

# FACTSHEET - AS OF 02-Oct-2023

## Medical Cannabis Index (Net Return) (EUR)

### DESCRIPTION

Representation of up to 25 companies that produces goods or offer services utilized in the medical use of cannabis.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	A3CVWV	Base Value / Base Date	1000 Points / 26.10.2022
Bloomberg / Reuters	MEDCAN Index/ .MEDCAN	Last Price	244.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 26.10.2022
Index Members	14		

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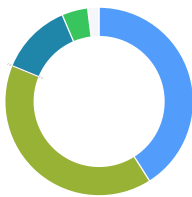
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.66%	-1.93%	3.12%	-30.10%	-16.61%	-30.58%
Performance (p.a.)						-32.35%
Volatility (p.a.)	44.14%	34.36%	30.66%	37.23%	31.52%	35.13%
High	283.88	283.88	283.88	396.70	319.53	396.70
Low	244.66	231.18	223.43	223.43	223.43	223.43
Sharpe Ratio*	-0.72	-0.34	0.08	-0.92	-0.80	-1.03
Max. Drawdown	-13.82%	-13.82%	-13.82%	-43.68%	-30.08%	-43.68%
VaR 95 \ 99				-57.1% \ -99.9%		-55.3% \ -76.1%
CVaR 95 \ 99				-86.6% \ -150.7%		-73.0% \ -111.5%

\* 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).

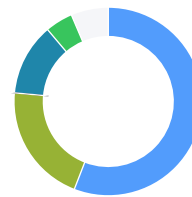
## COMPOSITION BY CURRENCIES

- CAD 41.0%
- USD 40.2%
- GBP 12.4%
- AUD 4.5%
- Others 2.0%



## COMPOSITION BY COUNTRIES

- CA 55.9%
- IE 20.6%
- GB 12.4%
- NL 4.7%
- Others 6.4%



## TOP COMPONENTS AS OF 02-Oct-2023

Company	Ticker	Country	Currency	Index Weight (%)
TERRASCEND CORP	TSND CT Equity	CA	CAD	16.62%
SUNDIAL GROWERS INC	SNDL UR Equity	CA	USD	14.90%
CRONOS GROUP INC	CRON CT Equity	CA	CAD	14.15%
JAZZ PHARMACEUTICALS PLC	JAZZ UW Equity	IE	USD	12.48%
GH RESEARCH PLC	GHRS UQ Equity	IE	USD	8.10%
AURORA CANNABIS INC	ACB CT Equity	CA	CAD	7.10%
BIOVENTIX PLC	BVXP LN Equity	GB	GBP	6.77%
ATAI LIFE SCIENCES B.V	ATAI UQ Equity	NL	USD	4.75%
FUTURA MEDICAL PLC	FUM LN Equity	GB	GBP	4.11%
ORGANIGRAM HOLDINGS INC.	OGI CT Equity	CA	CAD	3.12%

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