

FACTSHEET – 2/22/2024

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	1335.77
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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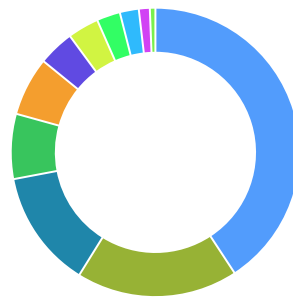
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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.51%	6.54%	8.13%	4.50%	1.32%	36.16%
Performance (p.a.)						5.38%
Volatility (p.a.)	11.94%	10.43%	12.16%	11.52%	10.29%	17.41%
High	1335.77	1335.77	1335.77	1335.77	1335.77	1388.15
Low	1289.26	1247.56	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	40.75%
● Energy	18.09%
● Industrials	13.18%
● Non-Energy Materials	7.28%
● Technology	6.58%
● Telecommunications	4.03%
● Consumer Non-Cyclicals	3.49%
● Consumer Cyclicals	2.63%
● Utilities	2.13%
● Consumer Services	1.22%
● Business Services	0.62%



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TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	9.76%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	7.36%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	5.72%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	5.31%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.27%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.19%
SHOPIFY INC	SHOP CT Equity	CA	CAD	3.46%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	2.75%
TECK RESOURCES LIMITED CLASS B	TECK/B CT Equity	CA	CAD	2.73%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.68%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.56%
CGI INC - CLASS A	GIB/A CT Equity	CA	CAD	2.45%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	2.25%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	2.18%
ALIMENTATION COUCHE-TARD INC	ATD CT Equity	CA	CAD	2.10%
BCE INC	BCE CT Equity	CA	CAD	2.09%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.07%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	1.97%
NUTRIEN LTD	NTR CT Equity	CA	CAD	1.90%
TC ENERGY CORP	TRP CT Equity	CA	CAD	1.72%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	1.63%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	1.62%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	1.60%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	1.41%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	1.35%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	1.29%
TELUS CORPORATION	T CT Equity	CA	CAD	1.24%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	1.22%
RB GLOBAL INC	RBA CT Equity	CA	CAD	1.17%
OPEN TEXT CORP	OTEX CT Equity	CA	CAD	1.15%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	1.13%
FORTIS INC	FTS CT Equity	CA	CAD	1.11%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	1.09%
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	1.07%
BROOKFIELD CORP	BN CT Equity	CA	CAD	0.86%
WSP GLOBAL INC	WSP CT Equity	CA	CAD	0.84%
METRO INC -A	MRU CT Equity	CA	CAD	0.79%
INTACT FINANCIAL CORP.	IFC CT Equity	CA	CAD	0.78%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	0.70%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.67%

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Company	Ticker	Country	Currency	Index Weight (%)
FRANCO-NEVADA CORP	FNV CT Equity	CA	CAD	0.65%
DOLLARAMA INC	DOL CT Equity	CA	CAD	0.65%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	0.62%
CAMECO CORP	CCO CT Equity	CA	CAD	0.54%
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	0.34%
IMPERIAL OIL LTD	IMO CT Equity	CA	CAD	0.30%
FIRST QUANTUM MINERALS LTD	FM CT Equity	CA	CAD	0.25%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	0.25%
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	0.24%
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	0.14%

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