

FACTSHEET - AS OF 26-Apr-2024

Solactive BMO AR 5.88 Index

HISTORICAL PERFORMANCE



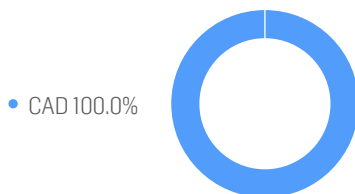
CHARACTERISTICS

ISIN / WKN	DE000SLOKFF1 / SLOKFF	Base Value / Base Date	77.78 Points / 2013.08.22
Bloomberg / Reuters	SOBMO588 Index / .SOBMO588	Last Price	124.69
Index Calculator	Solactive AG	Dividends	5.88 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 2013.08.22
Index Members	1		

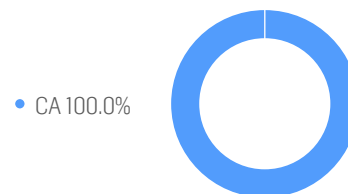
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.22%	-3.44%	20.61%	5.08%	-4.44%	60.31%
Performance (p.a.)						4.52%
Volatility (p.a.)	13.81%	15.66%	16.11%	16.92%	15.08%	19.87%
High	132.72	132.72	132.72	132.72	132.72	153.90
Low	124.38	121.46	104.92	103.38	121.46	57.98
Max. Drawdown	-6.28%	-6.28%	-7.22%	-15.88%	-7.22%	-49.47%
VaR 95 \ 99				-25.4% \ -52.8%		-26.2% \ -52.1%
CVaR 95 \ 99				-41.3% \ -60.7%		-47.1% \ -92.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	100.01%

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