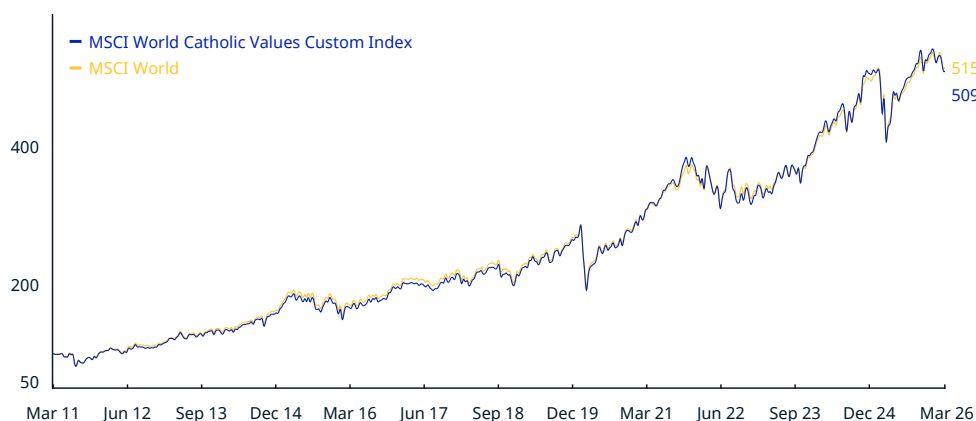


MSCI World Catholic Values Custom Index (EUR)

The MSCI World Catholic Values Index is a custom index based on the MSCI World Index which includes large and mid-cap stocks across 23 Developed Markets countries *. The Index does not include any security that is currently not a constituent of the MSCI World ESG Index. MSCI World ESG Index is constructed using the MSCI Global Sustainability Indexes methodology. MSCI Global Sustainability Indexes do not include any security with an ESG rating of 'B' or lower or an Impact Monitor controversy assessment of severe or very severe (Impact Monitor score of 2 or below). This rating criterion ensures a high minimum level of ESG performance, consistent with the aim of including only the best-in-class companies in the index. A lower threshold is used for current index constituents to maintain index stability. A current constituent remains eligible if it has an ESG rating of 'B' or higher and an Impact Monitor score of 2 or higher. Constituent selection is based on data from MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Catholic Values Custom Index	MSCI World
2025	6.35	6.77
2024	27.25	26.60
2023	23.79	19.60
2022	-17.28	-12.78
2021	35.95	31.07
2020	6.93	6.33
2019	31.17	30.02
2018	-3.68	-4.11
2017	7.03	7.51
2016	11.64	10.73
2015	9.57	10.42
2014	18.72	19.50
2013	21.56	21.20
2012	12.61	14.05

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Aug 31, 2010
					3 Yr	5 Yr	10 Yr	Since Aug 31, 2010	
MSCI World Catholic Values Custom Index	-4.37	-3.73	12.51	-3.73	14.48	10.37	11.83	11.75	
MSCI World	-4.05	-1.71	11.47	-1.71	14.51	10.71	11.68	11.88	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.57	23.13	18.41	4.03
1.68	22.70	18.25	3.71

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – MAR 31, 2026)

	Beta	Tracking Error (%) ¹	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 31, 2010	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World Catholic Values Custom Index	1.05	1.89	4.89	12.49	14.54	14.29	0.91	0.63	0.81	0.87	35.20	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	10.94	12.99	13.28	1.03	0.71	0.85	0.93	33.76	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Catholic Values Custom Index (EUR)

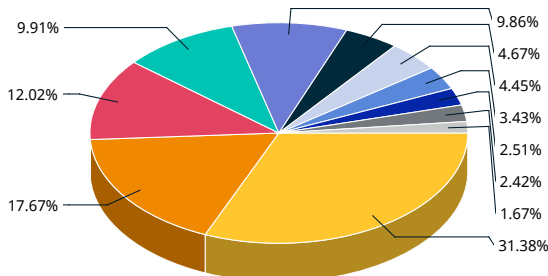
INDEX CHARACTERISTICS

	MSCI World Catholic Values Custom Index	MSCI World
Number of Constituents	584	1,311
	Weight (%)	
Largest	12.17	5.32
Smallest	0.01	0.00
Average	0.17	0.08
Median	0.06	0.03

TOP 10 CONSTITUENTS

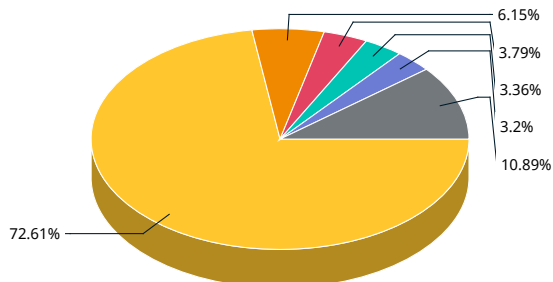
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	12.17	5.32	Info Tech
MICROSOFT CORP	US	7.50	3.28	Info Tech
ALPHABET A	US	4.81	2.10	Comm Svcs
ALPHABET C	US	4.01	1.75	Comm Svcs
TESLA	US	3.02	1.32	Cons Discr
VISA A	US	1.46	0.64	Financials
ASML HLDG	NL	1.44	0.63	Info Tech
MASTERCARD A	US	1.21	0.53	Financials
ADVANCED MICRO DEVICES	US	0.95	0.42	Info Tech
HOME DEPOT	US	0.94	0.41	Cons Discr
Total		37.51	16.41	

SECTOR WEIGHTS



- Information Technology 31.38%
- Financials 17.67%
- Communication Services 12.02%
- Consumer Discretionary 9.91%
- Industrials 9.86%
- Consumer Staples 4.67%
- Materials 4.45%
- Energy 3.43%
- Health Care 2.51%
- Real Estate 2.42%
- Utilities 1.67%

COUNTRY WEIGHTS



- United States 72.61%
- Japan 6.15%
- Canada 3.79%
- France 3.36%
- United Kingdom 3.2%
- Other 10.89%

* DM countries: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the USA.

The MSCI World Catholic Values Custom Index was launched on Mar 24, 2014. 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 (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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