

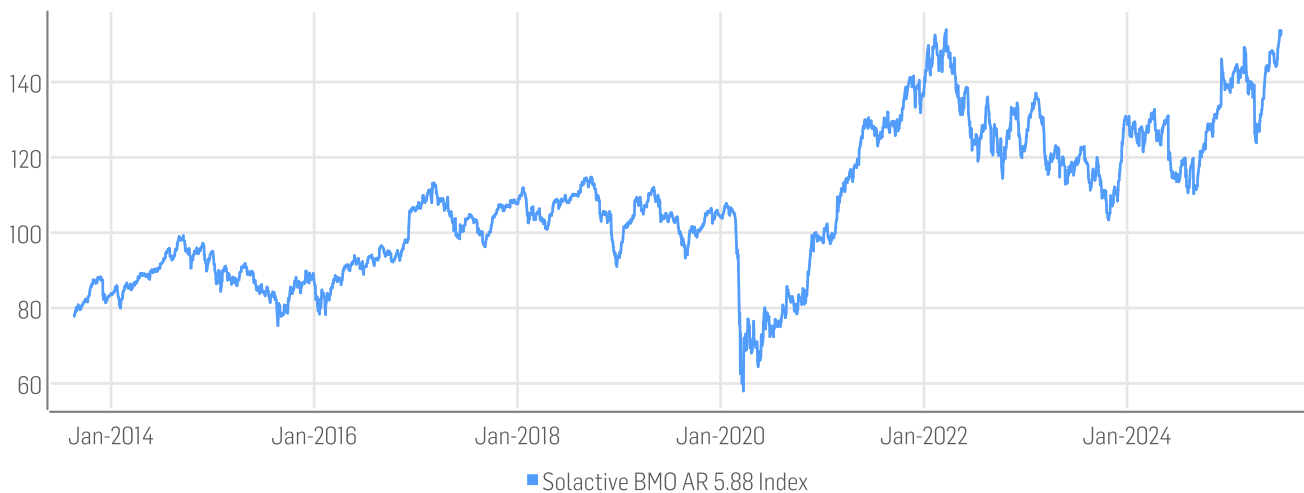
FACTSHEET - AS OF 08-Jul-2025

Solactive BMO AR 5.88 Index

DESCRIPTION

Solactive BMO AR 5.88 Index aims to track the performance of the Solactive BMO GTR Index adjusted for a synthetic dividend of 5.88 index points per annum

HISTORICAL PERFORMANCE



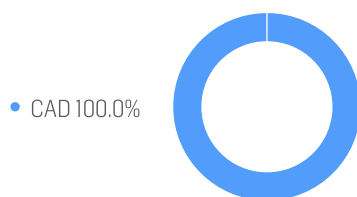
CHARACTERISTICS

ISIN / WKN	DE000SLOKFF1 / SLOKFF	Base Value / Base Date	77.78 Points / 2013.08.22
Bloomberg / Reuters	SOBMO588 Index / .SOBMO588	Last Price	153.70
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	3.63%	19.28%	9.12%	31.03%	10.63%	97.61%
Performance (p.a.)						5.90%
Volatility (p.a.)	12.25%	16.22%	19.83%	19.78%	19.59%	19.94%
High	153.70	153.70	153.70	153.70	153.70	153.90
Low	144.09	123.84	123.84	110.32	123.84	57.98
Max. Drawdown	-2.85%	-3.90%	-16.99%	-16.99%	-16.99%	-49.47%
VaR 95 \ 99				-25.2% \ -67.8%		-26.1% \ -53.8%
CVaR 95 \ 99				-52.4% \ -103.2%		-48.0% \ -95.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 08-Jul-2025

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

DISCLAIMER

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