

FACTSHEET - AS OF 03-Jul-2025

Scotiabank US Top 50 Large Cap Dividend CAD Index NTR

DESCRIPTION

Representation of diversified portfolio of high-quality dividend paying stocks

HISTORICAL PERFORMANCE



CHARACTERISTICS

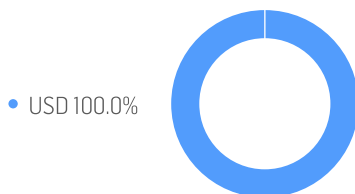
ISIN / WKN	SL0QHL	Base Value / Base Date	1000 Points / 26.02.2010
Bloomberg / Reuters	/ .SUS50DCN	Last Price	6340.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 26.02.2010
Index Members	50		

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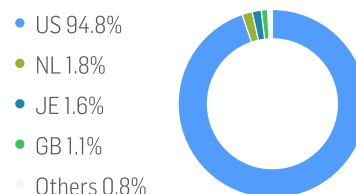
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.09%	4.99%	-1.27%	10.22%	-0.39%	532.75%
Performance (p.a.)						12.77%
Volatility (p.a.)	12.97%	21.07%	18.97%	16.21%	18.71%	15.80%
High	6365.78	6365.78	6804.16	6804.16	6804.16	6804.16
Low	6052.39	5882.94	5882.94	5753.25	5882.94	932.77
Max. Drawdown	-2.61%	-4.39%	-13.54%	-13.54%	-13.54%	-34.52%
VaR 95 \ 99				-24.5% \ -55.3%		-22.5% \ -40.7%
CVaR 95 \ 99				-41.8% \ -69.5%		-36.3% \ -65.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	13.88%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	9.88%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	7.85%
PACCAR INC	PCAR UW Equity	US	USD	5.67%
CVS HEALTH CORP	CVS UN Equity	US	USD	4.22%
PEPSICO INC	PEP UW Equity	US	USD	3.41%
TARGET CORP	TGT UN Equity	US	USD	3.36%
KROGER CO	KR UN Equity	US	USD	3.21%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.16%
YUM! BRANDS	YUM UN Equity	US	USD	3.14%

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