

FACTSHEET - AS OF 07-Apr-2026

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 / 22.8.2013
Bloomberg / Reuters	SOBMO604 Index / .SOBMO604	Last Price	191.63
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	-0.75%	4.97%	8.50%	52.58%	7.92%	144.71%
Performance (p.a.)						7.35%
Volatility (p.a.)	24.52%	23.81%	20.22%	17.05%	23.59%	19.99%
High	194.28	204.09	204.09	204.09	204.09	204.09
Low	182.97	182.56	169.44	126.79	177.56	58.24
Max. Drawdown	-5.82%	-10.35%	-10.35%	-10.35%	-10.35%	-49.46%
VaR 95 \ 99				-25.1% \ -42.7%		-27.2% \ -52.7%
CVaR 95 \ 99				-36.8% \ -56.3%		-47.8% \ -93.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

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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