

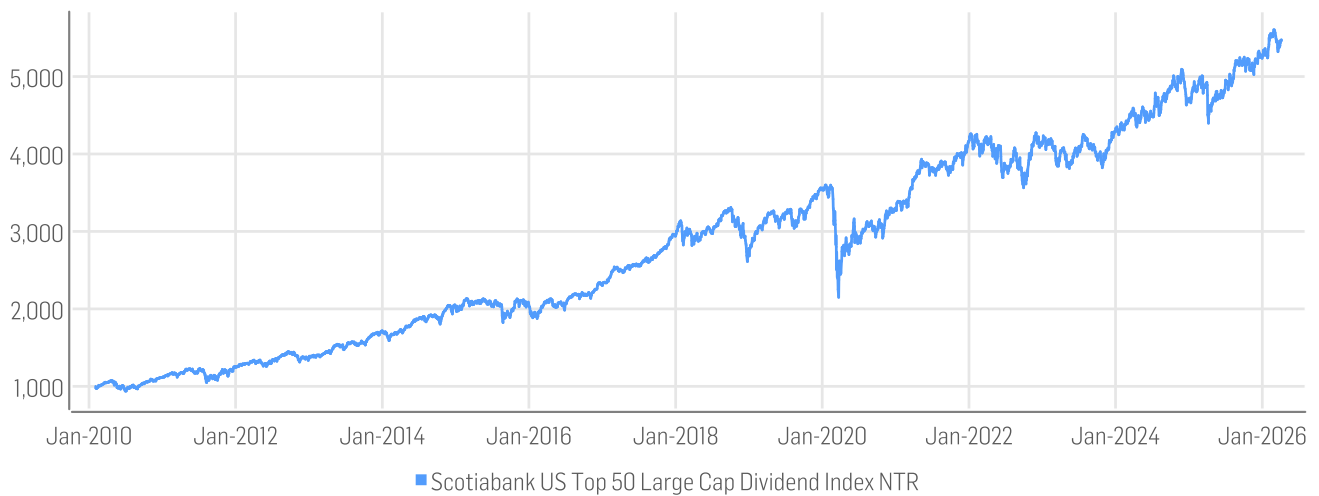
FACTSHEET - AS OF 07-Apr-2026

Scotiabank US Top 50 Large Cap Dividend Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LPW	Base Value / Base Date	1000 Points / 03.02.2010
Bloomberg / Reuters	SUS50LDN Index/ .SUS50LDN	Last Price	5462.28
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 03.02.2010
Index Members	50		

STATISTICS

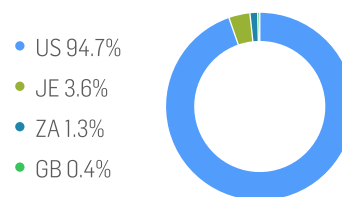
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.81%	3.66%	6.26%	19.36%	4.35%	446.23%
Performance (p.a.)						11.07%
Volatility (p.a.)	10.14%	10.64%	11.39%	11.68%	10.63%	15.70%
High	5518.93	5604.34	5604.34	5604.34	5604.34	5604.34
Low	5320.23	5240.92	5024.73	4551.60	5234.69	938.15
Sharpe Ratio*	-2.33	1.13	0.83	1.37	1.29	0.47
Max. Drawdown	-4.36%	-5.07%	-5.07%	-5.07%	-5.07%	-40.29%
VaR 95 \ 99				-17.1% \ -22.8%		-23.3% \ -44.6%
CVaR 95 \ 99				-22.0% \ -27.1%		-37.7% \ -68.9%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	12.41%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	9.42%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	7.85%
HP INC	HPQ UN Equity	US	USD	5.82%
PAYCHEX INC	PAYX UW Equity	US	USD	5.74%
ARCHER-DANIELS-MIDLAND CO	ADM UN Equity	US	USD	4.97%
OMNICOM GROUP	OMC UN Equity	US	USD	3.89%
AMCOR PLC	AMCR UN Equity	JE	USD	3.65%
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	3.49%
CVS HEALTH CORP	CVS UN Equity	US	USD	3.31%

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