

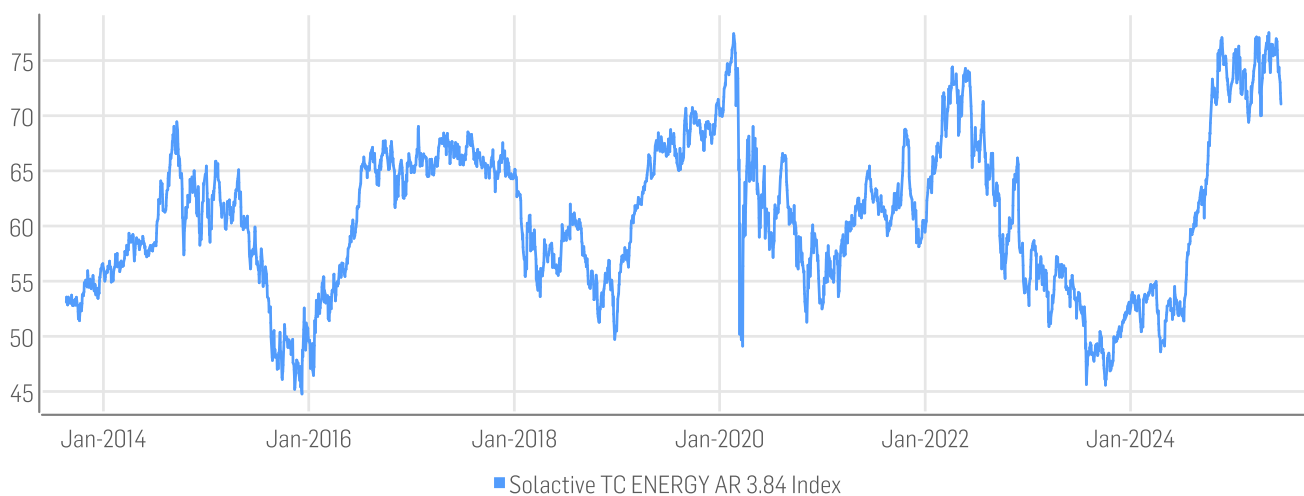
FACTSHEET - AS OF 19-Jun-2025

Solactive TC ENERGY AR 3.84 Index

DESCRIPTION

Solactive TC ENERGY AR 3.84 Index aims to track the performance of the Solactive TC ENERGY GTR Index adjusted for a synthetic dividend of 3.84 index points per annum

HISTORICAL PERFORMANCE



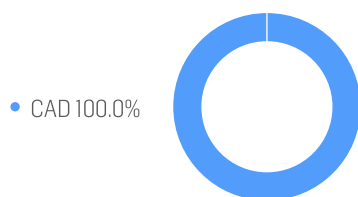
CHARACTERISTICS

ISIN / WKN	SL0LQQ	Base Value / Base Date	53.09 Points / 2013.08.22
Bloomberg / Reuters	SOTRP384 Index / .SOTRP384	Last Price	71.05
Index Calculator	Solactive AG	Dividends	3.84 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	2		

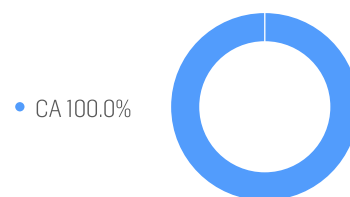
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.06%	-6.49%	-1.31%	33.98%	-3.86%	33.83%
Performance (p.a.)						2.49%
Volatility (p.a.)	12.85%	22.64%	21.00%	19.00%	21.29%	23.23%
High	76.98	77.53	77.53	77.53	77.53	77.53
Low	71.05	69.99	69.40	51.39	69.40	44.77
Max. Drawdown	-7.70%	-9.27%	-9.27%	-9.96%	-9.27%	-41.15%
VaR 95 \ 99				-32.7% \ -53.3%		-33.3% \ -66.2%
CVaR 95 \ 99				-46.4% \ -68.8%		-55.2% \ -101.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Jun-2025

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

DISCLAIMER

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