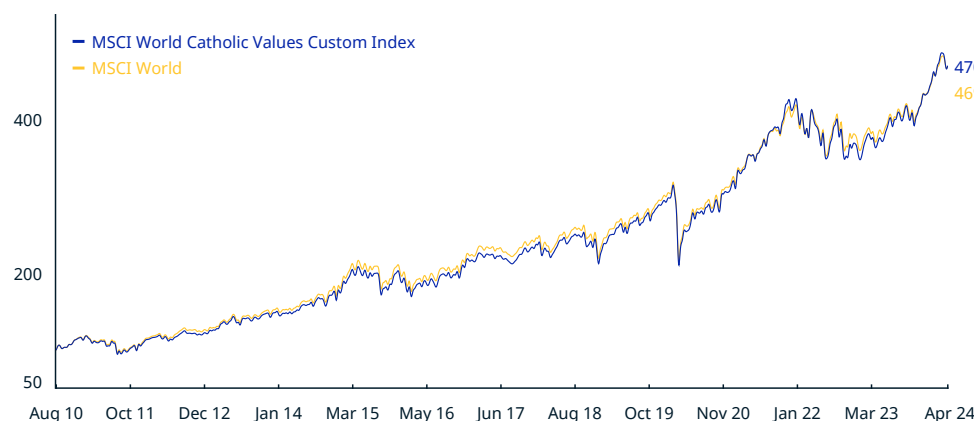


MSCI World Catholic Values Custom Index (EUR)

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) (AUG 2010 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Catholic Values Custom Index	MSCI World
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
2011	-3.64	-2.38

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 31, 2010
MSCI World Catholic Values Custom Index	-3.28	5.24	25.42	8.44	10.01	12.08	12.12	11.99
MSCI World	-2.75	5.24	22.23	8.31	9.88	11.50	11.74	11.97

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.75	22.93	19.29	3.77
1.88	21.24	17.91	3.26

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 31, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Catholic Values Custom Index	1.04	1.60	12.63	15.72	16.74	14.43	0.60	0.73	0.86	0.91	35.20	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	14.13	15.59	13.70	0.65	0.74	0.87	0.95	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)

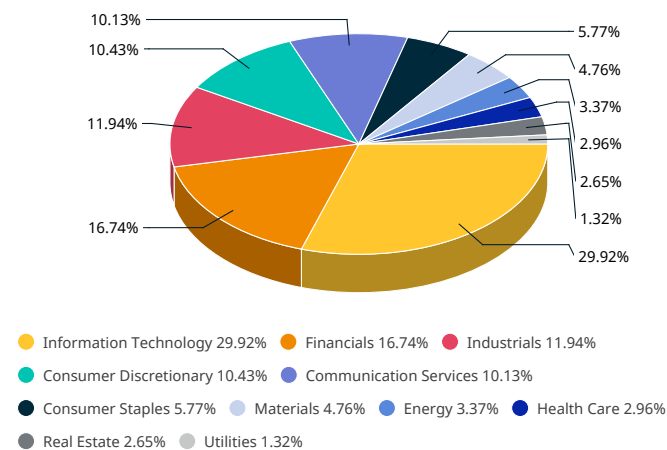
INDEX CHARACTERISTICS

	MSCI World Catholic Values Custom Index	MSCI World
Number of Constituents	636	1,465
	Weight (%)	
Largest	10.05	4.40
Smallest	0.01	0.00
Average	0.16	0.07
Median	0.06	0.02

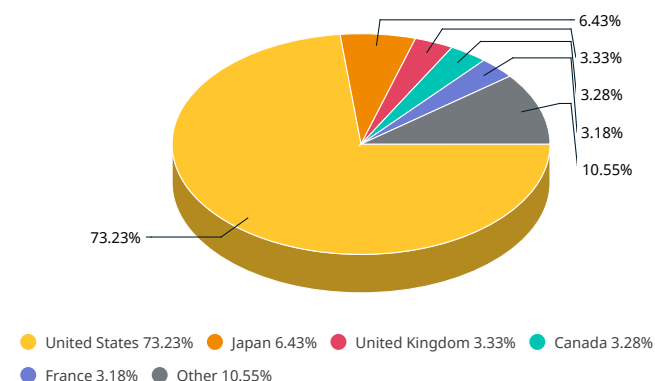
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	10.05	4.40	Info Tech
NVIDIA	US	7.80	3.42	Info Tech
ALPHABET A	US	3.52	1.54	Comm Svcs
ALPHABET C	US	3.10	1.36	Comm Svcs
TESLA	US	1.92	0.84	Cons Discr
VISA A	US	1.55	0.68	Financials
MASTERCARD A	US	1.38	0.60	Financials
ASML HLDG	NL	1.31	0.57	Info Tech
HOME DEPOT	US	1.22	0.53	Cons Discr
SALESFORCE	US	0.95	0.42	Info Tech
Total		32.81	14.37	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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 is a leading provider of critical decision support tools and services for the global investment community. With over 45 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 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. 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 THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY 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 MSCI PARTIES 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 by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.