

FACTSHEET – 9/19/2024

CIBC Canadian Large Cap ESG Index AR

DESCRIPTION

CIBC Canadian Large Cap ESG Index AR Index aims to track the performance of the Solactive CIBC Canadian Large Cap ESG Index TR adjusted for a synthetic dividend of 40 index points per annum.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN | DE000SLOCXQ8 / SLOCXQ | Base Value / Base Date | 1127.57 Points / 03.04.2018 |
| Bloomberg / Reuters | CIBCCEAR Index / .CIBCCEAR | Last Price | 1709.82 |
| Index Calculator | Solactive AG | Dividends | Adjusted Return (=GTR-40 idx points) |
| Index Type | Adjusted Return | Calculation | 09:30am to 4:55pm (EST), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 03.04.2018 |

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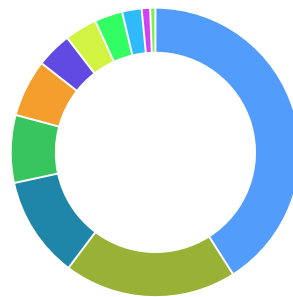
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STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|---------|---------|-----------------|
| Performance | 4.13% | 11.57% | 8.32% | 21.02% | 13.35% | 51.64% |
| Performance (p.a.) | | | | | | 6.65% |
| Volatility (p.a.) | 9.21% | 11.07% | 10.26% | 10.69% | 9.99% | 16.88% |
| High | 1709.82 | 1709.82 | 1709.82 | 1709.82 | 1709.82 | 1709.82 |
| Low | 1642.07 | 1532.52 | 1529.20 | 1338.16 | 1475.81 | 850.09 |
| Max. Drawdown | -1.38% | -4.70% | -4.70% | -5.29% | -4.70% | -35.24% |

COMPOSITION BY SECTORS

| | |
|--------------------------|--------|
| ● Finance | 40.97% |
| ● Energy | 19.30% |
| ● Industrials | 11.33% |
| ● Non-Energy Materials | 7.56% |
| ● Technology | 6.41% |
| ● Consumer Non-Cyclicals | 3.97% |
| ● Telecommunications | 3.62% |
| ● Consumer Cyclical | 3.12% |
| ● Utilities | 2.18% |
| ● Consumer Services | 0.94% |
| ● Business Services | 0.58% |



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TOP COMPONENTS AS OF 19-Sep-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------------|------------------|---------|----------|------------------|
| Money Market Position | | | | -0.01% |
| ROYAL BANK OF CANADA | RY CT Equity | CA | CAD | 9.51% |
| ENBRIDGE INC | ENB CT Equity | CA | CAD | 7.66% |
| TORONTO-DOMINION BANK | TD CT Equity | CA | CAD | 7.50% |
| CANADIAN PACIFIC KANSAS CITY LIMITED | CP CT Equity | CA | CAD | 5.31% |
| CANADIAN NATIONAL RAILWAY COMPANY | CNR CT Equity | CA | CAD | 4.68% |
| BANK OF MONTREAL | BMO CT Equity | CA | CAD | 4.31% |
| SHOPIFY INC | SHOP CT Equity | CA | CAD | 3.65% |
| CANADIAN IMPERIAL BANK OF COMMERCE | CM CT Equity | CA | CAD | 2.90% |
| BANK OF NOVA SCOTIA | BNS CT Equity | CA | CAD | 2.83% |
| SUN LIFE FINANCIAL INC | SLF CT Equity | CA | CAD | 2.61% |
| TECK RESOURCES LIMITED CLASS B | TECK/B CT Equity | CA | CAD | 2.54% |
| AGNICO-EAGLE MINES | AEM CT Equity | CA | CAD | 2.52% |
| NATIONAL BANK OF CANADA | NA CT Equity | CA | CAD | 2.46% |
| CGI INC - CLASS A | GIB/A CT Equity | CA | CAD | 2.26% |
| SUNCOR ENERGY INC | SU CT Equity | CA | CAD | 2.19% |
| CANADIAN NATURAL RESOURCES | CNQ CT Equity | CA | CAD | 1.86% |
| BCE INC | BCE CT Equity | CA | CAD | 1.82% |
| THOMSON REUTERS CORP | TRI CT Equity | CA | CAD | 1.74% |
| TC ENERGY CORP | TRP CT Equity | CA | CAD | 1.68% |
| LOBLAW COMPANIES LTD. | L CT Equity | CA | CAD | 1.63% |
| BARRICK GOLD CORP | ABX CT Equity | CA | CAD | 1.51% |
| CONSTELLATION SOFTWARE INC | CSU CT Equity | CA | CAD | 1.50% |
| MANULIFE FINANCIAL CORP | MFC CT Equity | CA | CAD | 1.48% |
| ALIMENTATION COUCHE-TARD INC | ATD CT Equity | CA | CAD | 1.46% |
| RB GLOBAL INC | RBA CT Equity | CA | CAD | 1.31% |
| BROOKFIELD CORP | BN CT Equity | CA | CAD | 1.31% |
| WHEATON PRECIOUS METALS CORP | WPM CT Equity | CA | CAD | 1.29% |
| NUTRIEN LTD | NTR CT Equity | CA | CAD | 1.28% |
| TELUS CORPORATION | T CT Equity | CA | CAD | 1.27% |
| METRO INC -A | MRU CT Equity | CA | CAD | 1.22% |
| POWER CORP OF CANADA | POW CT Equity | CA | CAD | 1.20% |
| PEMBINA PIPELINE CORP | PPL CT Equity | CA | CAD | 1.04% |
| FORTIS INC | FTS CT Equity | CA | CAD | 1.03% |
| RESTAURANT BRANDS INTERNATIONAL INC | QSR CT Equity | CA | CAD | 0.94% |
| OPEN TEXT CORP | OTEX CT Equity | CA | CAD | 0.91% |
| WSP GLOBAL INC | WSP CT Equity | CA | CAD | 0.89% |
| CAMECO CORP | CCO CT Equity | CA | CAD | 0.87% |
| HYDRO ONE LTD | H CT Equity | CA | CAD | 0.83% |
| DOLLARAMA INC | DOL CT Equity | CA | CAD | 0.70% |
| INTACT FINANCIAL CORP. | IFC CT Equity | CA | CAD | 0.68% |

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| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|-----------------|---------|----------|------------------|
| CENOVUS ENERGY INC | CVE CT Equity | CA | CAD | 0.68% |
| FRANCO-NEVADA CORP | FNV CT Equity | CA | CAD | 0.62% |
| WASTE CONNECTIONS INC | WCN CT Equity | CA | CAD | 0.58% |
| ROGERS COMMUNICATIONS INC-B | RCI/B CT Equity | CA | CAD | 0.53% |
| GEORGE WESTON LTD | WN CT Equity | CA | CAD | 0.42% |
| MAGNA INTERNATIONAL INC | MG CT Equity | CA | CAD | 0.35% |
| IVANHOE MINES LTD | IVN CT Equity | CA | CAD | 0.34% |
| STANTEC INC | STN CT Equity | CA | CAD | 0.33% |
| EMERA INC COM | EMA CT Equity | CA | CAD | 0.32% |
| FAIRFAX FINANCIAL HOLDINGS LIMITED | FFH CT Equity | CA | CAD | 0.32% |
| ARC RESOURCES LTD | ARX CT Equity | CA | CAD | 0.30% |
| TOURMALINE OIL CORP | TOU CT Equity | CA | CAD | 0.24% |
| IMPERIAL OIL LTD | IMO CT Equity | CA | CAD | 0.23% |
| GREAT WEST LIFECO | GWO CT Equity | CA | CAD | 0.20% |
| TFI INTERNATIONAL INC | TFII CT Equity | CA | CAD | 0.12% |

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