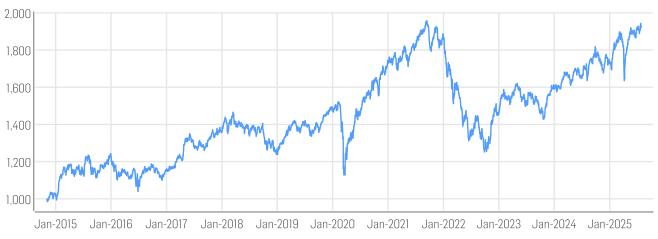
# FACTSHEET - AS OF 28-Jul-2025 Solactive Wealthsimple DM ex NA Socially Responsible Factor Index PR

#### HISTORICAL PERFORMANCE



Solactive Wealthsimple DM ex NA Socially Responsible Factor Index PR

#### **CHARACTERISTICS**

ISIN / WKN	DE000SLA9881 / SLA988		
Bloomberg / Reuters	-/.SOLDSRFP		
Index Calculator	Solactive AG		
Index Type	Price Return		
Index Currency	CAD		
Index Members	258		

Dividends Not included (Price index Calculation :am to :pm (CET), every 15 second	Base Value / Base Date	1000 Points /05/11/2014
Calculation :am to :pm (CET), every 15 second	Last Price	1921.98
	Dividends	Not included (Price index)
History Available daily back to 05/11/201	Calculation	:am to :pm (CET), every 15 seconds
	History	Available daily back to 05/11/2014

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#### **STATISTICS**

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.32%	5.00%	5.47%	13.77%	10.97%	92.20%
Performance (p.a.)						6.28%
Volatility (p.a.)	8.28%	9.45%	15.64%	13.43%	14.94%	13.36%
High	1942.76	1942.76	1942.76	1942.76	1942.76	1956.62
Low	1888.17	1829.71	1635.58	1635.58	1635.58	985.16
Max. Drawdown	-2.07%	-2.77%	-13.81%	-13.81%	-13.81%	-36.00%
VaR 95 \ 99				-17.3% \ -51.1%		-20.4% \ -38.2%
CVaR 95 \ 99				-33.5% \ -75.3%		-30.9% \ -53.4%

# **COMPOSITION BY CURRENCIES**



• GBp 16.4%

• JPY 15.5%

• SEK 10.7%

Others 29.2%

### **COMPOSITION BY COUNTRIES**

• GB 15.6%

• JP 15.5%

• SE 10.7%

• DE 8.3%

Others 50.0%



# TOP COMPONENTS AS OF 28-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
FORTESCUE METALS GROUP LTD	FMG AT Equity	AU	AUD	2.12%
VERBUND AG	VER AV Equity	AT	EUR	1.92%
BOLIDEN AB	BOL SS Equity	SE	SEK	1.89%
HIKARI TSUSHIN INC ORD	9435 JT Equity	JP	JPY	1.86%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.94%
DANONE SA	BN FP Equity	FR	EUR	0.92%
UNILEVER PLC	ULVR LN Equity	GB	GBp	0.91%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBp	0.90%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	0.89%
BEIERSDORF AG	BEI GY Equity	DE	EUR	0.89%



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