

FACTSHEET

ALTUM 500 US CATHOLIC ETHOS INDEX EW

TICKER: USETHOS

Designed by:



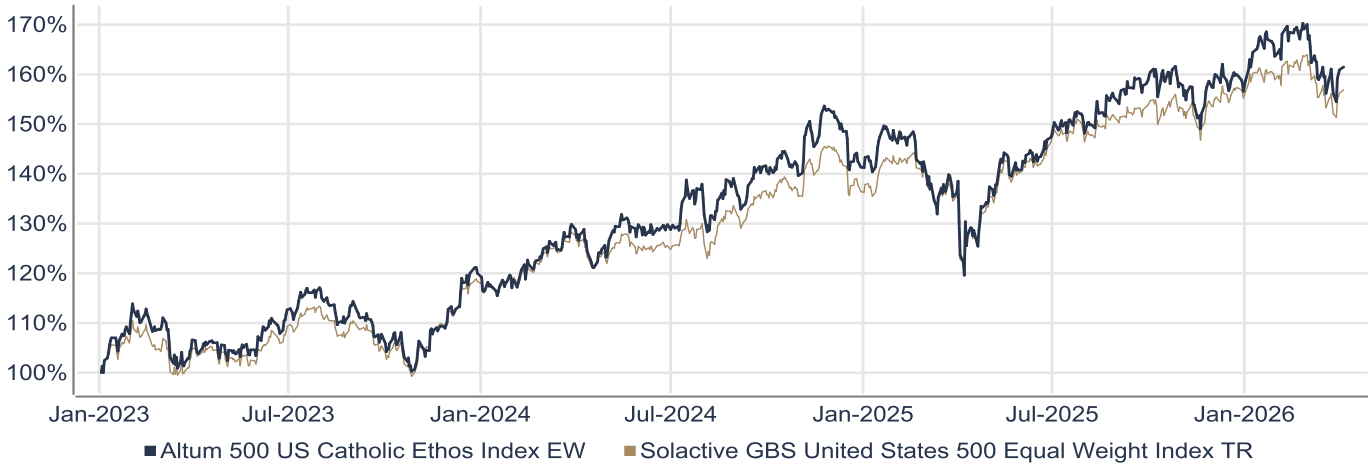
Powered by:



INDEX STRATEGY

The Altum 500 US Catholic Ethos Index EW Index is designed to provide exposure to the United States equity market following morally responsible investing criteria applying Catholic guidelines based, among others, on the Compendium of the Social Doctrine of the Church, Pastoral Letters, Doctrinal Documents and Socially Responsible Investment Guidelines published by Conferences of Catholic Bishops or by Catholic Religious Institutions. The constituents of the index are selected from the 500 largest Altum Compliant companies in the United States market.

PERFORMANCE



CHARACTERISTICS

ISIN	DE000SL0S966	Index Currency	USD
Bloomberg / Reuters	USETHOS Index/ .USETHOS	Benchmark Name	Solactive GBS United States 500 Equal Weight Index TR
Index Members	501	Beta	1.06
Rebalance Cycle	Quarterly	Tracking Error	0.05
Weighting	Equally Weighted		

PERFORMANCE STATISTICS

	1M	6M	YTD	Annualized		
				1Y	3Y	Inception
Total Return	-0.52%	0.25%	3.15%	30.71%	15.85%	15.86%
Benchmark	-1.29%	1.30%	1.08%	27.72%	14.87%	14.84%

ANNUAL RETURNS

	2023	2024	2025	2026
Total Return	20.20%	17.74%	10.78%	3.15%
Benchmark	18.53%	15.18%	13.83%	1.08%

RISK STATISTICS

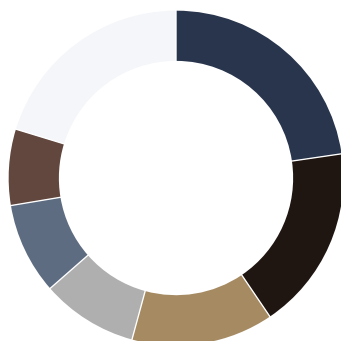
	1M	6M	YTD	1Y	3Y	Inception
Volatility (annualized)	21.50%	17.04%	17.90%	18.73%	17.57%	17.83%
Benchmark	16.57%	13.46%	14.19%	15.60%	14.31%	14.65%
Sharpe Ratio*	-0.45	-0.18	0.50	1.45	0.69	0.68
Benchmark	-1.07	-0.08	0.04	1.54	0.78	0.76
Max. Drawdown	5.66%	9.28%	9.28%	9.28%	22.16%	22.16%
Benchmark	5.23%	7.68%	7.68%	7.68%	17.64%	17.64%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BREAKDOWN

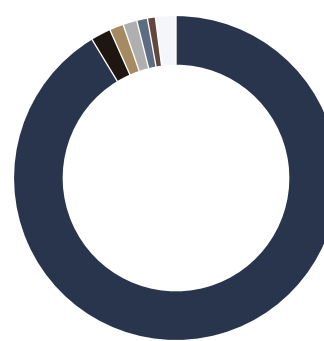
COMPOSITION BY SECTORS

- Finance 22.7%
- Industrials 17.8%
- Technology 13.7%
- Non-Energy Materials 9.3%
- Healthcare 8.8%
- Energy 7.3%
- Others 20.3%



COMPOSITION BY COUNTRIES

- US 91.3%
- BM 2.0%
- KY 1.4%
- IE 1.4%
- GB 1.1%
- CH 0.8%
- Others 2.0%



CALCULATION PARAMETERS

Dividends	Reinvested	Base Value / Base Date	100 Points / 03.01.2023
History	Available daily back to 03.01.2023	Calculation	9:30am to 4:50pm (EST), every 15 seconds

TOP COMPONENTS AS OF 6/4/2026

Company	Ticker	Country	Currency	Index Weight(%)
CENTURY ALUMINUM COMPANY	CENX UW Equity	US	USD	0.26%
ANGLOGOLD ASHANTI PLC	AU UN Equity	GB	USD	0.25%
STONEX GROUP INC	SNEX UW Equity	US	USD	0.24%
SMITHFIELD FOODS INC	SFD UW Equity	US	USD	0.24%
APPLIED OPTOELECTRONICS INC	AAOI UQ Equity	US	USD	0.24%
SBA COMMUNICATIONS CORP-CL A	SBAC UW Equity	US	USD	0.24%
GLOBALSTAR INC	GSAT UW Equity	US	USD	0.24%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	0.24%
INSMED INC	INSM UW Equity	US	USD	0.23%
NEWMONT CORP	NEM UN Equity	US	USD	0.23%

For more information regarding Altum F.I., please visit www.altumfi.com

For more information regarding index calculation, please visit www.solactive.com

Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

ALTUM: Altum Faithful Investing, EAF, S.L.(Altum) is a financial advisory company, registered in the Spanish corporate registry NIF: B-87985883 and in the Spanish National Securities Market Commission (CNMV) with the number 219. Altum is legally authorized to provide advisory services on investment in financial instruments in Spain. Altum provides information to Solactive concerning the determination of the composition of the Index as well as the determination of the weights of the Index components.

SOLACTIVE: This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main, E-Mail indexing@solactive.com | Solactive provides financial indices. Solactive manages, calculates and adjusts the index.

Altum and Solactive are not affiliates.

Disclaimer: The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade mark for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG or ALTUM to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG or Altum with regard to any investment in this financial instrument. This document is for the information and use of professional advisers only. Remember, the information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. The information used in the index calculation and the information and opinions contained in this document have been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. Solactive AG, Altum and all other companies mentioned in this document will not be responsible for the quality, accuracy and completeness of the information provided by third parties, nor for the consequences of reliance upon any opinion or statement contained herein or for any omission, nor for any direct or indirect damages which may result from the use of the index. Solactive AG and Altum make no warranty, express or implied, as to the results obtained from the use of the information on the index.

| © Solactive AG, 2020. All rights reserved.

| © Altum, 2020. All rights reserved.