

# FACTSHEET - AS OF 20-May-2022

## Cannabis Composite Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC101	Base Value / Base Date	100 Points / 20.09.2019
Bloomberg / Reuters	/ .CANCOTGR	Last Price	34.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 20.09.2019
Index Members	3		

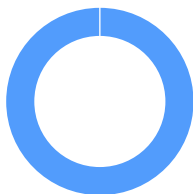
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-17.03%	-31.68%	-46.72%	-63.94%	-38.87%	-65.99%
Performance (p.a.)						-33.29%
Volatility (p.a.)	45.87%	43.07%	42.65%	38.43%	43.92%	48.50%
High	40.99	49.41	63.55	100.20	56.68	150.67
Low	31.46	31.46	31.46	31.46	31.46	31.46
Sharpe Ratio*	-1.97	-1.85	-1.71	-1.70	-1.66	-0.70
Max. Drawdown	-23.25%	-36.80%	-50.71%	-68.60%	-44.50%	-79.12%
VaR 95 \ 99				-63.8% \ -86.6%		-72.4% \ -121.6%
CVaR 95 \ 99				-77.5% \ -97.7%		-106.2% \ -200.3%

\* 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).

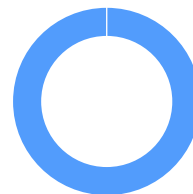
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
ADVISORSHARES PURE US CANNABIS ETF	MSOS UP Equity	US	USD	53.77%
ETFMG ALTERNATIVE HARVEST ETF	MJ UP Equity	US	USD	38.99%
ADVISORSHARES PURE CANNABIS	YOLO UP Equity	US	USD	7.24%

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