

FACTSHEET - AS OF 11-Jul-2025

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

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFEZ2 / SLOFEZ	Base Value / Base Date	100 Points / 17.03.2022
Bloomberg / Reuters	WIFDLSPR Index / .WIFDLSPR	Last Price	132.74
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

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STATISTICS

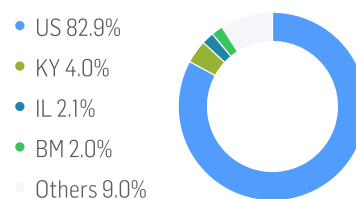
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.63%	22.17%	7.37%	7.87%	7.56%	32.74%
Performance (p.a.)						8.91%
Volatility (p.a.)	12.86%	17.14%	26.14%	22.67%	25.58%	20.39%
High	134.85	134.85	134.85	134.85	134.85	134.85
Low	126.61	106.70	103.01	103.01	103.01	83.63
Sharpe Ratio*	3.89	7.06	0.43	0.16	0.41	0.23
Max. Drawdown	-1.56%	-3.23%	-21.91%	-23.01%	-21.91%	-23.01%
VaR 95 \ 99				-35.1% \ -61.6%		-31.6% \ -55.2%
CVaR 95 \ 99				-57.7% \ -99.2%		-48.3% \ -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 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
MAGIC SOFTWARE ENTERPRISES	MGIC UW Equity	IL	USD	1.24%
PAR PACIFIC HOLDINGS INC	PARR UN Equity	US	USD	1.24%
WILLDAN GROUP INC	WLDN UQ Equity	US	USD	1.21%
FUTU HOLDINGS LTD-ADR	FUTU UQ Equity	KY	USD	1.19%
POWELL INDUSTRIES INC	POWL UW Equity	US	USD	1.15%
TTM TECHNOLOGIES INC	TTMI UW Equity	US	USD	1.15%
TELEPHONE & DATA SYS INC	TDS UN Equity	US	USD	1.14%
ENOVA INTERNATIONAL INC	ENVA UN Equity	US	USD	1.14%
BANK7 CORP	BSVN UW Equity	US	USD	1.14%
CLEAR SECURE INC -CLASS A	YOU UN Equity	US	USD	1.12%

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