

Solactive Wealthsimple North America Socially Responsible Factor Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

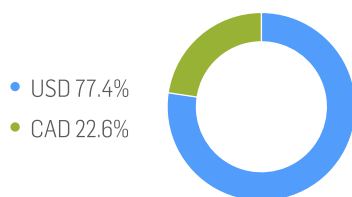
ISIN / WKN	DE000SLA9873 / SLA987	Base Value / Base Date	1000 Points / 05/11/2014
Bloomberg / Reuters	- / .SOLNARFT	Last Price	3892.25
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	:am to :pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 05/11/2014
Index Members	188		

FACTSHEET - AS OF 11-Aug-2025
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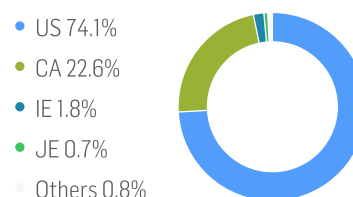
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.33%	5.15%	4.48%	12.38%	7.24%	289.23%
Performance (p.a.)						13.46%
Volatility (p.a.)	10.28%	10.69%	15.40%	12.82%	14.68%	15.05%
High	3900.48	3900.48	3900.48	3900.48	3900.48	3900.48
Low	3764.92	3652.93	3385.57	3385.57	3385.57	1000.00
Max. Drawdown	-1.84%	-2.89%	-10.82%	-11.26%	-11.26%	-31.28%
VaR 95 \ 99				-21.3% \ -38.1%		-21.3% \ -41.6%
CVaR 95 \ 99				-30.2% \ -57.1%		-35.4% \ -64.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 11-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
HYDRO ONE LTD	H CT Equity	CA	CAD	5.12%
NVR INC	NVR UN Equity	US	USD	2.10%
VULCAN MATERIALS CO	VMC UN Equity	US	USD	2.05%
D R HORTON INC	DHI UN Equity	US	USD	1.88%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	1.80%
LENNAR CORP	LEN UN Equity	US	USD	1.77%
PULTE GROUP INC	PHM UN Equity	US	USD	1.75%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	1.74%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.50%
ALAMOS GOLD INC	AGI CT Equity	CA	CAD	1.36%

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