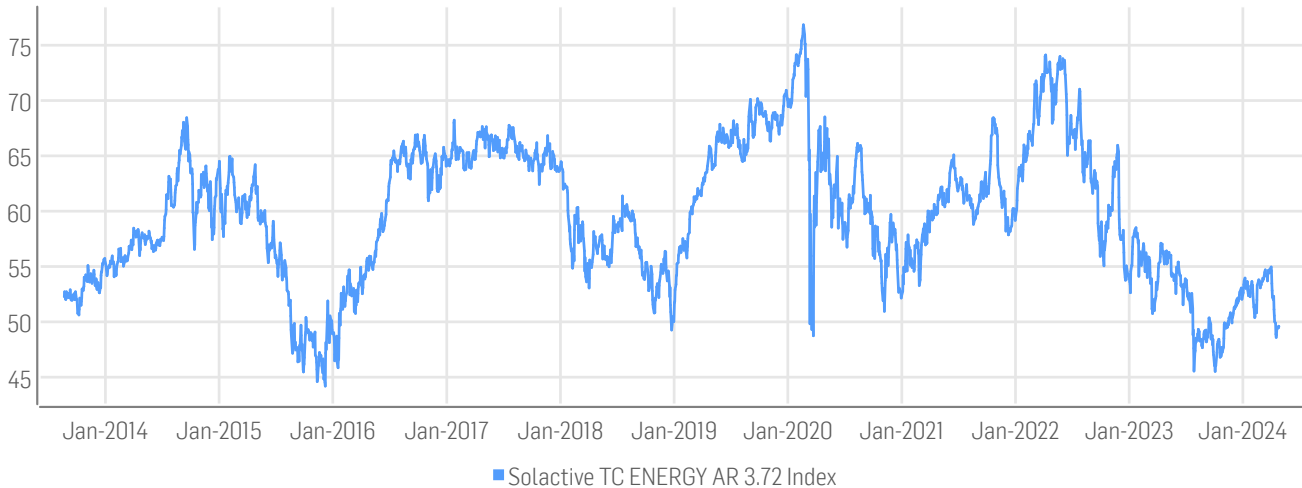


FACTSHEET - AS OF 26-Apr-2024

Solactive TC ENERGY AR 3.72 Index

HISTORICAL PERFORMANCE



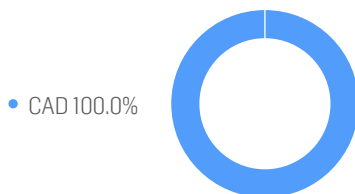
CHARACTERISTICS

ISIN / WKN	DE000SLOKE63 / SLOKE6	Base Value / Base Date	52.53 Points / 2013.08.22
Bloomberg / Reuters	SOTRP372 Index / .SOTRP372	Last Price	49.58
Index Calculator	Solactive AG	Dividends	3.72 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 2013.08.22
Index Members	1		

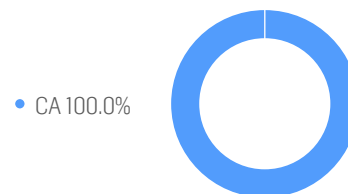
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.89%	-6.86%	4.93%	-10.23%	-4.73%	-5.13%
Performance (p.a.)						-0.49%
Volatility (p.a.)	14.83%	15.26%	14.03%	18.18%	14.61%	23.66%
High	54.96	54.96	54.96	56.28	54.96	76.85
Low	48.59	48.59	47.64	45.52	48.59	44.19
Max. Drawdown	-11.59%	-11.59%	-11.59%	-19.12%	-11.59%	-40.77%
VaR 95 \ 99				-33.5% \ -54.1%		-33.5% \ -66.7%
CVaR 95 \ 99				-46.5% \ -73.2%		-56.5% \ -105.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
TC ENERGY CORP	TRP CT Equity	CA	CAD	100.00%

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