

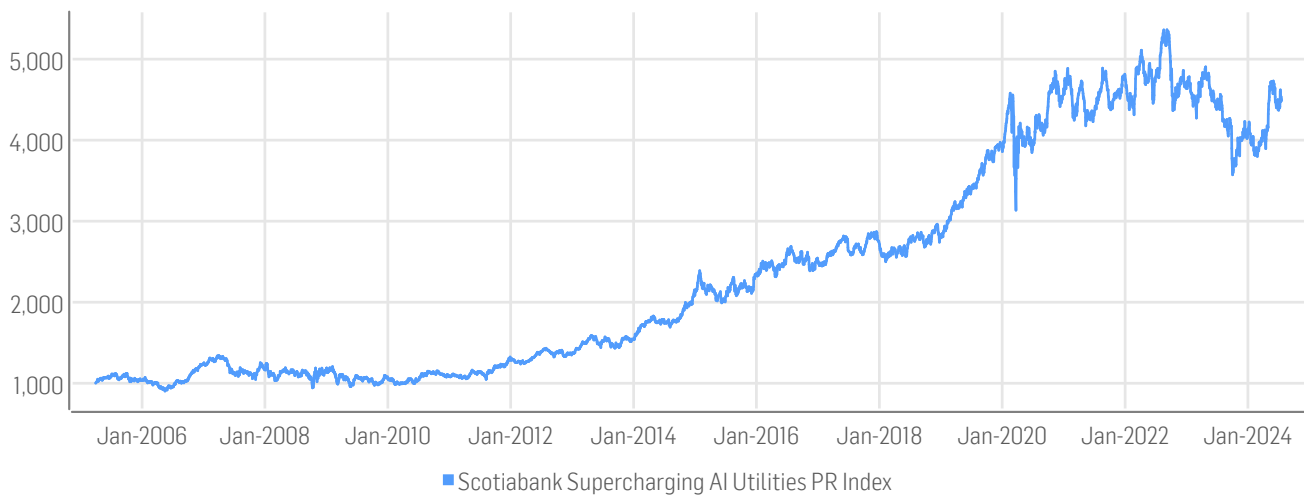
FACTSHEET - AS OF 19-Jul-2024

Scotiabank Supercharging AI Utilities PR Index

DESCRIPTION

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HISTORICAL PERFORMANCE



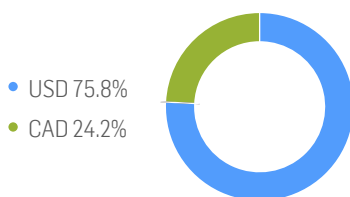
CHARACTERISTICS

ISIN / WKN	SL0LMQ	Base Value / Base Date	1000 Points / 01.01.2005
Bloomberg / Reuters	SCSAIUPR Index/ .SCSAIUPR	Last Price	4488.69
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

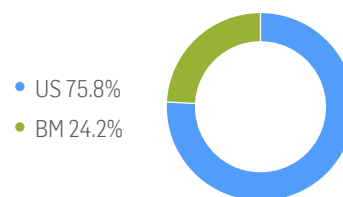
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.01%	10.46%	13.45%	-1.04%	11.26%	348.87%
Performance (p.a.)						8.09%
Volatility (p.a.)	22.47%	20.60%	19.26%	20.68%	19.20%	19.08%
High	4620.72	4730.23	4730.23	4730.23	4730.23	5362.58
Low	4369.09	4105.19	3798.61	3572.34	3798.61	903.02
Max. Drawdown	-3.14%	-7.63%	-7.63%	-21.37%	-10.07%	-33.38%
VaR 95 \ 99				-35.4% \ -51.4%		-28.3% \ -49.5%
CVaR 95 \ 99				-46.8% \ -74.8%		-42.8% \ -70.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
DOMINION ENERGY INC	D UN Equity	US	USD	5.13%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	24.28%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	15.35%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	15.76%
BROOKFIELD RENEWABLE PARTNERS LP	BEP-U CT Equity	BM	CAD	24.20%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	15.28%

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