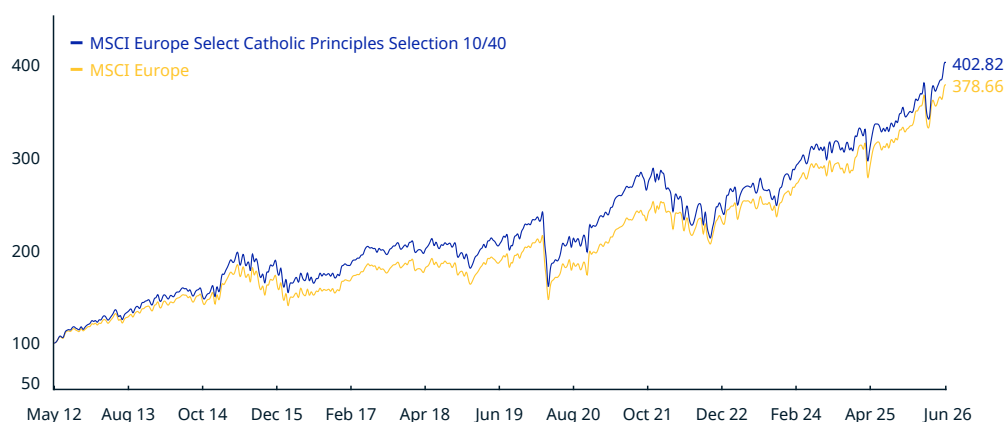


MSCI Europe Select Catholic Principles Selection 10/40 Index (EUR)

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 – JUN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Select Catholic Principles Selection 10/40	MSCI Europe
2025	14.42	19.39
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 (%) (JUN 30, 2026)

	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	4.34	16.15	22.00	13.37	14.12	8.60	9.38	10.39	
MSCI Europe	3.02	11.80	21.81	10.75	14.39	10.30	9.60	9.91	

FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.72	19.85	16.63	2.82
2.80	18.04	15.00	2.51

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2026)

	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	1.07	2.65	11.78	11.79	14.39	14.40	0.94	0.52	0.65	0.74	36.59	2020-02-19–2020-03-18
MSCI Europe	1.00	0.00	3.47	10.59	12.53	13.24	1.06	0.70	0.71	0.76	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)

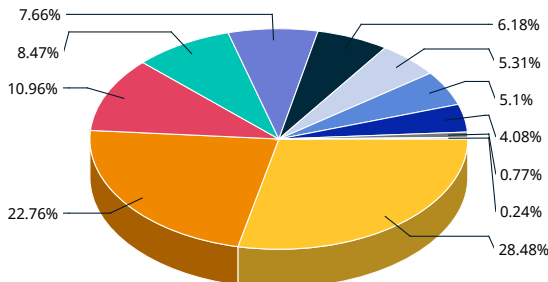
INDEX CHARACTERISTICS

	MSCI Europe Select Catholic Principles Selection 10/40	MSCI Europe
Number of Constituents	213	397
	Weight (%)	
Largest	9.83	5.43
Smallest	0.04	0.02
Average	0.47	0.25
Median	0.25	0.10

TOP 10 CONSTITUENTS

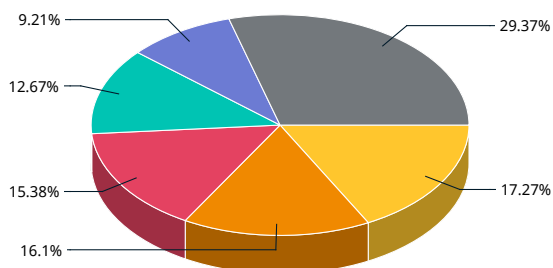
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	9.83	5.43	Info Tech
ALLIANZ	DE	3.07	1.28	Financials
SCHNEIDER ELECTRIC	FR	3.05	1.27	Industrials
ABB LTD	CH	2.90	1.21	Industrials
UNILEVER PLC (GB)	GB	2.24	0.93	Cons Staples
AIR LIQUIDE	FR	2.15	0.90	Materials
ZURICH INSURANCE GROUP	CH	1.89	0.79	Financials
L'OREAL	FR	1.80	0.75	Cons Staples
INTESA SANPAOLO	IT	1.63	0.68	Financials
ING GROEP	NL	1.58	0.66	Financials
Total		30.15	13.89	

SECTOR WEIGHTS



- Financials 28.48%
- Industrials 22.76%
- Information Technology 10.96%
- Consumer Staples 8.47%
- Consumer Discretionary 7.66%
- Materials 6.18%
- Utilities 5.31%
- Health Care 5.1%
- Communication Services 4.08%
- Real Estate 0.77%
- Energy 0.24%

COUNTRY WEIGHTS



- France 17.27%
- Netherlands 16.1%
- United Kingdom 15.38%
- Switzerland 12.67%
- Germany 9.21%
- Other 29.37%

* 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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