

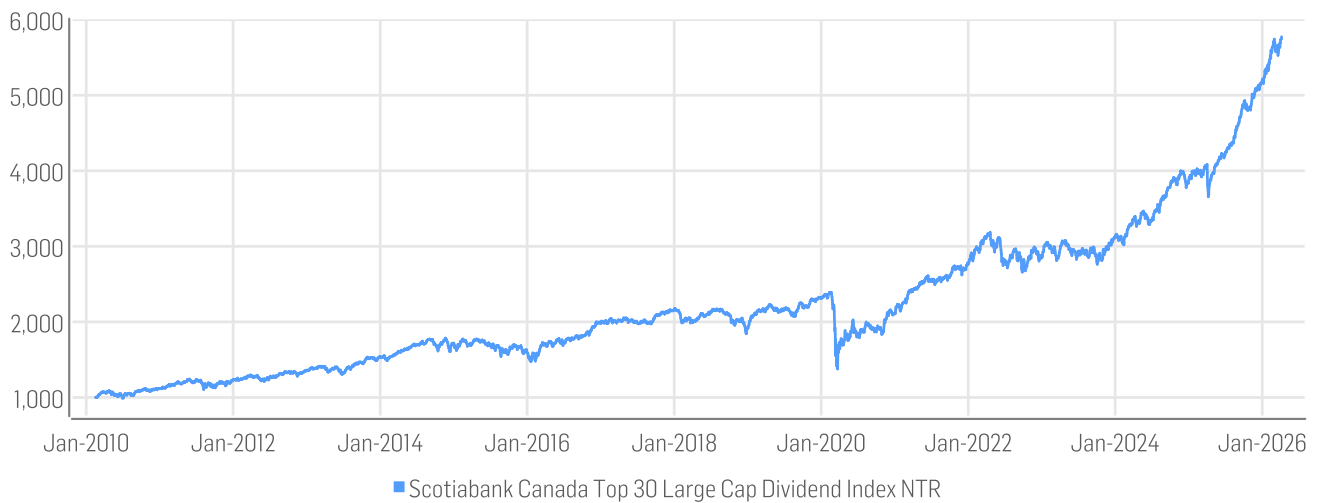
FACTSHEET - AS OF 07-Apr-2026

Scotiabank Canada Top 30 Large Cap Dividend Index NTR

DESCRIPTION

Representation of diversified portfolio of high-quality dividend-paying stocks

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|--|
| ISIN / WKN | SL0L4E | Base Value / Base Date | 1000 Points / 17.02.2010 |
| Bloomberg / Reuters | SCA30LDN Index/ .SCA30LDN | Last Price | 5774.07 |
| 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 17.02.2010 |
| Index Members | 30 | | |

STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 3.17% | 11.99% | 18.61% | 53.19% | 11.76% | 477.41% |
| Performance (p.a.) | | | | | | 11.48% |
| Volatility (p.a.) | 10.53% | 10.52% | 9.52% | 8.13% | 10.38% | 14.61% |
| High | 5774.07 | 5774.07 | 5774.07 | 5774.07 | 5774.07 | 5774.07 |
| Low | 5527.07 | 5155.84 | 4796.77 | 3821.23 | 5155.84 | 991.07 |
| Max. Drawdown | -2.31% | -3.75% | -3.75% | -3.75% | -3.75% | -42.46% |
| VaR 95 \ 99 | | | | -12.2% \ -19.2% | | -19.0% \ -34.7% |
| CVaR 95 \ 99 | | | | -16.4% \ -22.0% | | -32.8% \ -65.0% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------|---------------|---------|----------|------------------|
| TORONTO-DOMINION BANK | TD CT Equity | CA | CAD | 13.70% |
| ENBRIDGE INC | ENB CT Equity | CA | CAD | 11.47% |
| BANK OF MONTREAL | BMO CT Equity | CA | CAD | 8.46% |
| BANK OF NOVA SCOTIA | BNS CT Equity | CA | CAD | 7.01% |
| CANADIAN NATURAL RESOURCES | CNQ CT Equity | CA | CAD | 5.38% |
| SUNCOR ENERGY INC | SU CT Equity | CA | CAD | 4.98% |
| TC ENERGY CORP | TRP CT Equity | CA | CAD | 4.55% |
| MANULIFE FINANCIAL CORP | MFC CT Equity | CA | CAD | 3.71% |
| SUN LIFE FINANCIAL INC | SLF CT Equity | CA | CAD | 3.65% |
| BARRICK MINING CORP | ABX CT Equity | CA | CAD | 3.26% |

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