

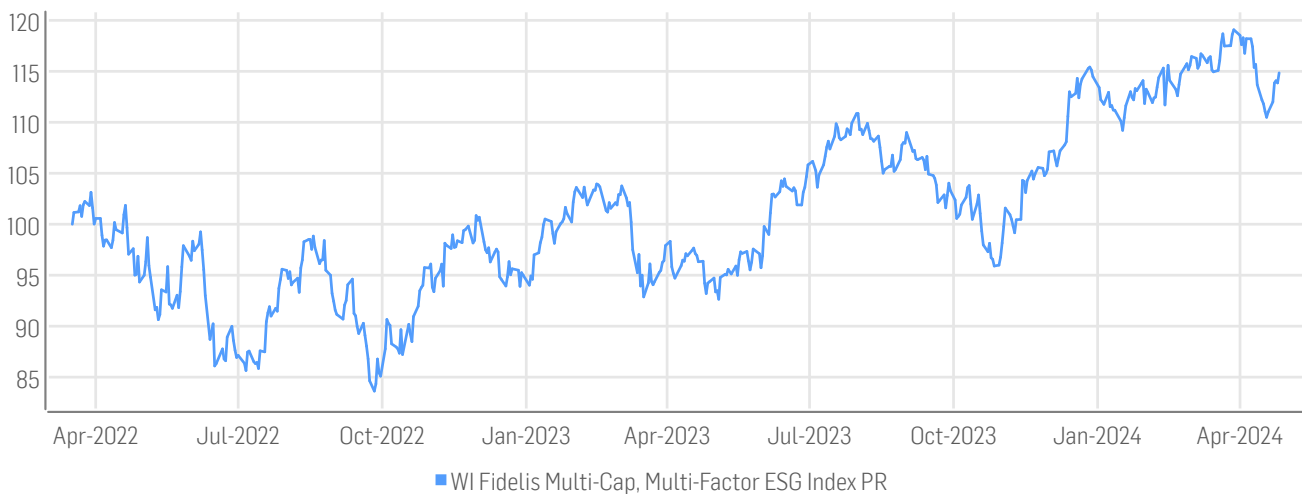
# FACTSHEET - AS OF 26-Apr-2024

## 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	114.85
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		

## STATISTICS

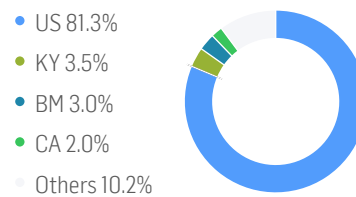
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.17%	1.55%	19.76%	23.02%	0.33%	14.85%
Performance (p.a.)						6.78%
Volatility (p.a.)	15.03%	15.37%	15.71%	15.66%	14.78%	19.87%
High	119.08	119.08	119.08	119.08	119.08	119.08
Low	110.49	110.49	95.99	92.64	109.21	83.63
Sharpe Ratio*	-2.51	0.07	2.47	1.15	-0.29	0.07
Max. Drawdown	-7.21%	-7.21%	-7.21%	-13.50%	-7.21%	-18.91%
VaR 95 \ 99				-24.6% \ -28.3%		-32.4% \ -51.4%
CVaR 95 \ 99				-29.7% \ -41.1%		-45.7% \ -64.8%

\* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
VICTORY CAPITAL HOLDINGS INC	VCTR UW Equity	US	USD	1.28%
VITAL FARMS INC	VITL UQ Equity	US	USD	1.19%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	1.18%
WEATHERFORD INTERNATIONAL PLC	WFRD UW Equity	IE	USD	1.14%
FIRST CITIZENS BANCSHARES INC/NC	FCNCA UW Equity	US	USD	1.12%
DELTA AIR LINES	DAL UN Equity	US	USD	1.12%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	1.11%
ENCOMPASS HEALTH CORP	EHC UN Equity	US	USD	1.10%
UNISYS CORP	UIS UN Equity	US	USD	1.10%
VISTRA CORP	VST UN Equity	US	USD	1.10%

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