

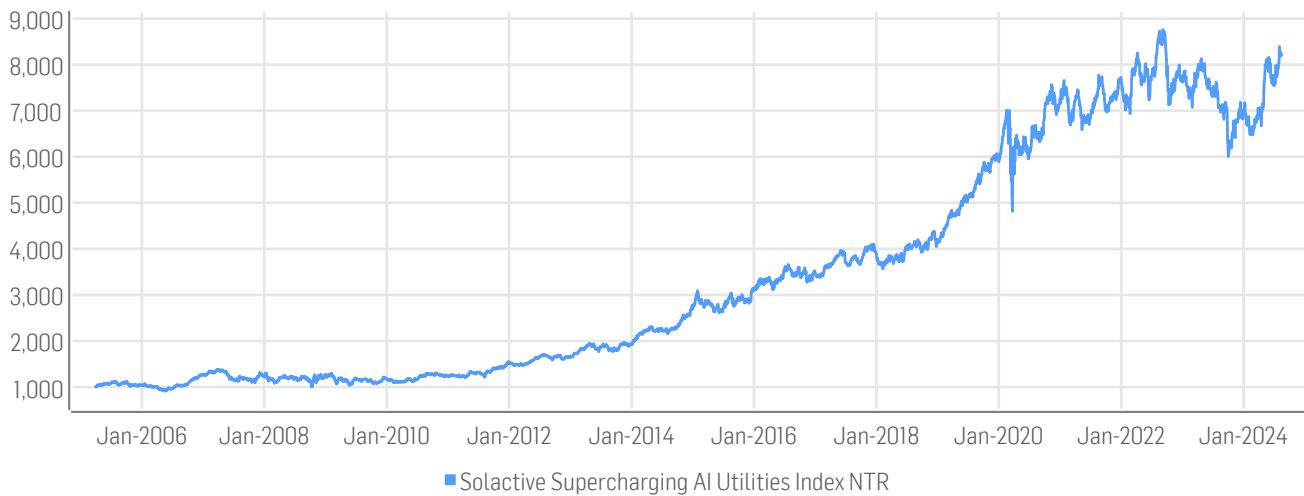
# FACTSHEET - AS OF 15-Aug-2024

## Solactive Supercharging AI Utilities Index NTR

### DESCRIPTION

Solactive Supercharging AI Utilities Index NTR

### HISTORICAL PERFORMANCE



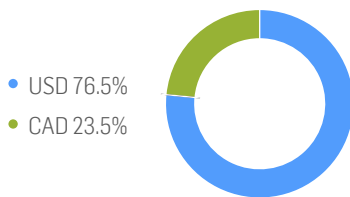
### CHARACTERISTICS

|                     |                           |                        |  |
|---------------------|---------------------------|------------------------|--|
| ISIN / WKN          | SL0L1R                    | Base Value / Base Date | please insert Points / 01.01.2005        |
| Bloomberg / Reuters | SSCAIUNR Index/ .SSCAIUNR | Last Price             | 8213.95                                  |
| Index Calculator    | Solactive AG              | Dividends              | Reinvested                               |
| Index Type          | Net Total Return          | Calculation            | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency      | CAD                       | History                | Available daily back to 01.01.2005       |
| Index Members       | 6                         |                        |  |

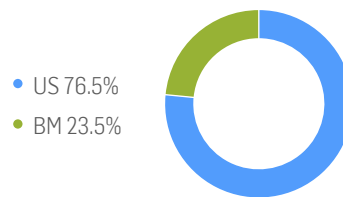
## STATISTICS

| CAD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 4.84%   | 1.76%   | 24.22%  | 17.40%          | 19.96%  | 721.40%         |
| Performance (p.a.) |         |         |         |                 |         | 11.48%          |
| Volatility (p.a.)  | 17.18%  | 19.80%  | 18.93%  | 20.85%          | 19.02%  | 19.05%          |
| High               | 8388.03 | 8388.03 | 8388.03 | 8388.03         | 8388.03 | 8757.50         |
| Low                | 7749.41 | 7542.94 | 6479.26 | 6010.01         | 6479.26 | 912.36          |
| Max. Drawdown      | -2.41%  | -7.52%  | -7.52%  | -16.31%         | -9.62%  | -31.37%         |
| VaR 95 \ 99        |         |         |         | -34.1% \ -51.4% |         | -27.8% \ -49.1% |
| CVaR 95 \ 99       |         |         |         | -46.6% \ -74.8% |         | -42.5% \ -70.6% |

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 15-Aug-2024

| Company                             | Ticker          | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| NEXTERA ENERGY INC                  | NEE UN Equity   | US      | USD      | 24.63%           |
| BROOKFIELD RENEWABLE PARTNERS LP    | BEP-U CT Equity | BM      | CAD      | 23.46%           |
| WEC ENERGY GROUP INC                | WEC UN Equity   | US      | USD      | 15.87%           |
| SOUTHERN COMPANY THE                | SO UN Equity    | US      | USD      | 15.42%           |
| AMERICAN ELECTRIC POWER COMPANY INC | AEP UW Equity   | US      | USD      | 15.42%           |
| DOMINION ENERGY INC                 | D UN Equity     | US      | USD      | 5.21%            |

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