

# FACTSHEET – 1/19/2022

## 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	1532.46
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

# FACTSHEET – 1/19/2022

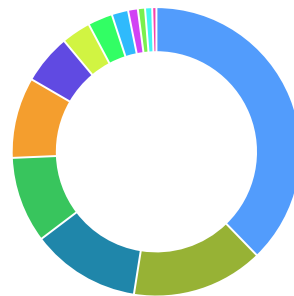
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### STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.73%	1.75%	7.38%	21.52%	0.70%	35.91%
Performance (p.a.)						8.41%
Volatility (p.a.)	11.09%	11.64%	9.88%	10.17%	9.82%	19.23%
High	1557.83	1557.83	1557.83	1557.83	1557.83	1557.83
Low	1477.34	1469.67	1420.71	1223.05	1512.47	850.09
Max. Drawdown	-1.63%	-4.99%	-4.99%	-4.99%	-1.63%	-35.24%

### COMPOSITION BY SECTORS

• Finance	37.74%
• Energy	14.76%
• Technology	12.20%
• Industrials	9.64%
• Non-Energy Materials	9.04%
• Telecommunications	5.58%
• Consumer Non-Cyclicals	3.28%
• Utilities	2.77%
• no data	1.85%
• Consumer Cyclicals	1.09%
• Business Services	0.80%
• Consumer Services	0.79%
• Healthcare	0.47%



# FACTSHEET – 1/19/2022

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### TOP COMPONENTS AS OF 19-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	10.42%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	8.59%
SHOPIFY INC	SHOP CT Equity	CA	CAD	7.45%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.88%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	5.39%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	4.53%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.29%
CANADIAN PACIFIC RAILWAY LTD	CP CT Equity	CA	CAD	3.17%
BCE INC	BCE CT Equity	CA	CAD	3.09%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	3.04%
NUTRIEN LTD	NTR CT Equity	CA	CAD	2.96%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	2.36%
TC ENERGY CORP	TRP CT Equity	CA	CAD	2.24%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	1.91%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	1.79%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	1.72%
TECK RESOURCES LIMITED CLASS B	TECK/B CT Equity	CA	CAD	1.62%
CGI INC - CLASS A	GIB/A CT Equity	CA	CAD	1.62%
TELUS CORPORATION	T CT Equity	CA	CAD	1.57%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	1.57%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	1.51%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	1.41%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	1.38%
FORTIS INC	FTS CT Equity	CA	CAD	1.34%
ALIMENTATION COUCHE-TARD INC	ATD CT Equity	CA	CAD	1.22%
BROOKFIELD ASSET MANAGEMENT INC CLASS A	BAM/A CT Equity	CA	CAD	1.18%
FRANCO-NEVADA CORP	FNV CT Equity	CA	CAD	1.05%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	0.99%
WSP GLOBAL INC	WSP CT Equity	CA	CAD	0.96%
METRO INC -A	MRU CT Equity	CA	CAD	0.96%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	0.96%
OPEN TEXT CORP	OTEX CT Equity	CA	CAD	0.85%
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	0.83%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	0.79%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	0.77%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	0.76%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	0.70%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	0.68%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	0.61%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.60%

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Company	Ticker	Country	Currency	Index Weight (%)
KINROSS GOLD CORP	K CT Equity	CA	CAD	0.50%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	0.48%
INTACT FINANCIAL CORP.	IFC CT Equity	CA	CAD	0.48%
CANADIAN TIRE CORP-CLASS A	CTC/A CT Equity	CA	CAD	0.48%
DOLLARAMA INC	DOL CT Equity	CA	CAD	0.47%
EMERA INC COM	EMA CT Equity	CA	CAD	0.47%
BAUSCH HEALTH COS INC	BHC CT Equity	CA	CAD	0.47%
CANADIAN APT PROPERTIES REIT UNIT	CAR-U CT Equity	CA	CAD	0.42%
CAMECO CORP	CCO CT Equity	CA	CAD	0.37%
ALGONQUIN POWER & UTILITIES	AQN CT Equity	CA	CAD	0.35%
FIRST QUANTUM MINERALS LTD	FM CT Equity	CA	CAD	0.33%
CAE INC	CAE CT Equity	CA	CAD	0.32%
KIRKLAND LAKE GOLD LTD	KL CT Equity	CA	CAD	0.23%
SHAW COMMUNICATIONS INC CLASS B	SJR/B CT Equity	CA	CAD	0.21%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	0.16%
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	0.13%
LIGHTSPEED COMMERCE INC	LSPD CT Equity	CA	CAD	0.13%
CCL INDUSTRIES INC	CCL/B CT Equity	CA	CAD	0.11%
TFI INTERNATIONAL INC	TFII CT Equity	CA	CAD	0.10%

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