

# CIBC Multifactor Canadian Equity ETF

## Fund Category

Canadian Equity

## Investment Objective

CIBC Multifactor Canadian Equity ETF seeks to replicate, to the extent reasonably possible and before fees and expenses, the performance of the CIBC Multifactor Canadian Equity Index, or any successor thereto. Under normal market conditions, CIBC Multifactor Canadian Equity ETF will invest primarily in equally weighted portfolio of Canadian equity securities that exhibit certain factor considerations related to value, momentum, low volatility and quality.

## Volatility Analysis



Volatility (low-high): The lower the volatility ranking, the lower the risk of the fund. Funds with a volatility ranking of high are the most risky.

## Fund Details

Ticker	CMCE
CUSIP	12545N106
Stock Exchange	TSX
Inception Date	January 22, 2019
Currency	Canadian Dollar
Total Assets \$Mil	4.3
Units Outstanding	200,000
NAV / Unit	21.47
Market Price / Unit	21.92
Management Fee %	0.25
MER %	0.30

## Income Distribution

Capital Gains Distribution	N/A
Distribution Yield %	3.19
Trailing Distribution Yield %	2.74

## Investment Managers

## Performance as of 06-30-2022

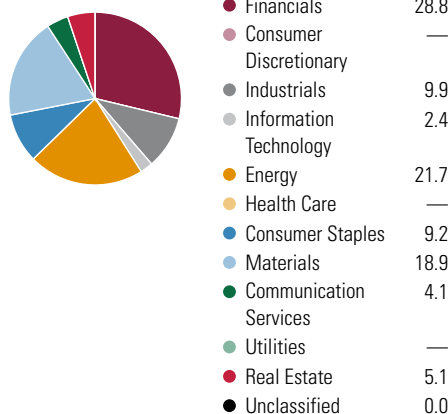
Calendar Year Returns %	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	YTD
Fund	—	—	—	—	—	—	—	—	-3.8	15.4	-5.4
Category	—	—	—	—	—	—	—	—	2.4	24.2	-8.8

## Trailing Return %

	1 Mth	3 Mth	6 Mth	1 Yr	2Yr	3 Yr	5 Yr	10 Yr
Fund	-8.5	-11.5	-5.4	2.4	7.1	2.8	—	—
Category	-7.8	-11.7	-8.8	-2.4	14.2	6.9	—	—

## Portfolio Analysis as of 06-30-2022

### Sectors



### Top 10 Holdings

Top 10 Holdings	% Assets
Tourmaline Oil Corp	3.3
Baytex Energy Corp	3.2
Birchcliff Energy Ltd	2.8
Peyto Exploration & Development Corp	2.6
Crescent Point Energy Corp	2.5
Loblaw Companies Ltd	2.4
Whitecap Resources Inc	2.4
Intact Financial Corp	2.4
Fairfax Financial Hldgs Shs Subord.Vtg	2.3
TMX Group Ltd	2.3
Total % of Top 10 Holdings	26
<b>Total Number of Portfolio Holdings</b>	<b>50</b>

### Geographic Allocations

	% Assets
Canada	100.0
United States	0.0
International (ex-Emerging Markets)	0.0
Emerging Markets	0.0

### Characteristics

Dividend Yield %	3.6
Price to Prospective Earnings	7.7
Price to Book	1.2
Average Market Cap (\$M)	12,922.4

### Market Cap

	% Portfolio
Giant	13.4
Large	30.4
Medium	43.0
Small	12.7
Micro	0.5

## Disclaimer

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