

FACTSHEET – 2/27/2024

CIBC Canadian Large-Cap ESG Index 3% AR

DESCRIPTION

CIBC Canadian Large Cap ESG Index 3% AR Index aims to track the performance of the Solactive CIBC Canadian Large Cap ESG Index TR adjusted for a synthetic dividend of 3% per annum.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCY93 / SLOCY9	Base Value / Base Date	981.01 Points / 03.04.2018
Bloomberg / Reuters	CIBCCEA3 Index / .CIBCCEA3	Last Price	1335.20
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Adjusted Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	CAD	History	Available daily back to 03.04.2018

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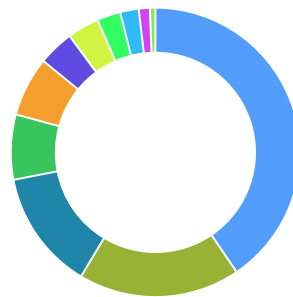
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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.04%	6.36%	5.77%	2.93%	1.28%	36.10%
Performance (p.a.)						5.36%
Volatility (p.a.)	12.59%	10.52%	12.05%	11.53%	10.16%	17.40%
High	1345.24	1345.24	1345.24	1345.24	1345.24	1388.15
Low	1289.26	1255.36	1169.97	1169.97	1289.26	744.49
Max. Drawdown	-2.96%	-2.96%	-9.05%	-10.43%	-2.96%	-35.20%

COMPOSITION BY SECTORS

● Finance	40.51%
● Energy	18.09%
● Industrials	13.36%
● Non-Energy Materials	7.27%
● Technology	6.66%
● Telecommunications	3.99%
● Consumer Non-Cyclicals	3.56%
● Consumer Cyclicals	2.63%
● Utilities	2.09%
● Consumer Services	1.23%
● Business Services	0.62%



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TOP COMPONENTS AS OF 27-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	9.69%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	7.34%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	5.73%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	5.32%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.22%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	4.97%
SHOPIFY INC	SHOP CT Equity	CA	CAD	3.55%
TECK RESOURCES LIMITED CLASS B	TECK/B CT Equity	CA	CAD	2.72%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	2.72%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.67%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.56%
CGI INC - CLASS A	GIB/A CT Equity	CA	CAD	2.50%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	2.22%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	2.19%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.13%
ALIMENTATION COUCHE-TARD INC	ATD CT Equity	CA	CAD	2.09%
BCE INC	BCE CT Equity	CA	CAD	2.08%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	1.98%
NUTRIEN LTD	NTR CT Equity	CA	CAD	1.87%
TC ENERGY CORP	TRP CT Equity	CA	CAD	1.70%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	1.64%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	1.62%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	1.62%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	1.43%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	1.37%
RB GLOBAL INC	RBA CT Equity	CA	CAD	1.32%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	1.27%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	1.23%
TELUS CORPORATION	T CT Equity	CA	CAD	1.23%
OPEN TEXT CORP	OTEX CT Equity	CA	CAD	1.17%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	1.14%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	1.09%
FORTIS INC	FTS CT Equity	CA	CAD	1.08%
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	1.07%
BROOKFIELD CORP	BN CT Equity	CA	CAD	0.87%
WSP GLOBAL INC	WSP CT Equity	CA	CAD	0.85%
METRO INC -A	MRU CT Equity	CA	CAD	0.80%
INTACT FINANCIAL CORP.	IFC CT Equity	CA	CAD	0.78%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	0.69%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.67%

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Company	Ticker	Country	Currency	Index Weight (%)
DOLLARAMA INC	DOL CT Equity	CA	CAD	0.66%
FRANCO-NEVADA CORP	FNV CT Equity	CA	CAD	0.65%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	0.62%
CAMECO CORP	CCO CT Equity	CA	CAD	0.55%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	0.53%
GEORGE WESTON LTD	WN CT Equity	CA	CAD	0.46%
ARC RESOURCES LTD	ARX CT Equity	CA	CAD	0.36%
EMERA INC COM	EMA CT Equity	CA	CAD	0.33%
IMPERIAL OIL LTD	IMO CT Equity	CA	CAD	0.31%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	0.25%
FIRST QUANTUM MINERALS LTD	FM CT Equity	CA	CAD	0.25%
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	0.25%
GREAT WEST LIFE CO	GWO CT Equity	CA	CAD	0.23%
BROOKFIELD ASSET MANAGEMENT LTD - CLASS A	BAM CT Equity	CA	CAD	0.21%
TFI INTERNATIONAL INC	TFII CT Equity	CA	CAD	0.15%

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