

# 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

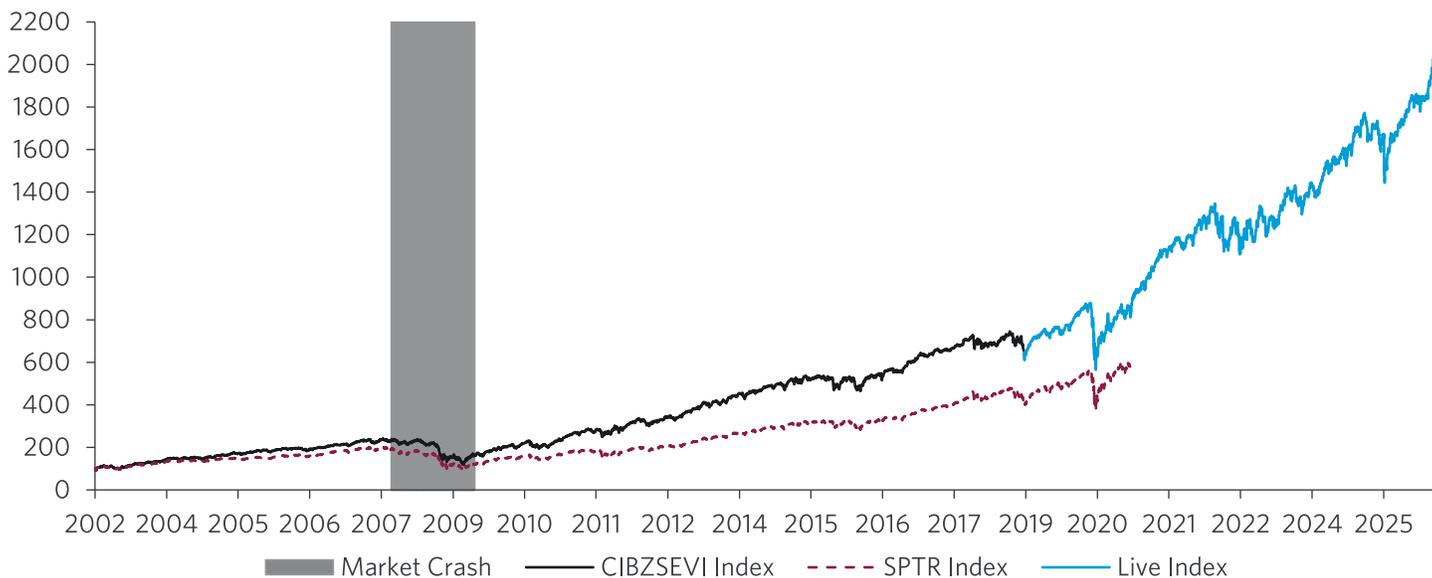


# Return analysis

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	-0.33%	0.05%	-0.11%
QTD	12.13%	0.73%	4.71%
YTD	12.13%	0.73%	4.71%
1Y	21.95%	17.05%	14.70%
3Y	63.54%	80.25%	56.23%
5Y	103.76%	91.27%	81.33%
CAGR	1964.80%	1167.47%	851.62%
Annualized Return	13.79%	11.45%	10.09%
Annualized Volatility	18.41%	18.86%	19.33%
Risk/Reward Ratio	74.92%	60.69%	52.22%

Source: Bloomberg (as of February 28, 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 February 28, 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 February 28, 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%	-4.32%	4.08%	2.29%	3.26%	2.63%	3.48%	-0.55%	0.83%	-0.50%	11.52%
2026	6.07%	6.06%	-0.33%	-	-	-	-	-	-	-	-	-	12.13%

Source: Bloomberg (as of February 28, 2025).

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# Risks & warnings

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

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