

FACTSHEET - AS OF 16-May-2025

Solactive CIBC AR 3.88 Index

DESCRIPTION

Solactive CIBC AR 3.88 Index aims to track the performance of the Solactive CIBC GTR Index adjusted for a synthetic dividend of 3.88 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOM0N	Base Value / Base Date	47.69 Points / 08.22.2013
Bloomberg / Reuters	SOLCM388 Index / .SOLCM388	Last Price	93.09
Index Calculator	Solactive AG	Dividends	3.88 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.22.2013
Index Members	2		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.37%	5.40%	3.64%	38.22%	1.66%	57.86%
Performance (p.a.)						4.40%
Volatility (p.a.)	11.25%	20.69%	19.03%	18.75%	19.74%	19.91%
High	93.09	93.09	95.38	95.38	93.55	95.38
Low	81.50	78.42	78.42	64.89	78.42	35.20
Max. Drawdown	-0.90%	-11.53%	-17.78%	-17.78%	-16.17%	-47.70%
VaR 95 \ 99				-24.5% \ -47.4%		-27.7% \ -51.8%
CVaR 95 \ 99				-42.8% \ -70.7%		-47.0% \ -88.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	100.00%

DISCLAIMER

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