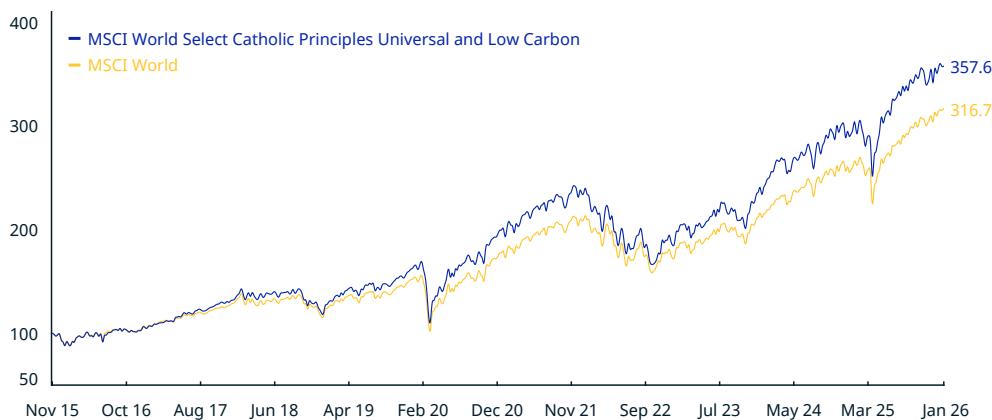


MSCI World Universal Select Catholic Principles and Low Carbon Index (USD)

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 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select Catholic Principles Universal and Low Carbon	MSCI World
2025	21.29	21.09
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 (%) (JAN 30, 2026)

FUNDAMENTALS (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2015				
MSCI World Select Catholic Principles Universal and Low Carbon	1.86	0.88	20.81	1.86	20.65	13.10	14.57	13.34	1.47	25.93	19.81	4.19
MSCI World	2.24	3.36	19.58	2.24	19.31	12.87	13.11	12.00	1.57	24.26	20.02	3.95

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – JAN 30, 2026)

	Beta	Tracking Error (%) ¹	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Select Catholic Principles Universal and Low Carbon	1.06	2.85	32.53	12.99	16.13	15.66	1.15	0.65	0.81	0.74	34.28	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.37	11.05	14.36	14.54	1.23	0.70	0.77	0.70	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)

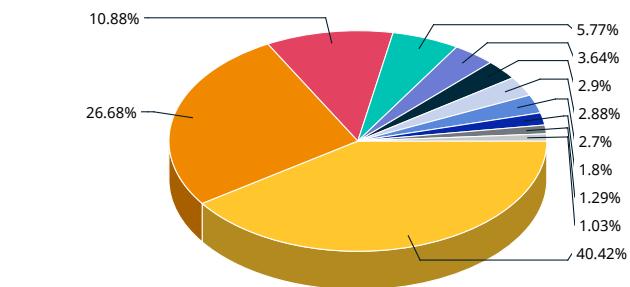
INDEX CHARACTERISTICS

	MSCI World Select Catholic Principles Universal and Low Carbon	MSCI World
Number of Constituents	653	1,319
Weight (%)		
Largest	15.55	5.48
Smallest	0.00	0.00
Average	0.15	0.08
Median	0.06	0.03

TOP 10 CONSTITUENTS

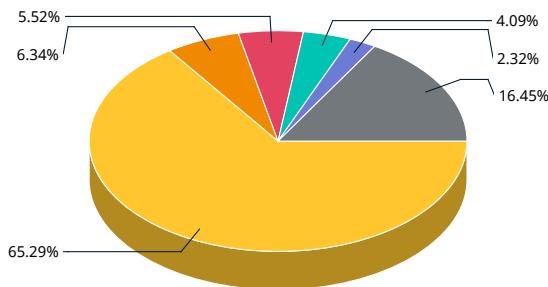
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	15.55	5.48	Info Tech
BROADCOM	US	5.91	1.75	Info Tech
ASML HLDG	NL	2.23	0.66	Info Tech
VISA A	US	2.17	0.65	Financials
ADVANCED MICRO DEVICES	US	1.53	0.45	Info Tech
HOME DEPOT	US	1.48	0.44	Cons Discr
LAM RESEARCH CORP	US	1.17	0.35	Info Tech
APPLIED MATERIALS	US	1.02	0.30	Info Tech
SAP	DE	0.84	0.25	Info Tech
GE VERNONA	US	0.79	0.23	Industrials
Total		32.70	10.57	

SECTOR WEIGHTS



- Information Technology 40.42% ● Financials 26.68% ● Industrials 10.88%
- Consumer Discretionary 5.77% ● Materials 3.64% ● Health Care 2.9%
- Real Estate 2.88% ● Communication Services 2.7% ● Consumer Staples 1.8%
- Utilities 1.29% ● Energy 1.03%

COUNTRY WEIGHTS



- United States 65.29% ● Japan 6.34% ● Canada 5.52% ● Netherlands 4.09%
- Switzerland 2.32% ● Other 16.45%

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.

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