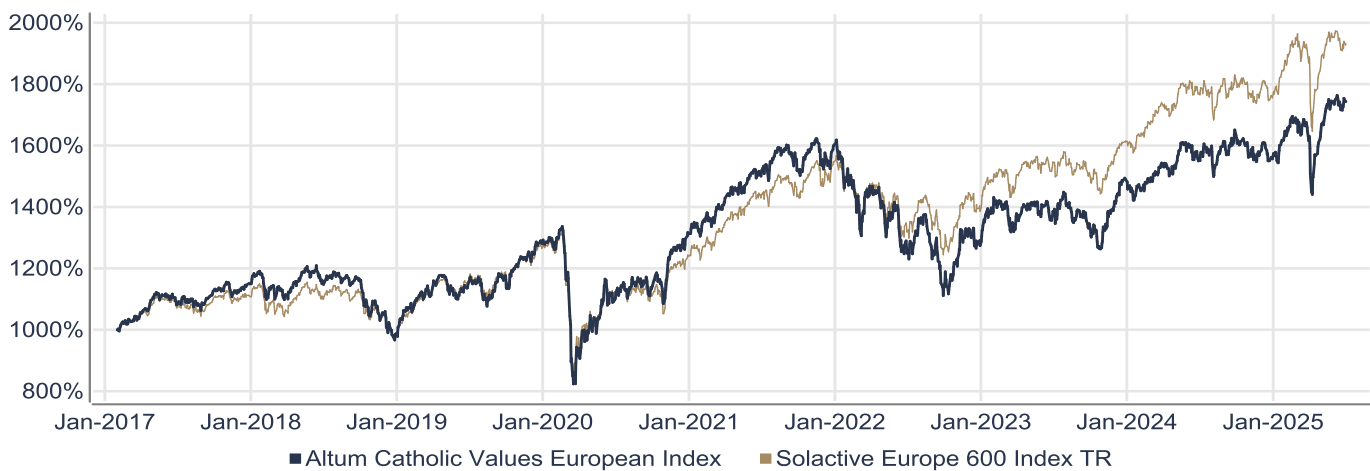


## INDEX STRATEGY

The Altum Catholic Values European Index is designed to provide exposure to the European equity market following **morally responsible investing criteria following 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 600 largest companies in the European market represented by the Solactive Europe 600 Index. The index is calculated as a total return (TR) version in EUR.

## PERFORMANCE



## CHARACTERISTICS

ISIN	DE000SL0BPW4	Index Currency	EUR
Bloomberg / Reuters	EUCATH Index / .EUCATH	Benchmark Name	Solactive Europe 600
Index Members	361	Beta	0.71
Rebalance Cycle	Quarterly	Tracking Error	0.04
Weighting	Equally Weighted		

## PERFORMANCE STATISTICS

	1M	6M	YTD	Annualized		
				1Y	3Y	Inception
Total Return	0.34%	10.72%	12.03%	12.45%	11.66%	6.83%
Benchmark	-1.07%	8.77%	10.03%	9.43%	13.56%	8.14%

## ANNUAL RETURNS

	2017	2018	2019	2020	2021	2022
<b>Total Return</b>	16.49%	-14.29%	29.97%	2.43%	22.20%	-20.52%
Benchmark	12.05%	-11.10%	28.30%	-2.06%	24.98%	-10.50%

## RISK STATISTICS

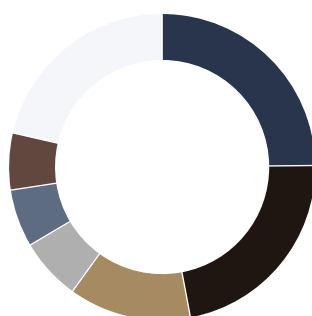
	1M	6M	YTD	1Y	3Y	Inception
<b>Volatility (annualized)</b>	8.96%	17.84%	17.84%	15.28%	15.57%	16.91%
Benchmark	8.51%	17.52%	17.52%	14.92%	13.20%	15.69%
<b>Sharpe Ratio*</b>	0.26	1.17	1.32	0.69	0.63	0.29
Benchmark	-1.66	0.95	1.09	0.50	0.88	0.40
<b>Max. Drawdown</b>	2.79%	15.05%	15.05%	15.05%	19.24%	38.44%
Benchmark	3.27%	16.17%	16.17%	16.17%	16.17%	35.77%

\* 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

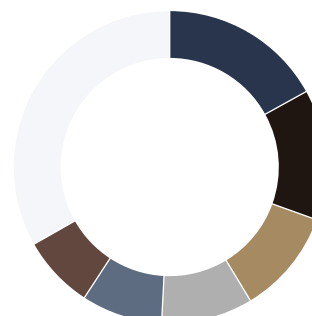
### COMPOSITION BY SECTORS

- Finance 24.8%
- Industrials 22.2%
- Non-Energy Materials 12.9%
- Healthcare 6.6%
- Consumer Non-Cyclicals 6.1%
- Consumer Cyclicals 6.0%
- Others 21.4%



### COMPOSITION BY COUNTRIES

- GB 17.0%
- SE 13.5%
- CH 10.9%
- DE 9.5%
- FR 8.4%
- IT 7.6%
- Others 33.2%



## CALCULATION PARAMETERS

<b>Dividends</b>	Reinvested	<b>Base Value / Base Date</b>	1000 Points / 01.02.2017
<b>History</b>	Available daily back to 01.02.2017	<b>Calculation</b>	09:00am to 10:50pm (CET), every 60 seconds

## TOP COMPONENTS AS OF 2/7/2025

Company	Ticker	Country	Currency	Index Weight(%)
SPECTRIS PLC	SXS LN Equity	GB	GBp	0.49%
BURBERRY GROUP PLC	BRBY LN Equity	GB	GBp	0.47%
UMICORE	UMI BB Equity	BE	EUR	0.45%
ENTAIN PLC	ENT LN Equity	IM	GBp	0.42%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	0.40%
KION GROUP AG	KGX GY Equity	DE	EUR	0.38%
BELIMO HOLDING AG	BEAN SE Equity	CH	CHF	0.38%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	0.38%
GALDERMA GROUP AG	GALD SE Equity	CH	CHF	0.37%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	0.36%

**For more information regarding Altum F.I., please visit [www.altum-fi.com](http://www.altum-fi.com)**

For more information regarding index calculation, please visit [www.solactive.com](http://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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