

FACTSHEET - AS OF 06-Apr-2026

Scotiabank US Top 50 Large Cap Dividend 75 AR Index

DESCRIPTION

Scotiabank US Top 50 Large Cap Dividend 75 AR Index aims to track the performance of the Scotiabank US Top 50 Large Cap Dividend Index TR adjusted for a synthetic dividend of 75 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

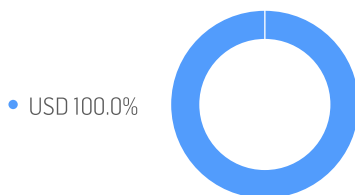
ISIN / WKN	DE000SLONRK0 / SLONRK	Base Value / Base Date	780.05 Points / 3.2.2010
Bloomberg / Reuters	SUSLDA75 Index / .SUSLDA75	Last Price	1632.29
Index Calculator	Solactive AG	Dividends	75 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 03.02.2010
Index Members	50		

STATISTICS

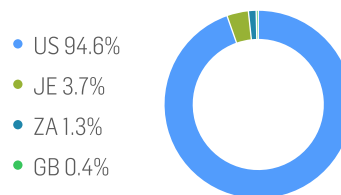
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.93%	1.71%	4.02%	15.17%	3.56%	109.25%
Performance (p.a.)						4.67%
Volatility (p.a.)	10.34%	10.83%	11.37%	11.78%	10.71%	15.70%
High	1650.66	1677.66	1677.66	1677.66	1677.66	1677.66
Low	1589.81	1573.84	1519.01	1407.81	1573.84	705.69
Sharpe Ratio*	-2.39	0.32	0.41	1.00	0.99	0.07
Max. Drawdown	-4.48%	-5.24%	-5.24%	-5.24%	-5.24%	-40.81%
VaR 95 \ 99				-17.7% \ -23.0%		-23.6% \ -45.3%
CVaR 95 \ 99				-22.2% \ -27.3%		-38.0% \ -69.3%

* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	12.52%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	9.50%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	7.80%
HP INC	HPQ UN Equity	US	USD	5.92%
PAYCHEX INC	PAYX UW Equity	US	USD	5.74%
ARCHER-DANIELS-MIDLAND CO	ADM UN Equity	US	USD	5.04%
OMNICOM GROUP	OMC UN Equity	US	USD	3.90%
AMCOR PLC	AMCR UN Equity	JE	USD	3.71%
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	3.54%
CVS HEALTH CORP	CVS UN Equity	US	USD	3.10%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	2.99%
PEPSICO INC	PEP UW Equity	US	USD	2.60%
TARGET CORP	TGT UN Equity	US	USD	2.46%
CHEVRON CORP	CVX UN Equity	US	USD	2.45%
BANK OF NEW YORK MELLON CORP	BK UN Equity	US	USD	2.33%

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Company	Ticker	Country	Currency	Index Weight (%)
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	2.26%
KROGER CO	KR UN Equity	US	USD	2.19%
YUM! BRANDS	YUM UN Equity	US	USD	2.01%
ALLSTATE CORP	ALL UN Equity	US	USD	1.55%
DARDEN RESTAURANTS INC	DRI UN Equity	US	USD	1.44%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	1.33%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	1.16%
BEST BUY CO INC	BBY UN Equity	US	USD	1.14%
PRUDENTIAL FINANCIAL INC	PRU UN Equity	US	USD	1.03%
VICI PROPERTIES INC	VICI UN Equity	US	USD	0.96%
XCEL ENERGY INC	XEL UW Equity	US	USD	0.93%
REGIONS FINANCIAL CORP	RF UN Equity	US	USD	0.79%
WR BERKLEY CORP	WRB UN Equity	US	USD	0.71%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	0.68%
T ROWE PRICE GROUP INC	TROW UW Equity	US	USD	0.66%
AMGEN INC	AMGN UW Equity	US	USD	0.62%
ATMOS ENERGY CORP	ATO UN Equity	US	USD	0.49%
EOG RESOURCES INC	EOG UN Equity	US	USD	0.44%
CONOCOPHILLIPS	COP UN Equity	US	USD	0.44%
COTERRA ENERGY INC	CTRA UN Equity	US	USD	0.43%
EDISON INTERNATIONAL	EIX UN Equity	US	USD	0.41%
EVERSOURCE ENERGY	ES UN Equity	US	USD	0.40%
ALTRIA GROUP INC	MO UN Equity	US	USD	0.38%
ROYALTY PHARMA PLC- CL A	RPRX UW Equity	GB	USD	0.36%
TYSON FOODS INC	TSN UN Equity	US	USD	0.36%
EVERGY INC	EVRG UW Equity	US	USD	0.36%
EQT CORP	EQT UN Equity	US	USD	0.35%
CMS ENERGY CORP	CMS UN Equity	US	USD	0.35%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	0.35%
PFIZER INC	PFE UN Equity	US	USD	0.34%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	0.33%
CIGNA GROUP	CI UN Equity	US	USD	0.31%
KIMBERLY-CLARK CORP	KMB UW Equity	US	USD	0.31%
KEURIG DR PEPPER INC	KDP UW Equity	US	USD	0.29%
GENERAL MILLS INC	GIS UN Equity	US	USD	0.27%

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