

# FACTSHEET - AS OF 10-Feb-2025

## Scotiabank US Top 50 Large Cap Dividend Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

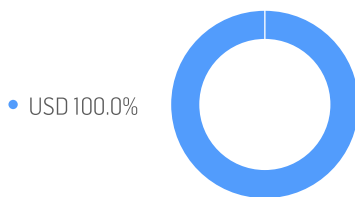
ISIN / WKN	SL0LPV	Base Value / Base Date	1000 Points / 03.02.2010
Bloomberg / Reuters	SUS50LDP Index/ .SUS50LDP	Last Price	3479.48
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 03.02.2010
Index Members	50		

## STATISTICS

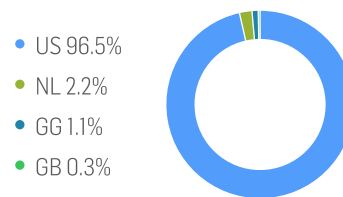
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.08%	-3.55%	3.81%	7.02%	2.10%	247.95%
Performance (p.a.)						8.66%
Volatility (p.a.)	11.22%	11.93%	11.56%	11.51%	10.88%	15.80%
High	3572.53	3704.31	3704.31	3704.31	3572.53	3704.31
Low	3413.60	3360.59	3351.90	3210.93	3375.67	928.42
Sharpe Ratio*	3.58	-1.51	0.30	0.24	1.47	0.27
Max. Drawdown	-2.75%	-9.28%	-9.28%	-9.28%	-2.75%	-40.63%
VaR 95 \ 99				-17.0% \ -26.4%		-24.0% \ -44.9%
CVaR 95 \ 99				-25.1% \ -40.3%		-38.1% \ -69.2%

\* 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 10-Feb-2025

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	17.43%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	8.80%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	7.24%
PACCAR INC	PCAR UW Equity	US	USD	6.13%
CVS HEALTH CORP	CVS UN Equity	US	USD	3.79%
PEPSICO INC	PEP UW Equity	US	USD	3.71%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.60%
HP INC	HPQ UN Equity	US	USD	3.43%
TARGET CORP	TGT UN Equity	US	USD	3.18%
KROGER CO	KR UN Equity	US	USD	3.00%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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