

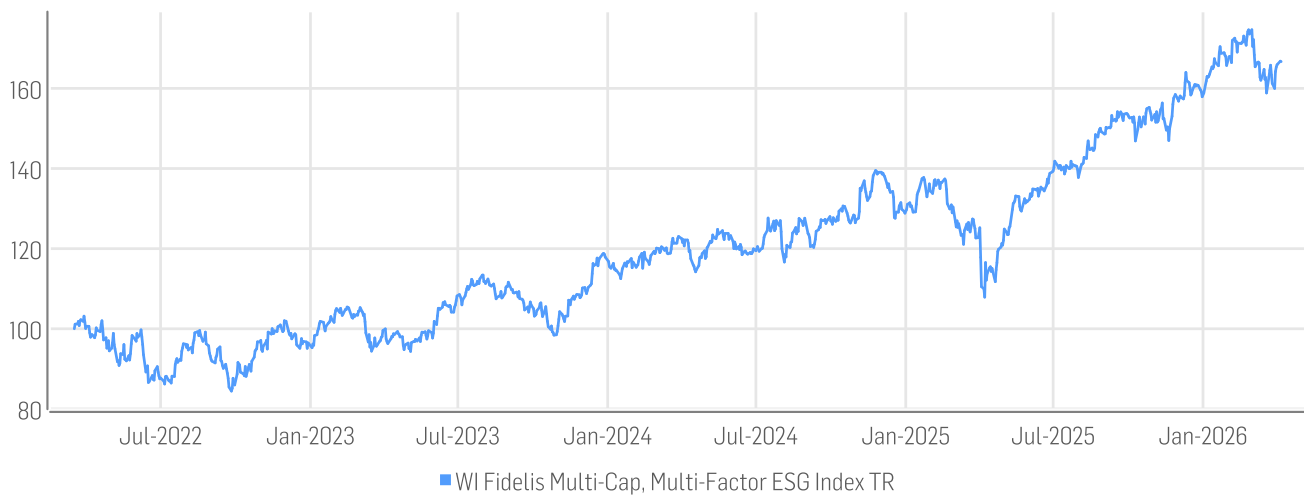
FACTSHEET - AS OF 07-Apr-2026

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	166.68
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

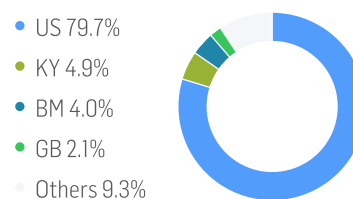
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.78%	2.40%	10.11%	46.47%	5.55%	66.68%
Performance (p.a.)						13.42%
Volatility (p.a.)	20.96%	18.62%	18.69%	16.96%	18.54%	19.79%
High	166.80	174.64	174.64	174.64	174.64	174.64
Low	158.85	158.85	146.88	111.75	157.91	84.44
Sharpe Ratio*	0.30	0.35	0.96	2.57	1.02	0.49
Max. Drawdown	-4.63%	-9.04%	-9.04%	-9.04%	-9.04%	-22.67%
VaR 95 \ 99				-24.5% \ -40.9%		-30.6% \ -50.9%
CVaR 95 \ 99				-36.0% \ -47.2%		-46.2% \ -70.0%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MISSION PRODUCE INC	AVO UW Equity	US	USD	1.17%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	1.15%
NEWMONT CORP	NEM UN Equity	US	USD	1.13%
ARCBEST CORP	ARCB UW Equity	US	USD	1.13%
CONSTELLUM SE	CSTM UN Equity	FR	USD	1.12%
GUARDIAN PHARMACY SERVICES CL A ORD	GRDN UN Equity	US	USD	1.11%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	1.09%
PAR PACIFIC HOLDINGS INC	PARR UN Equity	US	USD	1.09%
BGC GROUP INC-CL A	BGC UW Equity	US	USD	1.08%
CONSOLIDATED WATER CO LTD	CWCO UW Equity	KY	USD	1.08%

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