MSCI World Catholic Values Custom Index (USD)

The MSCI World Catholic Values Index is a custom index based on the MSCI World Index which includes large and mid-cap stocks across 23 Developed Markets countries *. The Index does not include any security that is currently not a constituent of the MSCI World ESG Index. MSCI World ESG Index is constructed using the MSCI Global Sustainability Indexes methodology. MSCI Global Sustainability Indexes do not include any security with an ESG rating of 'B' or lower or an Impact Monitor controversy assessment of severe or very severe (Impact Monitor score of 2 or below). This rating criterion ensures a high minimum level of ESG performance, consistent with the aim of including only the best-in-class companies in the index. A lower threshold is used for current index constituents to maintain index stability. A current constituent remains eligible if it has an ESG rating of 'B' or higher and an Impact Monitor score of 2 or higher. Constituent selection is based on data from MSCI ESG Research.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (AUG 2011 – AUG 2026)

ANNUAL PERFORMANCE (%)

Year	MSCI World Catholic Values Custom Index	MSCI World
2025	20.62	21.09
2024	19.29	18.67
2023	28.13	23.79
2022	-22.37	-18.14
2021	26.36	21.82
2020	16.55	15.90
2019	28.80	27.67
2018	-8.31	-8.71
2017	21.85	22.40
2016	8.39	7.51
2015	-1.63	-0.87
2014	4.25	4.94
2013	27.05	26.68
2012	14.36	15.83

INDEX PERFORMANCE — NET RETURNS (%) (AUG 31, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Aug 31, 2010
MSCI World Catholic Values Custom Index	3.29	3.56	21.56	14.12	20.83	11.32	13.50	12.06
MSCI World	2.58	2.36	20.37	13.10	20.11	11.21	13.01	11.98

FUNDAMENTALS (AUG 31, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Catholic Values Custom Index	1.41	23.32	19.19	4.55
MSCI World	1.50	23.20	18.55	4.12

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – AUG 31, 2026)

				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 Aug 31, 2010	(%)	Period YYYY-MM-DD
MSCI World Catholic Values Custom Index	1.04	1.98	9.19	14.14	16.93	15.91	1.09	0.51	0.73	0.73	35.40	2020-02-19—2020-03-23
MSCI World	1.00	0.00	2.95	12.24	15.21	14.86	1.20	0.54	0.74	0.76	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 Catholic Values Custom Index (USD)

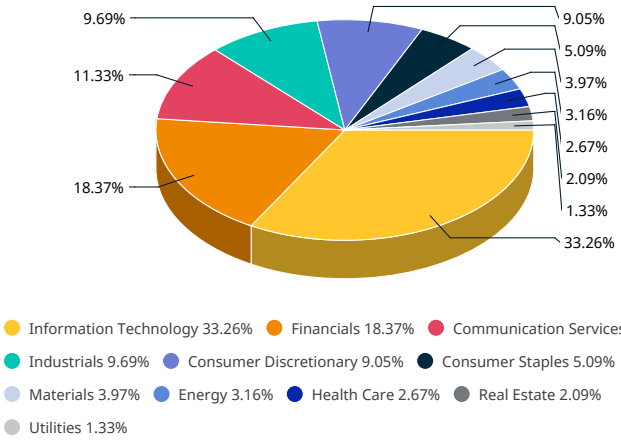
INDEX CHARACTERISTICS

	MSCI World Catholic Values Custom Index	MSCI World
Number of Constituents	591	1,280
	Weight (%)	
Largest	12.13	5.56
Smallest	0.01	0.00
Average	0.17	0.08
Median	0.06	0.03

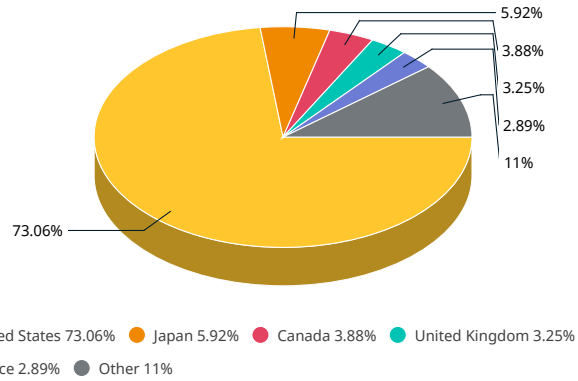
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	12.13	5.56	Info Tech
MICROSOFT CORP	US	8.52	3.90	Info Tech
ALPHABET A	US	4.70	2.15	Comm Srvcs
ALPHABET C	US	3.69	1.69	Comm Srvcs
TESLA	US	2.47	1.13	Cons Discr
ADVANCED MICRO DEVICES	US	1.83	0.84	Info Tech
ASML HLDG	NL	1.56	0.71	Info Tech
VISA A	US	1.52	0.70	Financials
MASTERCARD A	US	1.15	0.53	Financials
COSTCO WHOLESALE CORP	US	1.00	0.46	Cons Staples
Total		38.56	17.66	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries: 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 USA.

The MSCI World Catholic Values Custom Index was launched on Mar 24, 2014. 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at https://www.msci.com/legal/notice-and-disclaimer. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to https://www.msci.com/privacy-pledge.

© 2026 MSCI Inc. All rights reserved.