

FACTSHEET

Altum 100 EU Catholic Ethos Index EW TR

TICKER: EUETHOS

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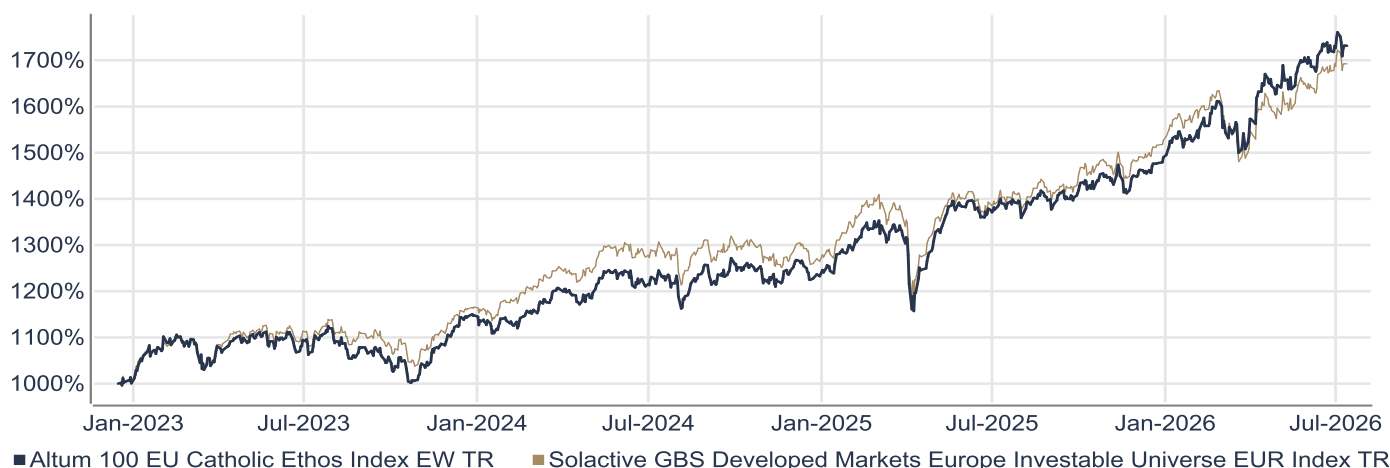
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INDEX STRATEGY

The Index is designed to provide exposure to the European 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 100 largest Altum Compliant companies in the European market.

PERFORMANCE



CHARACTERISTICS

ISIN	DE000SL0UBF9	Index Currency	EUR
Bloomberg / Reuters	EUETHOS Index / .EUETHOS	Benchmark Name	Solactive GBS Developed Markets Europe Investable Universe EUR Index TR
Index Members	100	Beta	1.05
Rebalance Cycle	Quarterly	Tracking Error	0.03
Weighting	Equally Weighted		

PERFORMANCE STATISTICS

	1M	6M	YTD	Annualized		
				1Y	3Y	Inception
Total Return	1.27%	13.17%	16.22%	24.54%	16.18%	16.61%
Benchmark	1.40%	7.55%	10.84%	20.54%	14.93%	15.86%

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ANNUAL RETURNS

	2023	2024	2025	2026
Total Return	14.70%	7.37%	20.89%	16.23%
Benchmark	16.51%	8.48%	20.73%	10.85%

RISK STATISTICS

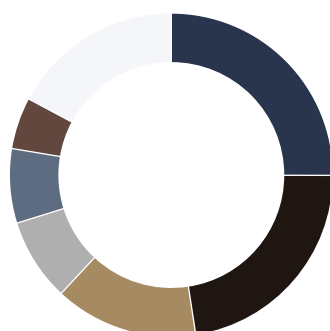
	1M	6M	YTD	1Y	3Y	Inception
Volatility (annualized)	11.97%	14.39%	14.15%	11.97%	12.21%	12.41%
Benchmark	10.85%	14.87%	14.62%	12.41%	12.43%	12.44%
Sharpe Ratio*	1.21	1.82	2.16	1.87	1.15	1.16
Benchmark	1.50	0.92	1.31	1.48	1.03	1.10
Max. Drawdown	2.94%	6.92%	6.92%	6.92%	14.46%	14.46%
Benchmark	2.53%	9.40%	9.40%	9.40%	16.13%	16.13%

* 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

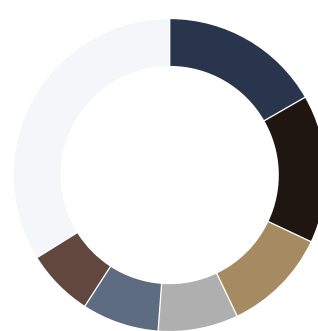
COMPOSITION BY SECTORS

- Finance 25.0%
- Industrials 22.5%
- Non-Energy Materials 14.3%
- Technology 8.3%
- Energy 7.4%
- Utilities 5.2%
- Others 17.2%



COMPOSITION BY COUNTRIES

- GB 16.7%
- CH 15.3%
- SE 10.9%
- NL 8.3%
- IT 8.0%
- DE 7.0%
- Others 33.9%



CALCULATION PARAMETERS

Dividends	Reinvested	Base Value / Base Date	1000 Points / 16.12.2022
History	Available daily back to 16.12.2022	Calculation	3:30 pm to 10:50 pm (CET), every 15 seconds

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TOP COMPONENTS AS OF 13/7/2026

Company	Ticker	Country	Currency	Index Weight(%)
3I GROUP PLC ORD	III LN Equity	GB	GBp	1.24%
SEGRO PLC	SGRO LN Equity	GB	GBp	1.18%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	1.16%
KUEHNE & NAGEL INTERNATIONAL AG	KNIN SE Equity	CH	CHF	1.16%
ORLEN SA	PKN PW Equity	PL	PLN	1.12%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	1.12%
BUNZL PLC	BNZL LN Equity	GB	GBp	1.11%
DSV AS	DSV DC Equity	DK	DKK	1.10%
COCA-COLA HBC AG-DI	CCH LN Equity	CH	GBp	1.10%
EQUINOR ASA	EQNR NO Equity	NO	NOK	1.09%

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.

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