

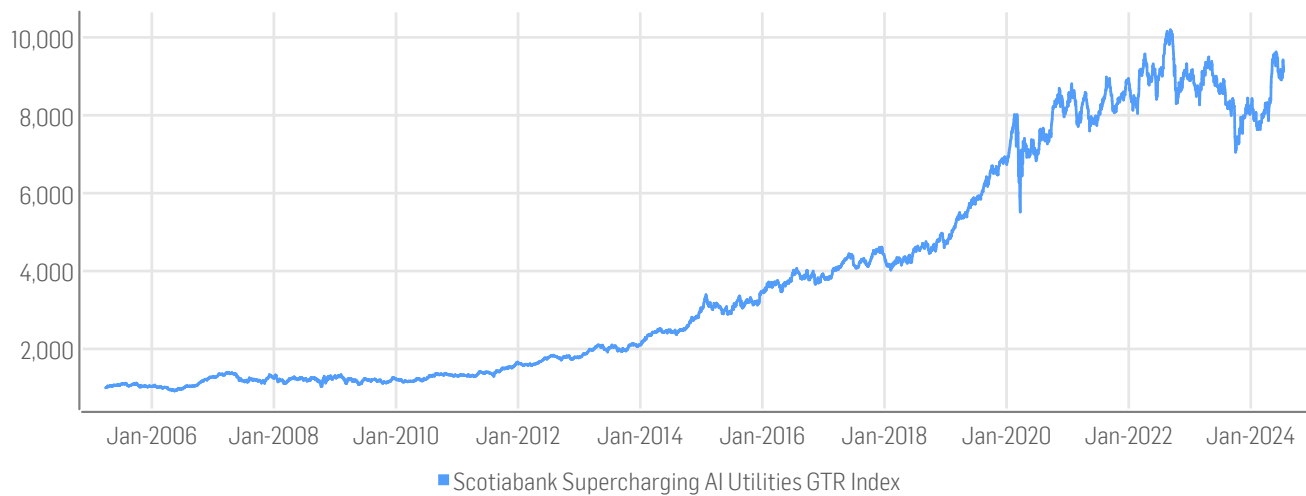
FACTSHEET - AS OF 16-Jul-2024

Scotiabank Supercharging AI Utilities GTR Index

DESCRIPTION

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HISTORICAL PERFORMANCE



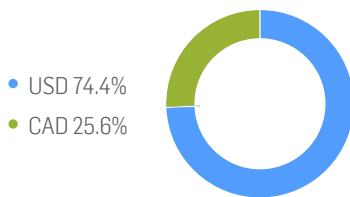
CHARACTERISTICS

ISIN / WKN	SLOLMS	Base Value / Base Date	1000 Points / 01.01.2005
Bloomberg / Reuters	SCSAIUTR Index/ .SCSAIUTR	Last Price	9252.25
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		

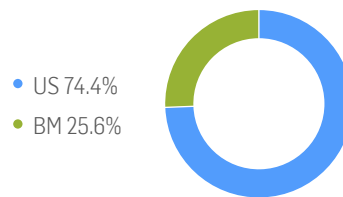
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.41%	15.02%	16.79%	3.69%	14.92%	825.23%
Performance (p.a.)						12.22%
Volatility (p.a.)	23.37%	21.16%	19.30%	20.69%	19.32%	19.06%
High	9420.77	9627.02	9627.02	9627.02	9627.02	10196.74
Low	8907.74	8044.26	7631.48	7051.32	7631.48	916.40
Max. Drawdown	-3.14%	-7.47%	-7.47%	-20.98%	-9.47%	-31.23%
VaR 95 \ 99				-34.2% \ -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 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
DOMINION ENERGY INC	D UN Equity	US	USD	5.05%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	23.93%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	15.03%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	15.34%
BROOKFIELD RENEWABLE PARTNERS LP	BEP-U CT Equity	BM	CAD	25.62%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	15.02%

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