

FACTSHEET - AS OF 11-Jul-2025

Scotiabank US Top 50 Large Cap Dividend Hedged to CAD Index AR

DESCRIPTION

Scotiabank US Top 50 Large Cap Dividend Hedged to CAD Index AR aims to track the performance of the Scotiabank US Top 50 Large Cap Dividend Hedged to CAD Index TR adjusted for a synthetic dividend of 50 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

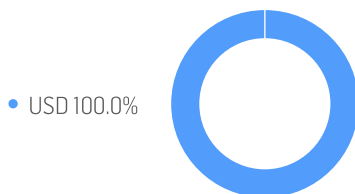
ISIN / WKN	DE000SLOQHN8 / SLOQHN	Base Value / Base Date	541.32 Points / 02.26.2010
Bloomberg / Reuters	SUS50DCA Index / .SUS50DCA	Last Price	992.72
Index Calculator	Solactive AG	Dividends	50 AR Points
Index Type	Adjusted Return	Calculation	09:30 AM to 04:59 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 02.26.2010
Index Members	50		

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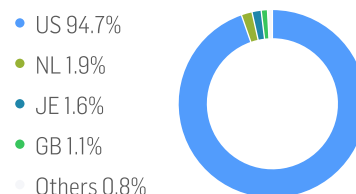
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.64%	5.33%	2.35%	-1.45%	1.41%	70.90%
Performance (p.a.)						4.07%
Volatility (p.a.)	12.22%	13.13%	17.36%	15.11%	16.88%	16.11%
High	1005.03	1005.03	1034.51	1069.42	1034.51	1069.42
Low	961.37	936.25	904.41	904.41	904.41	558.65
Max. Drawdown	-1.79%	-2.32%	-12.58%	-15.43%	-12.58%	-43.22%
VaR 95 \ 99				-21.8% \ -47.1%		-23.7% \ -44.4%
CVaR 95 \ 99				-37.6% \ -67.2%		-38.8% \ -72.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	13.43%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	9.56%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	8.00%
PACCAR INC	PCAR UW Equity	US	USD	5.72%
CVS HEALTH CORP	CVS UN Equity	US	USD	4.10%
PEPSICO INC	PEP UW Equity	US	USD	3.45%
TARGET CORP	TGT UN Equity	US	USD	3.41%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.30%
KROGER CO	KR UN Equity	US	USD	3.29%
YUM! BRANDS	YUM UN Equity	US	USD	3.18%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	3.00%
CHEVRON CORP	CVX UN Equity	US	USD	2.92%
DARDEN RESTAURANTS INC	DRI UN Equity	US	USD	2.74%
HP INC	HPQ UN Equity	US	USD	2.72%
BANK OF NEW YORK MELLON CORP	BK UN Equity	US	USD	2.64%
LYONDELLBASELL INDU-CL A	LYB UN Equity	NL	USD	1.86%
AMGEN INC	AMGN UW Equity	US	USD	1.82%
PRUDENTIAL FINANCIAL INC	PRU UN Equity	US	USD	1.75%

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Company	Ticker	Country	Currency	Index Weight (%)
VICI PROPERTIES INC	VICI UN Equity	US	USD	1.69%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	1.64%
OMNICOM GROUP	OMC UN Equity	US	USD	1.61%
AMCOR PLC	AMCR UN Equity	JE	USD	1.58%
BEST BUY CO INC	BBY UN Equity	US	USD	1.54%
REGIONS FINANCIAL CORP	RF UN Equity	US	USD	1.45%
T ROWE PRICE GROUP INC	TROW UW Equity	US	USD	1.34%
WR BERKLEY CORP	WRB UN Equity	US	USD	1.23%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	1.20%
PFIZER INC	PFE UN Equity	US	USD	1.12%
ROYALTY PHARMA PLC- CL A	RPRX UW Equity	GB	USD	1.08%
SEMPRA ENERGY	SRE UN Equity	US	USD	0.89%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	0.83%
ALTRIA GROUP INC	MO UN Equity	US	USD	0.78%
XCEL ENERGY INC	XEL UW Equity	US	USD	0.66%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	0.51%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	0.49%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	0.41%
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	0.36%
EVERSOURCE ENERGY	ES UN Equity	US	USD	0.25%
DIAMONDBACK ENERGY INC	FANG UW Equity	US	USD	0.23%
EOG RESOURCES INC	EOG UN Equity	US	USD	0.23%
ATMOS ENERGY CORP	ATO UN Equity	US	USD	0.23%
EVERGY INC	EVRG UW Equity	US	USD	0.22%
CONOCOPHILLIPS	COP UN Equity	US	USD	0.22%
CMS ENERGY CORP	CMS UN Equity	US	USD	0.21%
COTERRA ENERGY INC	CTRA UN Equity	US	USD	0.21%
KIMBERLY-CLARK CORP	KMB UW Equity	US	USD	0.20%
CIGNA GROUP	CI UN Equity	US	USD	0.20%
CLOROX COMPANY	CLX UN Equity	US	USD	0.19%
TYSON FOODS INC	TSN UN Equity	US	USD	0.19%
CONAGRA BRANDS INC	CAG UN Equity	US	USD	0.16%

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