

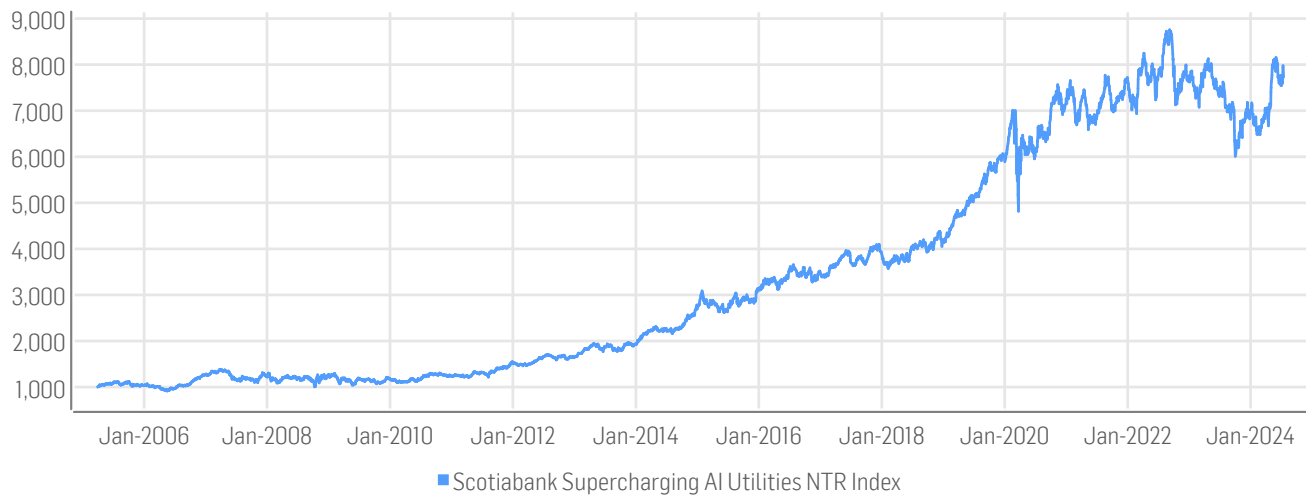
FACTSHEET - AS OF 15-Jul-2024

Scotiabank Supercharging AI Utilities NTR Index

DESCRIPTION

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HISTORICAL PERFORMANCE



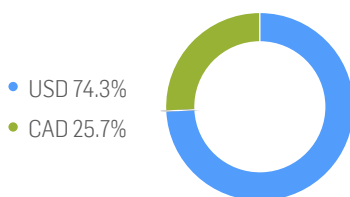
CHARACTERISTICS

ISIN / WKN	SLOLMR	Base Value / Base Date	1000 Points / 01.01.2005
Bloomberg / Reuters	SCSAIUNR Index/ .SCSAIUNR	Last Price	7726.88
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		

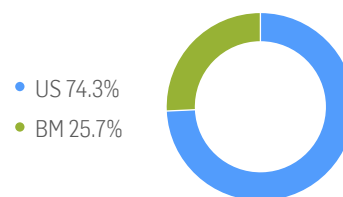
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.02%	15.82%	13.69%	1.39%	12.85%	672.69%
Performance (p.a.)						11.18%
Volatility (p.a.)	23.48%	21.30%	19.45%	20.78%	19.34%	19.06%
High	7977.37	8156.34	8156.34	8156.34	8156.34	8757.50
Low	7542.94	6671.33	6479.26	6010.01	6479.26	912.36
Max. Drawdown	-3.14%	-7.52%	-7.52%	-21.14%	-9.62%	-31.37%
VaR 95 \ 99				-34.8% \ -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-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
BROOKFIELD RENEWABLE PARTNERS LP	BEP-U CT Equity	BM	CAD	25.72%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	14.96%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	15.00%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	15.36%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	23.88%
DOMINION ENERGY INC	D UN Equity	US	USD	5.08%

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