

FACTSHEET - AS OF 31-Jul-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	3496.69
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		

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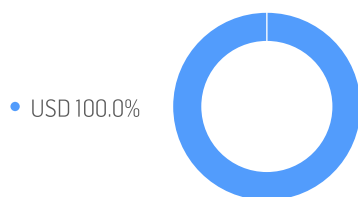
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STATISTICS

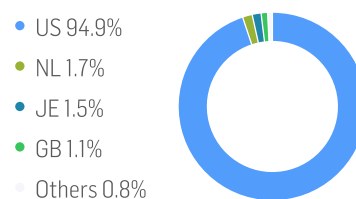
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.84%	3.00%	-0.06%	6.09%	2.61%	249.67%
Performance (p.a.)						8.42%
Volatility (p.a.)	14.22%	12.76%	17.74%	15.32%	17.01%	15.87%
High	3591.63	3591.63	3616.80	3704.31	3616.80	3704.31
Low	3447.24	3363.74	3169.29	3169.29	3169.29	928.42
Sharpe Ratio*	0.45	0.66	-0.25	0.12	0.01	0.26
Max. Drawdown	-2.72%	-2.72%	-12.37%	-14.44%	-12.37%	-40.63%
VaR 95 \ 99				-22.1% \ -46.2%		-24.0% \ -45.0%
CVaR 95 \ 99				-37.8% \ -67.2%		-38.4% \ -69.7%

* 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 31-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	13.81%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	9.67%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	8.40%
PACCAR INC	PCAR UW Equity	US	USD	5.81%
CVS HEALTH CORP	CVS UN Equity	US	USD	3.94%
PEPSICO INC	PEP UW Equity	US	USD	3.52%
TARGET CORP	TGT UN Equity	US	USD	3.28%
KROGER CO	KR UN Equity	US	USD	3.27%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.09%
YUM! BRANDS	YUM UN Equity	US	USD	3.06%

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