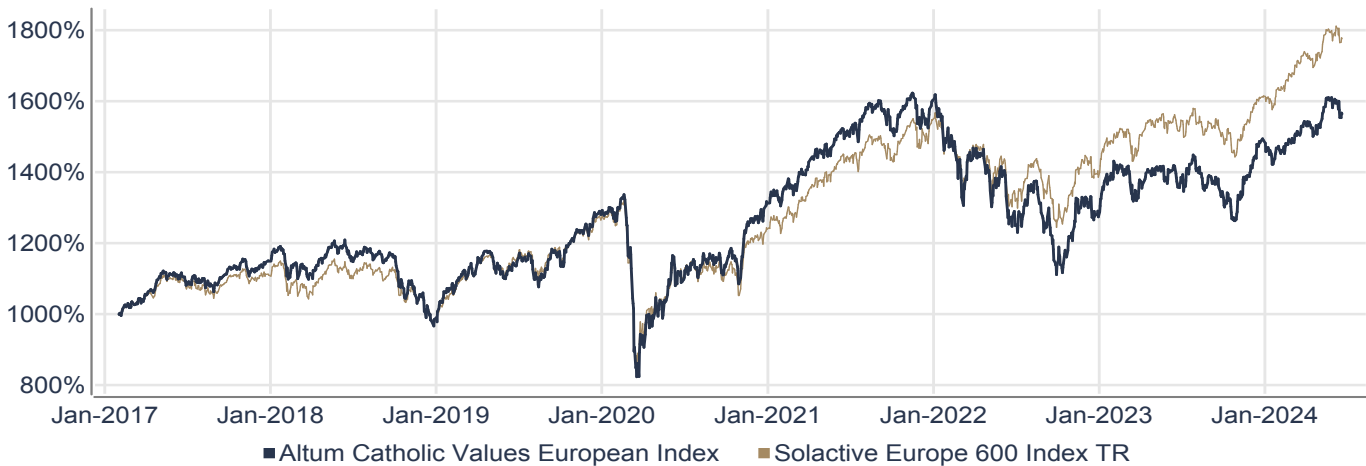


INDEX STRATEGY

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 | DE000SLOBPW4 | Index Currency | EUR |
| Bloomberg / Reuters | EUCATH Index / .EUCATH | Benchmark Name | Solactive Europe 600 |
| Index Members | 394 | Beta | 0.77 |
| Rebalance Cycle | Quarterly | Tracking Error | 0.04 |
| Weighting | Equally Weighted | | |

PERFORMANCE STATISTICS

| | 1M | 6M | YTD | Annualized | | |
|---------------------|--------|--------|-------|------------|-------|-----------|
| | | | | 1Y | 3Y | Inception |
| Total Return | -2.49% | 5.59% | 5.02% | 11.98% | 1.54% | 6.25% |
| Benchmark | -1.24% | 10.54% | 9.99% | 14.82% | 7.58% | 8.10% |

ANNUAL RETURNS

| | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 |
|---------------------|--------|---------|--------|--------|--------|---------|
| Total Return | 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

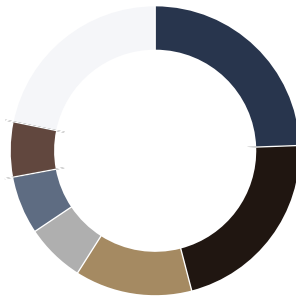
| | 1M | 6M | YTD | 1Y | 3Y | Inception |
|--------------------------------|--------|--------|--------|--------|--------|-----------|
| Volatility (annualized) | 11.94% | 10.36% | 10.52% | 12.64% | 16.80% | 17.14% |
| Benchmark | 10.20% | 8.70% | 8.88% | 9.90% | 14.34% | 15.82% |
| Sharpe Ratio* | -2.46 | 0.75 | 0.69 | 0.66 | -0.13 | 0.15 |
| Benchmark | -1.70 | 2.13 | 2.09 | 1.13 | 0.27 | 0.28 |
| Max. Drawdown | 3.57% | 4.86% | 4.54% | 12.84% | 31.55% | 38.44% |
| Benchmark | 2.57% | 2.59% | 2.59% | 8.67% | 20.61% | 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

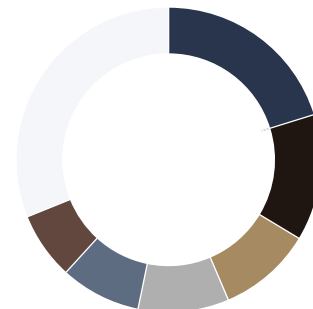
COMPOSITION BY SECTORS

- Finance 24.4%
- Industrials 21.5%
- Non-Energy Materials 13.1%
- Consumer Non-Cyclicals 6.6%
- Consumer Cyclicals 6.5%
- Healthcare 6.1%
- Others 21.8%



COMPOSITION BY COUNTRIES

- GB 20.2%
- SE 13.4%
- CH 10.0%
- FR 9.6%
- DE 8.5%
- IT 7.1%
- Others 31.1%



CALCULATION PARAMETERS

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

TOP COMPONENTS AS OF 19/6/2024

| Company | Ticker | Country | Currency | Index Weight(%) |
|--|-----------------|---------|----------|-----------------|
| HARGREAVES LANSDOWN PLC ORD | HL/ LN Equity | GB | GBP | 0.40% |
| INTERNATIONAL DISTRIBUTIONS SERVICES PLC | IDS LN Equity | GB | GBP | 0.35% |
| ALSTOM SA | ALO FP Equity | FR | EUR | 0.35% |
| QINETIQ GROUP PLC | QQ/ LN Equity | GB | GBP | 0.33% |
| NEOEN SA | NEOEN FP Equity | FR | EUR | 0.33% |
| BARRY CALLEBAUT AG | BARN SE Equity | CH | CHF | 0.33% |
| SWECO AB-B S | SWECB SS Equity | SE | SEK | 0.32% |
| OSB GROUP PLC | OSB LN Equity | GB | GBP | 0.32% |
| WARTSILA OYJ ABP | WRT1V FH Equity | FI | EUR | 0.32% |
| ROYAL UNIBREW A/S | RBREW DC Equity | DK | DKK | 0.32% |

For more information regarding Altum F.I., please visit www.altum-fi.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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