

FACTSHEET - AS OF 02-Apr-2026

North American Cannabis Index NTR

DESCRIPTION

The North American Cannabis Index tracks the performance of a basket of North American publicly listed companies with significant business activities in the marijuana industry. A company is deemed to be eligible for inclusion in the index by the Index Provider if the company is a producer and/or supplier of marijuana and/or cannabis, biotechnology companies that are engaged in research and development of cannabinoids, companies that offer hydroponics supplies and equipment clearly aiming to increase efficiency in marijuana cultivation and companies mainly engaged in leasing property to cannabis growers. The index is calculated as a net total return index in US Dollar and adjusted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5D13 / SLA5D1	Base Value / Base Date	1000 Points / 02.03.2017
Bloomberg / Reuters	NACANAB Index / .NACANAB	Last Price	215.03
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 02.03.2017
Index Members	24		

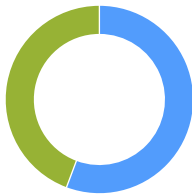
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.86%	-10.80%	-18.37%	63.92%	-8.23%	-78.50%
Performance (p.a.)						-15.57%
Volatility (p.a.)	44.04%	38.43%	63.71%	63.52%	38.13%	49.34%
High	222.15	245.23	301.08	301.08	245.23	2219.39
Low	192.14	192.14	192.14	124.66	192.14	124.66
Sharpe Ratio*	-0.31	-1.06	-0.59	0.97	-0.85	-0.39
Max. Drawdown	-13.51%	-21.65%	-36.18%	-36.18%	-21.65%	-94.38%
VaR 95 \ 99				-80.9% \ -125.7%		-69.0% \ -125.7%
CVaR 95 \ 99				-112.7% \ -185.4%		-106.5% \ -178.0%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

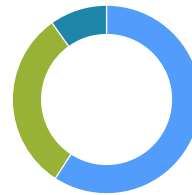
COMPOSITION BY CURRENCIES

- CAD 55.7%
- USD 44.3%



COMPOSITION BY COUNTRIES

- CA 59.2%
- US 31.0%
- IE 9.9%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
GREEN THUMB INDUSTRIES INC	GTII CF Equity	CA	CAD	10.72%
CURALEAF HOLDINGS INC	CURA CT Equity	CA	CAD	10.48%
JAZZ PHARMACEUTICALS PLC	JAZZ UW Equity	IE	USD	9.86%
INNOVATIVE INDUSTRIAL PROPER	IIPR UN Equity	US	USD	9.26%
TRULIEVE CANNABIS CORP	TRUL CF Equity	CA	CAD	8.81%
CRONOS GROUP INC	CRON CT Equity	CA	CAD	8.37%
TILRAY BRANDS INC	TLRY UW Equity	US	USD	7.35%
SCOTTS MIRACLE-A	SMG UN Equity	US	USD	4.88%
VILLAGE FARMS INTERNATIONAL INC	VFF UR Equity	CA	USD	3.64%
VERANO HOLDINGS CL A SUB ORD	VRNO QF Equity	US	CAD	3.53%
SUNDIAL GROWERS INC	SNDL UR Equity	CA	USD	3.36%
CANOPY GROWTH CORP	WEED CT Equity	CA	CAD	3.14%
CRESCO LABS INC-SUBORDINATE	CL CF Equity	CA	CAD	2.73%
CHICAGO ATLANTIC BDC INC	LIEN UQ Equity	US	USD	1.87%
HIGH TIDE INC	HITI CV Equity	CA	CAD	1.85%

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Company	Ticker	Country	Currency	Index Weight (%)
TERRASCEND CORP	TSND CT Equity	CA	CAD	1.77%
AURORA CANNABIS INC	ACB CT Equity	CA	CAD	1.75%
CORBUS PHARMACEUTICALS HOLDINGS INC.	CRBP UR Equity	US	USD	1.75%
ORGANIGRAM GLOBAL INC	OGI CT Equity	CA	CAD	1.63%
CHARLOTTE'S WEB HOLDINGS INC	CWEB CT Equity	CA	CAD	0.91%
WM TECHNOLOGY INC	MAPS UW Equity	US	USD	0.76%
AFC GAMMA INC	AFCG UQ Equity	US	USD	0.58%
GROWGENERATION CORP	GRWG UR Equity	US	USD	0.52%
INCANNEX HEALTHCARE INC	IXHL UR Equity	US	USD	0.47%

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