

# Solactive Wealthsimple North America Socially Responsible Factor Index NTR

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

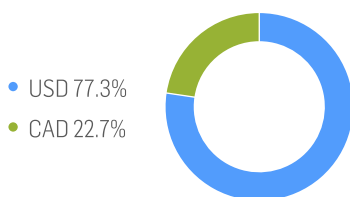
ISIN / WKN	DE000SLA9865 / SLA986	Base Value / Base Date	1000 Points / 05/11/2014
Bloomberg / Reuters	SOLNARFN Index / .SOLNARFN	Last Price	3513.39
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 05/11/2014
Index Members	193		

FACTSHEET - AS OF 11-Nov-2024  
Solactive Wealthsimple North America Socially Responsible Factor Index NTR

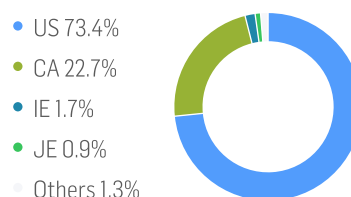
### STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.48%	8.57%	10.19%	26.33%	21.00%	251.34%
Performance (p.a.)						13.36%
Volatility (p.a.)	10.08%	8.90%	9.47%	8.37%	8.46%	15.14%
High	3539.41	3539.41	3539.41	3539.41	3539.41	3539.41
Low	3412.49	3236.18	3102.15	2772.31	2885.93	1000.00
Max. Drawdown	-3.59%	-3.59%	-4.76%	-4.76%	-4.76%	-31.33%
VaR 95 \ 99				-14.3% \ -18.1%		-20.7% \ -41.6%
CVaR 95 \ 99				-17.6% \ -26.0%		-35.6% \ -64.7%

### COMPOSITION BY CURRENCIES



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 11-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
HYDRO ONE LTD	H CT Equity	CA	CAD	4.91%
VULCAN MATERIALS CO	VMC UN Equity	US	USD	3.13%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	2.28%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	2.07%
NVR INC	NVR UN Equity	US	USD	1.90%
WEST FRASER TIMBER CO LTD	WFG CT Equity	CA	CAD	1.86%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.63%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.56%
PULTE GROUP INC	PHM UN Equity	US	USD	1.51%
LENNAR CORP	LEN UN Equity	US	USD	1.49%

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