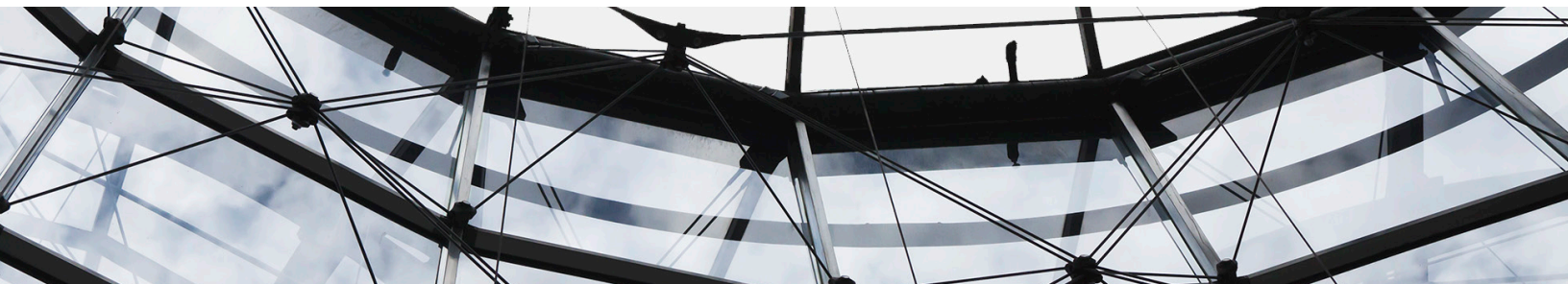


CIBC WISDOMTREE SIEGEL EQUITY VALUE INDEX™ SERIES II

BLOOMBERG TICKER: CIBZSEVI



Tap into the power of value investing

The CIBC WisdomTree Siegel Equity Value Index™ Series II has been carefully crafted by industry-leaders, consistently recognized for their insight and expertise across capital markets.

Leveraging decades of experience and intelligence, the CIBC WisdomTree Siegel Equity Value Index™ Series II combines leading index construction, objective asset allocation processes and an innovative quantitative investment strategy in an effort to provide total returns using a distinct blend of equity-based ETFs. This systematic, rules-based index is backed by the highly-acclaimed work of Professor Jeremy J. Siegel, Senior Investment Strategy Advisor, WisdomTree Investments Inc.

Key features:

Bloomberg ticker	CIBZSEVI
Asset class	Equity, cash
Geographical focus	U.S.
Live date	December 19, 2018
Inception date	October 1, 2002
Type of return	Total return
Index sponsor	CIBC Capital Markets
Calculation agent	Bloomberg
Maintenance fees	0.35% p.a.

Professor Jeremy Siegel has received many awards and citations for his research and excellence in teaching including the Distinguished Leadership Award by the Securities Industry Association, and the prestigious Nicholas Molodovsky Award by the Chartered Financial Analysts Institute.

How it works:

1. Evaluate

The Index evaluates 500 of the largest publicly traded U.S. companies by market capitalization across 10 industry sectors for fundamental factors including operating earnings and total enterprise value



2. Select

The Index selects the four best valued U.S. market sectors and invests quarterly



3. Rebalance

Each month, the selected market sectors are rebalanced to capture potential gains

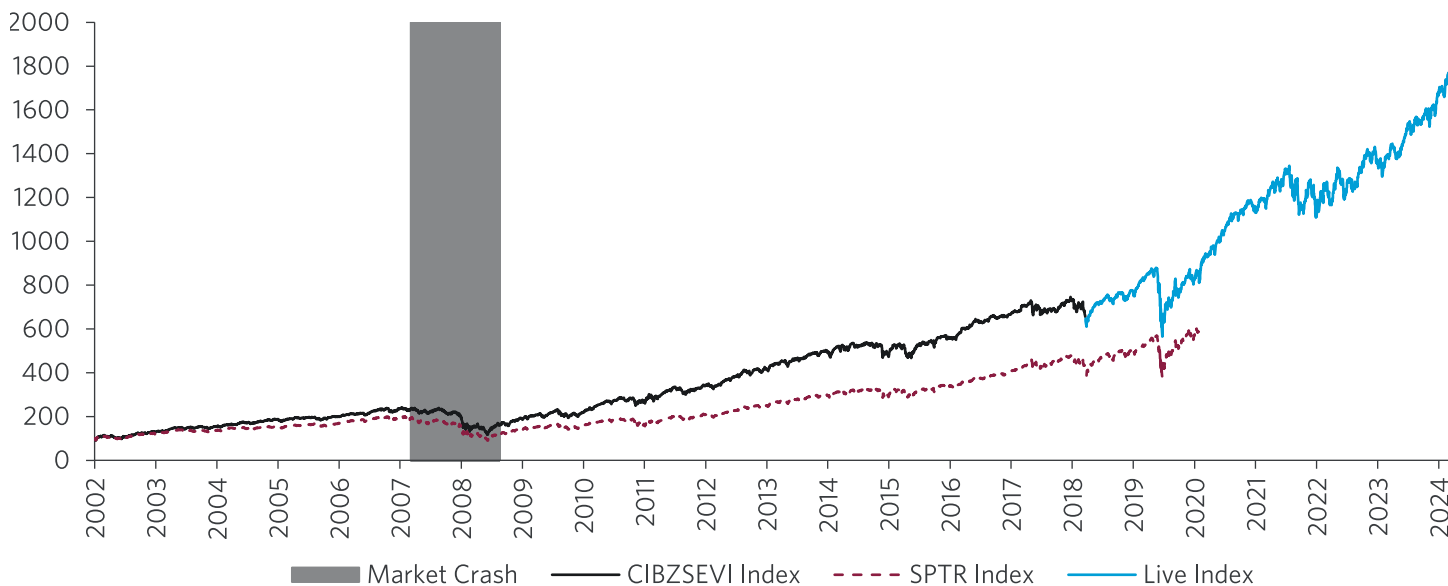


Return analysis

Name	CIBC-WisdomTree-Siegel Equity Value Index Series II	S&P 500 Total Return Index	S&P 500 Value Index
Asset Class	Equity	Equity	Equity
BBG Ticker	CIBZSEVI	SPTR	SPTRSVX
Beta/Alpha	Beta	Beta	Beta
MTD	6.47%	5.87%	5.78%
QTD	5.29%	4.91%	4.43%
YTD	23.51%	28.07%	20.48%
1Y	27.89%	34.44%	28.00%
3Y	49.92%	35.78%	45.89%
5Y	113.00%	107.92%	82.20%
CAGR	1672.55%	993.52%	761.43%
Annualized Return	13.84%	11.39%	10.20%
Annualized Volatility	18.53%	18.93%	19.55%
Risk/Reward Ratio	74.70%	60.15%	52.17%

Source: Bloomberg (as of November 29, 2024).
The Index has been live since December 19, 2018 (inception date October 1, 2002).

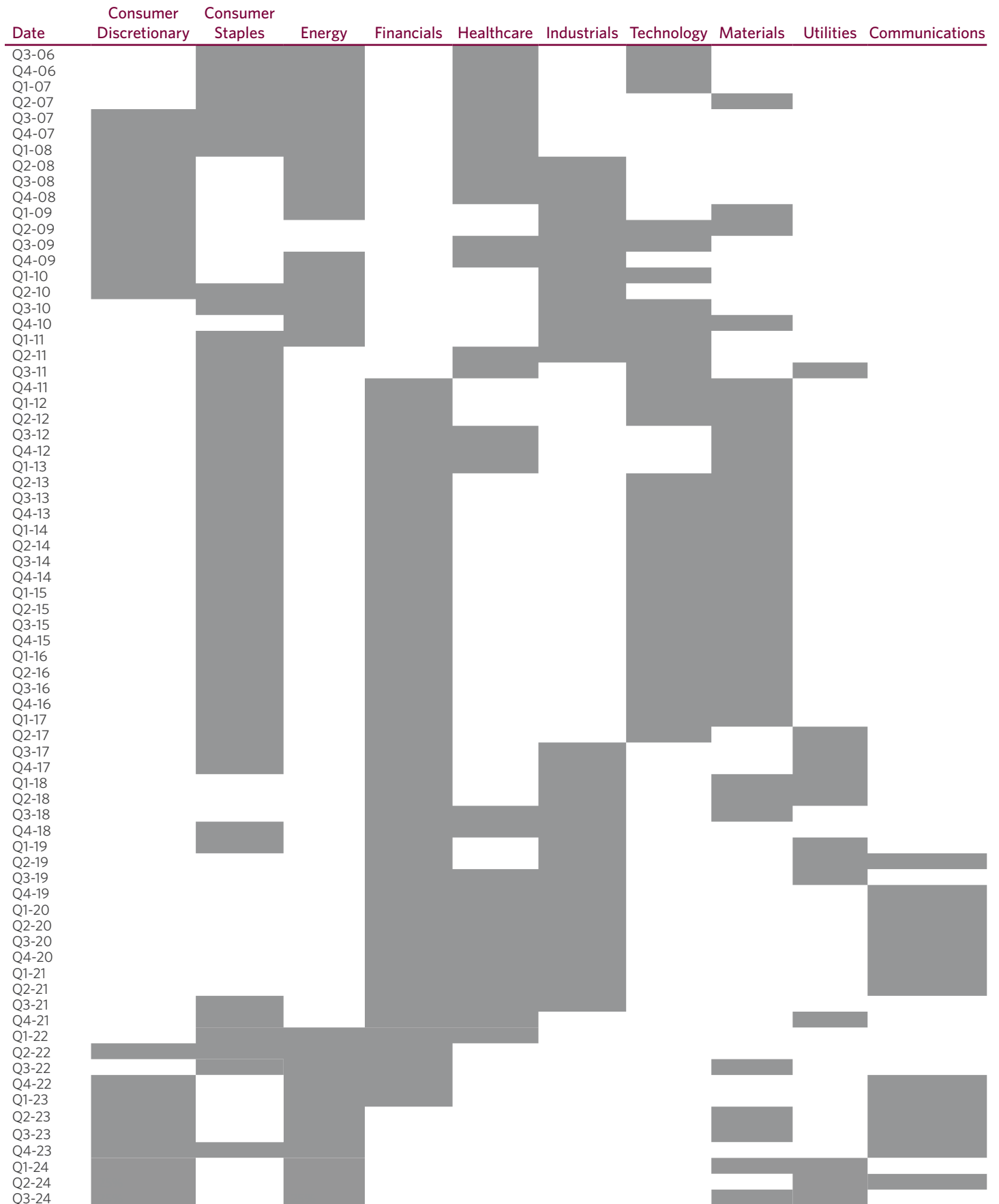
Historical and current performance¹



Source: Bloomberg (as of November 29, 2024).
The Index has been live since December 19, 2018 (inception date October 1, 2002).

CIBC WisdomTree Siegel Equity Value Index™ Series II.
Providing total returns through advanced value investing.

Historical sector allocation²



Source: Bloomberg (as of November 29, 2024).
 The Index has been live since December 19, 2018 (inception date October 1, 2002).

Index performance²

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Ann. Ret.
2002	-	-	-	-	-	-	-	-	-	-	7.07%	-6.84%	-
2003	-2.28%	-0.97%	1.33%	8.60%	4.71%	2.16%	2.81%	3.24%	-2.02%	5.88%	0.85%	6.73%	35.03%
2004	2.27%	1.41%	-2.09%	2.25%	0.27%	3.11%	-2.19%	-1.10%	3.26%	0.62%	4.36%	2.06%	14.94%
2005	-0.30%	5.20%	-0.88%	-1.74%	3.34%	0.74%	4.59%	0.77%	1.85%	-3.73%	2.44%	0.47%	13.10%
2006	4.77%	-1.91%	1.48%	0.41%	-2.80%	0.95%	1.91%	2.20%	0.42%	2.69%	2.47%	0.12%	13.21%
2007	1.49%	-2.28%	2.34%	4.44%	4.13%	-1.19%	-3.10%	1.54%	3.59%	1.26%	-1.45%	-0.13%	10.80%
2008	-5.62%	0.53%	-1.38%	3.88%	2.64%	-6.18%	-2.73%	3.26%	-10.78%	-16.53%	-5.82%	2.35%	-32.51%
2009	-8.91%	-11.62%	10.13%	15.70%	2.84%	-0.80%	7.68%	3.14%	4.08%	-1.60%	6.88%	2.23%	30.05%
2010	-4.22%	4.40%	6.44%	3.45%	-8.14%	-6.27%	7.95%	-4.82%	9.73%	4.83%	1.59%	8.19%	23.15%
2011	3.19%	3.63%	0.97%	4.10%	0.25%	-1.74%	-1.25%	-1.26%	-2.68%	9.96%	-1.00%	0.60%	15.06%
2012	5.90%	3.76%	3.79%	-1.03%	-6.12%	4.19%	0.82%	1.57%	3.12%	-0.49%	0.89%	1.34%	18.62%
2013	5.77%	1.06%	4.26%	2.61%	2.11%	-2.21%	4.65%	-2.73%	2.76%	4.69%	2.58%	2.81%	31.89%
2014	-4.05%	4.53%	1.67%	0.52%	2.44%	1.40%	-1.32%	3.99%	-0.46%	1.37%	3.55%	-0.49%	13.59%
2015	-3.35%	6.44%	-2.75%	1.33%	1.23%	-2.62%	1.69%	-6.07%	-2.84%	8.90%	0.67%	-1.56%	0.10%
2016	-5.69%	1.08%	7.07%	0.54%	1.72%	-0.10%	3.74%	1.05%	-0.93%	-0.37%	4.16%	2.33%	15.03%
2017	2.48%	3.75%	-0.16%	0.62%	2.37%	-0.35%	1.12%	0.18%	1.47%	1.45%	3.94%	0.01%	18.13%
2018	2.42%	-4.00%	-1.84%	-0.29%	0.73%	-0.44%	5.44%	1.25%	0.25%	-4.85%	4.15%	-10.04%	-7.91%
2019	7.05%	3.61%	0.70%	4.26%	-5.41%	5.62%	0.41%	-0.79%	2.90%	2.86%	4.58%	2.01%	30.87%
2020	-1.35%	-8.42%	-14.10%	11.17%	4.72%	-0.16%	5.30%	6.01%	-3.06%	-1.59%	12.81%	3.58%	12.24%
2021	-1.40%	5.77%	5.38%	5.06%	2.66%	-0.02%	2.23%	2.37%	-4.42%	5.24%	-2.99%	8.11%	30.84%
2022	0.40%	0.85%	4.18%	-5.30%	2.26%	-10.20%	7.83%	-1.17%	-8.70%	9.65%	4.26%	-6.55%	-4.65%
2023	9.80%	-3.43%	0.53%	1.21%	-2.67%	8.64%	4.79%	-1.26%	-2.74%	-3.50%	5.47%	3.32%	20.73%
2024	-3.24%	4.66%	5.82%	-2.37%	3.88%	-0.02%	3.01%	1.13%	3.63%	-1.11%	6.47%	-	23.51%

Source: Bloomberg (as of November 29, 2024).
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Risks & warnings

Indicative risk factors summary only. The risk factors are not complete and you should read the risk factors contained in any final offering document prior to investing in any products linked to this Index. This is provided for information purposes only and does not purport to summarize or contain all of the provisions that would be set forth in a final offering document.

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- The Index is comprised of notional assets. The exposure to the underlying Index that tracks the total return of the underlying assets is purely notional. There is no actual portfolio of assets to which any person is entitled or in which any person has any ownership interest.
- Changes in the value of the underlying ETFs may offset each other and thus act to reduce the level of the Index below what it would have achieved if the poorer performing ETFs were not included.
- Prior to investing in the Index or purchasing any products linked to (or based on) the Index, investors and consumers should seek independent investment, financial, business, legal, regulatory, tax or accounting advice.
- In calculating the performance of the Index, CIBC deducts a maintenance fee, calculated on a daily basis. This fee will reduce the potential positive change in the Index, and increase the potential negative change in the Index.
- Certain extraordinary and disruption events may impact the calculation of the Index.
- The Index lacks substantial operating history and, as it is based on complex algorithms, may perform in unanticipated ways. Neither this document nor the issuance of any investment product with returns linked to the Index should be deemed as investment advice or as an assurance or guarantee by CIBC, WisdomTree™ or Professor Jeremy Siegel or any of their respective affiliates that an investment linked to the Index will generate a positive return.
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- The Index performance reflects the price evolution of the ETFs composing the Index, including any dividend payment occurring while a given ETF is part of the index.
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- Publicly available information on the Index and its methodology is limited.

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wtsiegelindex.cibccm.com/sevi-2

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