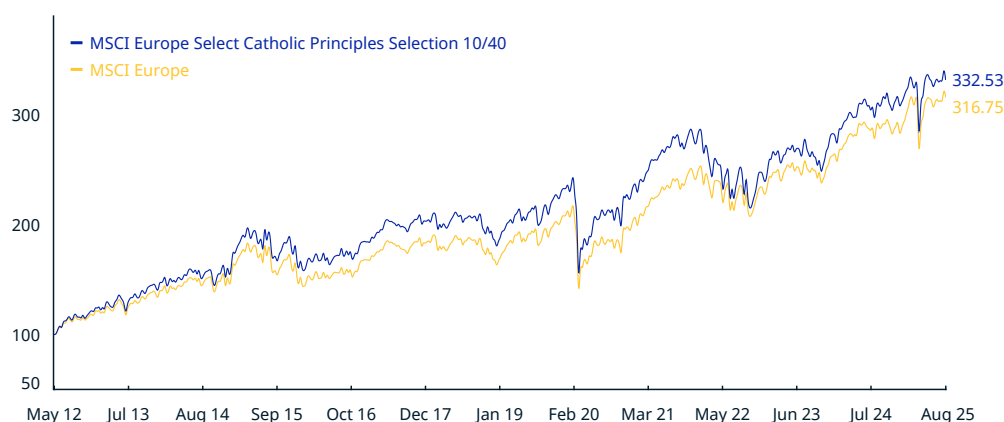


MSCI Europe Select Catholic Principles Selection 10/40 Index (EUR)

The MSCI Europe Select Catholic Principles Selection 10/40 Index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers. The index consists of large and mid-cap companies in 15 developed markets countries*. The index aims to target sector weights that reflect the relative sector weights of the MSCI Europe Index to limit the systematic risk introduced by the ESG selection process. The index excludes companies involved in certain controversial businesses like alcohol, tobacco, gambling etc. The index also excludes companies that are not in compliance with Catholic Principles or are involved in Animal Testing. Capping is applied to take into consideration the 10% and 40% concentration constraints.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – AUG 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI Europe Select Catholic Principles Selection 10/40 | MSCI Europe |
|------|--|-------------|
| 2024 | 9.75 | 8.59 |
| 2023 | 18.53 | 15.83 |
| 2022 | -16.42 | -9.49 |
| 2021 | 23.43 | 25.13 |
| 2020 | -0.60 | -3.32 |
| 2019 | 27.38 | 26.05 |
| 2018 | -10.04 | -10.57 |
| 2017 | 10.12 | 10.24 |
| 2016 | 3.14 | 2.58 |
| 2015 | 12.21 | 8.22 |
| 2014 | 7.26 | 6.84 |
| 2013 | 22.64 | 19.82 |

INDEX PERFORMANCE – NET RETURNS (%) (AUG 29, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|--|------|-------|------|-------|------------|-------|-------|------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI Europe Select Catholic Principles Selection 10/40 | 0.36 | -0.56 | 5.46 | 7.09 | 12.66 | 9.54 | 6.63 | 9.49 | |
| MSCI Europe | 1.15 | 0.57 | 7.12 | 10.60 | 12.61 | 11.47 | 6.94 | 9.09 | |

FUNDAMENTALS (AUG 29, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.89 | 18.28 | 16.01 | 2.59 |
| 3.08 | 16.25 | 14.49 | 2.23 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – AUG 29, 2025)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2012 | MAXIMUM DRAWDOWN | |
|--|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI Europe Select Catholic Principles Selection 10/40 | 1.06 | 2.58 | 14.30 | 12.76 | 15.12 | 14.60 | 0.78 | 0.58 | 0.48 | 0.69 | 36.59 | 2020-02-19–2020-03-18 |
| MSCI Europe | 1.00 | 0.00 | 3.29 | 11.62 | 13.55 | 13.55 | 0.84 | 0.76 | 0.52 | 0.71 | 35.25 | 2020-02-19–2020-03-18 |

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 Europe Select Catholic Principles Selection 10/40 Index (EUR)

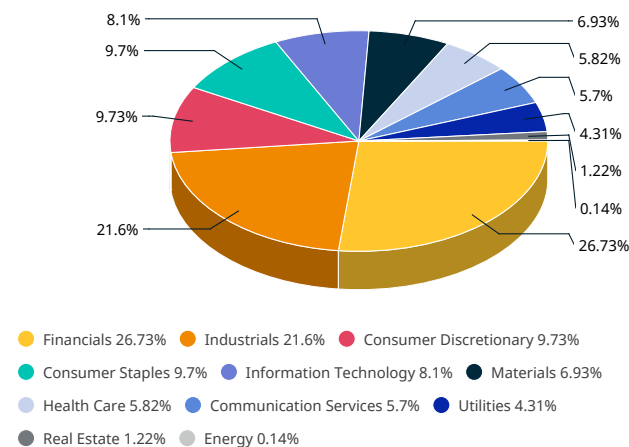
INDEX CHARACTERISTICS

| | MSCI Europe Select Catholic Principles Selection 10/40 | MSCI Europe |
|-------------------------------|--|-------------|
| Number of Constituents | 226 | 402 |
| | Weight (%) | |
| Largest | 5.42 | 2.33 |
| Smallest | 0.05 | 0.02 |
| Average | 0.44 | 0.25 |
| Median | 0.24 | 0.11 |

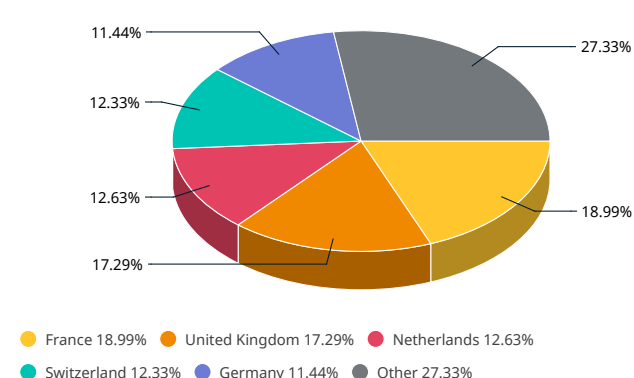
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------|------------------|----------------------------|--------------|
| ASML HLDG | NL | 5.42 | 2.33 | Info Tech |
| ALLIANZ | DE | 3.02 | 1.30 | Financials |
| UNILEVER PLC (GB) | GB | 2.85 | 1.22 | Cons Staples |
| SCHNEIDER ELECTRIC | FR | 2.49 | 1.07 | Industrials |
| AIR LIQUIDE | FR | 2.20 | 0.95 | Materials |
| L'OREAL | FR | 2.07 | 0.89 | Cons Staples |
| ZURICH INSURANCE GROUP | CH | 1.98 | 0.85 | Financials |
| ABB LTD | CH | 1.94 | 0.84 | Industrials |
| SPOTIFY TECHNOLOGY | SE | 1.93 | 0.83 | Comm Srvcs |
| ESSILORLUXOTTICA | FR | 1.69 | 0.73 | Health Care |
| Total | | 25.59 | 10.99 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Israel, Italy, Japan, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.
The MSCI ESG Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

ABOUT MSCI

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