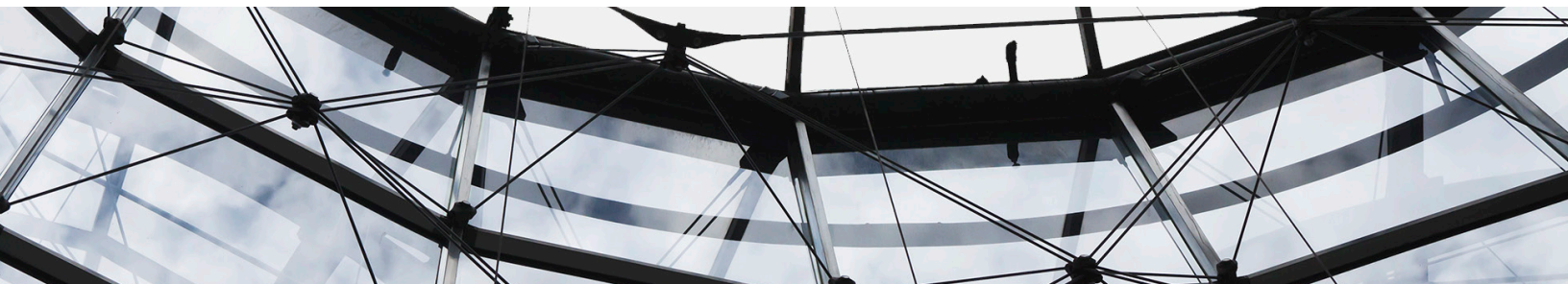


# CIBC WISDOMTREE SIEGEL EQUITY VALUE INDEX™ SERIES II

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

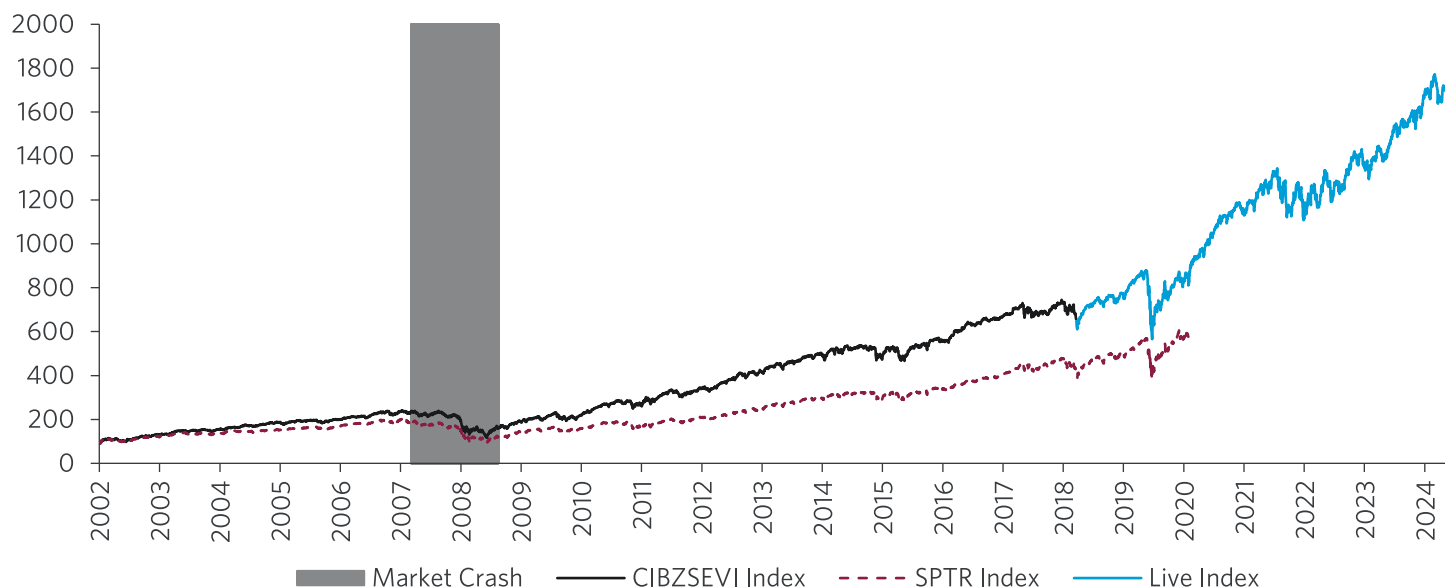


# Return analysis

| Name                  | CIBC-WisdomTree-Siegel<br>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                   | -2.42%   | -5.63%                     | -2.96%              |
| QTD                   | 0.06%  | -4.27%                     | 0.28%               |
| YTD                   | 0.06%  | -4.27%                     | 0.28%               |
| 1Y                    | 7.43%  | 8.25%                      | 4.21%               |
| 3Y                    | 25.65%   | 29.73%                     | 30.65%              |
| 5Y                    | 150.79%  | 134.57%                    | 121.18%             |
| CAGR                  | 1552.24%   | 921.85%                    | 705.11%             |
| Annualized Return     | 13.27%   | 10.88%                     | 9.71%               |
| Annualized Volatility | 18.47%   | 18.89%                     | 19.46%              |
| Risk/Reward Ratio     | 71.83%   | 57.57%                     | 49.89%              |

Source: Bloomberg (as of March 31, 2025).  
The Index has been live since December 19, 2018 (inception date October 1, 2002).

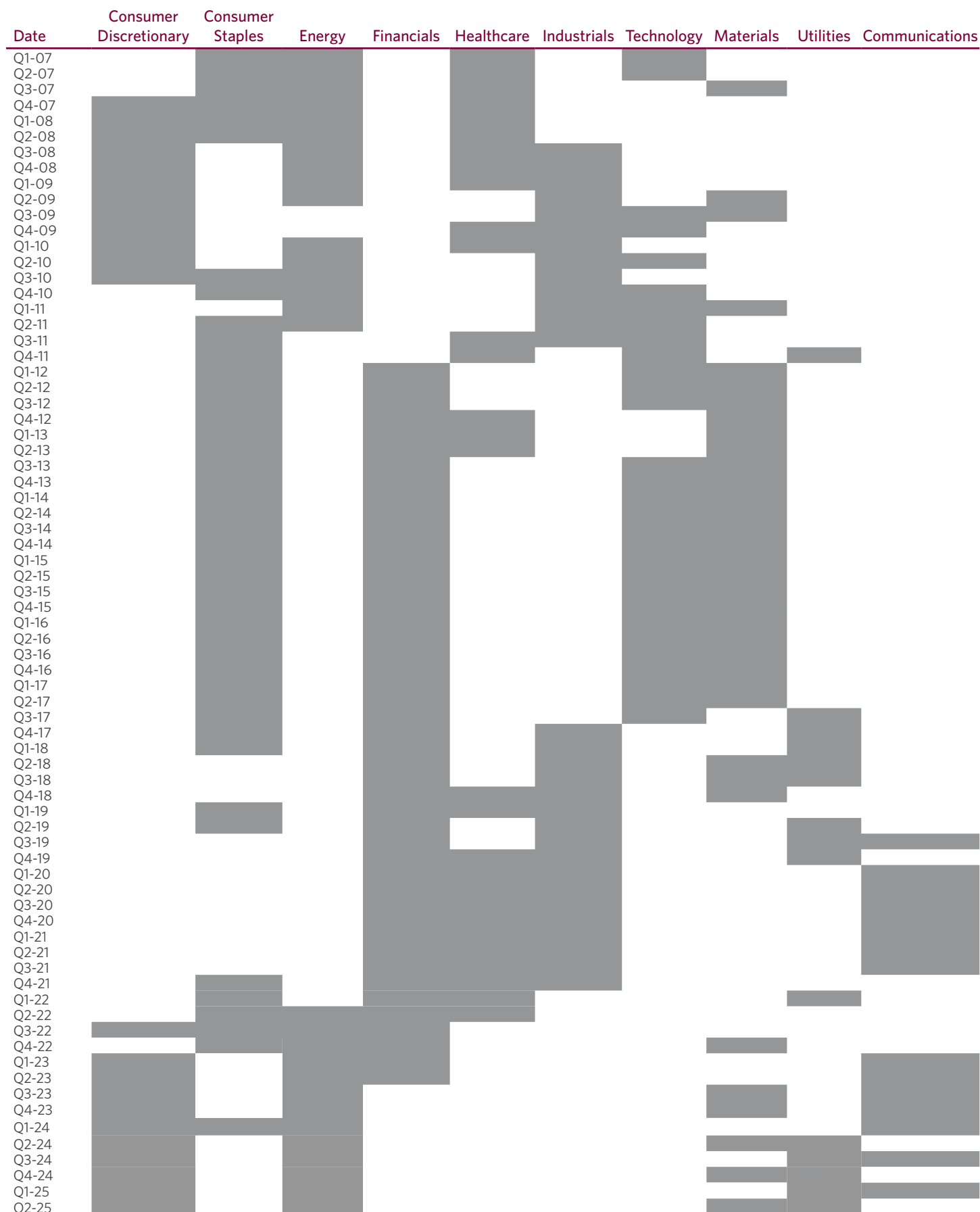
## Historical and current performance<sup>1</sup>



Source: Bloomberg (as of March 31, 2025).  
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 allocation<sup>2</sup>



Source: Bloomberg (as of March 31, 2025).

The Index has been live since December 19, 2018 (inception date October 1, 2002).

# Index performance<sup>2</sup>

|      | 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%  | -6.84%  | 15.06%    |
| 2025 | 3.06%  | -0.51%  | -2.42%  | -      | -      | -       | -      | -      | -       | -       | -      | -       | 0.06%     |

Source: Bloomberg (as of March 31, 2025).

The Index has been live since December 19, 2018 (inception date October 1, 2002).

# 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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[wtsiegelindex.cibccm.com/sevi-2](https://wtsiegelindex.cibccm.com/sevi-2)

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