

# FACTSHEET - AS OF 06-Jun-2025

## 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	134.90
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

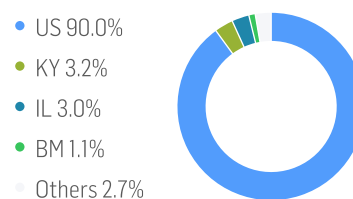
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.19%	6.87%	-2.27%	12.64%	4.70%	34.90%
Performance (p.a.)						9.74%
Volatility (p.a.)	17.33%	32.43%	26.89%	22.63%	27.64%	20.58%
High	134.90	134.90	137.78	139.51	137.78	139.51
Low	123.55	107.89	107.89	107.89	107.89	84.44
Sharpe Ratio*	10.80	0.82	-0.33	0.38	0.25	0.27
Max. Drawdown	-2.84%	-15.32%	-21.84%	-22.67%	-21.69%	-22.67%
VaR 95 \ 99				-34.9% \ -61.5%		-31.9% \ -55.3%
CVaR 95 \ 99				-57.6% \ -99.2%		-48.6% \ -73.8%

\* 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 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
DAVE INC	DAVE UQ Equity	US	USD	2.34%
NRG ENERGY INC	NRG UN Equity	US	USD	1.46%
AMERICAN SUPERCONDUCTOR CORP	AMSC UW Equity	US	USD	1.45%
TTM TECHNOLOGIES INC	TTMI UW Equity	US	USD	1.36%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	1.33%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	1.28%
TENET HEALTHCARE CORP	THC UN Equity	US	USD	1.26%
CARPENTER TECHNOLOGY	CRS UN Equity	US	USD	1.24%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	1.24%
WILLDAN GROUP INC	WLDN UQ Equity	US	USD	1.23%

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