

FACTSHEET - AS OF 26-Apr-2024

Solactive BMO AR 6.04 Index

HISTORICAL PERFORMANCE



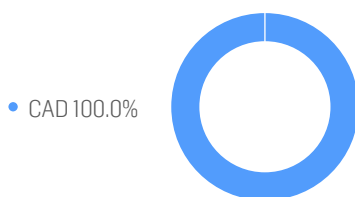
CHARACTERISTICS

ISIN / WKN	DE000SL0LQ68 / SL0LQ6	Base Value / Base Date	78.31 Points / 2013.08.22
Bloomberg / Reuters	SOBMO604 Index / .SOBMO604	Last Price	124.73
Index Calculator	Solactive AG	Dividends	6.04 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	2		

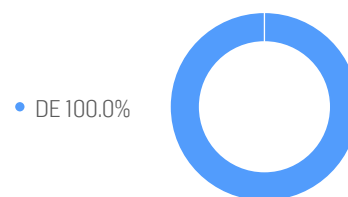
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.22%	-3.47%	20.50%	5.36%	-4.13%	59.28%
Performance (p.a.)						4.46%
Volatility (p.a.)	13.45%	15.65%	16.11%	16.90%	15.07%	20.03%
High	132.47	132.47	132.47	132.47	132.47	154.04
Low	124.28	121.57	104.86	103.51	121.57	58.24
Max. Drawdown	-6.18%	-6.18%	-7.18%	-15.65%	-6.98%	-49.46%
VaR 95 \ 99				-25.8% \ -52.6%		-27.5% \ -52.6%
CVaR 95 \ 99				-41.3% \ -60.5%		-47.7% \ -92.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE BMO GTR INDEX		DE	CAD	100.00%
CAD-CASH	CAD-CASH	CA	CAD	0.00%

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