

# 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

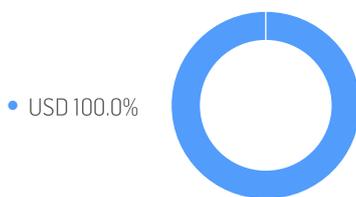
ISIN / WKN	DE000SLOFEZ2 / SLOFEZ	Base Value / Base Date	100 Points / 17.03.2022
Bloomberg / Reuters	WIFDLSPR Index / .WIFDLSPR	Last Price	132.74
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	09:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 17.03.2022
Index Members	100		

## STATISTICS

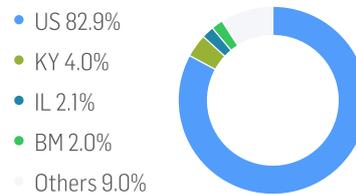
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.63%	22.17%	7.37%	7.87%	7.56%	32.74%
Performance (p.a.)						8.91%
Volatility (p.a.)	12.86%	17.14%	26.14%	22.67%	25.58%	20.39%
High	134.85	134.85	134.85	134.85	134.85	134.85
Low	126.61	106.70	103.01	103.01	103.01	83.63
Sharpe Ratio*	3.89	7.06	0.43	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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