

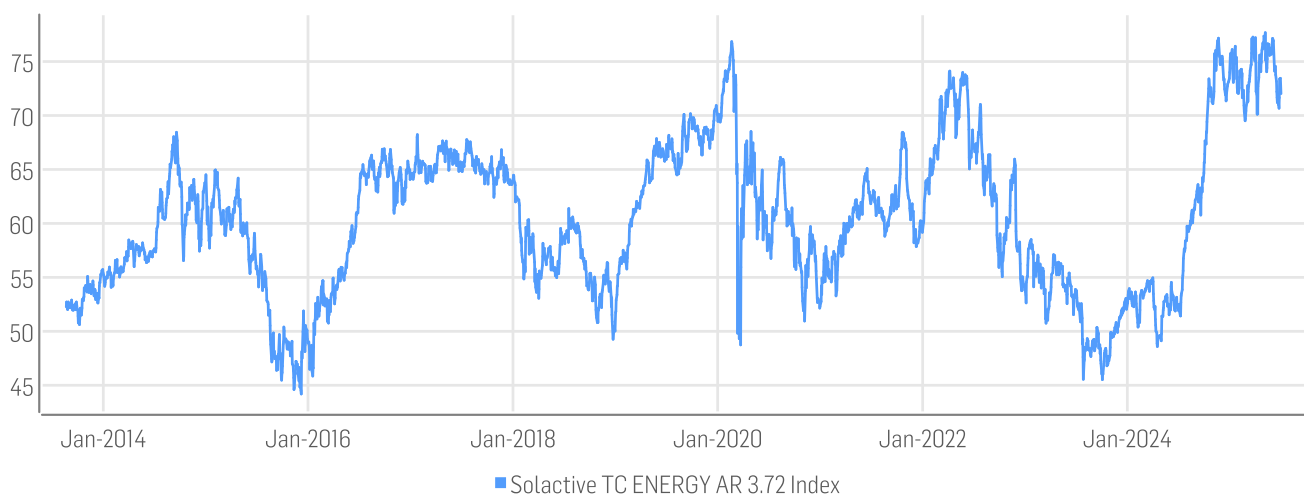
FACTSHEET - AS OF 02-Jul-2025

Solactive TC ENERGY AR 3.72 Index

DESCRIPTION

Solactive TC ENERGY AR 3.72 Index aims to track the performance of the Solactive TC ENERGY GTR Index adjusted for a synthetic dividend of 3.72 index points per annum

HISTORICAL PERFORMANCE



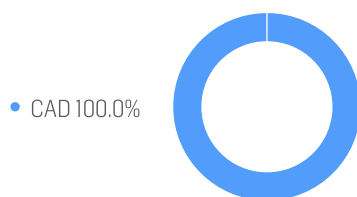
CHARACTERISTICS

ISIN / WKN	DE000SLOKE63 / SLOKE6	Base Value / Base Date	52.53 Points / 2013.08.22
Bloomberg / Reuters	SOTRP372 Index / .SOTRP372	Last Price	72.02
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	-6.65%	-5.01%	-4.91%	38.85%	-2.68%	37.81%
Performance (p.a.)						2.74%
Volatility (p.a.)	17.42%	22.93%	21.17%	19.18%	21.19%	23.22%
High	77.15	77.68	77.68	77.68	77.68	77.68
Low	70.67	70.12	69.51	51.42	69.51	44.19
Max. Drawdown	-8.40%	-9.02%	-9.25%	-9.93%	-9.25%	-40.77%
VaR 95 \ 99				-32.7% \ -53.2%		-33.4% \ -66.3%
CVaR 95 \ 99				-46.4% \ -68.7%		-55.2% \ -101.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-Jul-2025

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

DISCLAIMER

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