

FACTSHEET – 8/12/2022

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	1262.84
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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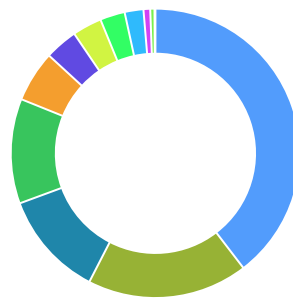
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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.26%	-0.39%	-7.04%	-0.20%	-5.49%	28.73%
Performance (p.a.)						5.97%
Volatility (p.a.)	13.72%	16.16%	15.48%	13.49%	14.98%	18.78%
High	1262.84	1321.66	1388.15	1388.15	1388.15	1388.15
Low	1155.39	1155.39	1155.39	1155.39	1155.39	744.49
Max. Drawdown	-1.87%	-12.58%	-16.77%	-16.77%	-16.77%	-35.20%

COMPOSITION BY SECTORS

● Finance	39.58%
● Energy	17.98%
● Non-Energy Materials	11.82%
● Industrials	11.73%
● Telecommunications	5.72%
● Technology	3.68%
● Consumer Non-Cyclicals	3.29%
● Utilities	2.78%
● Consumer Cyclicals	2.10%
● Consumer Services	0.75%
● Business Services	0.47%
● Healthcare	0.10%



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TOP COMPONENTS AS OF 12-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	10.38%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	8.26%
ENBRIDGE INC	ENB CT Equity	CA	CAD	6.56%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	5.69%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.07%
CANADIAN PACIFIC RAILWAY LTD	CP CT Equity	CA	CAD	4.91%
NUTRIEN LTD	NTR CT Equity	CA	CAD	3.66%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.13%
BCE INC	BCE CT Equity	CA	CAD	3.07%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	2.97%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.95%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.44%
TC ENERGY CORP	TRP CT Equity	CA	CAD	2.39%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	2.32%
SHOPIFY INC	SHOP CT Equity	CA	CAD	2.21%
TECK RESOURCES LIMITED CLASS B	TECK/B CT Equity	CA	CAD	2.05%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	1.77%
TELUS CORPORATION	T CT Equity	CA	CAD	1.72%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	1.64%
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	1.50%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	1.47%
ALIMENTATION COUCHE-TARD INC	ATD CT Equity	CA	CAD	1.36%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	1.34%
FORTIS INC	FTS CT Equity	CA	CAD	1.32%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	1.20%
OPEN TEXT CORP	OTEX CT Equity	CA	CAD	1.12%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	1.05%
FRANCO-NEVADA CORP	FNV CT Equity	CA	CAD	1.04%
BROOKFIELD ASSET MANAGEMENT INC CLASS A	BAM/A CT Equity	CA	CAD	1.02%
METRO INC -A	MRU CT Equity	CA	CAD	0.98%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	0.83%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	0.82%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	0.77%
WSP GLOBAL INC	WSP CT Equity	CA	CAD	0.77%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	0.75%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	0.75%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	0.75%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	0.71%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.63%
DOLLARAMA INC	DOL CT Equity	CA	CAD	0.55%

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Company	Ticker	Country	Currency	Index Weight (%)
INTACT FINANCIAL CORP.	IFC CT Equity	CA	CAD	0.54%
KINROSS GOLD CORP	K CT Equity	CA	CAD	0.52%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	0.47%
EMERA INC COM	EMA CT Equity	CA	CAD	0.45%
CAMECO CORP	CCO CT Equity	CA	CAD	0.44%
CANADIAN TIRE CORP-CLASS A	CTC/A CT Equity	CA	CAD	0.42%
ALGONQUIN POWER & UTILITIES	AQN CT Equity	CA	CAD	0.38%
CANADIAN APT PROPERTIES REIT UNIT	CAR-U CT Equity	CA	CAD	0.35%
FIRST QUANTUM MINERALS LTD	FM CT Equity	CA	CAD	0.34%
CGI INC - CLASS A	GIB/A CT Equity	CA	CAD	0.34%
ARC RESOURCES LTD	ARX CT Equity	CA	CAD	0.30%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	0.30%
CAE INC	CAE CT Equity	CA	CAD	0.28%
IMPERIAL OIL LTD	IMO CT Equity	CA	CAD	0.26%
SHAW COMMUNICATIONS INC CLASS B	SJR/B CT Equity	CA	CAD	0.23%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	0.18%
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	0.13%
BAUSCH HEALTH COS INC	BHC CT Equity	CA	CAD	0.10%
TFI INTERNATIONAL INC	TFII CT Equity	CA	CAD	0.08%

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