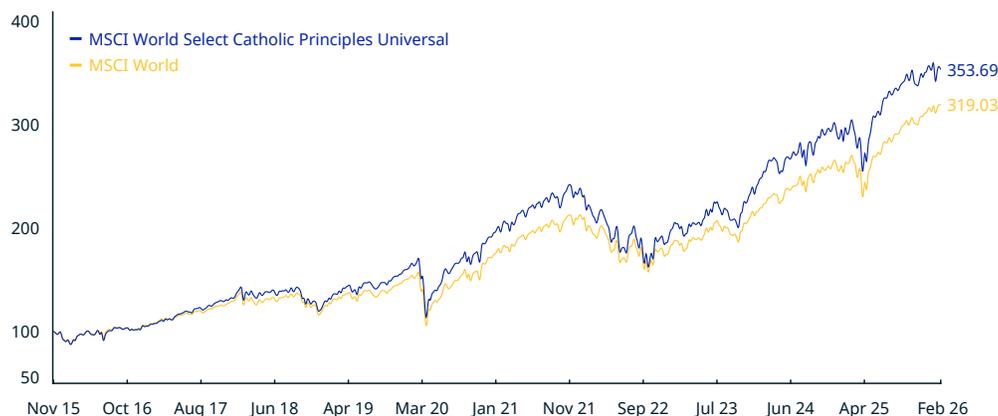


MSCI World Select Catholic Principles Universal Index (USD)

The MSCI World Select Catholic Principles Universal Index is based on the MSCI World Index, its parent index, and includes large and mid-cap stocks across 23 Developed Markets countries*. 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, gambling, adult entertainment, etc. The Index also excludes companies that are involved in abortion and contraceptives, stem cell research, and animal testing.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – FEB 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select Catholic Principles Universal	MSCI World
2025	21.33	21.09
2024	20.15	18.67
2023	28.79	23.79
2022	-21.98	-18.14
2021	21.92	21.82
2020	21.73	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 (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI World Select Catholic Principles Universal	-0.51	2.60	20.85	1.39	21.31	12.17	14.50	13.11	
MSCI World	0.73	3.82	21.33	2.99	20.58	12.46	13.28	11.98	

FUNDAMENTALS (FEB 27, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.51	25.44	19.27	4.13
1.58	24.13	19.91	3.93

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – FEB 27, 2026)

	Beta	Tracking Error (%)	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	1.06	2.88	33.05	12.90	16.17	15.67	1.20	0.59	0.80	0.73	34.28	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.37	10.81	14.35	14.53	1.36	0.67	0.78	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 Select Catholic Principles Universal Index (USD)

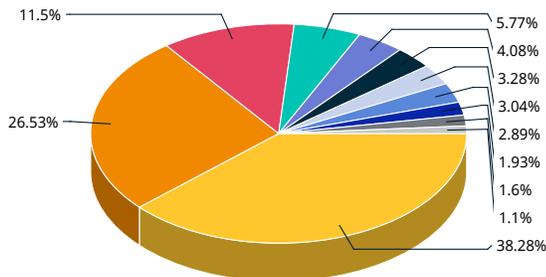
INDEX CHARACTERISTICS

	MSCI World Select Catholic Principles Universal	MSCI World
Number of Constituents	657	1,319
	Weight (%)	
Largest	14.36	5.05
Smallest	0.00	0.00
Average	0.15	0.08
Median	0.06	0.03

TOP 10 CONSTITUENTS

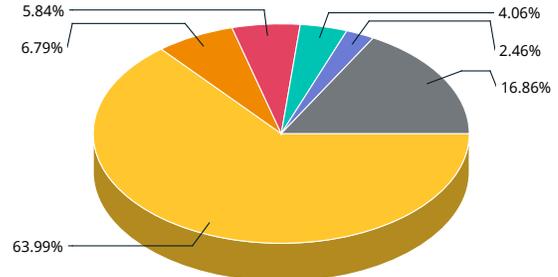
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	14.36	5.05	Info Tech
BROADCOM	US	5.70	1.68	Info Tech
ASML HLDG	NL	2.25	0.66	Info Tech
VISA A	US	2.16	0.64	Financials
HOME DEPOT	US	1.51	0.44	Cons Discr
ADVANCED MICRO DEVICES	US	1.29	0.38	Info Tech
APPLIED MATERIALS	US	1.18	0.35	Info Tech
LAM RESEARCH CORP	US	1.17	0.35	Info Tech
GE VERNOVA	US	0.94	0.28	Industrials
SAP	DE	0.84	0.25	Info Tech
Total		31.39	10.08	

SECTOR WEIGHTS



- Information Technology 38.28%
- Financials 26.53%
- Industrials 11.5%
- Consumer Discretionary 5.77%
- Materials 4.08%
- Communication Services 3.28%
- Real Estate 3.04%
- Health Care 2.89%
- Consumer Staples 1.93%
- Utilities 1.6%
- Energy 1.1%

COUNTRY WEIGHTS



- United States 63.99%
- Japan 6.79%
- Canada 5.84%
- Netherlands 4.06%
- Germany 2.46%
- Other 16.86%

* DM countries include: 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 US.

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

The MSCI World Select Catholic Principles Universal Index was launched on Jun 23, 2020. 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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