

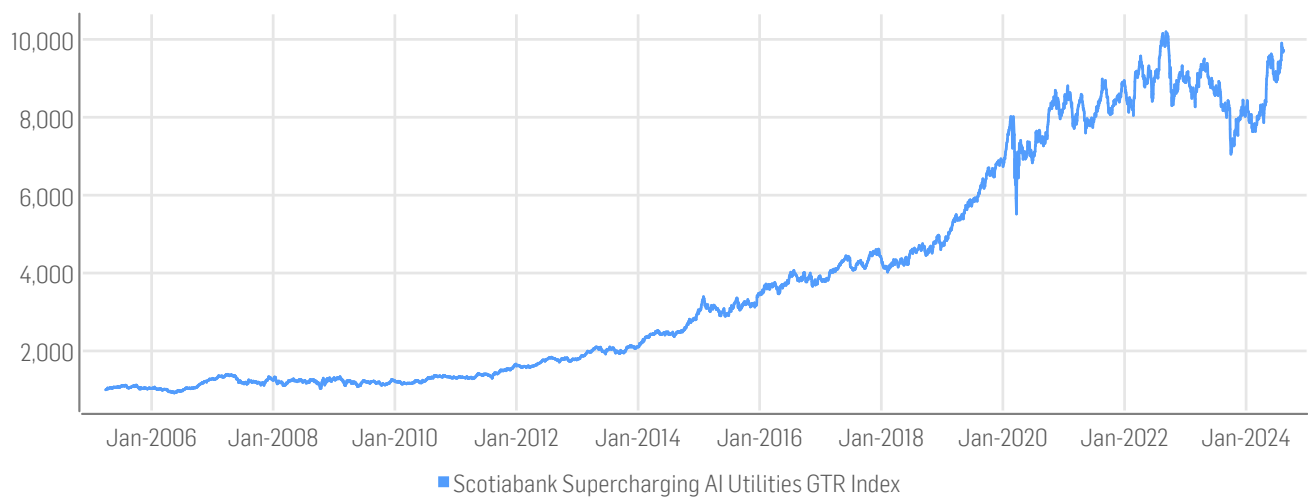
FACTSHEET - AS OF 14-Aug-2024

Scotiabank Supercharging AI Utilities GTR Index

DESCRIPTION

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HISTORICAL PERFORMANCE



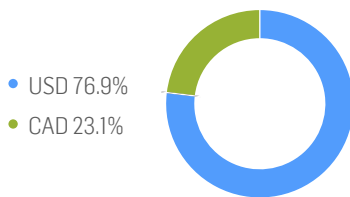
CHARACTERISTICS

ISIN / WKN	SL0LMS	Base Value / Base Date	1000 Points / 01.01.2005
Bloomberg / Reuters	SCSAIUTR Index/ .SCSAIUTR	Last Price	9708.85
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

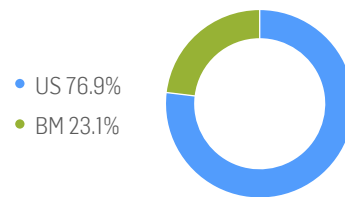
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.40%	1.85%	24.68%	17.32%	20.59%	870.89%
Performance (p.a.)						12.45%
Volatility (p.a.)	20.80%	19.80%	18.93%	20.87%	19.06%	19.05%
High	9905.74	9905.74	9905.74	9905.74	9905.74	10196.74
Low	9124.95	8907.74	7635.02	7051.32	7631.48	916.40
Max. Drawdown	-2.36%	-7.47%	-7.47%	-16.31%	-9.47%	-31.23%
VaR 95 \ 99				-34.0% \ -51.4%		-27.8% \ -49.1%
CVaR 95 \ 99				-46.5% \ -74.8%		-42.4% \ -70.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 14-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	24.81%
BROOKFIELD RENEWABLE PARTNERS LP	BEP-U CT Equity	BM	CAD	23.09%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	15.92%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	15.52%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	15.44%
DOMINION ENERGY INC	D UN Equity	US	USD	5.22%

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