

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS**

As at 30 June 2024

| Holdings   | Financial Assets at Fair Value through Profit or Loss | Fair Value<br>US\$ | % of<br>Net Assets |
|--|---|--------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b> |   |                    |                    |
| <b>99.37% (31 Dec 2023: 99.34%)</b>  |   |                    |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%)</b>                                  |   |                    |                    |
| <b>Argentina: 0.00% (31 Dec 2023: 0.12%)</b>                                   |   |                    |                    |
| <b>Australia: 1.61% (31 Dec 2023: 1.94%)</b>                                   |   |                    |                    |
| 45,236   | Ampol   | 977,019            | 0.01               |
| 355,658  | APA Group   | 1,897,834          | 0.01               |
| 113,937  | Aristocrat Leisure                                    | 3,786,379          | 0.03               |
| 37,305   | ASX   | 1,494,849          | 0.01               |
| 335,662  | Aurizon   | 818,227            | 0.01               |
| 614,768  | Australia & New Zealand Banking                       | 11,594,576         | 0.09               |
| 94,627   | BlueScope Steel                                       | 1,291,108          | 0.01               |
| 283,060  | Brambles  | 2,746,775          | 0.02               |
| 69,020   | CAR   | 1,624,849          | 0.01               |
| 13,721   | Cochlear  | 3,043,680          | 0.02               |
| 264,453  | Coles   | 3,007,752          | 0.02               |
| 348,874  | Commonwealth Bank of Australia                        | 29,678,967         | 0.22               |
| 103,573  | Computershare   | 1,821,970          | 0.01               |
| 223,321  | Dexus Property REIT                                   | 966,459            | 0.01               |
| 289,399  | Endeavour   | 976,039            | 0.01               |
| 349,417  | Fortescue   | 4,996,198          | 0.04               |
| 355,739  | Goodman REIT  | 8,255,915          | 0.06               |
| 419,782  | GPT REIT  | 1,121,406          | 0.01               |
| 515,933  | Insurance Australia                                   | 2,460,200          | 0.02               |
| 451,998  | Lottery   | 1,530,465          | 0.01               |
| 75,342   | Macquarie   | 10,299,419         | 0.08               |
| 513,429  | Medibank  | 1,278,993          | 0.01               |
| 34,648   | Mineral Resources                                     | 1,247,691          | 0.01               |
| 786,126  | Mirvac REIT   | 981,777            | 0.01               |
| 632,468  | National Australia Bank                               | 15,303,326         | 0.12               |
| 234,664  | Northern Star Resources                               | 2,037,365          | 0.02               |
| 113,357  | Orica   | 1,352,857          | 0.01               |
| 677,589  | Pilbara Minerals                                      | 1,389,260          | 0.01               |
| 10,204   | Pro Medicus   | 976,280            | 0.01               |
| 167,506  | Qantas Airways  | 654,433            | —                  |
| 306,180  | QBE Insurance   | 3,555,948          | 0.03               |
| 39,568   | Ramsay Health Care                                    | 1,254,154          | 0.01               |
| 9,974  | REA   | 1,309,979          | 0.01               |
| 43,811   | Reece   | 736,454            | 0.01               |
| 237,844  | Rio Tinto   | 15,637,255         | 0.12               |
| 74,681   | Rio Tinto Ltd   | 5,935,209          | 0.04               |
| 646,639  | Santos  | 3,308,031          | 0.02               |
| 1,030,003  | Scentre REIT  | 2,146,209          | 0.02               |
| 79,065   | Seek  | 1,127,884          | 0.01               |
| 43,677   | Seven   | 1,099,114          | 0.01               |
| 94,006   | Sonic Healthcare                                      | 1,651,164          | 0.01               |
| 922,918  | South32   | 2,255,917          | 0.02               |
| 490,119  | Stockland REIT  | 1,364,949          | 0.01               |
| 245,689  | Suncorp   | 2,856,692          | 0.02               |
| 780,709  | Telstra   | 1,887,455          | 0.01               |
| 647,353  | Transurban  | 5,360,950          | 0.04               |
| 159,576  | Treasury Wine Estates                                 | 1,325,766          | 0.01               |
| 822,924  | Vicinity Centres REIT                                 | 1,016,741          | 0.01               |
| 233,094  | Wesfarmers  | 10,146,690         | 0.08               |
| 714,181  | Westpac Banking                                       | 12,987,778         | 0.10               |
| 35,251   | WiseTech Global                                       | 2,361,301          | 0.02               |
| 381,776  | Woodside Energy                                       | 7,192,679          | 0.05               |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>Australia: 1.61% (31 Dec 2023: 1.94%) (continued)</b>  |  |                            |                            |
| 244,694   | Woolworths   | 5,521,924                  | 0.04                       |
|   | <b>Total Australia</b>                                       | <b>211,652,311</b>         | <b>1.61</b>                |
| <b>Austria: 0.06% (31 Dec 2023: 0.05%)</b>  |  |                            |                            |
| 68,899  | Erste Bank   | 3,266,792                  | 0.03                       |
| 87,456  | Mondi  | 1,678,749                  | 0.01                       |
| 29,244  | OMV  | 1,274,376                  | 0.01                       |
| 13,096  | Verbund  | 1,033,725                  | 0.01                       |
| 21,994  | Voestalpine  | 594,488                    | —                          |
|   | <b>Total Austria</b>   | <b>7,848,130</b>           | <b>0.06</b>                |
| <b>Belgium: 0.21% (31 Dec 2023: 0.24%)</b>  |  |                            |                            |
| 32,153  | Ageas  | 1,470,752                  | 0.01                       |
| 187,381   | Anheuser-Busch InBev   | 10,868,681                 | 0.08                       |
| 4,650   | D'ieteren  | 987,259                    | 0.01                       |
| 6,625   | Elia   | 620,925                    | —                          |
| 19,307  | Groupe Bruxelles Lambert                                     | 1,379,140                  | 0.01                       |
| 50,665  | KBC  | 3,578,384                  | 0.03                       |
| 78  | Lotus Bakeries   | 805,034                    | 0.01                       |
| 3,014   | Sofina   | 688,690                    | 0.01                       |
| 15,046  | Synesqo  | 1,347,612                  | 0.01                       |
| 26,366  | UCB  | 3,919,352                  | 0.03                       |
| 40,928  | Umicore  | 615,420                    | —                          |
| 35,823  | Warehouses De Pauw REIT                                      | 971,351                    | 0.01                       |
|   | <b>Total Belgium</b>   | <b>27,252,600</b>          | <b>0.21</b>                |
| <b>Brazil: 0.16% (31 Dec 2023: 0.00%)</b>   |  |                            |                            |
| 9,262   | MercadoLibre   | 15,221,171                 | 0.11                       |
| 92,386  | Wheaton Precious Metals                                      | 4,842,948                  | 0.04                       |
| 29,116  | Yara International   | 841,144                    | 0.01                       |
|   | <b>Total Brazil</b>  | <b>20,905,263</b>          | <b>0.16</b>                |
| <b>Burkina Faso: 0.01% (31 Dec 2023: 0.01%)</b>   |  |                            |                            |
| 41,695  | Endeavour Mining   | 888,634                    | 0.01                       |
|   | <b>Total Burkina Faso</b>                                    | <b>888,634</b>             | <b>0.01</b>                |
| <b>Canada: 2.70% (31 Dec 2023: 3.01%)</b>   |  |                            |                            |
| 102,753   | Agnico-Eagle Mines   | 6,719,289                  | 0.05                       |
| 32,801  | Air Canada   | 429,085                    | —                          |
| 68,642  | AltaGas  | 1,550,571                  | 0.01                       |
| 131,791   | ARC Resources  | 2,351,020                  | 0.02                       |
| 154,373   | Bank of Montreal   | 12,954,764                 | 0.10                       |
| 262,538   | Bank of Nova Scotia  | 12,006,890                 | 0.09                       |
| 12,991  | BCE  | 420,675                    | —                          |
| 283,757   | Brookfield   | 11,799,447                 | 0.09                       |
| 70,878  | Brookfield Asset Management                                  | 2,697,648                  | 0.02                       |
| 88,416  | Cameco   | 4,349,239                  | 0.03                       |
| 13,037  | Canadian Apartment Properties REIT                           | 423,499                    | —                          |
| 190,868   | Canadian Imperial Bank of Commerce                           | 9,073,675                  | 0.07                       |
| 116,516   | Canadian National Railway                                    | 13,765,467                 | 0.10                       |
| 440,820   | Canadian Natural Resources                                   | 15,698,585                 | 0.12                       |
| 197,166   | Canadian Pacific Kansas City                                 | 15,524,292                 | 0.12                       |
| 10,769  | Canadian Tire  | 1,068,282                  | 0.01                       |
| 27,760  | Canadian Utilities   | 599,487                    | —                          |
| 28,795  | CCL Industries   | 1,513,876                  | 0.01                       |
| 41,615  | CGI  | 4,152,832                  | 0.03                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>Canada: 2.70% (31 Dec 2023: 3.01%) (continued)</b>   |  |                            |                            |
| 4,121   | Constellation Software                                       | 11,871,588                 | 0.09                       |
| 4,344   | Constellation Software WTS                                   | —                          | —                          |
| 16,148  | Descartes Systems  | 1,564,232                  | 0.01                       |
| 57,517  | Dollarama  | 5,250,447                  | 0.04                       |
| 74,016  | Element Fleet Management                                     | 1,346,336                  | 0.01                       |
| 31,773  | Empire   | 812,001                    | 0.01                       |
| 11,149  | Enbridge - New York  | 396,793                    | —                          |
| 437,976   | Enbridge - Toronto   | 15,578,099                 | 0.12                       |
| 4,415   | Fairfax Financial  | 5,021,520                  | 0.04                       |
| 8,353   | FirstService   | 1,270,943                  | 0.01                       |
| 100,245   | Fortis   | 3,895,222                  | 0.03                       |
| 38,838  | Franco-Nevada  | 4,603,737                  | 0.04                       |
| 13,290  | George Weston  | 1,911,309                  | 0.01                       |
| 35,819  | Gildan Activewear  | 1,358,313                  | 0.01                       |
| 57,138  | Great-West Lifeco  | 1,666,516                  | 0.01                       |
| 66,149  | Hydro One  | 1,926,435                  | 0.01                       |
| 20,326  | iA Financial   | 1,276,140                  | 0.01                       |
| 10,921  | IGM Financial  | 301,448                    | —                          |
| 38,255  | Imperial Oil   | 2,607,832                  | 0.02                       |
| 36,931  | Intact Financial   | 6,153,862                  | 0.05                       |
| 127,004   | Ivanhoe Mines  | 1,638,192                  | 0.01                       |
| 48,451  | Keyera   | 1,341,622                  | 0.01                       |
| 254,722   | Kinross Gold   | 2,120,279                  | 0.02                       |
| 31,491  | Loblaw Cos   | 3,652,298                  | 0.03                       |
| 52,319  | Magna International  | 2,192,401                  | 0.02                       |
| 371,024   | Manulife Financial   | 9,877,885                  | 0.08                       |
| 55,010  | MEG Energy   | 1,176,704                  | 0.01                       |
| 46,941  | Metro  | 2,599,962                  | 0.02                       |
| 71,414  | National Bank of Canada                                      | 5,663,122                  | 0.04                       |
| 49,988  | Northland Power  | 859,223                    | 0.01                       |
| 111,770   | Nutrien  | 5,689,173                  | 0.04                       |
| 13,805  | Onex   | 938,460                    | 0.01                       |
| 53,238  | Open Text  | 1,598,288                  | 0.01                       |
| 68,436  | Pan American Silver  | 1,359,868                  | 0.01                       |
| 29,765  | Parkland   | 834,207                    | 0.01                       |
| 123,772   | Pembina Pipeline   | 4,591,418                  | 0.04                       |
| 114,537   | Power Corporation of Canada                                  | 3,182,444                  | 0.02                       |
| 30,017  | Quebecor   | 633,311                    | 0.01                       |
| 39,217  | RB Global  | 2,990,391                  | 0.02                       |
| 61,462  | Restaurant Brands International                              | 4,329,986                  | 0.03                       |
| 28,494  | RioCan REIT  | 350,045                    | —                          |
| 73,367  | Rogers Communications  | 2,713,027                  | 0.02                       |
| 291,651   | Royal Bank of Canada   | 31,043,935                 | 0.24                       |
| 54,392  | Saputo   | 1,221,122                  | 0.01                       |
| 254,119   | Shopify  | 16,790,221                 | 0.13                       |
| 23,759  | Stantec  | 1,988,613                  | 0.02                       |
| 116,423   | Sun Life Financial   | 5,707,352                  | 0.04                       |
| 214,281   | TC Energy  | 8,121,177                  | 0.06                       |
| 97,029  | Teck Resources   | 4,648,826                  | 0.04                       |
| 95,623  | TELUS  | 1,447,256                  | 0.01                       |
| 15,539  | TFI International  | 2,255,758                  | 0.02                       |
| 33,272  | Thomson Reuters  | 5,607,378                  | 0.04                       |
| 51,296  | TMX  | 1,427,523                  | 0.01                       |
| 15,616  | Toromont Industries  | 1,382,370                  | 0.01                       |
| 362,581   | Toronto-Dominion Bank  | 19,926,255                 | 0.15                       |
| 67,223  | Tourmaline Oil   | 3,048,334                  | 0.02                       |

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

| Holdings   | Financial Assets at Fair Value through Profit or Loss | Fair Value<br>US\$ | % of<br>Net Assets |
|--|---|--------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b> |   |                    |                    |
| <b>99.37% (31 Dec 2023: 99.34%) (continued)</b>                                |   |                    |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>                      |   |                    |                    |
| <b>Canada: 2.70% (31 Dec 2023: 3.01%) (continued)</b>                          |   |                    |                    |
| 11,696   | West Fraser Timber                                    | 898,088            | 0.01               |
| 24,731   | WSP Global  | 3,850,217          | 0.03               |
|  | <b>Total Canada</b>                                   | <b>355,608,127</b> | <b>2.70</b>        |
| <b>Chile: 0.03% (31 Dec 2023: 0.01%)</b>                                       |   |                    |                    |
| 79,668   | Antofagasta   | 2,124,946          | 0.02               |
| 152,531  | Lundin Mining   | 1,697,699          | 0.01               |
|  | <b>Total Chile</b>                                    | <b>3,822,645</b>   | <b>0.03</b>        |
| <b>Denmark: 1.03% (31 Dec 2023: 0.93%)</b>                                     |   |                    |                    |
| 584  | AP Moeller - Maersk Class A                           | 992,050            | 0.01               |
| 928  | AP Moeller - Maersk Class B                           | 1,614,417          | 0.01               |
| 19,017   | Carlsberg   | 2,283,723          | 0.02               |
| 26,662   | Coloplast   | 3,205,632          | 0.02               |
| 140,527  | Danske Bank   | 4,190,646          | 0.03               |
| 20,120   | Demant  | 871,514            | 0.01               |
| 34,803   | DSV   | 5,336,840          | 0.04               |
| 13,158   | Genmab  | 3,299,806          | 0.02               |
| 670,726  | Novo Nordisk  | 96,933,412         | 0.74               |
| 75,683   | Novozymes   | 4,634,608          | 0.04               |
| 40,820   | Orsted  | 2,174,110          | 0.02               |
| 17,694   | Pandora   | 2,672,587          | 0.02               |
| 1,560  | ROCKWOOL  | 633,578            | —                  |
| 73,476   | Tryg  | 1,607,175          | 0.01               |
| 213,374  | Vestas Wind Systems                                   | 4,944,750          | 0.04               |
|  | <b>Total Denmark</b>                                  | <b>135,394,848</b> | <b>1.03</b>        |
| <b>Finland: 0.26% (31 Dec 2023: 0.30%)</b>                                     |   |                    |                    |
| 29,707   | Elisa   | 1,363,960          | 0.01               |
| 86,175   | Fortum  | 1,260,687          | 0.01               |
| 51,146   | Kesko   | 898,430            | 0.01               |
| 70,027   | Kone  | 3,459,121          | 0.03               |
| 134,898  | Metso   | 1,428,998          | 0.01               |
| 83,187   | Neste   | 1,482,213          | 0.01               |
| 1,114,482  | Nokia   | 4,250,436          | 0.03               |
| 31,629   | Nordea Bank   | 376,781            | —                  |
| 611,595  | Nordea Bank Abp                                       | 7,282,405          | 0.05               |
| 21,932   | Orion   | 936,934            | 0.01               |
| 95,454   | Sampo   | 4,102,343          | 0.03               |
| 110,368  | Stora Enso  | 1,508,750          | 0.01               |
| 110,702  | UPM-Kymmene   | 3,870,196          | 0.03               |
| 107,573  | Wartsila  | 2,075,245          | 0.02               |
|  | <b>Total Finland</b>                                  | <b>34,296,499</b>  | <b>0.26</b>        |
| <b>France: 2.17% (31 Dec 2023: 2.97%)</b>                                      |   |                    |                    |
| 41,712   | Accor   | 1,712,195          | 0.01               |
| 5,858  | Aéroports de Paris                                    | 713,216            | 0.01               |
| 117,880  | Air Liquide   | 20,375,844         | 0.15               |
| 68,475   | Alstom  | 1,152,193          | 0.01               |
| 10,978   | Amundi  | 708,882            | 0.01               |
| 12,337   | Arkema  | 1,072,980          | 0.01               |
| 367,644  | AXA   | 12,045,267         | 0.09               |
| 9,348  | bioMerieux  | 889,161            | 0.01               |
| 209,385  | BNP Paribas   | 13,359,031         | 0.10               |
| 172,052  | Bolloré   | 1,010,494          | 0.01               |
| 40,257   | Bouygues  | 1,293,069          | 0.01               |

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**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

| Holdings   | Financial Assets at Fair Value through Profit or Loss | Fair Value<br>US\$ | % of<br>Net Assets |
|--|---|--------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b> |   |                    |                    |
| <b>99.37% (31 Dec 2023: 99.34%) (continued)</b>                                |   |                    |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>                      |   |                    |                    |
| <b>France: 2.17% (31 Dec 2023: 2.97%) (continued)</b>                          |   |                    |                    |
| 69,816   | Bureau Veritas  | 1,934,982          | 0.01               |
| 31,048   | Capgemini   | 6,179,296          | 0.05               |
| 118,966  | Carrefour   | 1,683,024          | 0.01               |
| 93,723   | Cie de Saint-Gobain                                   | 7,294,507          | 0.06               |
| 135,334  | Cie Generale des Etablissements Michelin              | 5,237,547          | 0.04               |
| 10,357   | Covivio REIT  | 492,623            | —                  |
| 229,060  | Credit Agricole                                       | 3,127,607          | 0.02               |
| 133,152  | Danone  | 8,145,639          | 0.06               |
| 134,684  | Dassault Systemes                                     | 5,095,469          | 0.04               |
| 47,355   | Edenred   | 2,000,165          | 0.02               |
| 13,803   | Eiffage   | 1,268,679          | 0.01               |
| 379,905  | Engie   | 5,429,521          | 0.04               |
| 620  | EssilorLuxottica                                      | 133,229            | —                  |
| 59,432   | EssilorLuxottica Bearer                               | 12,815,685         | 0.10               |
| 7,788  | Eurazeo   | 620,584            | —                  |
| 8,747  | Gecina REIT   | 805,747            | 0.01               |
| 67,612   | Getlink   | 1,119,556          | 0.01               |
| 6,547  | Hermes International                                  | 15,015,839         | 0.11               |
| 7,063  | Ipsen   | 866,739            | 0.01               |
| 15,706   | Kering  | 5,697,939          | 0.04               |
| 40,742   | Klepierre REIT  | 1,090,758          | 0.01               |
| 49,207   | L'Oreal   | 21,625,054         | 0.16               |
| 20,993   | La Francaise des Jeux                                 | 715,476            | 0.01               |
| 53,522   | Legrand   | 5,314,035          | 0.04               |
| 57,184   | LVMH Moet Hennessy Louis Vuitton                      | 43,734,370         | 0.33               |
| 377,197  | Orange  | 3,781,456          | 0.03               |
| 41,085   | Pernod Ricard   | 5,578,962          | 0.04               |
| 47,411   | Publicis Groupe                                       | 5,049,770          | 0.04               |
| 4,546  | Remy Cointreau  | 379,542            | —                  |
| 39,508   | Renault   | 2,025,675          | 0.02               |
| 44,789   | Rexel   | 1,159,743          | 0.01               |
| 5,494  | Sartorius Stedim Biotech                              | 902,660            | 0.01               |
| 5,101  | SEB   | 522,645            | —                  |
| 150,797  | Societe Generale                                      | 3,542,638          | 0.03               |
| 18,172   | Sodexo  | 1,635,971          | 0.01               |
| 12,561   | Teleperformance                                       | 1,323,878          | 0.01               |
| 443,829  | TotalEnergies   | 29,648,744         | 0.23               |
| 22,953   | Unibail-Rodamco-Westfield                             | 1,808,583          | 0.01               |
| 142,191  | Veolia Environnement                                  | 4,254,818          | 0.03               |
| 102,118  | Vinci   | 10,767,196         | 0.08               |
| 137,684  | Vivendi   | 1,439,623          | 0.01               |
|  | <b>Total France</b>                                   | <b>285,598,306</b> | <b>2.17</b>        |
| <b>Germany: 2.16% (31 Dec 2023: 2.27%)</b>                                     |   |                    |                    |
| 33,613   | Adidas  | 8,033,516          | 0.06               |
| 79,936   | Allianz   | 22,231,731         | 0.17               |
| 183,545  | BASF  | 8,888,538          | 0.07               |
| 198,348  | Bayer   | 5,607,846          | 0.04               |
| 65,953   | Bayerische Motoren Werke Ord                          | 6,247,152          | 0.05               |
| 12,753   | Bayerische Motoren Werke Pref                         | 1,126,929          | 0.01               |
| 15,248   | Bechtle   | 718,069            | 0.01               |
| 20,303   | Beiersdorf  | 2,971,293          | 0.02               |
| 28,583   | Brenntag  | 1,928,706          | 0.01               |
| 7,686  | Carl Zeiss Meditec                                    | 540,790            | —                  |
| 204,946  | Commerzbank   | 3,115,748          | 0.02               |
| 22,687   | Continental   | 1,286,253          | 0.01               |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

| Holdings   | Financial Assets at Fair Value through Profit or Loss | Fair Value<br>US\$ | % of<br>Net Assets |
|--|---|--------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b> |   |                    |                    |
| <b>99.37% (31 Dec 2023: 99.34%) (continued)</b>                                |   |                    |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>                      |   |                    |                    |
| <b>Germany: 2.16% (31 Dec 2023: 2.27%) (continued)</b>                         |   |                    |                    |
| 40,685   | Covestro  | 2,389,507          | 0.02               |
| 16,285   | CTS Eventim   | 1,359,624          | 0.01               |
| 105,819  | Daimler Truck   | 4,215,506          | 0.03               |
| 405,730  | Deutsche Bank   | 6,482,612          | 0.05               |
| 38,170   | Deutsche Boerse                                       | 7,817,652          | 0.06               |
| 116,304  | Deutsche Lufthansa                                    | 711,745            | 0.01               |
| 204,723  | Deutsche Post   | 8,291,575          | 0.06               |
| 656,724  | Deutsche Telekom                                      | 16,526,256         | 0.13               |
| 466,425  | E.ON  | 6,126,164          | 0.05               |
| 74,005   | Evonik Industries                                     | 1,510,948          | 0.01               |
| 84,332   | Fresenius   | 2,519,873          | 0.02               |
| 40,337   | Fresenius Medical Care                                | 1,545,947          | 0.01               |
| 38,859   | GEA   | 1,620,073          | 0.01               |
| 12,279   | Hannover Rueck  | 3,114,976          | 0.02               |
| 26,458   | Heidelberg Materials                                  | 2,745,463          | 0.02               |
| 21,488   | Henkel Ord  | 1,691,536          | 0.01               |
| 35,502   | Henkel Pref   | 3,166,460          | 0.02               |
| 268,664  | Infineon Technologies                                 | 9,877,804          | 0.07               |
| 13,685   | Knorr-Bremse  | 1,045,750          | 0.01               |
| 16,093   | LEG Immobilien  | 1,315,308          | 0.01               |
| 163,314  | Mercedes-Benz   | 11,301,802         | 0.09               |
| 26,228   | Merck KGaA  | 4,350,001          | 0.03               |
| 27,822   | Muenchener Rueckversicherungs-Gesellschaft            | 13,925,113         | 0.11               |
| 12,601   | Nemetschek  | 1,240,445          | 0.01               |
| 22,824   | Porsche   | 1,700,572          | 0.01               |
| 31,076   | Porsche Automobil                                     | 1,405,834          | 0.01               |
| 20,546   | Puma  | 944,005            | 0.01               |
| 975  | Rational  | 812,453            | 0.01               |
| 133,785  | RWE   | 4,581,121          | 0.03               |
| 215,621  | SAP   | 43,796,520         | 0.33               |
| 5,186  | Sartorius   | 1,217,223          | 0.01               |
| 16,111   | Scout24   | 1,229,408          | 0.01               |
| 156,044  | Siemens   | 29,052,961         | 0.22               |
| 129,097  | Siemens Energy  | 3,363,525          | 0.03               |
| 57,907   | Siemens Healthineers                                  | 3,338,926          | 0.03               |
| 26,217   | Symrise   | 3,211,609          | 0.02               |
| 11,509   | Talanx  | 919,557            | 0.01               |
| 6,499  | Volkswagen Ord  | 780,811            | 0.01               |
| 41,965   | Volkswagen Pref                                       | 4,740,469          | 0.04               |
| 150,607  | Vonovia   | 4,285,517          | 0.03               |
| 45,142   | Zalando   | 1,059,059          | 0.01               |
|  | <b>Total Germany</b>                                  | <b>284,028,281</b> | <b>2.16</b>        |
| <b>Hong Kong: 0.42% (31 Dec 2023: 0.51%)</b>                                   |   |                    |                    |
| 2,351,244  | AIA   | 15,961,259         | 0.12               |
| 398,408  | CK Asset  | 1,492,614          | 0.01               |
| 131,000  | CK Infrastructure                                     | 739,952            | —                  |
| 351,400  | CLP   | 2,840,042          | 0.02               |
| 11,814   | Futu ADR  | 775,057            | 0.01               |
| 152,642  | Hang Seng Bank  | 1,962,914          | 0.01               |
| 297,549  | Henderson Land Development                            | 798,429            | 0.01               |
| 830,052  | HKT Trust   | 931,329            | 0.01               |
| 2,455,667  | Hong Kong & China Gas                                 | 1,868,312          | 0.01               |
| 242,334  | Hong Kong Exchanges & Clearing                        | 7,765,961          | 0.06               |
| 229,361  | Hongkong Land   | 740,836            | 0.01               |
| 534,724  | Link REIT   | 2,078,653          | 0.02               |

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

| Holdings  | Financial Assets at Fair Value through Profit or Loss | Fair Value<br>US\$ | % of<br>Net Assets |
|---|---|--------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |   |                    |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |   |                    |                    |
| <b>Hong Kong: 0.42% (31 Dec 2023: 0.51%) (continued)</b>  |   |                    |                    |
| 379,651   | MTR   | 1,198,657          | 0.01               |
| 267,000   | Power Assets  | 1,444,879          | 0.01               |
| 555,371   | Prudential  | 5,043,488          | 0.04               |
| 709,281   | Sino Land   | 731,321            | —                  |
| 279,972   | Sun Hung Kai Properties                               | 2,422,331          | 0.02               |
| 108,619   | Swire Pacific   | 959,950            | 0.01               |
| 244,472   | Swire Properties                                      | 389,532            | —                  |
| 269,890   | Techtronic Industries                                 | 3,083,509          | 0.02               |
| 1,569,490   | WH  | 1,033,273          | 0.01               |
| 307,511   | Wharf Real Estate Investment                          | 815,313            | 0.01               |
|   | <b>Total Hong Kong</b>                                | <b>55,077,611</b>  | <b>0.42</b>        |
| <b>Ireland: 0.12% (31 Dec 2023: 0.29%)</b>  |   |                    |                    |
| 40,266  | AerCap  | 3,752,791          | 0.03               |
| 325,162   | AIB   | 1,720,158          | 0.01               |
| 215,094   | Bank of Ireland                                       | 2,251,788          | 0.02               |
| 32,437  | Kerry   | 2,629,923          | 0.02               |
| 30,764  | Kingspan  | 2,621,220          | 0.02               |
| 53,851  | Smurfit Kappa   | 2,402,979          | 0.02               |
|   | <b>Total Ireland</b>                                  | <b>15,378,859</b>  | <b>0.12</b>        |
| <b>Israel: 0.15% (31 Dec 2023: 0.16%)</b>   |   |                    |                    |
| 10,651  | Azrieli   | 624,833            | —                  |
| 257,371   | Bank Hapoalim   | 2,275,703          | 0.02               |
| 296,231   | Bank Leumi Le-Israel                                  | 2,414,072          | 0.02               |
| 18,634  | Check Point Software Technologies                     | 3,074,610          | 0.02               |
| 17,412  | Global-e Online                                       | 631,533            | —                  |
| 202,593   | ICL   | 877,121            | 0.01               |
| 241,345   | Israel Discount Bank                                  | 1,203,778          | 0.01               |
| 31,234  | Mizrahi Tefahot Bank                                  | 1,057,937          | 0.01               |
| 13,096  | Nice  | 2,141,762          | 0.02               |
| 227,999   | Teva Pharmaceutical Industries ADR                    | 3,704,984          | 0.03               |
| 12,314  | Wix.com   | 1,958,788          | 0.01               |
|   | <b>Total Israel</b>                                   | <b>19,965,121</b>  | <b>0.15</b>        |
| <b>Italy: 0.61% (31 Dec 2023: 0.62%)</b>  |   |                    |                    |
| 22,448  | Amplifon  | 799,709            | 0.01               |
| 22,448  | Amplifon RTS  | —                  | —                  |
| 210,412   | Assicurazioni Generali                                | 5,252,106          | 0.04               |
| 233,640   | Banco BPM   | 1,505,928          | 0.01               |
| 42,664  | Coca-Cola HBC   | 1,455,074          | 0.01               |
| 138,546   | Davide Campari-Milano                                 | 1,310,246          | 0.01               |
| 4,929   | DiaSorin  | 491,604            | —                  |
| 1,664,579   | Enel  | 11,585,378         | 0.09               |
| 453,496   | Eni   | 6,976,537          | 0.05               |
| 25,535  | Ferrari   | 10,418,669         | 0.08               |
| 127,603   | FincoBank   | 1,903,679          | 0.01               |
| 64,762  | Infrastrutture Wireless Italiane                      | 676,735            | 0.01               |
| 2,978,860   | Intesa Sanpaolo                                       | 11,081,491         | 0.08               |
| 93,957  | Mediobanca Banca di Credito Finanziario               | 1,378,561          | 0.01               |
| 49,270  | Moncler   | 3,013,060          | 0.02               |
| 120,062   | Nexi  | 732,684            | 0.01               |
| 104,640   | Poste Italiane  | 1,334,000          | 0.01               |
| 57,776  | Prysmian  | 3,580,297          | 0.03               |
| 21,593  | Recordati Industria Chimica e Farmaceutica            | 1,127,030          | 0.01               |
| 405,772   | Snam  | 1,796,515          | 0.01               |

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

| Holdings  | Financial Assets at Fair Value through Profit or Loss | Fair Value<br>US\$ | % of<br>Net Assets |
|---|---|--------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |   |                    |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |   |                    |                    |
| <b>Italy: 0.61% (31 Dec 2023: 0.62%) (continued)</b>  |   |                    |                    |
| 1,777,228   | Telecom Italia  | 425,710            | –                  |
| 276,453   | Terna Rete Elettrica Nazionale                        | 2,138,610          | 0.02               |
| 314,680   | UniCredit   | 11,670,823         | 0.09               |
|   | <b>Total Italy</b>                                    | <b>80,654,446</b>  | <b>0.61</b>        |
| <b>Japan: 5.69% (31 Dec 2023: 6.08%)</b>  |   |                    |                    |
| 156,516   | Advantest   | 6,251,494          | 0.05               |
| 134,606   | AEON  | 2,877,720          | 0.02               |
| 42,108  | AGC   | 1,362,764          | 0.01               |
| 29,866  | Aisin Seiki   | 973,439            | 0.01               |
| 101,299   | Ajinomoto   | 3,552,329          | 0.03               |
| 40,545  | ANA   | 748,467            | 0.01               |
| 98,816  | Asahi   | 3,486,142          | 0.03               |
| 257,571   | Asahi Kasei   | 1,650,049          | 0.01               |
| 121,600   | Asics   | 1,860,361          | 0.01               |
| 382,599   | Astellas Pharma                                       | 3,781,751          | 0.03               |
| 117,924   | Bandai Namco  | 2,301,886          | 0.02               |
| 116,765   | Bridgestone   | 4,589,011          | 0.03               |
| 53,329  | Brother Industries                                    | 938,545            | 0.01               |
| 197,901   | Canon   | 5,356,589          | 0.04               |
| 80,700  | Capcom  | 1,521,591          | 0.01               |
| 158,430   | Central Japan Railway                                 | 3,420,536          | 0.03               |
| 114,944   | Chiba Bank  | 1,023,249          | 0.01               |
| 132,747   | Chugai Pharmaceutical                                 | 4,717,033          | 0.04               |
| 229,664   | Concordia Financial                                   | 1,350,914          | 0.01               |
| 36,970  | Dai Nippon Printing                                   | 1,243,825          | 0.01               |
| 68,812  | Daifuku   | 1,287,605          | 0.01               |
| 192,084   | Dai-ichi Life   | 5,132,271          | 0.04               |
| 377,469   | Daiichi Sankyo  | 12,962,444         | 0.10               |
| 53,070  | Daikin Industries                                     | 7,380,181          | 0.06               |
| 13,283  | Daito Trust Construction                              | 1,369,505          | 0.01               |
| 118,144   | Daiwa House Industry                                  | 2,994,362          | 0.02               |
| 271,304   | Daiwa Securities                                      | 2,069,439          | 0.02               |
| 391,396   | Denso   | 6,078,001          | 0.05               |
| 36,066  | Dentsu  | 908,713            | 0.01               |
| 19,263  | Disco   | 7,309,546          | 0.06               |
| 177,834   | East Japan Railway                                    | 2,945,659          | 0.02               |
| 56,570  | Eisai   | 2,318,224          | 0.02               |
| 584,693   | Eneos   | 3,004,521          | 0.02               |
| 190,340   | FANUC   | 5,217,015          | 0.04               |
| 36,086  | Fast Retailing  | 9,098,894          | 0.07               |
| 23,945  | Fuji Electric   | 1,362,331          | 0.01               |
| 222,348   | Fujifilm  | 5,200,007          | 0.04               |
| 358,380   | Fujitsu   | 5,607,624          | 0.04               |
| 28,379  | Hamamatsu Photonics                                   | 760,019            | 0.01               |
| 46,649  | Hankyu Hanshin  | 1,239,449          | 0.01               |
| 5,281   | Hikari Tsushin  | 983,745            | 0.01               |
| 938,900   | Hitachi   | 21,018,146         | 0.16               |
| 23,125  | Hitachi Construction Machinery                        | 619,312            | –                  |
| 945,284   | Honda Motor   | 10,107,475         | 0.08               |
| 21,324  | Hoshizaki   | 676,334            | –                  |
| 71,216  | Hoya  | 8,281,085          | 0.06               |
| 69,753  | Hulic   | 617,700            | –                  |
| 23,200  | Ibiden  | 944,384            | 0.01               |
| 212,601   | Inpex   | 3,128,351          | 0.02               |
| 125,603   | Isuzu Motors  | 1,663,931          | 0.01               |

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

| Holdings  | Financial Assets at Fair Value through Profit or Loss | Fair Value<br>US\$ | % of<br>Net Assets |
|---|---|--------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |   |                    |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |   |                    |                    |
| <b>Japan: 5.69% (31 Dec 2023: 6.08%) (continued)</b>  |   |                    |                    |
| 243,596   | ITOCHU  | 11,893,591         | 0.09               |
| 27,625  | Japan Airlines  | 435,945            | —                  |
| 104,861   | Japan Exchange  | 2,445,844          | 0.02               |
| 437,445   | Japan Post  | 4,337,466          | 0.03               |
| 300,299   | Japan Post Bank                                       | 2,836,655          | 0.02               |
| 36,500  | Japan Post Insurance                                  | 708,172            | 0.01               |
| 236   | Japan Real Estate Investment REIT                     | 745,294            | 0.01               |
| 128,140   | JFE   | 1,844,512          | 0.01               |
| 90,199  | Kajima  | 1,559,670          | 0.01               |
| 148,200   | Kansai Electric Power                                 | 2,489,347          | 0.02               |
| 95,340  | Kao   | 3,866,705          | 0.03               |
| 75,000  | Kawasaki Kisen Kaisha                                 | 1,091,011          | 0.01               |
| 308,953   | KDDI  | 8,170,372          | 0.06               |
| 25,445  | Keisei Electric Railway                               | 818,745            | 0.01               |
| 40,900  | Keyence   | 17,937,927         | 0.14               |
| 139,330   | Kikkoman  | 1,614,083          | 0.01               |
| 36,287  | Kintetsu  | 789,986            | 0.01               |
| 150,193   | Kirin   | 1,935,535          | 0.01               |
| 28,200  | Kobe Bussan   | 628,303            | —                  |
| 31,102  | Koito Manufacturing                                   | 429,040            | —                  |
| 190,039   | Komatsu   | 5,518,290          | 0.04               |
| 18,504  | Konami  | 1,332,067          | 0.01               |
| 194,743   | Kubota  | 2,723,932          | 0.02               |
| 263,412   | Kyocera   | 3,031,874          | 0.02               |
| 60,691  | Kyowa Kirin   | 1,036,607          | 0.01               |
| 15,900  | Lasertec  | 3,567,270          | 0.03               |
| 570,113   | LY  | 1,378,322          | 0.01               |
| 80,778  | M3  | 770,068            | 0.01               |
| 47,049  | Makita  | 1,278,741          | 0.01               |
| 291,618   | Marubeni  | 5,394,190          | 0.04               |
| 60,000  | MatsukiyoCocokara & Co                                | 861,619            | 0.01               |
| 125,323   | Mazda Motor   | 1,212,250          | 0.01               |
| 18,883  | McDonald's Japan                                      | 744,239            | 0.01               |
| 41,610  | Meiji   | 897,334            | 0.01               |
| 79,216  | MinebeaMitsumi  | 1,622,633          | 0.01               |
| 699,651   | Mitsubishi  | 13,692,039         | 0.10               |
| 354,813   | Mitsubishi Chemical                                   | 1,969,933          | 0.01               |
| 402,157   | Mitsubishi Electric                                   | 6,418,862          | 0.05               |
| 229,030   | Mitsubishi Estate                                     | 3,587,937          | 0.03               |
| 174,799   | Mitsubishi HC Capital                                 | 1,154,025          | 0.01               |
| 2,265,384   | Mitsubishi UFJ Financial                              | 24,349,428         | 0.18               |
| 527,540   | Mitsui  | 11,973,446         | 0.09               |
| 38,608  | Mitsui Chemicals                                      | 1,065,644          | 0.01               |
| 543,891   | Mitsui Fudosan  | 4,965,212          | 0.04               |
| 72,300  | Mitsui O.S.K. Lines                                   | 2,165,494          | 0.02               |
| 495,906   | Mizuho Financial                                      | 10,352,184         | 0.08               |
| 50,250  | MonotaRO  | 590,717            | —                  |
| 265,153   | MS&AD Insurance                                       | 5,892,838          | 0.04               |
| 360,269   | Murata Manufacturing                                  | 7,440,095          | 0.06               |
| 49,770  | NEC   | 4,097,996          | 0.03               |
| 71,740  | Nexon   | 1,326,784          | 0.01               |
| 88,598  | Nidec   | 3,957,333          | 0.03               |
| 213,050   | Nintendo  | 11,331,940         | 0.09               |
| 299   | Nippon Building Fund REIT                             | 1,046,481          | 0.01               |
| 14,483  | NIPPON Express  | 667,608            | —                  |
| 192,330   | Nippon Paint  | 1,253,026          | 0.01               |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>Japan: 5.69% (31 Dec 2023: 6.08%) (continued)</b>  |  |                            |                            |
| 405   | Nippon Prologis REIT   | 631,947                    | —                          |
| 34,945  | Nippon Sanso   | 1,033,838                  | 0.01                       |
| 169,415   | Nippon Steel   | 3,581,875                  | 0.03                       |
| 6,202,550   | Nippon Telegraph & Telephone                                 | 5,853,208                  | 0.04                       |
| 97,095  | Nippon Yusen KK  | 2,826,052                  | 0.02                       |
| 26,845  | Nissan Chemical  | 850,609                    | 0.01                       |
| 470,760   | Nissan Motor   | 1,597,587                  | 0.01                       |
| 37,686  | Nissin Foods   | 956,324                    | 0.01                       |
| 16,183  | Nitori   | 1,709,245                  | 0.01                       |
| 30,166  | Nitto Denko  | 2,383,500                  | 0.02                       |
| 633,140   | Nomura   | 3,628,964                  | 0.03                       |
| 22,945  | Nomura Real Estate   | 574,980                    | —                          |
| 827   | Nomura Real Estate Master Fund REIT                          | 733,637                    | 0.01                       |
| 86,618  | Nomura Research Institute                                    | 2,434,415                  | 0.02                       |
| 138,027   | NTT Data   | 2,026,730                  | 0.02                       |
| 123,906   | Obayashi   | 1,472,761                  | 0.01                       |
| 15,645  | Obic   | 2,017,141                  | 0.02                       |
| 247,809   | Olympus  | 3,995,354                  | 0.03                       |
| 36,608  | Omron  | 1,258,272                  | 0.01                       |
| 77,216  | Ono Pharmaceutical   | 1,054,364                  | 0.01                       |
| 8,542   | Oracle Japan   | 589,433                    | —                          |
| 225,045   | Oriental Land  | 6,270,370                  | 0.05                       |
| 234,224   | ORIX   | 5,171,973                  | 0.04                       |
| 80,636  | Osaka Gas  | 1,776,037                  | 0.01                       |
| 49,408  | Otsuka   | 949,398                    | 0.01                       |
| 82,592  | Otsuka Holdings  | 3,475,991                  | 0.03                       |
| 72,419  | Pan Pacific International                                    | 1,694,549                  | 0.01                       |
| 525,093   | Panasonic  | 4,299,064                  | 0.03                       |
| 283,614   | Rakuten  | 1,463,206                  | 0.01                       |
| 304,909   | Recruit  | 16,314,508                 | 0.12                       |
| 294,173   | Renesas Electronics  | 5,502,714                  | 0.04                       |
| 430,964   | Resona   | 2,851,928                  | 0.02                       |
| 116,927   | Ricoh  | 999,833                    | 0.01                       |
| 61,616  | Rohm   | 823,539                    | 0.01                       |
| 53,329  | SBI  | 1,348,309                  | 0.01                       |
| 15,100  | Screen   | 1,361,121                  | 0.01                       |
| 30,100  | SCSK   | 601,214                    | —                          |
| 45,029  | Secom  | 2,658,463                  | 0.02                       |
| 56,691  | Seiko Epson  | 880,709                    | 0.01                       |
| 69,995  | Sekisui Chemical   | 968,599                    | 0.01                       |
| 125,386   | Sekisui House  | 2,777,262                  | 0.02                       |
| 68,090  | SG   | 627,523                    | —                          |
| 54,329  | Shimadzu   | 1,359,407                  | 0.01                       |
| 15,383  | Shimano  | 2,375,921                  | 0.02                       |
| 366,175   | Shin-Etsu Chemical   | 14,199,923                 | 0.11                       |
| 47,691  | Shionogi   | 1,860,975                  | 0.01                       |
| 86,136  | Shiseido   | 2,456,745                  | 0.02                       |
| 89,319  | Shizuoka Financial   | 857,320                    | 0.01                       |
| 11,562  | SMC  | 5,487,026                  | 0.04                       |
| 580,949   | SoftBank   | 7,094,830                  | 0.05                       |
| 210,928   | SoftBank Group   | 13,623,909                 | 0.10                       |
| 184,722   | Sompo  | 3,944,549                  | 0.03                       |
| 258,213   | Sony   | 21,894,973                 | 0.17                       |
| 124,065   | Subaru   | 2,629,999                  | 0.02                       |
| 71,649  | SUMCO  | 1,031,352                  | 0.01                       |
| 209,309   | Sumitomo   | 5,226,870                  | 0.04                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

| Holdings   | Financial Assets at Fair Value through Profit or Loss | Fair Value<br>US\$ | % of<br>Net Assets |
|--|---|--------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b> |   |                    |                    |
| <b>99.37% (31 Dec 2023: 99.34%) (continued)</b>                                |   |                    |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>                      |   |                    |                    |
| <b>Japan: 5.69% (31 Dec 2023: 6.08%) (continued)</b>                           |   |                    |                    |
| 147,431  | Sumitomo Electric Industries                          | 2,293,585          | 0.02               |
| 49,248   | Sumitomo Metal Mining                                 | 1,493,421          | 0.01               |
| 257,989  | Sumitomo Mitsui Financial                             | 17,200,870         | 0.13               |
| 132,014  | Sumitomo Mitsui Trust                                 | 3,011,882          | 0.02               |
| 59,095   | Sumitomo Realty & Development                         | 1,734,350          | 0.01               |
| 26,066   | Suntory Beverage & Food                               | 924,771            | 0.01               |
| 309,180  | Suzuki Motor  | 3,557,703          | 0.03               |
| 100,485  | Sysmex  | 1,618,529          | 0.01               |
| 103,803  | T&D   | 1,812,326          | 0.01               |
| 35,729   | Taisei  | 1,321,791          | 0.01               |
| 326,900  | Takeda Pharmaceutical                                 | 8,478,346          | 0.06               |
| 79,735   | TDK   | 4,889,878          | 0.04               |
| 267,612  | Terumo  | 4,413,618          | 0.03               |
| 38,200   | TIS   | 740,443            | 0.01               |
| 21,925   | Toho Tokyo  | 641,149            | —                  |
| 387,118  | Tokio Marine  | 14,451,346         | 0.11               |
| 96,498   | Tokyo Electron  | 20,936,095         | 0.16               |
| 69,836   | Tokyo Gas   | 1,499,959          | 0.01               |
| 93,740   | Tokyu   | 1,032,620          | 0.01               |
| 51,912   | Toppan  | 1,430,597          | 0.01               |
| 282,917  | Toray Industries                                      | 1,339,309          | 0.01               |
| 26,645   | TOTO  | 629,104            | —                  |
| 30,466   | Toyota Industries                                     | 2,569,136          | 0.02               |
| 2,195,200  | Toyota Motor  | 44,897,476         | 0.34               |
| 132,687  | Toyota Tsusho   | 2,583,462          | 0.02               |
| 26,645   | Trend Micro   | 1,081,801          | 0.01               |
| 85,336   | Unicharm  | 2,741,086          | 0.02               |
| 87,774   | West Japan Railway                                    | 1,634,236          | 0.01               |
| 52,450   | Yakult Honsha   | 937,911            | 0.01               |
| 165,036  | Yamaha Motor  | 1,527,655          | 0.01               |
| 59,132   | Yamato  | 650,099            | —                  |
| 47,849   | Yaskawa Electric                                      | 1,718,412          | 0.01               |
| 42,549   | Yokogawa Electric                                     | 1,028,942          | 0.01               |
| 19,700   | Zensho  | 753,170            | 0.01               |
| 25,529   | ZOZO  | 639,257            | —                  |
|  | <b>Total Japan</b>                                    | <b>748,825,309</b> | <b>5.69</b>        |
| <b>Jordan: 0.00% (31 Dec 2023: 0.01%)</b>                                      |   |                    |                    |
| 31,335   | Hikma Pharmaceuticals                                 | 749,036            | —                  |
|  | <b>Total Jordan</b>                                   | <b>749,036</b>     | <b>—</b>           |
| <b>Luxembourg: 0.03% (31 Dec 2023: 0.03%)</b>                                  |   |                    |                    |
| 102,401  | ArcelorMittal   | 2,345,321          | 0.02               |
| 27,262   | Eurofins Scientific                                   | 1,360,100          | 0.01               |
|  | <b>Total Luxembourg</b>                               | <b>3,705,421</b>   | <b>0.03</b>        |
| <b>Macau: 0.02% (31 Dec 2023: 0.01%)</b>                                       |   |                    |                    |
| 442,214  | Galaxy Entertainment                                  | 2,061,709          | 0.01               |
| 490,839  | Sands China   | 1,023,498          | 0.01               |
|  | <b>Total Macau</b>                                    | <b>3,085,207</b>   | <b>0.02</b>        |
| <b>Netherlands: 1.25% (31 Dec 2023: 1.66%)</b>                                 |   |                    |                    |
| 88,169   | ABN AMRO Bank   | 1,450,500          | 0.01               |
| 4,349  | Adyen   | 5,188,671          | 0.04               |
| 305,164  | Aegon   | 1,886,479          | 0.01               |
| 33,958   | Akzo Nobel  | 2,066,479          | 0.02               |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>Netherlands: 1.25% (31 Dec 2023: 1.66%) (continued)</b>  |  |                            |                            |
| 11,675  | Argenx   | 5,112,682                  | 0.04                       |
| 9,958   | ASM International  | 7,596,676                  | 0.06                       |
| 82,260  | ASML   | 85,005,952                 | 0.65                       |
| 30,148  | ASR Nederland  | 1,438,168                  | 0.01                       |
| 16,003  | BE Semiconductor Industries                                  | 2,678,162                  | 0.02                       |
| 18,289  | Euronext   | 1,695,507                  | 0.01                       |
| 17,987  | EXOR   | 1,883,418                  | 0.01                       |
| 60,749  | Heineken   | 5,879,229                  | 0.05                       |
| 25,921  | Heineken Holdings  | 2,046,058                  | 0.02                       |
| 11,509  | IMCD   | 1,594,886                  | 0.01                       |
| 675,968   | ING Groep  | 11,563,970                 | 0.09                       |
| 24,833  | JDE Peet's   | 495,035                    | —                          |
| 193,184   | Koninklijke Ahold Delhaize                                   | 5,712,370                  | 0.04                       |
| 905,979   | Koninklijke KPN  | 3,476,119                  | 0.03                       |
| 60,266  | NN   | 2,806,439                  | 0.02                       |
| 20,013  | OCI  | 488,821                    | —                          |
| 22,963  | Randstad   | 1,041,767                  | 0.01                       |
| 164,918   | Universal Music  | 4,910,139                  | 0.04                       |
| 50,803  | Wolters Kluwer   | 8,428,569                  | 0.06                       |
|   | <b>Total Netherlands</b>                                     | <b>164,446,096</b>         | <b>1.25</b>                |
| <b>New Zealand: 0.06% (31 Dec 2023: 0.05%)</b>  |  |                            |                            |
| 262,211   | Auckland International Airport                               | 1,219,108                  | 0.01                       |
| 117,901   | Fisher & Paykel Healthcare                                   | 2,161,037                  | 0.01                       |
| 126,001   | Mercury  | 504,052                    | —                          |
| 234,432   | Meridian Energy  | 898,534                    | 0.01                       |
| 370,081   | Spark New Zealand  | 938,117                    | 0.01                       |
| 29,221  | Xero   | 2,661,879                  | 0.02                       |
|   | <b>Total New Zealand</b>                                     | <b>8,382,727</b>           | <b>0.06</b>                |
| <b>Norway: 0.14% (31 Dec 2023: 0.18%)</b>   |  |                            |                            |
| 61,015  | Aker BP  | 1,559,829                  | 0.01                       |
| 181,222   | DNB Bank   | 3,569,125                  | 0.03                       |
| 178,224   | Equinor  | 5,087,690                  | 0.04                       |
| 38,298  | Gjensidige Forsikring  | 686,289                    | 0.01                       |
| 100,766   | Mowi   | 1,681,720                  | 0.01                       |
| 305,912   | Norsk Hydro  | 1,910,603                  | 0.01                       |
| 153,532   | Orkla  | 1,250,895                  | 0.01                       |
| 17,153  | SalMar   | 905,376                    | 0.01                       |
| 116,980   | Telenor  | 1,337,071                  | 0.01                       |
|   | <b>Total Norway</b>  | <b>17,988,598</b>          | <b>0.14</b>                |
| <b>People's Republic of China: 0.22% (31 Dec 2023: 0.11%)</b>   |  |                            |                            |
| 729,288   | BOC Hong Kong  | 2,246,507                  | 0.02                       |
| 52,493  | NXP Semiconductors   | 14,125,341                 | 0.11                       |
| 300,568   | Prosus   | 10,714,169                 | 0.08                       |
| 246,000   | SITC International   | 667,982                    | —                          |
| 229,000   | Wharf  | 643,819                    | —                          |
| 471,179   | Wilmar International   | 1,077,775                  | 0.01                       |
|   | <b>Total People's Republic of China</b>                      | <b>29,475,593</b>          | <b>0.22</b>                |
| <b>Poland: 0.01% (31 Dec 2023: 0.00%)</b>   |  |                            |                            |
| 43,664  | InPost   | 770,277                    | 0.01                       |
|   | <b>Total Poland</b>  | <b>770,277</b>             | <b>0.01</b>                |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>Portugal: 0.04% (31 Dec 2023: 0.05%)</b>   |  |                            |                            |
| 27,165  | Banco Espirito Santo*  | –                          | –                          |
| 632,775   | EDP-Energias de Portugal                                     | 2,372,940                  | 0.02                       |
| 100,197   | Galp Energia   | 2,117,655                  | 0.01                       |
| 56,336  | Jeronimo Martins   | 1,101,900                  | 0.01                       |
|   | <b>Total Portugal</b>  | <b>5,592,495</b>           | <b>0.04</b>                |
| <b>Republic of South Korea: 0.01% (31 Dec 2023: 0.00%)</b>  |  |                            |                            |
| 32,611  | Delivery Hero  | 774,161                    | 0.01                       |
|   | <b>Total Republic of South Korea</b>                         | <b>774,161</b>             | <b>0.01</b>                |
| <b>Singapore: 0.38% (31 Dec 2023: 0.37%)</b>  |  |                            |                            |
| 792,602   | CapitaLand Ascendas REIT                                     | 1,497,186                  | 0.01                       |
| 1,129,140   | CapitaLand Integrated Commercial Trust REIT                  | 1,649,657                  | 0.01                       |
| 512,102   | CapitaLand Investment  | 1,005,122                  | 0.01                       |
| 398,532   | DBS  | 10,524,597                 | 0.08                       |
| 1,271,009   | Genting Singapore  | 811,233                    | 0.01                       |
| 516,131   | Grab   | 1,832,265                  | 0.01                       |
| 293,331   | Keppel   | 1,400,370                  | 0.01                       |
| 10,338  | Mapletree Logistics Trust REIT                               | 9,840                      | –                          |
| 681,686   | Oversea-Chinese Banking Corporation                          | 7,258,240                  | 0.06                       |
| 76,246  | Sea ADR  | 5,445,489                  | 0.04                       |
| 189,300   | Sembcorp Industries  | 671,856                    | –                          |
| 341,700   | Singapore Airlines   | 1,739,701                  | 0.01                       |
| 172,670   | Singapore Exchange   | 1,207,830                  | 0.01                       |
| 1,739,455   | Singapore Telecommunications                                 | 3,529,608                  | 0.03                       |
| 141,926   | STMicroelectronics   | 5,607,505                  | 0.04                       |
| 264,098   | United Overseas Bank   | 6,105,287                  | 0.05                       |
|   | <b>Total Singapore</b>                                       | <b>50,295,786</b>          | <b>0.38</b>                |
| <b>South Africa: 0.06% (31 Dec 2023: 0.05%)</b>   |  |                            |                            |
| 262,360   | Anglo American   | 8,297,866                  | 0.06                       |
|   | <b>Total South Africa</b>                                    | <b>8,297,866</b>           | <b>0.06</b>                |
| <b>Spain: 0.66% (31 Dec 2023: 0.72%)</b>  |  |                            |                            |
| 4,613   | Acciona  | 545,321                    | –                          |
| 39,909  | ACS Actividades de Construcción y Servicios                  | 1,722,875                  | 0.01                       |
| 14,823  | Aena   | 2,986,672                  | 0.02                       |
| 94,653  | Amadeus IT   | 6,303,752                  | 0.05                       |
| 1,188,987   | Banco Bilbao Vizcaya Argentaria                              | 11,917,224                 | 0.09                       |
| 1,123,773   | Banco de Sabadell  | 2,168,529                  | 0.02                       |
| 3,214,452   | Banco Santander  | 14,918,958                 | 0.11                       |
| 788,779   | CaixaBank  | 4,178,683                  | 0.03                       |
| 113,020   | Cellnex Telecom  | 3,678,693                  | 0.03                       |
| 60,252  | EDP Renovaveis   | 842,705                    | 0.01                       |
| 61,137  | Endesa   | 1,148,956                  | 0.01                       |
| 55,252  | Grifols  | 465,440                    | –                          |
| 1,195,070   | Iberdrola  | 15,517,090                 | 0.12                       |
| 223,441   | Inditex  | 11,101,964                 | 0.09                       |
| 91,509  | Redeia   | 1,600,580                  | 0.01                       |
| 239,153   | Repsol   | 3,776,761                  | 0.03                       |
| 955,041   | Telefonica   | 4,053,318                  | 0.03                       |
|   | <b>Total Spain</b>   | <b>86,927,521</b>          | <b>0.66</b>                |
| <b>Sweden: 0.82% (31 Dec 2023: 0.88%)</b>   |  |                            |                            |
| 57,236  | Alfa Laval   | 2,508,284                  | 0.02                       |
| 211,759   | Assa Abloy   | 5,990,727                  | 0.04                       |

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

| Holdings  | Financial Assets at Fair Value through Profit or Loss | Fair Value<br>US\$ | % of<br>Net Assets |
|---|---|--------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |   |                    |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |   |                    |                    |
| <b>Sweden: 0.82% (31 Dec 2023: 0.88%) (continued)</b>   |   |                    |                    |
| 551,923   | Atlas Copco Class A                                   | 10,381,585         | 0.08               |
| 315,823   | Atlas Copco Class B                                   | 5,104,068          | 0.04               |
| 96,455  | Beijer Ref  | 1,489,150          | 0.01               |
| 62,202  | Boliden   | 1,991,719          | 0.01               |
| 129,508   | Epiroc Class A  | 2,586,442          | 0.02               |
| 76,675  | Epiroc Class B  | 1,403,148          | 0.01               |
| 71,887  | EQT   | 2,126,023          | 0.02               |
| 120,731   | Essity  | 3,094,030          | 0.02               |
| 36,584  | Evolution   | 3,813,784          | 0.03               |
| 128,254   | FastighetsBalder                                      | 879,474            | 0.01               |
| 44,683  | Getinge   | 759,681            | 0.01               |
| 131,329   | Hennes & Mauritz                                      | 2,079,026          | 0.02               |
| 418,341   | Hexagon   | 4,726,492          | 0.04               |
| 17,526  | Holmen  | 690,435            | —                  |
| 77,814  | Husqvarna   | 624,117            | —                  |
| 25,353  | Industrivarden Class A                                | 863,278            | 0.01               |
| 28,991  | Industrivarden Class C                                | 978,941            | 0.01               |
| 51,884  | Indutrade   | 1,330,635          | 0.01               |
| 28,839  | Investment Latour                                     | 779,374            | 0.01               |
| 362,768   | Investor  | 9,940,820          | 0.07               |
| 48,949  | Lifco   | 1,345,032          | 0.01               |
| 14,806  | Lundbergforetagen                                     | 732,597            | —                  |
| 321,074   | Nibe Industrier                                       | 1,362,492          | 0.01               |
| 37,693  | Sagax   | 965,264            | 0.01               |
| 212,664   | Sandvik   | 4,265,248          | 0.03               |
| 102,721   | Securitas   | 1,020,401          | 0.01               |
| 317,942   | Skandinaviska Enskilda Banken                         | 4,698,488          | 0.04               |
| 70,175  | Skanska   | 1,264,319          | 0.01               |
| 64,845  | SKF   | 1,302,999          | 0.01               |
| 118,084   | Svenska Cellulosa                                     | 1,745,581          | 0.01               |
| 282,756   | Svenska Handelsbanken                                 | 2,695,343          | 0.02               |
| 180,346   | Swedbank  | 3,714,138          | 0.03               |
| 36,834  | Swedish Orphan Biovitrum                              | 986,395            | 0.01               |
| 108,701   | Tele2   | 1,095,201          | 0.01               |
| 618,456   | Telefonaktiebolaget LM Ericsson                       | 3,842,647          | 0.03               |
| 479,902   | Telia   | 1,288,324          | 0.01               |
| 45,862  | Trelleborg  | 1,785,943          | 0.01               |
| 113,196   | Volvo Car   | 350,431            | —                  |
| 44,012  | Volvo Class A   | 1,148,696          | 0.01               |
| 336,445   | Volvo Class B   | 8,612,702          | 0.06               |
|   | <b>Total Sweden</b>                                   | <b>108,363,474</b> | <b>0.82</b>        |
| <b>Switzerland: 1.65% (31 Dec 2023: 2.88%)</b>  |   |                    |                    |
| 331,127   | ABB   | 18,395,126         | 0.14               |
| 33,489  | Adecco  | 1,111,331          | 0.01               |
| 100,661   | Alcon   | 8,986,229          | 0.07               |
| 6,691   | Bachem  | 613,925            | —                  |
| 9,106   | Baloise   | 1,603,126          | 0.01               |
| 5,750   | Banque Cantonale Vaudoise                             | 610,130            | —                  |
| 726   | Barry Callebaut                                       | 1,182,800          | 0.01               |
| 3,966   | BKW   | 632,459            | 0.01               |
| 108,911   | Cie Financiere Richemont                              | 16,998,406         | 0.13               |
| 40,629  | Clariant  | 639,321            | 0.01               |
| 37,902  | DSM-Firmenich   | 4,289,627          | 0.03               |
| 1,339   | EMS-Chemie  | 1,097,455          | 0.01               |
| 6,609   | Geberit   | 3,903,914          | 0.03               |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>Switzerland: 1.65% (31 Dec 2023: 2.88%) (continued)</b>  |  |                            |                            |
| 1,908   | Givaudan   | 9,045,270                  | 0.07                       |
| 8,379   | Helvetia   | 1,132,927                  | 0.01                       |
| 43,963  | Julius Baer  | 2,455,979                  | 0.02                       |
| 9,395   | Kuehne + Nagel International                                 | 2,701,611                  | 0.02                       |
| 22  | Lindt & Spruengli  | 2,541,286                  | 0.02                       |
| 192   | Lindt & Spruengli Pref                                       | 2,241,353                  | 0.02                       |
| 34,220  | Logitech International                                       | 3,310,041                  | 0.03                       |
| 15,315  | Lonza  | 8,357,975                  | 0.06                       |
| 409,005   | Novartis   | 43,772,547                 | 0.33                       |
| 4,658   | Partners   | 5,981,896                  | 0.05                       |
| 87,248  | Sandoz   | 3,159,415                  | 0.02                       |
| 8,183   | Schindler (PTG Cert)   | 2,056,222                  | 0.02                       |
| 4,495   | Schindler (Regd)   | 1,120,499                  | 0.01                       |
| 29,411  | SGS  | 2,618,384                  | 0.02                       |
| 64,191  | SIG  | 1,175,097                  | 0.01                       |
| 30,770  | Sika   | 8,807,082                  | 0.07                       |
| 10,112  | Sonova   | 3,123,850                  | 0.02                       |
| 23,375  | Straumann  | 2,895,212                  | 0.02                       |
| 5,634   | Swatch   | 1,153,948                  | 0.01                       |
| 11,722  | Swatch (Regd)  | 478,742                    | —                          |
| 5,891   | Swiss Life   | 4,330,731                  | 0.03                       |
| 15,244  | Swiss Prime Site   | 1,445,347                  | 0.01                       |
| 5,517   | Swisscom   | 3,103,543                  | 0.02                       |
| 12,624  | Temenos  | 871,008                    | 0.01                       |
| 676,598   | UBS  | 19,915,443                 | 0.15                       |
| 5,588   | VAT  | 3,167,736                  | 0.02                       |
| 29,702  | Zurich Insurance   | 15,835,998                 | 0.12                       |
|   | <b>Total Switzerland</b>                                     | <b>216,862,991</b>         | <b>1.65</b>                |
| <b>United Kingdom: 2.47% (31 Dec 2023: 3.26%)</b>   |  |                            |                            |
| 202,895   | 3i   | 7,863,664                  | 0.06                       |
| 51,447  | Admiral  | 1,700,643                  | 0.01                       |
| 88,809  | Ashtead  | 5,929,756                  | 0.04                       |
| 68,303  | Associated British Foods                                     | 2,136,097                  | 0.02                       |
| 320,481   | AstraZeneca  | 50,056,635                 | 0.38                       |
| 203,181   | Auto Trader  | 2,057,811                  | 0.02                       |
| 550,338   | Aviva  | 3,315,622                  | 0.03                       |
| 3,116,864   | Barclays Bank  | 8,230,719                  | 0.06                       |
| 195,781   | Barratt Developments   | 1,168,633                  | 0.01                       |
| 20,818  | Berkeley   | 1,207,380                  | 0.01                       |
| 1,247,017   | BT   | 2,212,413                  | 0.02                       |
| 68,059  | Bunzl  | 2,589,605                  | 0.02                       |
| 75,872  | Burberry   | 841,896                    | 0.01                       |
| 1,095,670   | Centrica   | 1,868,414                  | 0.01                       |
| 536,741   | CK Hutchison   | 2,571,165                  | 0.02                       |
| 42,017  | Coca-Cola Europacific Partners                               | 3,061,779                  | 0.02                       |
| 355,038   | Compass  | 9,694,157                  | 0.07                       |
| 27,797  | Croda International  | 1,387,256                  | 0.01                       |
| 20,401  | DCC  | 1,428,705                  | 0.01                       |
| 452,744   | Diageo   | 14,247,750                 | 0.11                       |
| 129,246   | Entain   | 1,029,293                  | 0.01                       |
| 35,473  | Flutter Entertainment  | 6,486,312                  | 0.05                       |
| 74,037  | Halma  | 2,532,550                  | 0.02                       |
| 64,884  | Hargreaves Lansdown  | 928,465                    | 0.01                       |
| 3,899,174   | HSBC   | 33,709,063                 | 0.26                       |
| 285,148   | Informa  | 3,084,779                  | 0.02                       |

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

| Holdings  | Financial Assets at Fair Value through Profit or Loss | Fair Value<br>US\$ | % of<br>Net Assets |
|---|---|--------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |   |                    |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |   |                    |                    |
| <b>United Kingdom: 2.47% (31 Dec 2023: 3.26%) (continued)</b>   |   |                    |                    |
| 34,027  | InterContinental Hotels                               | 3,581,307          | 0.03               |
| 33,373  | Intertek  | 2,022,436          | 0.02               |
| 363,654   | J Sainsbury   | 1,172,222          | 0.01               |
| 555,918   | JD Sports Fashion                                     | 839,770            | 0.01               |
| 416,957   | Kingfisher  | 1,311,364          | 0.01               |
| 143,372   | Land Securities REIT                                  | 1,122,760          | 0.01               |
| 1,277,205   | Legal & General                                       | 3,664,949          | 0.03               |
| 12,860,864  | Lloyds Banking  | 8,899,311          | 0.07               |
| 94,027  | London Stock Exchange                                 | 11,172,797         | 0.08               |
| 477,572   | M&G   | 1,231,546          | 0.01               |
| 986,461   | National Grid   | 11,005,893         | 0.08               |
| 1,367,083   | NatWest   | 5,388,309          | 0.04               |
| 24,607  | Next  | 2,810,712          | 0.02               |
| 135,006   | Pearson   | 1,690,910          | 0.01               |
| 60,111  | Persimmon   | 1,027,335          | 0.01               |
| 151,624   | Phoenix   | 999,548            | 0.01               |
| 147,429   | Reckitt Benckiser                                     | 7,980,150          | 0.06               |
| 7,151   | RELX  | 329,249            | —                  |
| 374,628   | RELX - London   | 17,233,114         | 0.13               |
| 542,160   | Rentokil Initial                                      | 3,160,809          | 0.02               |
| 208,773   | Sage  | 2,872,660          | 0.02               |
| 176,014   | Schroders   | 809,452            | 0.01               |
| 277,979   | Segro REIT  | 3,156,214          | 0.02               |
| 50,503  | Severn Trent  | 1,519,412          | 0.01               |
| 176,585   | Smith & Nephew  | 2,188,906          | 0.02               |
| 72,834  | Smiths  | 1,569,784          | 0.01               |
| 14,896  | Spirax  | 1,596,787          | 0.01               |
| 225,758   | SSE   | 5,106,888          | 0.04               |
| 451,831   | Standard Chartered                                    | 4,089,503          | 0.03               |
| 661,734   | Taylor Wimpey   | 1,189,082          | 0.01               |
| 1,428,585   | Tesco   | 5,525,976          | 0.04               |
| 509,248   | Unilever  | 27,970,522         | 0.21               |
| 134,880   | United Utilities                                      | 1,675,351          | 0.01               |
| 4,531,575   | Vodafone  | 3,996,107          | 0.03               |
| 42,320  | Whitbread   | 1,591,527          | 0.01               |
| 133,089   | Wise  | 1,146,541          | 0.01               |
| 216,079   | WPP   | 1,978,666          | 0.01               |
| <b>Total United Kingdom</b>   |   | <b>325,968,431</b> | <b>2.47</b>        |
| <b>United States: 74.15% (31 Dec 2023: 69.56%)</b>  |   |                    |                    |
| 113,228   | 3M  | 11,570,769         | 0.09               |
| 24,997  | A.O. Smith  | 2,044,255          | 0.02               |
| 359,791   | Abbott Laboratories                                   | 37,385,883         | 0.28               |
| 363,726   | AbbVie  | 62,386,284         | 0.47               |
| 8,905   | Abiomed   | —                  | —                  |
| 129,769   | Accenture   | 39,373,212         | 0.30               |
| 92,592  | Adobe Systems   | 51,438,560         | 0.39               |
| 333,395   | Advanced Micro Devices                                | 54,080,003         | 0.41               |
| 27,541  | AECOM   | 2,427,464          | 0.02               |
| 161,615   | AES   | 2,839,576          | 0.02               |
| 114,179   | Aflac   | 10,197,326         | 0.08               |
| 58,852  | Agilent Technologies                                  | 7,628,985          | 0.06               |
| 45,496  | Air Products & Chemicals                              | 11,740,243         | 0.09               |
| 92,900  | Airbnb  | 14,086,427         | 0.11               |
| 30,446  | Akamai Technologies                                   | 2,742,576          | 0.02               |
| 22,829  | Albemarle   | 2,180,626          | 0.02               |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>  | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|--|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b> |  |                            |                            |
| <b>99.37% (31 Dec 2023: 99.34%) (continued)</b>                                |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>                      |  |                            |                            |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>                 |  |                            |                            |
| 71,322   | Albertsons   | 1,408,610                  | 0.01                       |
| 33,237   | Alexandria REIT  | 3,887,732                  | 0.03                       |
| 15,343   | Align Technology   | 3,704,260                  | 0.03                       |
| 17,533   | Allegion   | 2,071,524                  | 0.02                       |
| 49,243   | Alliant Energy   | 2,506,469                  | 0.02                       |
| 53,899   | Allstate   | 8,605,514                  | 0.07                       |
| 55,946   | Ally Financial   | 2,219,378                  | 0.02                       |
| 27,401   | Alnylam Pharmaceuticals                                      | 6,658,443                  | 0.05                       |
| 1,211,650  | Alphabet Class A   | 220,702,048                | 1.68                       |
| 1,048,131  | Alphabet Class C   | 192,248,188                | 1.46                       |
| 1,924,519  | Amazon.com   | 371,913,297                | 2.82                       |
| 105,782  | American Electric Power                                      | 9,281,313                  | 0.07                       |
| 118,406  | American Express   | 27,416,909                 | 0.21                       |
| 13,961   | American Financial   | 1,717,482                  | 0.01                       |
| 67,240   | American Homes 4 Rent REIT                                   | 2,498,638                  | 0.02                       |
| 142,122  | American International                                       | 10,551,137                 | 0.08                       |
| 97,785   | American Tower REIT  | 19,007,448                 | 0.14                       |
| 38,620   | American Water Works   | 4,988,159                  | 0.04                       |
| 20,815   | Ameriprise Financial   | 8,891,960                  | 0.07                       |
| 46,397   | AMETEK   | 7,734,844                  | 0.06                       |
| 109,730  | Amgen  | 34,285,138                 | 0.26                       |
| 242,764  | Amphenol   | 16,355,011                 | 0.12                       |
| 101,511  | Analog Devices   | 23,170,901                 | 0.18                       |
| 99,237   | Annaly Capital Management REIT                               | 1,891,457                  | 0.01                       |
| 17,529   | ANSYS  | 5,635,573                  | 0.04                       |
| 40,886   | Aon  | 12,003,312                 | 0.09                       |
| 76,009   | APA  | 2,237,705                  | 0.02                       |
| 81,937   | Apollo Global Management                                     | 9,674,302                  | 0.07                       |
| 3,015,474  | Apple  | 635,119,134                | 4.82                       |
| 169,570  | Applied Materials  | 40,016,824                 | 0.30                       |
| 38,653   | AppLovin   | 3,216,703                  | 0.02                       |
| 55,925   | Aptiv  | 3,938,239                  | 0.03                       |
| 74,859   | Arch Capital   | 7,552,525                  | 0.06                       |
| 107,004  | Archer-Daniels-Midland                                       | 6,468,392                  | 0.05                       |
| 37,468   | Ares Management  | 4,993,735                  | 0.04                       |
| 53,687   | Arista Networks  | 18,816,220                 | 0.14                       |
| 44,162   | Arthur J Gallagher   | 11,451,648                 | 0.09                       |
| 6,147  | Aspen Technology   | 1,220,979                  | 0.01                       |
| 10,196   | Assurant   | 1,695,085                  | 0.01                       |
| 1,457,148  | AT&T   | 27,846,098                 | 0.21                       |
| 31,018   | Atlassian  | 5,486,464                  | 0.04                       |
| 29,432   | Atmos Energy   | 3,433,243                  | 0.03                       |
| 44,020   | Autodesk   | 10,892,749                 | 0.08                       |
| 84,147   | Automatic Data Processing                                    | 20,085,047                 | 0.15                       |
| 3,543  | AutoZone   | 10,501,806                 | 0.08                       |
| 28,815   | AvalonBay Communities REIT                                   | 5,961,535                  | 0.05                       |
| 140,662  | Avantor  | 2,982,034                  | 0.02                       |
| 17,404   | Avery Dennison   | 3,805,385                  | 0.03                       |
| 14,114   | Axon Enterprise  | 4,152,903                  | 0.03                       |
| 203,075  | Baker Hughes   | 7,142,148                  | 0.05                       |
| 63,146   | Ball   | 3,790,023                  | 0.03                       |
| 1,468,074  | Bank of America  | 58,385,303                 | 0.44                       |
| 156,365  | Bank of New York Mellon                                      | 9,364,700                  | 0.07                       |
| 45,464   | Bath & Body Works  | 1,775,369                  | 0.01                       |
| 104,418  | Baxter International   | 3,492,782                  | 0.03                       |
| 58,851   | Becton Dickinson   | 13,754,067                 | 0.10                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>  |  |                            |                            |
| 29,962  | Bentley Systems  | 1,478,924                  | 0.01                       |
| 269,088   | Berkshire Hathaway   | 109,464,998                | 0.83                       |
| 40,863  | Best Buy   | 3,444,342                  | 0.03                       |
| 29,243  | Biogen   | 6,779,112                  | 0.05                       |
| 38,700  | BioMarin Pharmaceutical                                      | 3,186,171                  | 0.02                       |
| 4,353   | Bio-Rad Laboratories   | 1,188,848                  | 0.01                       |
| 34,773  | Bio-Techne   | 2,491,485                  | 0.02                       |
| 30,335  | BlackRock  | 23,883,352                 | 0.18                       |
| 148,943   | Blackstone   | 18,439,143                 | 0.14                       |
| 99,278  | Block  | 6,402,438                  | 0.05                       |
| 15,430  | Block ADR  | 991,025                    | 0.01                       |
| 7,072   | Booking  | 28,015,728                 | 0.21                       |
| 31,033  | Boston Properties REIT                                       | 1,910,391                  | 0.01                       |
| 299,052   | Boston Scientific  | 23,029,995                 | 0.17                       |
| 3,508,427   | BP   | 21,075,134                 | 0.16                       |
| 419,059   | Bristol-Myers Squibb   | 17,403,520                 | 0.13                       |
| 90,613  | Broadcom   | 145,481,890                | 1.10                       |
| 23,771  | Broadridge Financial Solutions                               | 4,682,887                  | 0.04                       |
| 26,081  | Brookfield Renewable   | 738,773                    | 0.01                       |
| 49,932  | Brown & Brown  | 4,464,420                  | 0.03                       |
| 34,987  | Brown-Forman   | 1,511,089                  | 0.01                       |
| 7,233   | BRP  | 463,312                    | —                          |
| 24,805  | Builders FirstSource   | 3,433,260                  | 0.03                       |
| 30,702  | Bunge Global   | 3,278,053                  | 0.02                       |
| 13,176  | Burlington Stores  | 3,162,240                  | 0.02                       |
| 55,099  | Cadence Design Systems                                       | 16,956,717                 | 0.13                       |
| 42,706  | Caesars Entertainment  | 1,697,136                  | 0.01                       |
| 21,969  | Camden Property Trust REIT                                   | 2,397,038                  | 0.02                       |
| 43,981  | Campbell Soup  | 1,987,501                  | 0.02                       |
| 77,831  | Capital One Financial  | 10,775,702                 | 0.08                       |
| 51,197  | Cardinal Health  | 5,033,689                  | 0.04                       |
| 10,226  | Carlisle Cos   | 4,143,677                  | 0.03                       |
| 55,293  | Carlyle  | 2,220,014                  | 0.02                       |
| 33,694  | CarMax   | 2,471,118                  | 0.02                       |
| 205,080   | Carnival   | 3,839,098                  | 0.03                       |
| 165,933   | Carrier Global   | 10,467,054                 | 0.08                       |
| 40,946  | Catalent   | 2,302,394                  | 0.02                       |
| 103,092   | Caterpillar  | 34,339,945                 | 0.26                       |
| 20,934  | CBOE Global Markets  | 3,560,036                  | 0.03                       |
| 63,279  | CBRE   | 5,638,792                  | 0.04                       |
| 27,132  | CDW  | 6,073,227                  | 0.05                       |
| 28,900  | Celsius  | 1,649,901                  | 0.01                       |
| 37,437  | Cencora  | 8,434,556                  | 0.06                       |
| 109,514   | Centene  | 7,260,778                  | 0.06                       |
| 31,374  | Ceridian HCM   | 1,556,150                  | 0.01                       |
| 40,612  | CF Industries  | 3,010,161                  | 0.02                       |
| 23,654  | CH Robinson Worldwide  | 2,084,390                  | 0.02                       |
| 11,170  | Charles River Laboratories International                     | 2,307,499                  | 0.02                       |
| 307,216   | Charles Schwab   | 22,638,747                 | 0.17                       |
| 19,559  | Charter Communications                                       | 5,847,359                  | 0.04                       |
| 49,316  | Cheniere Energy  | 8,621,916                  | 0.07                       |
| 361,994   | Chevron  | 56,623,101                 | 0.43                       |
| 283,200   | Chipotle Mexican Grill                                       | 17,742,480                 | 0.13                       |
| 83,432  | Chubb  | 21,281,835                 | 0.16                       |
| 50,119  | Church & Dwight  | 5,196,338                  | 0.04                       |
| 58,956  | Cigna  | 19,489,085                 | 0.15                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>  |  |                            |                            |
| 32,403  | Cincinnati Financial   | 3,826,794                  | 0.03                       |
| 18,596  | Cintas   | 13,022,035                 | 0.10                       |
| 826,366   | Cisco Systems  | 39,260,649                 | 0.30                       |
| 398,589   | Citigroup  | 25,294,458                 | 0.19                       |
| 99,013  | Citizens Financial   | 3,567,438                  | 0.03                       |
| 99,615  | Cleveland-Cliffs   | 1,533,075                  | 0.01                       |
| 25,512  | Clorox   | 3,481,623                  | 0.03                       |
| 63,126  | Cloudflare   | 5,228,727                  | 0.04                       |
| 72,990  | CME  | 14,349,834                 | 0.11                       |
| 62,734  | CMS Energy   | 3,734,555                  | 0.03                       |
| 193,424   | CNH Industrial   | 1,959,385                  | 0.01                       |
| 837,448   | Coca-Cola  | 53,303,565                 | 0.40                       |
| 100,201   | Cognizant Technology Solutions                               | 6,813,668                  | 0.05                       |
| 38,531  | Coinbase Global  | 8,562,744                  | 0.06                       |
| 158,739   | Colgate-Palmolive  | 15,404,033                 | 0.12                       |
| 820,662   | Comcast  | 32,137,124                 | 0.24                       |
| 95,786  | Conagra Brands   | 2,722,238                  | 0.02                       |
| 36,788  | Confluent  | 1,086,350                  | 0.01                       |
| 243,060   | ConocoPhillips   | 27,801,203                 | 0.21                       |
| 69,709  | Consolidated Edison  | 6,233,379                  | 0.05                       |
| 33,089  | Constellation Brands   | 8,513,138                  | 0.06                       |
| 64,724  | Constellation Energy   | 12,962,275                 | 0.10                       |
| 40,536  | Cooper   | 3,538,793                  | 0.03                       |
| 177,495   | Copart   | 9,613,129                  | 0.07                       |
| 41,649  | Corebridge Financial   | 1,212,819                  | 0.01                       |
| 164,718   | Corning  | 6,399,294                  | 0.05                       |
| 14,431  | Corpay   | 3,844,563                  | 0.03                       |
| 142,296   | Corteva  | 7,675,446                  | 0.06                       |
| 84,215  | CoStar   | 6,243,700                  | 0.05                       |
| 91,256  | Costco Wholesale   | 77,566,687                 | 0.59                       |
| 159,852   | Coterra Energy   | 4,263,253                  | 0.03                       |
| 141,088   | CRH  | 10,578,778                 | 0.08                       |
| 47,866  | CrowdStrike  | 18,341,773                 | 0.14                       |
| 24,890  | Crown  | 1,851,567                  | 0.01                       |
| 88,488  | Crown Castle REIT  | 8,645,278                  | 0.07                       |
| 99,327  | CSL  | 19,582,914                 | 0.15                       |
| 401,636   | CSX  | 13,434,724                 | 0.10                       |
| 28,629  | Cummins  | 7,928,229                  | 0.06                       |
| 260,185   | CVS Health   | 15,366,526                 | 0.12                       |
| 8,619   | CyberArk Software  | 2,356,607                  | 0.02                       |
| 145,516   | Danaher  | 36,357,173                 | 0.28                       |
| 23,285  | Darden Restaurants   | 3,523,486                  | 0.03                       |
| 55,872  | Datadog  | 7,246,040                  | 0.05                       |
| 10,816  | DaVita   | 1,498,773                  | 0.01                       |
| 5,346   | Deckers Outdoor  | 5,174,661                  | 0.04                       |
| 54,314  | Deere  | 20,293,340                 | 0.15                       |
| 54,962  | Dell Technologies  | 7,579,809                  | 0.06                       |
| 35,960  | Delta Air Lines  | 1,705,942                  | 0.01                       |
| 79,278  | DexCom   | 8,988,540                  | 0.07                       |
| 35,281  | Diamondback Energy   | 7,062,903                  | 0.05                       |
| 11,486  | Dick's Sporting Goods  | 2,467,767                  | 0.02                       |
| 62,523  | Digital Realty Trust REIT                                    | 9,506,622                  | 0.07                       |
| 50,431  | Discover Financial Services                                  | 6,596,879                  | 0.05                       |
| 41,528  | DocuSign   | 2,221,748                  | 0.02                       |
| 43,839  | Dollar General   | 5,796,831                  | 0.04                       |
| 42,294  | Dollar Tree  | 4,515,730                  | 0.03                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>  |  |                            |                            |
| 174,980   | Dominion Energy  | 8,574,020                  | 0.07                       |
| 7,364   | Domino's Pizza   | 3,802,254                  | 0.03                       |
| 59,270  | DoorDash   | 6,447,391                  | 0.05                       |
| 28,452  | Dover  | 5,134,163                  | 0.04                       |
| 141,344   | Dow  | 7,498,299                  | 0.06                       |
| 61,162  | DR Horton  | 8,619,561                  | 0.07                       |
| 83,248  | DraftKings   | 3,177,576                  | 0.02                       |
| 156,192   | Duke Energy  | 15,655,124                 | 0.12                       |
| 89,336  | DuPont de Nemours  | 7,190,655                  | 0.05                       |
| 57,655  | Dynatrace  | 2,579,485                  | 0.02                       |
| 83,302  | Eaton  | 26,119,342                 | 0.20                       |
| 104,720   | eBay   | 5,625,558                  | 0.04                       |
| 52,415  | Ecolab   | 12,474,770                 | 0.09                       |
| 77,731  | Edison International   | 5,581,863                  | 0.04                       |
| 124,259   | Edwards Lifesciences   | 11,477,804                 | 0.09                       |
| 53,020  | Electronic Arts  | 7,387,277                  | 0.06                       |
| 47,866  | Elevance Health  | 25,936,671                 | 0.20                       |
| 166,192   | Eli Lilly and Company  | 150,466,913                | 1.14                       |
| 10,514  | EMCOR  | 3,838,451                  | 0.03                       |
| 116,093   | Emerson Electric   | 12,788,805                 | 0.10                       |
| 26,474  | Enphase Energy   | 2,639,723                  | 0.02                       |
| 30,005  | Entegris   | 4,062,677                  | 0.03                       |
| 118,033   | EOG Resources  | 14,856,814                 | 0.11                       |
| 11,488  | EPAM Systems   | 2,161,008                  | 0.02                       |
| 84,305  | EQT Corp   | 3,117,599                  | 0.02                       |
| 25,690  | Equifax  | 6,228,797                  | 0.05                       |
| 19,923  | Equinix REIT   | 15,073,742                 | 0.11                       |
| 72,784  | Equitable  | 2,973,954                  | 0.02                       |
| 34,305  | Equity LifeStyle Properties REIT                             | 2,234,285                  | 0.02                       |
| 72,583  | Equity Residential REIT                                      | 5,032,905                  | 0.04                       |
| 5,293   | Erie Indemnity   | 1,918,183                  | 0.01                       |
| 49,852  | Essential Utilities  | 1,860,975                  | 0.01                       |
| 12,787  | Essex Property Trust REIT                                    | 3,480,621                  | 0.03                       |
| 48,771  | Estee Lauder Companies                                       | 5,189,234                  | 0.04                       |
| 25,302  | Etsy   | 1,492,312                  | 0.01                       |
| 9,192   | Everest  | 3,502,336                  | 0.03                       |
| 73,341  | Eversource Energy  | 4,159,168                  | 0.03                       |
| 37,281  | Exact Sciences   | 1,575,122                  | 0.01                       |
| 199,633   | Exelon   | 6,909,298                  | 0.05                       |
| 28,178  | Expedia  | 3,550,146                  | 0.03                       |
| 30,417  | Expeditors International of Washington                       | 3,795,737                  | 0.03                       |
| 189,155   | Experian   | 8,813,626                  | 0.07                       |
| 44,361  | Extra Space Storage REIT                                     | 6,894,143                  | 0.05                       |
| 921,199   | Exxon Mobil  | 106,048,429                | 0.81                       |
| 12,894  | F5   | 2,220,734                  | 0.02                       |
| 7,536   | FactSet Research Systems                                     | 3,076,723                  | 0.02                       |
| 5,018   | Fair Isaac   | 7,470,096                  | 0.06                       |
| 115,175   | Fastenal   | 7,237,597                  | 0.05                       |
| 48,271  | FedEx  | 14,473,577                 | 0.11                       |
| 41,177  | Ferguson   | 7,973,926                  | 0.06                       |
| 104,808   | Ferrovial  | 4,073,012                  | 0.03                       |
| 55,270  | Fidelity National Financial                                  | 2,731,443                  | 0.02                       |
| 122,451   | Fidelity National Information Services                       | 9,227,907                  | 0.07                       |
| 138,085   | Fifth Third Bancorp  | 5,038,722                  | 0.04                       |
| 2,124   | First Citizens BancShares                                    | 3,575,988                  | 0.03                       |
| 20,523  | First Solar  | 4,627,116                  | 0.04                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>  |  |                            |                            |
| 122,828   | Fiserv   | 18,306,285                 | 0.14                       |
| 807,679   | Ford Motor   | 10,128,295                 | 0.08                       |
| 134,730   | Fortinet   | 8,120,177                  | 0.06                       |
| 71,824  | Fortive  | 5,322,158                  | 0.04                       |
| 25,138  | Fortune Brands Innovations                                   | 1,632,462                  | 0.01                       |
| 49,997  | Fox Class A  | 1,718,397                  | 0.01                       |
| 26,578  | Fox Class B  | 851,028                    | 0.01                       |
| 60,101  | Franklin Resources   | 1,343,257                  | 0.01                       |
| 290,707   | Freeport-McMoRan   | 14,128,360                 | 0.11                       |
| 58,237  | Gaming and Leisure Properties REIT                           | 2,632,895                  | 0.02                       |
| 32,047  | Garmin   | 5,221,097                  | 0.04                       |
| 15,639  | Gartner  | 7,022,849                  | 0.05                       |
| 90,598  | GE HealthCare Technologies                                   | 7,059,396                  | 0.05                       |
| 56,301  | GE Vernova   | 9,656,185                  | 0.07                       |
| 123,551   | Gen Digital  | 3,086,304                  | 0.02                       |
| 116,094   | General Mills  | 7,344,106                  | 0.06                       |
| 244,502   | General Motors   | 11,359,563                 | 0.09                       |
| 29,055  | Genuine Parts  | 4,018,888                  | 0.03                       |
| 42,180  | GFL Environmental  | 1,642,380                  | 0.01                       |
| 261,588   | Gilead Sciences  | 17,947,553                 | 0.14                       |
| 52,058  | Global Payments  | 5,034,009                  | 0.04                       |
| 26,799  | GoDaddy  | 3,744,088                  | 0.03                       |
| 66,241  | Goldman Sachs  | 29,962,129                 | 0.23                       |
| 33,227  | Graco  | 2,634,237                  | 0.02                       |
| —   | GRAIL  | 5                          | —                          |
| 845,841   | GSK  | 16,353,837                 | 0.12                       |
| 1,411,548   | Haleon   | 5,756,274                  | 0.04                       |
| 180,961   | Halliburton  | 6,112,863                  | 0.05                       |
| 61,684  | Hartford Financial Services                                  | 6,201,709                  | 0.05                       |
| 40,900  | HCA Healthcare   | 13,140,352                 | 0.10                       |
| 138,092   | Healthpeak Properties REIT                                   | 2,706,603                  | 0.02                       |
| 8,901   | HEICO  | 1,990,353                  | 0.02                       |
| 14,681  | HEICO - New York   | 2,606,171                  | 0.02                       |
| 26,810  | Henry Schein   | 1,718,521                  | 0.01                       |
| 30,046  | Hershey  | 5,523,356                  | 0.04                       |
| 55,481  | Hess   | 8,184,557                  | 0.06                       |
| 271,566   | Hewlett Packard Enterprise                                   | 5,749,052                  | 0.04                       |
| 31,023  | HF Sinclair  | 1,654,767                  | 0.01                       |
| 52,406  | Hilton Worldwide   | 11,434,989                 | 0.09                       |
| 107,414   | Holcim   | 9,517,363                  | 0.07                       |
| 48,820  | Hologic  | 3,624,885                  | 0.03                       |
| 202,909   | Home Depot   | 69,849,394                 | 0.53                       |
| 65,533  | Hormel Foods   | 1,998,101                  | 0.02                       |
| 144,569   | Host Hotels & Resorts REIT                                   | 2,599,351                  | 0.02                       |
| 80,102  | Howmet Aerospace   | 6,218,318                  | 0.05                       |
| 209,633   | HP   | 7,341,348                  | 0.06                       |
| 10,988  | Hubbell  | 4,015,894                  | 0.03                       |
| 9,622   | HubSpot  | 5,674,959                  | 0.04                       |
| 24,711  | Humana   | 9,233,265                  | 0.07                       |
| 297,376   | Huntington Bancshares  | 3,919,416                  | 0.03                       |
| 8,958   | Hyatt Hotels   | 1,360,899                  | 0.01                       |
| 15,039  | IDEX   | 3,025,847                  | 0.02                       |
| 17,199  | IDEXX Laboratories   | 8,379,353                  | 0.06                       |
| 61,002  | Illinois Tool Works  | 14,455,034                 | 0.11                       |
| 33,314  | Illumina   | 3,477,315                  | 0.03                       |
| 27,807  | Incyte   | 1,685,660                  | 0.01                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>  |  |                            |                            |
| 83,962  | Ingersoll-Rand   | 7,627,108                  | 0.06                       |
| 13,794  | Insulet  | 2,783,629                  | 0.02                       |
| 880,266   | Intel  | 27,261,838                 | 0.21                       |
| 115,992   | Intercontinental Exchange                                    | 15,878,145                 | 0.12                       |
| 186,642   | International Business Machines                              | 32,279,734                 | 0.25                       |
| 52,247  | International Flavors & Fragrances                           | 4,974,437                  | 0.04                       |
| 66,356  | International Paper  | 2,863,261                  | 0.02                       |
| 76,618  | Interpublic  | 2,228,818                  | 0.02                       |
| 58,077  | Intuit   | 38,168,785                 | 0.29                       |
| 73,182  | Intuitive Surgical   | 32,555,013                 | 0.25                       |
| 125,444   | Invitation Homes REIT  | 4,502,185                  | 0.03                       |
| 36,952  | IQVIA  | 7,813,131                  | 0.06                       |
| 58,287  | Iron Mountain REIT   | 5,223,681                  | 0.04                       |
| 26,721  | Jabil  | 2,906,978                  | 0.02                       |
| 15,587  | Jack Henry & Associates                                      | 2,587,754                  | 0.02                       |
| 91,749  | James Hardie Industries                                      | 2,898,287                  | 0.02                       |
| 16,639  | JB Hunt Transport Services                                   | 2,662,240                  | 0.02                       |
| 22,926  | JM Smucker   | 2,499,851                  | 0.02                       |
| 497,244   | Johnson & Johnson  | 72,677,183                 | 0.55                       |
| 140,221   | Johnson Controls International                               | 9,320,490                  | 0.07                       |
| 588,788   | JPMorgan Chase & Co  | 119,088,261                | 0.90                       |
| 63,998  | Juniper Networks   | 2,333,367                  | 0.02                       |
| 53,629  | Kellanova  | 3,093,321                  | 0.02                       |
| 395,255   | Kenvue   | 7,185,736                  | 0.05                       |
| 222,876   | Keurig Dr Pepper   | 7,444,058                  | 0.06                       |
| 183,299   | KeyCorp  | 2,604,679                  | 0.02                       |
| 35,190  | Keysight Technologies  | 4,812,233                  | 0.04                       |
| 69,507  | Kimberly-Clark   | 9,605,867                  | 0.07                       |
| 130,205   | Kimco Realty REIT  | 2,533,789                  | 0.02                       |
| 401,636   | Kinder Morgan  | 7,980,507                  | 0.06                       |
| 129,744   | KKR  | 13,654,259                 | 0.10                       |
| 27,850  | KLA  | 22,962,603                 | 0.17                       |
| 35,725  | Knight-Swift Transportation                                  | 1,783,392                  | 0.01                       |
| 190,224   | Kraft Heinz  | 6,129,017                  | 0.05                       |
| 141,838   | Kroger   | 7,081,971                  | 0.05                       |
| 17,555  | Labcorp  | 3,572,618                  | 0.03                       |
| 26,868  | Lam Research   | 28,610,390                 | 0.22                       |
| 29,712  | Lamb Weston  | 2,498,185                  | 0.02                       |
| 74,956  | Las Vegas Sands  | 3,316,803                  | 0.03                       |
| 27,585  | Lattice Semiconductor  | 1,599,654                  | 0.01                       |
| 50,155  | Lennar   | 7,516,730                  | 0.06                       |
| 6,643   | Lennox International   | 3,553,872                  | 0.03                       |
| 38,598  | Liberty Media-Liberty Formula One                            | 2,772,880                  | 0.02                       |
| 99,132  | Linde  | 43,500,113                 | 0.33                       |
| 33,803  | Live Nation Entertainment                                    | 3,168,693                  | 0.02                       |
| 54,149  | LKQ  | 2,252,057                  | 0.02                       |
| 39,995  | Loews  | 2,989,226                  | 0.02                       |
| 117,327   | Lowe's Cos   | 25,865,910                 | 0.20                       |
| 16,003  | LPL Financial  | 4,469,638                  | 0.03                       |
| 23,797  | Lululemon Athletica  | 7,108,164                  | 0.05                       |
| 52,337  | LyondellBasell Industries                                    | 5,006,557                  | 0.04                       |
| 32,763  | M&T Bank   | 4,959,008                  | 0.04                       |
| 13,098  | Manhattan Associates   | 3,231,015                  | 0.02                       |
| 116,205   | Marathon Oil   | 3,331,597                  | 0.03                       |
| 67,866  | Marathon Petroleum   | 11,773,394                 | 0.09                       |
| 4,742   | Marathon Petroleum Corp                                      | 822,642                    | 0.01                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>  |  |                            |                            |
| 2,757   | Markel   | 4,344,095                  | 0.03                       |
| 7,326   | MarketAxess  | 1,469,083                  | 0.01                       |
| 50,897  | Marriott International                                       | 12,305,368                 | 0.09                       |
| 100,916   | Marsh & McLennan   | 21,265,020                 | 0.16                       |
| 12,456  | Martin Marietta Materials                                    | 6,748,661                  | 0.05                       |
| 176,249   | Marvell Technology   | 12,319,805                 | 0.09                       |
| 45,660  | Masco  | 3,044,152                  | 0.02                       |
| 171,978   | Mastercard   | 75,869,814                 | 0.58                       |
| 55,133  | Match  | 1,674,941                  | 0.01                       |
| 53,858  | McCormick  | 3,820,687                  | 0.03                       |
| 147,459   | McDonald's   | 37,578,452                 | 0.29                       |
| 26,994  | McKesson   | 15,765,576                 | 0.12                       |
| 271,401   | Medtronic  | 21,361,973                 | 0.16                       |
| 521,539   | Merck & Co   | 64,566,528                 | 0.49                       |
| 450,544   | Meta Platforms   | 227,173,296                | 1.72                       |
| 129,598   | MetLife  | 9,096,484                  | 0.07                       |
| 4,484   | Mettler-Toledo International                                 | 6,266,794                  | 0.05                       |
| 41,925  | MGM Resorts International                                    | 1,863,147                  | 0.01                       |
| 110,971   | Microchip Technology   | 10,153,847                 | 0.08                       |
| 229,495   | Micron Technology  | 30,185,477                 | 0.23                       |
| 1,451,007   | Microsoft  | 648,527,579                | 4.92                       |
| 3,288   | MicroStrategy  | 4,529,154                  | 0.03                       |
| 23,382  | Mid-America Apartment Communities REIT                       | 3,334,507                  | 0.03                       |
| 65,546  | Moderna  | 7,783,588                  | 0.06                       |
| 11,484  | Molina Healthcare  | 3,414,193                  | 0.03                       |
| 36,939  | Molson Coors Beverage  | 1,877,609                  | 0.01                       |
| 8,591   | Monday.com   | 2,068,369                  | 0.02                       |
| 278,850   | Mondelez International                                       | 18,247,944                 | 0.14                       |
| 14,368  | MongoDB  | 3,591,425                  | 0.03                       |
| 9,615   | Monolithic Power Systems                                     | 7,900,453                  | 0.06                       |
| 156,898   | Monster Beverage   | 7,837,055                  | 0.06                       |
| 33,419  | Moody's  | 14,067,060                 | 0.11                       |
| 250,923   | Morgan Stanley   | 24,387,206                 | 0.19                       |
| 69,805  | Mosaic   | 2,017,364                  | 0.02                       |
| 33,902  | Motorola Solutions   | 13,087,867                 | 0.10                       |
| 81,219  | Nasdaq   | 4,894,257                  | 0.04                       |
| 549,866   | Nestle   | 56,124,760                 | 0.43                       |
| 42,940  | NetApp   | 5,530,672                  | 0.04                       |
| 89,258  | Netflix  | 60,238,439                 | 0.46                       |
| 19,037  | Neurocrine Biosciences                                       | 2,620,824                  | 0.02                       |
| 169,970   | Newmont  | 7,116,644                  | 0.05                       |
| 66,058  | Newmont GDR  | 2,800,096                  | 0.02                       |
| 77,912  | News   | 2,148,034                  | 0.02                       |
| 418,176   | NextEra Energy   | 29,611,043                 | 0.22                       |
| 248,317   | Nike   | 18,715,652                 | 0.14                       |
| 11,283  | Nordson  | 2,616,979                  | 0.02                       |
| 46,253  | Norfolk Southern   | 9,930,057                  | 0.08                       |
| 42,421  | Northern Trust   | 3,562,516                  | 0.03                       |
| 47,105  | NRG Energy   | 3,667,595                  | 0.03                       |
| 49,768  | Nucor  | 7,867,325                  | 0.06                       |
| 5,138,919   | NVIDIA   | 634,862,053                | 4.82                       |
| 662   | NVR  | 5,023,627                  | 0.04                       |
| 12,053  | O'Reilly Automotive  | 12,728,691                 | 0.10                       |
| 135,897   | Occidental Petroleum   | 8,565,588                  | 0.06                       |
| 31,842  | Okta   | 2,980,730                  | 0.02                       |
| 39,590  | Old Dominion Freight Line                                    | 6,991,594                  | 0.05                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>   | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|---|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:<br/>99.37% (31 Dec 2023: 99.34%) (continued)</b> |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |  |                            |                            |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>  |  |                            |                            |
| 40,854  | Omnicom  | 3,664,604                  | 0.03                       |
| 89,614  | ON Semiconductor   | 6,143,040                  | 0.05                       |
| 118,170   | ONEOK  | 9,636,763                  | 0.07                       |
| 340,926   | Oracle   | 48,138,751                 | 0.37                       |
| 84,945  | Otis Worldwide   | 8,176,806                  | 0.06                       |
| 51,009  | Ovintiv  | 2,390,792                  | 0.02                       |
| 19,146  | Owens Corning  | 3,326,043                  | 0.03                       |
| 106,729   | PACCAR   | 10,986,683                 | 0.08                       |
| 18,052  | Packaging Corporation of America                             | 3,295,573                  | 0.02                       |
| 384,261   | Palantir Technologies  | 9,733,331                  | 0.07                       |
| 67,070  | Palo Alto Networks   | 22,737,401                 | 0.17                       |
| 96,653  | Paramount Global   | 1,004,225                  | 0.01                       |
| 26,074  | Parker Hannifin  | 13,188,490                 | 0.10                       |
| 65,058  | Paychex  | 7,713,276                  | 0.06                       |
| 10,625  | Paycom Software  | 1,519,800                  | 0.01                       |
| 8,938   | Paylocity  | 1,178,475                  | 0.01                       |
| 208,138   | PayPal   | 12,078,248                 | 0.09                       |
| 33,262  | Pentair  | 2,550,198                  | 0.02                       |
| 284,472   | PepsiCo  | 46,917,967                 | 0.36                       |
| 1,157,977   | Pfizer   | 32,400,196                 | 0.25                       |
| 418,512   | PG&E   | 7,307,220                  | 0.06                       |
| 89,439  | Phillips 66  | 12,626,104                 | 0.10                       |
| 118,321   | Pinterest  | 5,214,406                  | 0.04                       |
| 81,134  | PNC Financial Services                                       | 12,614,714                 | 0.10                       |
| 7,849   | Pool   | 2,412,233                  | 0.02                       |
| 47,536  | PPG Industries   | 5,984,307                  | 0.05                       |
| 50,000  | Principal Financial  | 3,922,500                  | 0.03                       |
| 484,811   | Procter & Gamble   | 79,955,030                 | 0.61                       |
| 119,102   | Progressive  | 24,738,676                 | 0.19                       |
| 189,189   | Prologis REIT  | 21,247,817                 | 0.16                       |
| 74,699  | Prudential Financial   | 8,753,976                  | 0.07                       |
| 24,779  | PTC  | 4,501,601                  | 0.03                       |
| 100,064   | Public Service Enterprise                                    | 7,374,717                  | 0.06                       |
| 32,720  | Public Storage REIT  | 9,411,908                  | 0.07                       |
| 44,931  | PulteGroup   | 4,946,903                  | 0.04                       |
| 66,677  | Pure Storage   | 4,281,330                  | 0.03                       |
| 44,592  | QIAGEN   | 1,842,361                  | 0.01                       |
| 21,022  | Qorvo  | 2,439,393                  | 0.02                       |
| 230,936   | QUALCOMM   | 45,997,832                 | 0.35                       |
| 31,520  | Quanta Services  | 8,008,917                  | 0.06                       |
| 22,486  | Quest Diagnostics  | 3,077,884                  | 0.02                       |
| 41,937  | Raymond James Financial                                      | 5,183,833                  | 0.04                       |
| 181,506   | Realty Income REIT   | 9,587,147                  | 0.07                       |
| 36,986  | Regency Centers REIT   | 2,300,529                  | 0.02                       |
| 21,931  | Regeneron Pharmaceuticals                                    | 23,050,139                 | 0.17                       |
| 194,797   | Regions Financial  | 3,903,732                  | 0.03                       |
| 11,302  | Reliance   | 3,227,851                  | 0.02                       |
| 10,676  | Repligen   | 1,345,817                  | 0.01                       |
| 45,461  | Republic Services  | 8,834,891                  | 0.07                       |
| 30,537  | ResMed   | 5,845,393                  | 0.04                       |
| 26,413  | Revvity  | 2,769,667                  | 0.02                       |
| 127,276   | Rivian Automotive  | 1,708,044                  | 0.01                       |
| 122,883   | Robinhood Markets  | 2,790,673                  | 0.02                       |
| 105,232   | Roblox   | 3,915,683                  | 0.03                       |
| 6,266   | Roche  | 1,909,226                  | 0.01                       |
| 145,717   | Roche Holding  | 40,458,927                 | 0.31                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>  | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|--|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b> |  |                            |                            |
| <b>99.37% (31 Dec 2023: 99.34%) (continued)</b>                                |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>                      |  |                            |                            |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>                 |  |                            |                            |
| 23,835   | Rockwell Automation  | 6,561,299                  | 0.05                       |
| 24,343   | Roku   | 1,458,876                  | 0.01                       |
| 62,755   | Rollins  | 3,061,816                  | 0.02                       |
| 21,841   | Roper Technologies   | 12,310,898                 | 0.09                       |
| 67,956   | Ross Stores  | 9,875,366                  | 0.07                       |
| 50,348   | Royal Caribbean Cruises                                      | 8,026,982                  | 0.06                       |
| 78,105   | Royalty Pharma   | 2,059,629                  | 0.02                       |
| 25,911   | RPM International  | 2,790,096                  | 0.02                       |
| 65,829   | S&P Global   | 29,359,734                 | 0.22                       |
| 200,015  | Salesforce   | 51,423,857                 | 0.39                       |
| 36,164   | Samsara  | 1,218,727                  | 0.01                       |
| 232,794  | Sanofi   | 22,439,758                 | 0.17                       |
| 21,343   | SBA Communications REIT                                      | 4,189,631                  | 0.03                       |
| 289,983  | Schlumberger   | 13,681,398                 | 0.10                       |
| 113,821  | Schneider Electric   | 27,361,832                 | 0.21                       |
| 39,017   | Seagate Technology   | 4,029,286                  | 0.03                       |
| 23,902   | SEI Investments  | 1,546,220                  | 0.01                       |
| 129,554  | Sempra   | 9,853,877                  | 0.07                       |
| 42,090   | ServiceNow   | 33,110,940                 | 0.25                       |
| 1,309,013  | Shell  | 46,894,863                 | 0.36                       |
| 49,293   | Sherwin-Williams   | 14,710,510                 | 0.11                       |
| 67,117   | Simon Property REIT  | 10,188,361                 | 0.08                       |
| 33,763   | Skyworks Solutions   | 3,598,461                  | 0.03                       |
| 210,417  | Snap   | 3,495,026                  | 0.03                       |
| 10,291   | Snap-on  | 2,689,964                  | 0.02                       |
| 63,594   | Snowflake  | 8,590,913                  | 0.07                       |
| 27,722   | Solventum  | 1,465,939                  | 0.01                       |
| 28,053   | Southwest Airlines   | 802,596                    | 0.01                       |
| 47,534   | SS&C Technologies  | 2,978,956                  | 0.02                       |
| 32,932   | Stanley Black & Decker                                       | 2,630,937                  | 0.02                       |
| 233,085  | Starbucks  | 18,145,667                 | 0.14                       |
| 65,153   | State Street   | 4,821,322                  | 0.04                       |
| 30,382   | Steel Dynamics   | 3,934,469                  | 0.03                       |
| 454,532  | Stellantis   | 8,997,562                  | 0.07                       |
| 20,540   | STERIS   | 4,509,352                  | 0.03                       |
| 69,762   | Stryker  | 23,736,520                 | 0.18                       |
| 24,077   | Sun Communities REIT   | 2,897,426                  | 0.02                       |
| 11,231   | Super Micro Computer   | 9,202,120                  | 0.07                       |
| 61,859   | Swiss Re   | 7,675,583                  | 0.06                       |
| 87,304   | Synchrony Financial  | 4,119,876                  | 0.03                       |
| 31,827   | Synopsys   | 18,938,975                 | 0.14                       |
| 104,700  | Sysco  | 7,474,533                  | 0.06                       |
| 46,559   | T Rowe Price   | 5,368,718                  | 0.04                       |
| 32,023   | Take-Two Interactive Software                                | 4,979,256                  | 0.04                       |
| 44,277   | Targa Resources  | 5,701,992                  | 0.04                       |
| 93,599   | Target   | 13,856,396                 | 0.11                       |
| 63,126   | TE Connectivity  | 9,496,044                  | 0.07                       |
| 9,477  | Teleflex   | 1,993,297                  | 0.02                       |
| 90,648   | Tenaris  | 1,394,131                  | 0.01                       |
| 30,731   | Teradyne   | 4,557,100                  | 0.03                       |
| 591,004  | Tesla  | 116,947,872                | 0.89                       |
| 185,616  | Texas Instruments  | 36,107,880                 | 0.27                       |
| 78,573   | Thermo Fisher Scientific                                     | 43,450,869                 | 0.33                       |
| 232,524  | TJX  | 25,600,892                 | 0.19                       |
| 111,133  | T-Mobile US  | 19,579,412                 | 0.15                       |
| 75,743   | Toast  | 1,951,897                  | 0.01                       |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

| <b>Holdings</b>  | <b>Financial Assets at Fair Value through Profit or Loss</b> | <b>Fair Value<br/>US\$</b> | <b>% of<br/>Net Assets</b> |
|--|--|----------------------------|----------------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b> |  |                            |                            |
| <b>99.37% (31 Dec 2023: 99.34%) (continued)</b>                                |  |                            |                            |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>                      |  |                            |                            |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>                 |  |                            |                            |
| 21,180   | Toro   | 1,980,542                  | 0.01                       |
| 22,377   | Tractor Supply   | 6,041,790                  | 0.05                       |
| 92,429   | Trade Desk   | 9,027,540                  | 0.07                       |
| 22,036   | Tradeweb Markets   | 2,335,816                  | 0.02                       |
| 46,212   | Trane Technologies   | 15,200,513                 | 0.12                       |
| 11,730   | TransDigm  | 14,986,365                 | 0.11                       |
| 39,577   | TransUnion   | 2,935,030                  | 0.02                       |
| 46,890   | Travelers Cos  | 9,534,613                  | 0.07                       |
| 54,260   | Trimble  | 3,034,219                  | 0.02                       |
| 273,370  | Truist Financial   | 10,620,425                 | 0.08                       |
| 35,929   | Twilio   | 2,041,126                  | 0.02                       |
| 8,568  | Tyler Technologies   | 4,307,819                  | 0.03                       |
| 57,777   | Tyson Foods  | 3,301,378                  | 0.03                       |
| 386,995  | Uber Technologies  | 28,126,797                 | 0.21                       |
| 65,790   | UDR REIT   | 2,707,258                  | 0.02                       |
| 19,572   | U-Haul   | 1,174,711                  | 0.01                       |
| 76,556   | UiPath   | 970,730                    | 0.01                       |
| 9,753  | Ulta Beauty  | 3,763,390                  | 0.03                       |
| 125,178  | Union Pacific  | 28,322,774                 | 0.21                       |
| 147,693  | United Parcel Service  | 20,211,787                 | 0.15                       |
| 13,814   | United Rentals   | 8,933,928                  | 0.07                       |
| 10,030   | United Therapeutics  | 3,195,056                  | 0.02                       |
| 190,113  | UnitedHealth   | 96,816,946                 | 0.74                       |
| 47,291   | Unity Software   | 768,952                    | 0.01                       |
| 317,064  | US Bancorp   | 12,587,441                 | 0.10                       |
| 69,786   | Valero Energy  | 10,939,653                 | 0.08                       |
| 31,885   | Veeva Systems  | 5,835,274                  | 0.04                       |
| 84,146   | Ventas REIT  | 4,313,324                  | 0.03                       |
| 48,790   | Veralto  | 4,657,981                  | 0.04                       |
| 17,865   | VeriSign   | 3,176,397                  | 0.02                       |
| 29,216   | Verisk Analytics   | 7,875,173                  | 0.06                       |
| 857,418  | Verizon Communications                                       | 35,359,918                 | 0.27                       |
| 52,644   | Vertex Pharmaceuticals                                       | 24,675,296                 | 0.19                       |
| 75,651   | Vertiv   | 6,549,107                  | 0.05                       |
| 244,917  | Viatis   | 2,603,468                  | 0.02                       |
| 217,464  | VICI Properties REIT   | 6,228,169                  | 0.05                       |
| 325,374  | Visa   | 85,400,914                 | 0.65                       |
| 70,919   | Vistra   | 6,097,616                  | 0.05                       |
| 26,729   | Vulcan Materials   | 6,646,968                  | 0.05                       |
| 148,190  | Walgreens Boots Alliance                                     | 1,792,358                  | 0.01                       |
| 915,423  | Walmart  | 61,983,291                 | 0.47                       |
| 375,896  | Walt Disney  | 37,322,714                 | 0.28                       |
| 464,986  | Warner Bros Discovery  | 3,459,496                  | 0.03                       |
| 125  | Waste Connections CAD  | 21,927                     | —                          |
| 53,079   | Waste Connections USD  | 9,307,933                  | 0.07                       |
| 83,212   | Waste Management   | 17,752,448                 | 0.13                       |
| 11,730   | Waters   | 3,403,108                  | 0.03                       |
| 6,583  | Watsco   | 3,049,509                  | 0.02                       |
| 729,159  | Wells Fargo  | 43,304,753                 | 0.33                       |
| 119,107  | Welltower REIT   | 12,416,905                 | 0.09                       |
| 14,981   | West Pharmaceutical Services                                 | 4,934,592                  | 0.04                       |
| 66,210   | Western Digital  | 5,016,732                  | 0.04                       |
| 36,656   | Westinghouse Air Brake Technologies                          | 5,793,481                  | 0.04                       |
| 7,301  | Westlake   | 1,057,331                  | 0.01                       |
| 51,454   | WestRock   | 2,586,078                  | 0.02                       |
| 148,565  | Weyerhaeuser REIT  | 4,217,760                  | 0.03                       |

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

| Holdings  | Financial Assets at Fair Value through Profit or Loss                               | Fair Value<br>US\$    | % of<br>Net Assets |
|---|---|-----------------------|--------------------|
| <b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b><br><b>99.37% (31 Dec 2023: 99.34%) (continued)</b> |   |                       |                    |
| <b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>   |   |                       |                    |
| <b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>  |   |                       |                    |
| 250,097   | Williams Cos  | 10,629,122            | 0.08               |
| 12,179  | Williams-Sonoma   | 3,438,984             | 0.03               |
| 21,595  | Willis Towers Watson  | 5,660,913             | 0.04               |
| 42,826  | Workday   | 9,574,181             | 0.07               |
| 46,461  | WP Carey REIT   | 2,557,678             | 0.02               |
| 42,506  | WR Berkley  | 3,340,121             | 0.03               |
| 8,990   | WW Grainger   | 8,111,138             | 0.06               |
| 21,451  | Wynn Resorts  | 1,919,864             | 0.01               |
| 114,391   | Xcel Energy   | 6,109,623             | 0.05               |
| 48,212  | Xylem   | 6,538,994             | 0.05               |
| 56,197  | Yum! Brands   | 7,443,855             | 0.06               |
| 10,787  | Zebra Technologies  | 3,332,428             | 0.03               |
| 31,747  | Zillow  | 1,472,743             | 0.01               |
| 43,539  | Zimmer Biomet   | 4,725,288             | 0.04               |
| 93,140  | Zoetis  | 16,146,750            | 0.12               |
| 48,841  | Zoom Video Communications   | 2,890,899             | 0.02               |
| 17,725  | Zscaler   | 3,406,568             | 0.03               |
|   | <b>Total United States</b>  | <b>9,765,846,449</b>  | <b>74.15</b>       |
| <b>Zambia: 0.01% (31 Dec 2023: 0.01%)</b>   |   |                       |                    |
| 151,405   | First Quantum Minerals  | 1,988,342             | 0.01               |
|   | <b>Total Zambia</b>   | <b>1,988,342</b>      | <b>0.01</b>        |
|   | <b>Total Equities</b>   | <b>13,086,717,461</b> | <b>99.37</b>       |
|   | <b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b> | <b>13,086,717,461</b> | <b>99.37</b>       |

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.01%)**

| Counterparty                                     | Description                       | Currency | No. of<br>Contracts | Notional Value<br>US\$ | Unrealised<br>Gains<br>US\$ | % of<br>Net Assets |
|--|-----------------------------------|----------|---------------------|------------------------|-----------------------------|--------------------|
| <b>Australia: 0.00% (31 Dec 2023: 0.00%)</b>     |                                   |          |                     |                        |                             |                    |
|  | SFE S&P ASX Share Price Index 200 |          |                     |                        |                             |                    |
| Citigroup  | Futures September 2024            | AUD      | 11                  | 1,427,396              | 10,911                      | —                  |
|  | <b>Total Australia</b>            |          |                     |                        | <b>10,911</b>               | <b>—</b>           |
| <b>Canada: 0.00% (31 Dec 2023: 0.00%)</b>        |                                   |          |                     |                        |                             |                    |
|  | S&P/TSX 60 Index Futures          |          |                     |                        |                             |                    |
| Citigroup  | September 2024                    | CAD      | 14                  | 2,681,624              | 25,781                      | —                  |
|  | <b>Total Canada</b>               |          |                     |                        | <b>25,781</b>               | <b>—</b>           |
| <b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>         |                                   |          |                     |                        |                             |                    |
|  | OSE TOPIX Index Futures           |          |                     |                        |                             |                    |
| Citigroup  | September 2024                    | JPY      | 29                  | 5,066,797              | 48,935                      | —                  |
|  | <b>Total Japan</b>                |          |                     |                        | <b>48,935</b>               | <b>—</b>           |
| <b>Singapore: 0.00% (31 Dec 2023: 0.00%)</b>     |                                   |          |                     |                        |                             |                    |
|  | SGX MSCI Singapore Index Futures  |          |                     |                        |                             |                    |
| Citigroup  | July 2024                         | SGD      | 19                  | 443,509                | 6,512                       | —                  |
|  | <b>Total Singapore</b>            |          |                     |                        | <b>6,512</b>                | <b>—</b>           |
| <b>United States: 0.00% (31 Dec 2023: 0.01%)</b> |                                   |          |                     |                        |                             |                    |
|  | CME E-Mini Standard & Poor's 500  |          |                     |                        |                             |                    |
| Citigroup  | Index Future September 2024       | USD      | 224                 | 61,840,800             | 158,941                     | —                  |

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Assets at Fair Value through Profit or Loss

Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.01%) (continued)

| Counterparty   | Description                       | Currency | No. of Contracts | Notional Value US\$ | Unrealised Gains US\$ | % of Net Assets |
|--|-----------------------------------|----------|------------------|---------------------|-----------------------|-----------------|
| <b>United States: 0.00% (31 Dec 2023: 0.01%) (continued)</b> |                                   |          |                  |                     |                       |                 |
| Citigroup  | Eurex Euro Stoxx Index 50 Futures |          |                  |                     |                       |                 |
|  | September 2024                    | EUR      | 127              | 6,704,889           | 7,321                 | —               |
|  | <b>Total United States</b>        |          |                  |                     | 166,262               | —               |
| <b>Total Unrealised Gains on Futures Contracts</b>           |                                   |          |                  |                     | 258,401               | —               |

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)

| Counterparty  | Description                           | Currency | No. of Contracts | Notional Value US\$ | Unrealised Losses US\$ | % of Net Assets        |
|---|---------------------------------------|----------|------------------|---------------------|------------------------|------------------------|
| <b>Hong Kong: 0.00% (31 Dec 2023: 0.00%)</b>                                |                                       |          |                  |                     |                        |                        |
| Citigroup   | Hang Seng Index Futures July 2024     | HKD      | 4                | 451,623             | (3,304)                | —                      |
|   | <b>Total Hong Kong</b>                |          |                  |                     | (3,304)                | —                      |
| <b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>                                   |                                       |          |                  |                     |                        |                        |
| Citigroup   | OML Stockholm Index Futures July 2024 | SEK      | 57               | 1,387,566           | (1,462)                | —                      |
|   | <b>Total Sweden</b>                   |          |                  |                     | (1,462)                | —                      |
| <b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>                              |                                       |          |                  |                     |                        |                        |
| Citigroup   | SOF Index Futures September 2024      | CHF      | 16               | 2,140,752           | (12,505)               | —                      |
|   | <b>Total Switzerland</b>              |          |                  |                     | (12,505)               | —                      |
| <b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>                           |                                       |          |                  |                     |                        |                        |
| Citigroup   | FTSE 100 Index Futures September 2024 | GBP      | 32               | 3,321,853           | (13,839)               | —                      |
|   | <b>Total United Kingdom</b>           |          |                  |                     | (13,839)               | —                      |
| <b>Total Unrealised Losses on Futures Contracts</b>                         |                                       |          |                  |                     | (31,110)               | —                      |
|   |                                       |          |                  |                     | <b>Fair Value US\$</b> | <b>% of Net Assets</b> |
| <b>Total Investments (31 Dec 2023: 99.35%)</b>                              |                                       |          |                  |                     | 13,086,944,752         | 99.37                  |
| <b>Cash and Cash Equivalents (31 Dec 2023: 0.42%)**</b>                     |                                       |          |                  |                     | 74,873,995             | 0.57                   |
| <b>Margin Cash (31 Dec 2023: 0.10%)</b>                                     |                                       |          |                  |                     | 6,995,526              | 0.05                   |
| <b>Other Net Assets (31 Dec 2023: 0.13%)</b>                                |                                       |          |                  |                     | 1,444,354              | 0.01                   |
| <b>Net Assets Attributable to Holders of Redeemable Participating Units</b> |                                       |          |                  |                     | <u>13,170,258,627</u>  | <u>100.00</u>          |

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

|  | <b>% of<br/>Total Assets</b> |
|--|------------------------------|
| <b>Analysis of Total Assets</b>  |                              |
| Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 99.33%) | 99.20                        |
| Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.01%)            | —                            |
| Cash and Cash Equivalents (31 Dec 2023: 0.41%)   | 0.57                         |
| Margin Cash (31 Dec 2023: 0.10%)   | 0.05                         |
| Other assets (31 Dec 2023: 0.15%)  | 0.18                         |
|  | <u>100.00</u>                |

\*Banco Espirito Santo last traded on 8 January 2014 and had a last traded price of EUR 0.12. On 8 December 2014, Northern Trust Asset Management Pricing and Valuation Committee recommended this holding to be valued as worthless and fair valued the security at 0.01 EUR. This decision was approved by the Directors of the Manager.

\*\*Included within Cash and Cash Equivalents is investment in Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund of 5,019,698 EUR shares with a fair value of US\$5,379,862.