

FACTSHEET - AS OF 24-May-2024

Solactive Canada Pipelines AR Index

DESCRIPTION

Solactive Canada Pipelines AR Index aims to track the performance of the Solactive Canada Pipelines Index TR adjusted for a synthetic dividend of 95 index points per annum.

HISTORICAL PERFORMANCE



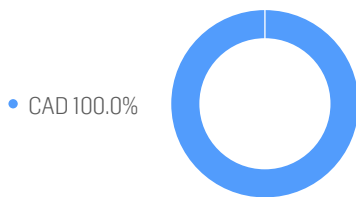
CHARACTERISTICS

ISIN / WKN	DE000SLOA683 / SLOA68	Base Value / Base Date	1679.24 Points / 10.08.2017
Bloomberg / Reuters	SOLCPLAR Index / .SOLCPLAR	Last Price	1739.16
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-95 idx points)
Index Type	Adjusted Return	Calculation	09:30am to 4:52pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 10.08.2017
Index Members	4		

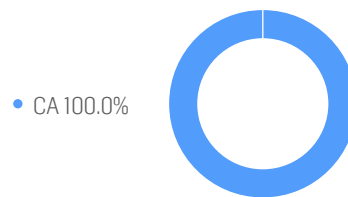
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.32%	3.65%	7.74%	8.88%	5.52%	3.57%
Performance (p.a.)						0.52%
Volatility (p.a.)	10.04%	9.71%	10.30%	13.25%	10.30%	25.16%
High	1768.70	1768.70	1768.70	1768.70	1768.70	2031.30
Low	1668.59	1624.19	1602.06	1455.43	1602.14	959.70
Max. Drawdown	-1.79%	-6.26%	-6.26%	-12.60%	-6.26%	-50.31%
VaR 95 \ 99				-20.2% \ -33.2%		-29.5% \ -56.9%
CVaR 95 \ 99				-30.8% \ -47.7%		-56.6% \ -131.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
TC ENERGY CORP	TRP CT Equity	CA	CAD	30.39%
ENBRIDGE INC	ENB CT Equity	CA	CAD	30.22%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	29.71%
KEYERA CORP	KEY CT Equity	CA	CAD	9.69%

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