

FACTSHEET

Altum 500 US Catholic Ethos Index EW EUR TR

TICKER: USETHOSE

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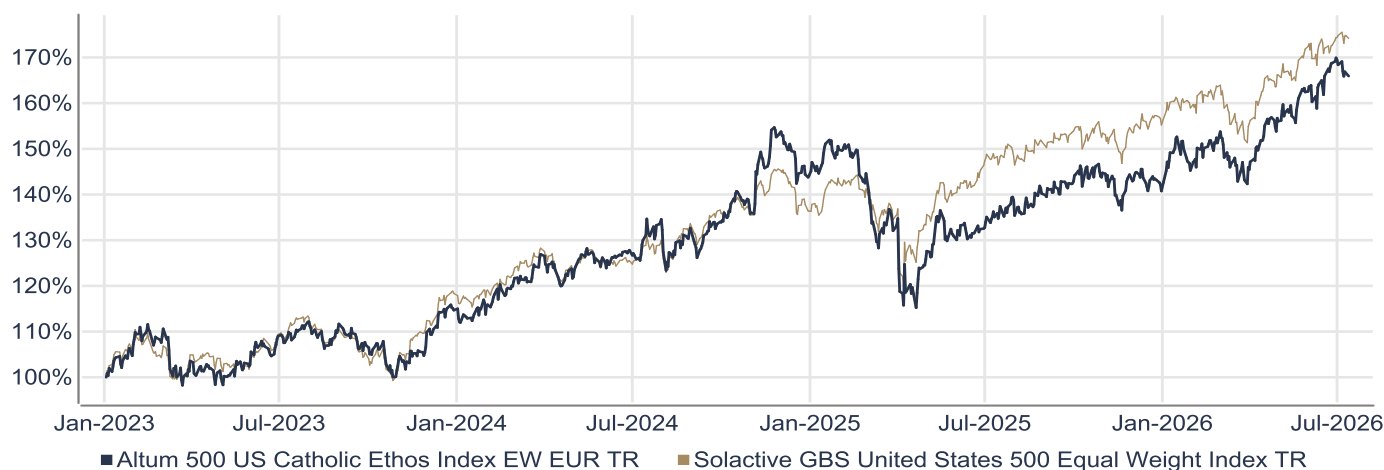
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INDEX STRATEGY

The Altum 500 US Catholic Ethos Index EW EUR TR 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	DE000SL0UD54	Index Currency	EUR
Bloomberg / Reuters	USETHOSE Index/ .USETHOSE	Benchmark Name	Solactive GBS United States 500 Equal Weight Index TR
Index Members	498	Beta	0.84
Rebalance Cycle	Quarterly	Tracking Error	0.08
Weighting	Equally Weighted		

PERFORMANCE STATISTICS

	1M	6M	YTD	Annualized		
				1Y	3Y	Inception
Total Return	1.13%	10.87%	17.87%	22.87%	14.83%	
Benchmark	0.95%	8.64%	12.22%	17.74%	15.87%	

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ANNUAL RETURNS

	2023	2024	2025	2026
Total Return		25.62%	-2.33%	17.89%
Benchmark		15.18%	13.83%	12.23%

RISK STATISTICS

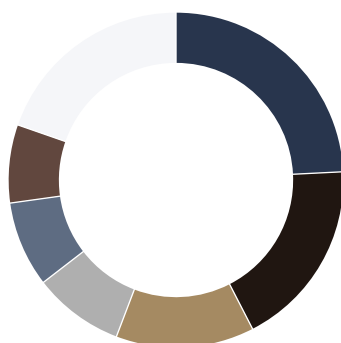
	1M	6M	YTD	1Y	3Y	Inception
Volatility (annualized)	13.83%	16.79%	16.86%	15.85%	18.11%	
Benchmark	10.21%	13.28%	13.27%	12.41%	14.29%	
Sharpe Ratio*	0.90	1.25	2.02	1.31	0.70	
Benchmark	0.98	1.21	1.66	1.25	0.96	
Max. Drawdown	2.39%	7.45%	7.45%	7.45%	25.52%	
Benchmark	1.83%	7.68%	7.68%	7.68%	17.64%	

* 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

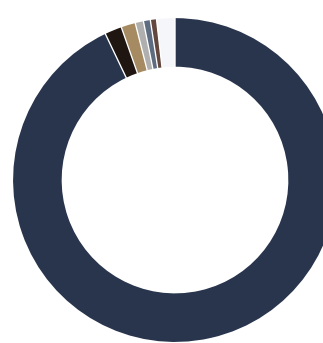
COMPOSITION BY SECTORS

- Finance 24.2%
- Industrials 18.2%
- Technology 13.4%
- Healthcare 8.8%
- Non-Energy Materials 8.3%
- Energy 7.5%
- Others 19.7%



COMPOSITION BY COUNTRIES

- US 92.9%
- BM 1.7%
- IE 1.4%
- GB 0.8%
- KY 0.7%
- NL 0.6%
- Others 1.8%



CALCULATION PARAMETERS

Dividends	Reinvested	Base Value / Base Date	100 Points / 01.01.2023
History	Available daily back to 01.01.2023	Calculation	9:30am to 4:50pm (EST), every 15 seconds

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TOP COMPONENTS AS OF 13/7/2026

Company	Ticker	Country	Currency	Index Weight(%)
QXO INC	QXO UN Equity	US	USD	0.31%
GUIDEWIRE SOFTWARE INC	GWRE UN Equity	US	USD	0.28%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.27%
VEEVA SYSTEMS INC	VEEV UN Equity	US	USD	0.26%
SENTINELONE INC	S UN Equity	US	USD	0.26%
GUARDANT HEALTH INC	GH UW Equity	US	USD	0.25%
JACK HENRY & ASSOCIATES INC	JKHY UW Equity	US	USD	0.25%
TOAST INC-CLASS A	TOST UN Equity	US	USD	0.25%
HF SINCLAIR CORP	DINO UN Equity	US	USD	0.25%
BRIDGEBIO PHARMA INC	BBIO UW Equity	US	USD	0.25%

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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