

# Solactive Wealthsimple DM ex NA Socially Responsible Factor Index PR

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

|                     |                       |                        |                                    |
|---------------------|-----------------------|------------------------|------------------------------------|
| ISIN / WKN          | DE000SLA9881 / SLA988 | Base Value / Base Date | 1000 Points / 05/11/2014           |
| Bloomberg / Reuters | - / .SOLDSRFP         | Last Price             | 1921.98                            |
| Index Calculator    | Solactive AG          | Dividends              | Not included (Price index)         |
| Index Type          | Price Return          | Calculation            | :am to :pm (CET), every 15 seconds |
| Index Currency      | CAD                   | History                | Available daily back to 05/11/2014 |
| Index Members       | 258                   |                        |                                    |

## 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

- EUR 28.2%
- 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%            |

FACTSHEET - AS OF 28-Jul-2025  
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