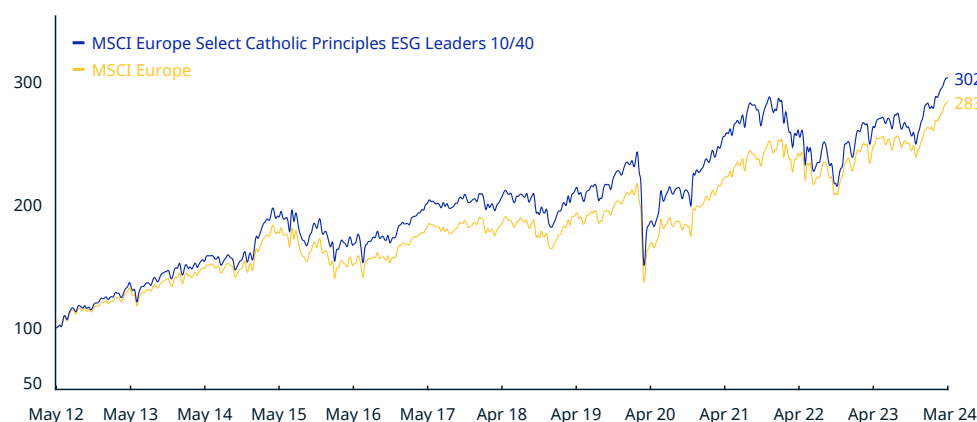


MSCI Europe Select Catholic Principles ESG Leaders 10/40 Index (EUR)

The MSCI Europe Select Catholic Principles ESG Leaders 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 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Select Catholic Principles ESG Leaders 10/40	MSCI Europe
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 (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI Europe Select Catholic Principles ESG Leaders 10/40	2.98	7.08	14.67	7.08	6.47	8.25	7.21	9.82
MSCI Europe	3.94	7.63	14.79	7.63	9.22	8.80	7.02	9.22

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.86	18.65	16.21	2.39
3.14	15.12	13.74	2.11

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 29, 2024)

	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 ESG Leaders 10/40	1.07	2.41	14.74	15.84	17.42	15.07	0.40	0.51	0.53	0.72	36.59	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.30	13.54	15.80	13.98	0.63	0.58	0.55	0.72	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 ESG Leaders 10/40 Index (EUR)

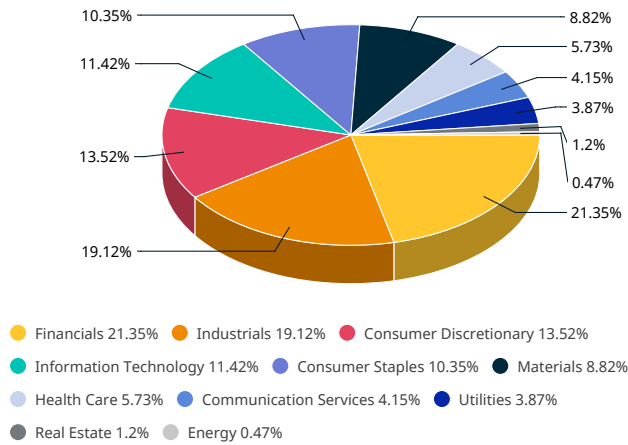
INDEX CHARACTERISTICS

	MSCI Europe Select Catholic Principles ESG Leaders 10/40	MSCI Europe
Number of Constituents	226	421
	Weight (%)	
Largest	8.83	3.78
Smallest	0.05	0.02
Average	0.44	0.24
Median	0.23	0.10

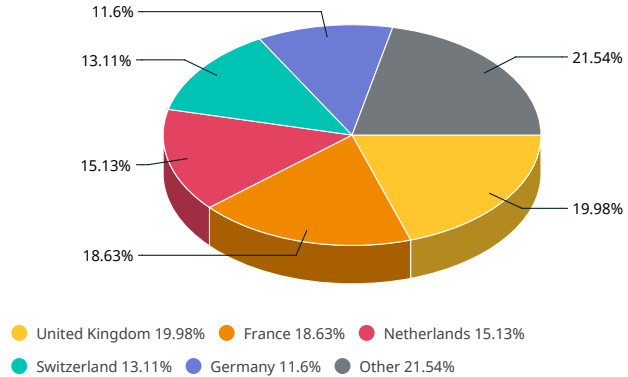
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	8.83	3.52	Info Tech
UNILEVER PLC (GB)	GB	2.86	1.14	Cons Staples
SCHNEIDER ELECTRIC	FR	2.80	1.12	Industrials
ALLIANZ	DE	2.67	1.07	Financials
L'OREAL	FR	2.59	1.03	Cons Staples
RELX (GB)	GB	1.85	0.74	Industrials
HERMES INTERNATIONAL	FR	1.84	0.73	Cons Discr
ZURICH INSURANCE GROUP	CH	1.80	0.72	Financials
ABB LTD	CH	1.69	0.67	Industrials
AXA	FR	1.55	0.62	Financials
Total		28.49	11.36	

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.

ABOUT MSCI

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