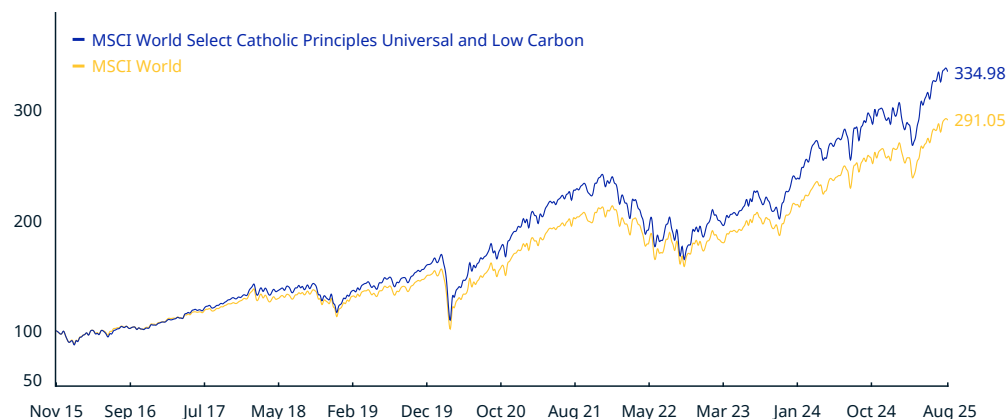


MSCI World Universal Select Catholic Principles and Low Carbon Index (USD)

MSCI World Select Catholic Principles Universal and Low Carbon Index (the "Index") is designed to represent the performance of a strategy that aims to select companies having lower carbon exposure and higher Environmental, Social and Governance (ESG) performance than that of the broad market, while excluding companies that are involved in controversial businesses like weapons and firearms, gambling, adult entertainment, etc. The Index also excludes companies that are involved in abortion and contraceptives, stem cell research, animal testing, and fossil fuels.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – AUG 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select Catholic Principles Universal and Low Carbon	MSCI World
2024	20.33	18.67
2023	28.69	23.79
2022	-21.82	-18.14
2021	21.95	21.82
2020	22.20	15.90
2019	31.99	27.67
2018	-8.25	-8.71
2017	26.16	22.40
2016	6.67	7.51

INDEX PERFORMANCE – NET RETURNS (%) (AUG 29, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI World Select Catholic Principles Universal and Low Carbon	1.52	8.80	18.24	15.72	21.85	13.80	na	13.20	
MSCI World	2.61	8.41	15.68	13.78	18.50	12.89	na	11.58	

FUNDAMENTALS (AUG 29, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.48	26.64	20.90	4.15
1.66	23.84	20.07	3.75

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – AUG 29, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	(%)	Period YYYY-MM-DD
MSCI World Select Catholic Principles Universal and Low Carbon	1.06	2.79	27.62	16.26	17.22	na	1.02	0.67	na	0.72	34.28	2020-02-19—2020-03-23
MSCI World	1.00	0.00	2.34	14.26	15.60	na	0.94	0.67	na	0.67	34.03	2020-02-12—2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Universal Select Catholic Principles and Low Carbon Index (USD)

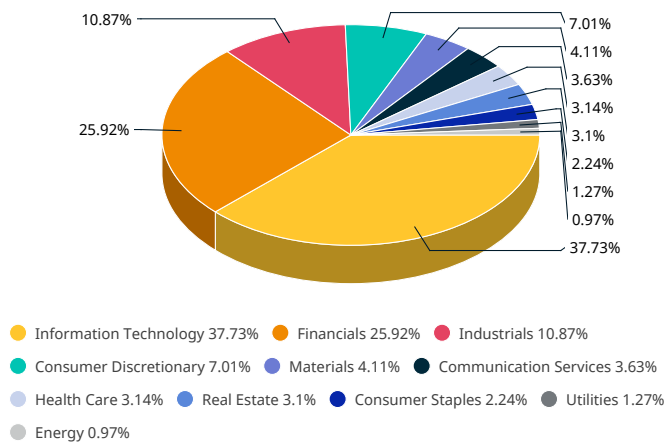
INDEX CHARACTERISTICS

	MSCI World Select Catholic Principles Universal and Low Carbon	MSCI World
Number of Constituents	651	1,320
	Weight (%)	
Largest	14.42	5.44
Smallest	0.00	0.00
Average	0.15	0.08
Median	0.06	0.03

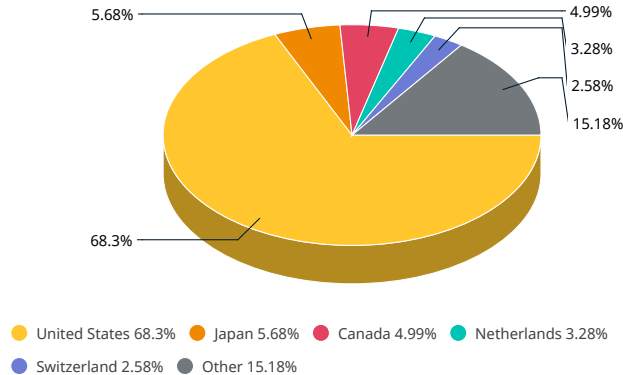
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	14.42	5.44	Info Tech
BROADCOM	US	6.01	1.70	Info Tech
VISA A	US	2.72	0.77	Financials
HOME DEPOT	US	1.83	0.52	Cons Discr
ASML HLDG	NL	1.33	0.38	Info Tech
ADVANCED MICRO DEVICES	US	1.19	0.34	Info Tech
NETFLIX	US	1.16	0.66	Comm Svcs
SERVICENOW	US	0.86	0.24	Info Tech
INTUIT	US	0.84	0.24	Info Tech
AMERICAN EXPRESS	US	0.84	0.24	Financials
Total		31.21	10.52	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI ESG Universal Indexes were renamed the MSCI Universal Indexes as of Feb 3, 2025.

The MSCI World Universal Select Catholic Principles and Low Carbon Index was launched on Jan 30, 2024. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create any derivative works, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information from MSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN MAKING OR COMPILING THE INFORMATION (EACH, AN "INFORMATION PROVIDER") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH INFORMATION PROVIDER HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not be by applicable law be excluded or limited. Privacy notice: For information about how MSCI collects and uses personal data, please refer to our Privacy Notice at www.msci.com/legal/privacy-notice

© 2025 MSCI Inc. All rights reserved.

