

FACTSHEET - AS OF 18-May-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

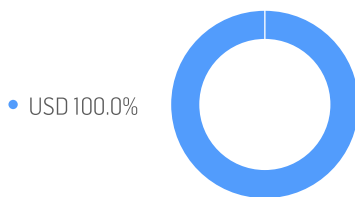
| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLONRKO / SLONRK | Base Value / Base Date | 780.05 Points / 3.2.2010 |
| Bloomberg / Reuters | SUSLDA75 Index / .SUSLDA75 | Last Price | 1660.47 |
| Index Calculator | Solactive AG | Dividends | 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 | 49 | | |

STATISTICS

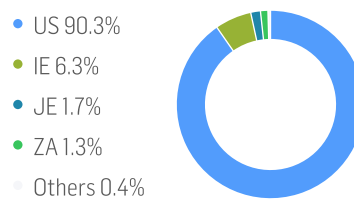
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.32% | 0.55% | 8.74% | 14.58% | 5.35% | 112.87% |
| Performance (p.a.) | | | | | | 4.75% |
| Volatility (p.a.) | 11.21% | 9.92% | 10.94% | 11.19% | 10.75% | 15.67% |
| High | 1667.31 | 1677.66 | 1677.66 | 1677.66 | 1677.66 | 1677.66 |
| Low | 1630.75 | 1589.81 | 1519.01 | 1449.15 | 1573.84 | 705.69 |
| Sharpe Ratio* | 0.03 | -0.13 | 1.37 | 1.01 | 1.04 | 0.08 |
| Max. Drawdown | -1.78% | -5.24% | -5.24% | -5.24% | -5.24% | -40.81% |
| VaR 95 \ 99 | | | | -17.4% \ -22.8% | | -23.6% \ -44.9% |
| CVaR 95 \ 99 | | | | -20.5% \ -24.1% | | -37.9% \ -68.7% |

* 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 18-May-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| JOHNSON & JOHNSON | JNJ UN Equity | US | USD | 8.72% |
| VERIZON COMMUNICATIONS INC | VZ UN Equity | US | USD | 8.51% |
| BANK OF AMERICA CORP | BAC UN Equity | US | USD | 8.11% |
| AUTOMATIC DATA PROCESSING | ADP UW Equity | US | USD | 6.51% |
| ACCENTURE PLC-CL A | ACN UN Equity | IE | USD | 6.29% |
| CVS HEALTH CORP | CVS UN Equity | US | USD | 4.37% |
| BOOKING HOLDINGS INC | BKNG UW Equity | US | USD | 3.96% |
| ARCHER-DANIELS-MIDLAND CO | ADM UN Equity | US | USD | 3.75% |
| FORD MOTOR CO | F UN Equity | US | USD | 3.74% |
| PAYCHEX INC | PAYX UW Equity | US | USD | 2.93% |
| PNC FINANCIAL SERVICES GROUP | PNC UN Equity | US | USD | 2.56% |
| TARGET CORP | TGT UN Equity | US | USD | 2.45% |
| CONOCOPHILLIPS | COP UN Equity | US | USD | 2.40% |
| UNITEDHEALTH GROUP INC | UNH UN Equity | US | USD | 2.36% |
| YUM! BRANDS | YUM UN Equity | US | USD | 2.08% |

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| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------------|----------------|---------|----------|------------------|
| KROGER CO | KR UN Equity | US | USD | 2.03% |
| PEPSICO INC | PEP UN Equity | US | USD | 2.02% |
| OMNICOM GROUP | OMC UN Equity | US | USD | 2.00% |
| ALLSTATE CORP | ALL UN Equity | US | USD | 1.90% |
| HP INC | HPQ UN Equity | US | USD | 1.85% |
| AMCOR PLC | AMCR UN Equity | JE | USD | 1.67% |
| DARDEN RESTAURANTS INC | DRI UN Equity | US | USD | 1.65% |
| PRUDENTIAL FINANCIAL INC | PRU UN Equity | US | USD | 1.40% |
| HARTFORD FINANCIAL SERVICES GROUP INC | HIG UN Equity | US | USD | 1.37% |
| ANGLOGOLD ASHANTI PLC | AU UN Equity | ZA | USD | 1.28% |
| VICI PROPERTIES INC | VICI UN Equity | US | USD | 1.27% |
| REGIONS FINANCIAL CORP | RF UN Equity | US | USD | 1.07% |
| T ROWE PRICE GROUP INC | TROW UN Equity | US | USD | 1.06% |
| WR BERKLEY CORP | WRB UN Equity | US | USD | 0.98% |
| XCEL ENERGY INC | XEL UN Equity | US | USD | 0.96% |
| DEVON ENERGY CORPORATION | DVN UN Equity | US | USD | 0.84% |
| PG&E CORP | PCG UN Equity | US | USD | 0.64% |
| WEC ENERGY GROUP INC | WEC UN Equity | US | USD | 0.63% |
| EOG RESOURCES INC | EOG UN Equity | US | USD | 0.52% |
| ATMOS ENERGY CORP | ATO UN Equity | US | USD | 0.47% |
| KEURIG DR PEPPER INC | KDP UN Equity | US | USD | 0.45% |
| ROYALTY PHARMA PLC- CL A | RPRX UN Equity | GB | USD | 0.44% |
| ALTRIA GROUP INC | MO UN Equity | US | USD | 0.44% |
| CIGNA GROUP | CI UN Equity | US | USD | 0.42% |
| MONDELEZ INTERNATIONAL INC | MDLZ UN Equity | US | USD | 0.42% |
| TYSON FOODS INC | TSN UN Equity | US | USD | 0.41% |
| KIMBERLY-CLARK CORP | KMB UN Equity | US | USD | 0.40% |
| EVERSOURCE ENERGY | ES UN Equity | US | USD | 0.40% |
| EQT CORP | EQT UN Equity | US | USD | 0.39% |
| BRISTOL-MYERS SQUIBB CO | BMJ UN Equity | US | USD | 0.39% |
| PFIZER INC | PFE UN Equity | US | USD | 0.38% |
| GENERAL MILLS INC | GIS UN Equity | US | USD | 0.37% |
| AMGEN INC | AMGN UN Equity | US | USD | 0.37% |
| CMS ENERGY CORP | CMS UN Equity | US | USD | 0.37% |

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