

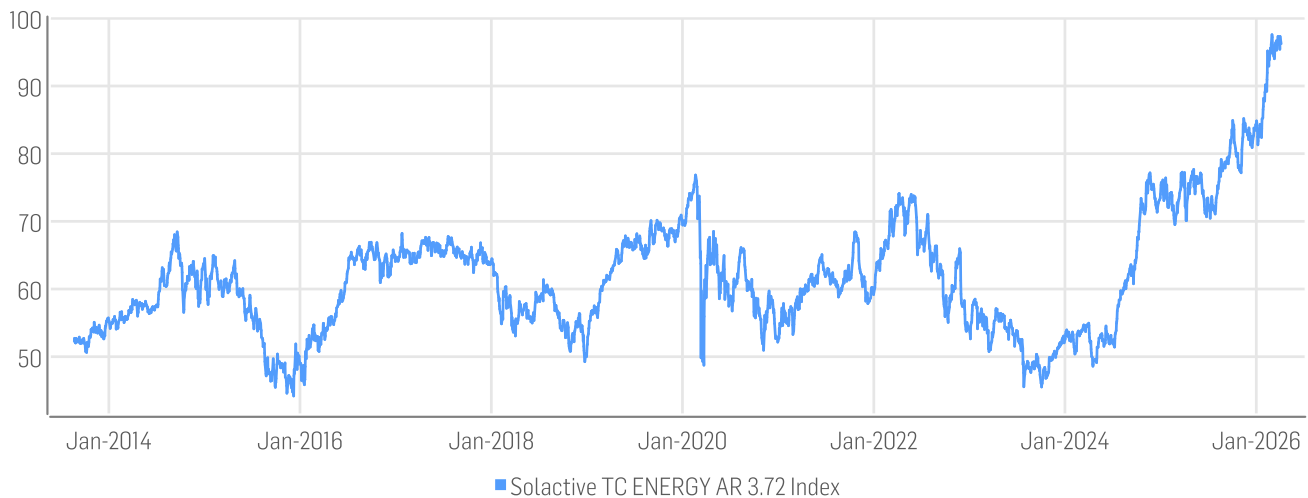
FACTSHEET - AS OF 06-Apr-2026

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	52.26 Points / 22.8.2013
Bloomberg / Reuters	SOTRP372 Index / .SOTRP372	Last Price	96.24
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	1.36%	16.70%	15.17%	32.34%	15.34%	84.16%
Performance (p.a.)						4.96%
Volatility (p.a.)	14.16%	16.91%	16.81%	16.62%	17.06%	22.84%
High	97.33	97.59	97.59	97.59	97.59	97.59
Low	94.02	81.30	77.17	70.45	81.30	44.19
Max. Drawdown	-1.96%	-3.66%	-7.65%	-9.31%	-4.17%	-40.77%
VaR 95 \ 99				-22.2% \ -37.5%		-32.5% \ -64.6%
CVaR 95 \ 99				-33.2% \ -47.7%		-53.8% \ -99.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

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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