

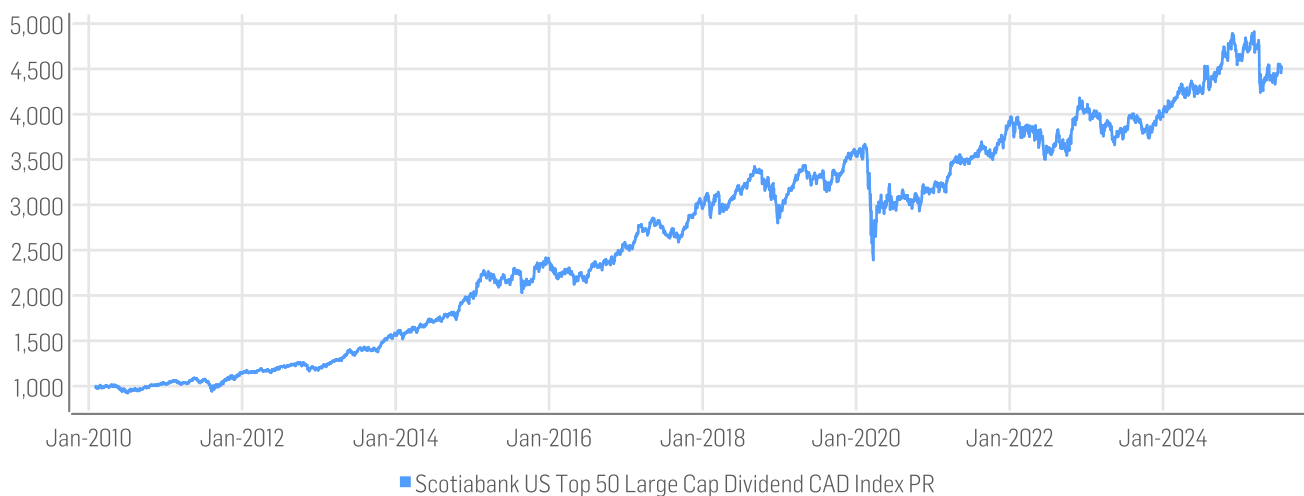
FACTSHEET - AS OF 18-Jul-2025

Scotiabank US Top 50 Large Cap Dividend CAD Index PR

DESCRIPTION

Representation of diversified portfolio of high-quality dividend paying stocks

HISTORICAL PERFORMANCE



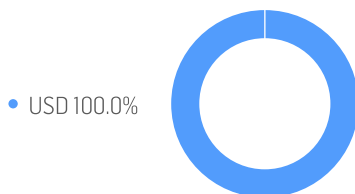
CHARACTERISTICS

ISIN / WKN	SLOQHK	Base Value / Base Date	1000 Points / 26.02.2010
Bloomberg / Reuters	/ .SUS50DCP	Last Price	4513.21
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 26.02.2010
Index Members	50		

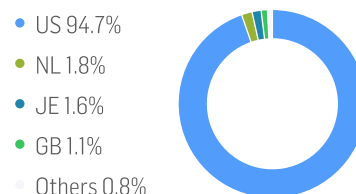
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.50%	4.01%	-4.70%	2.77%	-2.28%	351.31%
Performance (p.a.)						10.29%
Volatility (p.a.)	11.63%	14.30%	18.99%	16.09%	18.27%	15.79%
High	4553.98	4553.98	4909.85	4909.85	4909.85	4909.85
Low	4360.69	4258.44	4240.27	4240.27	4240.27	923.10
Max. Drawdown	-2.14%	-4.70%	-13.64%	-13.64%	-13.64%	-34.80%
VaR 95 \ 99				-24.9% \ -58.9%		-22.8% \ -40.7%
CVaR 95 \ 99				-42.2% \ -69.5%		-36.4% \ -66.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	13.21%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	9.69%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	8.36%
PACCAR INC	PCAR UW Equity	US	USD	5.52%
CVS HEALTH CORP	CVS UN Equity	US	USD	3.93%
PEPSICO INC	PEP UW Equity	US	USD	3.66%
TARGET CORP	TGT UN Equity	US	USD	3.39%
KROGER CO	KR UN Equity	US	USD	3.33%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.17%
YUM! BRANDS	YUM UN Equity	US	USD	3.17%

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