

FACTSHEET - AS OF 27-Nov-2023

WI Fidelis Multi-Cap, Multi-Factor ESG Index TR

DESCRIPTION

WI Fidelis Multi-Cap, Multi-Factor ESG Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

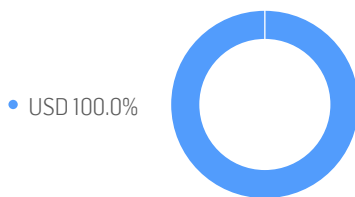
ISIN / WKN	DE000SLOFE03 / SLOFE0	Base Value / Base Date	100 Points / 17.03.2022
Bloomberg / Reuters	WIFDLSTR Index / .WIFDLSTR	Last Price	108.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross Total Return	Calculation	09:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 17.03.2022
Index Members	100		

STATISTICS

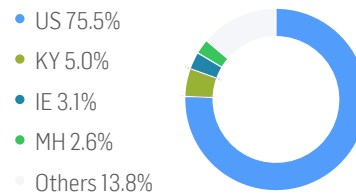
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.24%	-1.67%	11.07%	6.47%	12.71%	8.49%
Performance (p.a.)						4.92%
Volatility (p.a.)	18.40%	17.64%	16.38%	17.10%	16.91%	20.89%
High	108.57	111.63	113.41	113.41	113.41	113.41
Low	98.50	98.41	97.68	94.35	94.35	84.44
Sharpe Ratio*	12.09	-0.68	1.13	0.07	0.52	-0.02
Max. Drawdown	-2.35%	-11.84%	-13.23%	-13.23%	-13.23%	-18.15%
VaR 95 \ 99				-28.1% \ -40.9%		-36.1% \ -54.7%
CVaR 95 \ 99				-37.2% \ -47.3%		-47.4% \ -67.3%

* 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 BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 27-Nov-2023

Company	Ticker	Country	Currency	Index Weight (%)
DORIAN LPG LTD	LPG UN Equity	MH	USD	1.56%
ORASURE TECHNOLOGIES INC	OSUR UW Equity	US	USD	1.25%
AMKOR TECHNOLOGY INC	AMKR UW Equity	US	USD	1.21%
SUPER MICRO COMPUTER INC	SMCI UW Equity	US	USD	1.21%
KLA CORP	KLAC UW Equity	US	USD	1.21%
JABIL INC	JBL UN Equity	US	USD	1.20%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	1.19%
SERVICENOW INC	NOW UN Equity	US	USD	1.18%
CELESTICA INC	CLS UN Equity	CA	USD	1.17%
NUTANIX INC	NTNX UW Equity	US	USD	1.16%

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