

FACTSHEET - AS OF 07-Apr-2026

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 / 22.8.2013
Bloomberg / Reuters	SOBMO588 Index / .SOBMO588	Last Price	192.23
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	-0.75%	4.99%	8.56%	52.71%	7.89%	147.15%
Performance (p.a.)						7.43%
Volatility (p.a.)	24.84%	23.62%	20.12%	16.97%	23.38%	19.85%
High	194.84	204.36	204.36	204.36	204.36	204.36
Low	183.22	183.09	169.71	126.92	178.18	57.98
Max. Drawdown	-5.96%	-10.34%	-10.34%	-10.34%	-10.34%	-49.47%
VaR 95 \ 99				-25.4% \ -42.9%		-26.2% \ -52.8%
CVaR 95 \ 99				-36.3% \ -54.4%		-47.3% \ -93.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

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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