

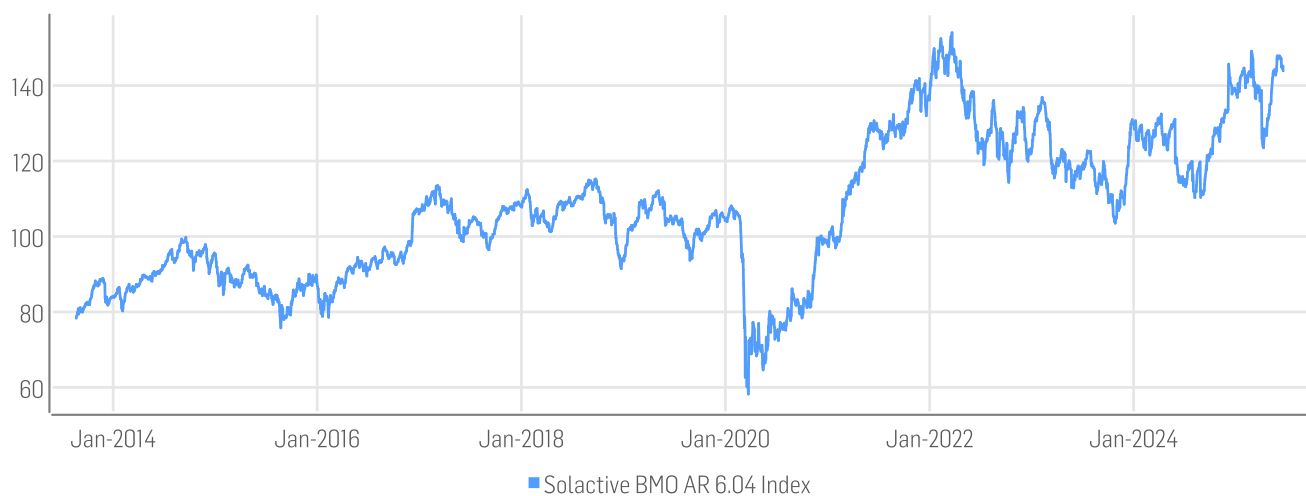
# FACTSHEET - AS OF 19-Jun-2025

## Solactive BMO AR 6.04 Index

### DESCRIPTION

Solactive BMO AR 6.04 Index aims to track the performance of the Solactive BMO GTR Index adjusted for a synthetic dividend of 6.04 index points per annum

### HISTORICAL PERFORMANCE



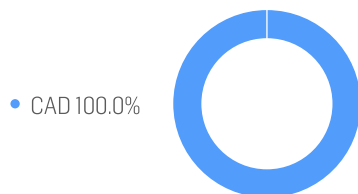
### CHARACTERISTICS

ISIN / WKN	DE000SL0LQ68 / SL0LQ6	Base Value / Base Date	78.31 Points / 2013.08.22
Bloomberg / Reuters	SOBMO604 Index / .SOBMO604	Last Price	143.88
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	-0.24%	4.15%	4.08%	24.13%	3.93%	83.73%
Performance (p.a.)						5.28%
Volatility (p.a.)	10.17%	22.29%	19.88%	19.76%	20.17%	20.11%
High	147.90	147.90	149.12	149.12	149.12	154.04
Low	142.77	123.53	123.53	110.30	123.53	58.24
Max. Drawdown	-2.72%	-11.56%	-17.16%	-17.16%	-17.16%	-49.46%
VaR 95 \ 99				-26.8% \ -67.7%		-27.2% \ -53.4%
CVaR 95 \ 99				-52.3% \ -103.0%		-48.4% \ -96.2%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF MONTREAL	BMO CT Equity	CA	CAD	100.00%
CAD-CASH	CAD-CASH	CA	CAD	0.00%

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