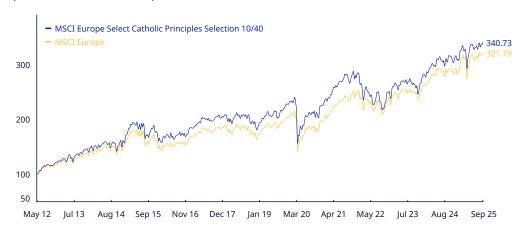
MSCI Europe Select Catholic Principles Selection 10/40 Index (EUR)

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 – SEP 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 (%) (SEP 30, 2025)

FUNDAMENTALS (SEP 30, 2025)

						ANNU	ALIZED					
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _M	Since lay 31, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Select Catholic Principles Selection 10/40	2.47	3.20	6.62	9.73	16.43	10.32	7.30	9.62	2.81	18.46	16.33	2.70
MSCI Europe	1.59	3.51	9.31	12.36	15.68	12.14	7.58	9.15	3.03	16.76	14.64	2.31

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 - SEP 30, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2012	(%)	Period YYYY-MM-DD	
MSCI Europe Select Catholic Principles Selection 10/40	1.06	2.59	14.30	11.81	15.11	14.54	1.10	0.62	0.52	0.70	36.59	2020-02-19—2020-03-18	
MSCI Europe	1.00	0.00	3.29	10.78	13.51	13.46	1.14	0.80	0.57	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)

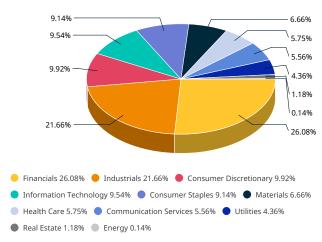
INDEX CHARACTERISTICS

	MSCI Europe Select Catholic Principles Selection 10/40	MSCI Europe					
Number of	226	402					
Constituents							
	Weight (%)						
Largest	6.88	2.98					
Smallest	0.05	0.02					
Average	0.44	0.25					
Median	0.23	0.11					

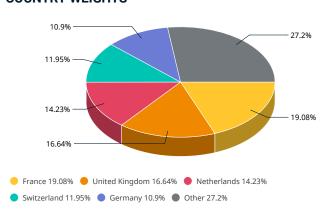
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.88	2.98	Info Tech
ALLIANZ	DE	2.91	1.26	Financials
SCHNEIDER ELECTRIC	FR	2.75	1.19	Industrials
UNILEVER PLC (GB)	GB	2.61	1.13	Cons Staples
AIR LIQUIDE	FR	2.16	0.94	Materials
ABB LTD	CH	2.03	0.88	Industrials
SPOTIFY TECHNOLOGY	SE	1.92	0.83	Comm Srvcs
ZURICH INSURANCE GROUP	CH	1.87	0.81	Financials
L'OREAL	FR	1.87	0.81	Cons Staples
ESSILORLUXOTTICA	FR	1.75	0.76	Health Care
Total		26.73	11.59	

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.



SEP 30, 2025 Index Factsheet

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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 redisseminated 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 any derivative works, 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. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information in mSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH. 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 MAKING OR COMPILING THE INFORMATION (EACH, AN "INFORMATION PROVIDER") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH INFORMATION PROVIDER HEREBY EXPRESSLY DISCLAIMS ALL IMPLIEDWARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE WITHOUT LIMITING ANY OF THE INFORMATION PROVIDER HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY REGARDING ANY OF THE INFORM

© 2025 MSCI Inc. All rights reserved.

