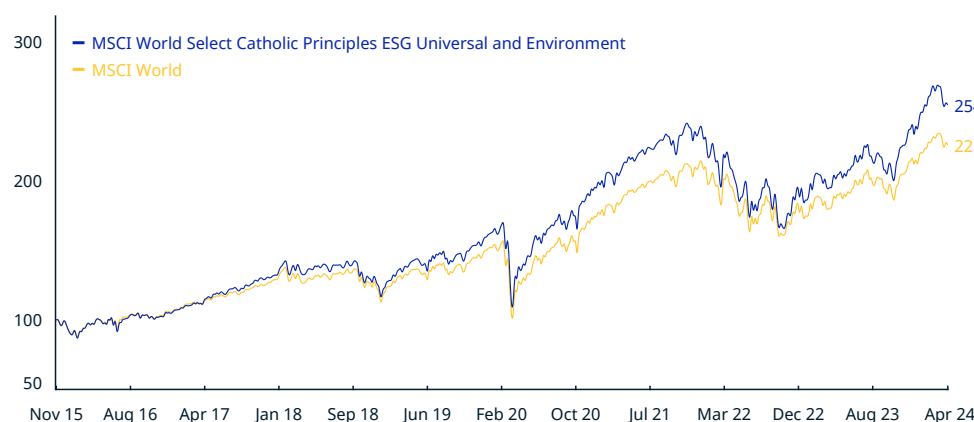


MSCI World Select Catholic Principles ESG Universal and Environment Index (USD)

The MSCI World Select Catholic Principles ESG Universal and Environment 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 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select Catholic Principles ESG Universal and Environment	MSCI World
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 (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI World Select Catholic Principles ESG Universal and Environment	-5.46	3.31	23.56	6.47	5.82	12.01	na		11.75
MSCI World	-3.71	3.59	18.39	4.84	5.63	10.46	na		10.17

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.90	22.48	18.56	3.28
1.88	21.24	17.91	3.26

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – APR 30, 2024)

	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 ESG Universal and Environment	1.06	2.77	43.83	19.18	19.39	na	0.25	0.58	na	0.65	34.28	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	17.08	18.17	na	0.25	0.53	na	0.59	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 ESG Universal and Environment Index (USD)

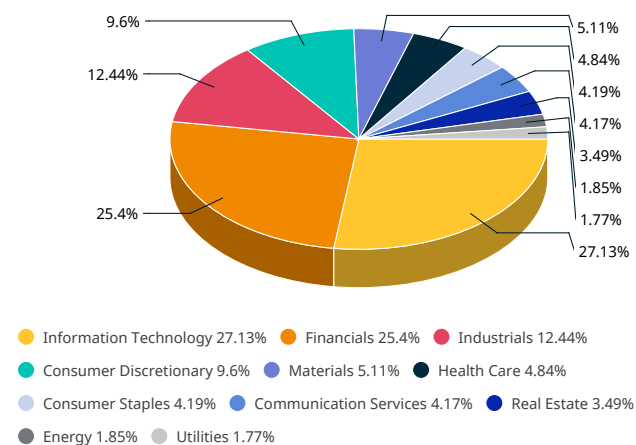
INDEX CHARACTERISTICS

	MSCI World Select Catholic Principles ESG Universal and Environment	MSCI World
Number of Constituents	761	1,465
	Weight (%)	
Largest	6.00	4.40
Smallest	0.01	0.00
Average	0.13	0.07
Median	0.06	0.02

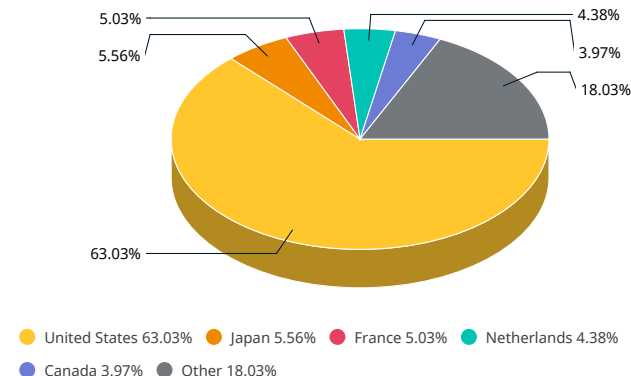
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	6.00	3.42	Info Tech
MASTERCARD A	US	2.28	0.60	Financials
BROADCOM	US	2.18	0.93	Info Tech
ASML HLDG	NL	2.16	0.57	Info Tech
HOME DEPOT	US	2.00	0.53	Cons Discr
ADVANCED MICRO DEVICES	US	1.54	0.41	Info Tech
LVMH MOET HENNESSY	FR	1.38	0.37	Cons Discr
VISA A	US	1.28	0.68	Financials
ADOBE	US	1.26	0.33	Info Tech
INTUIT	US	1.06	0.28	Info Tech
Total		21.13	8.13	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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 World Select Catholic Principles ESG Universal and Environment 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

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