FACTSHEET - AS OF 25-Apr-2024
Cannabis Composite Index GTR

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0C101
Bloomberg / Reuters	/ .CANCOGTR
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	3

Base Value / Base Date	100 Points / 20.09.2019
Last Price	18.86
Dividends	Reinvested
Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
History	Available daily back to 20.09.2019

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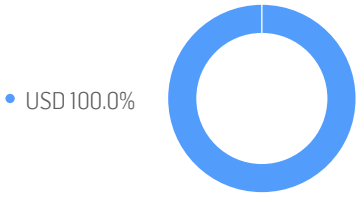
STATISTICS

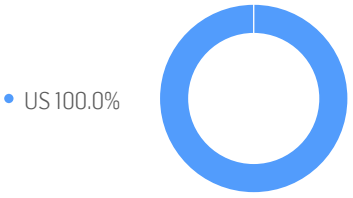
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.59%	-5.61%	52.34%	34.62%	18.39%	-81.14%
Performance (p.a.)						-30.43%
Volatility (p.a.)	67.98%	66.46%	65.27%	61.58%	66.99%	52.99%
High	23.34	23.34	23.34	23.34	23.34	150.67
Low	18.86	16.47	12.15	12.11	15.46	12.11
Sharpe Ratio*	-1.12	-0.39	1.99	0.49	0.95	-0.67
Max. Drawdown	-19.19%	-27.16%	-27.16%	-42.61%	-27.16%	-91.96%
VaR 95 \ 99				-92.6% \ -125.3%		-75.5% \ -124.8%
CVaR 95 \ 99				-125.0% \ -176.0%		-114.2% \ -191.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ADVISORSHARES PURE US CANNABIS ETF	MSOS UP Equity	US	USD	71.62%
AMPLIFY ALTERNATIVE HARVEST ETF	MJ UP Equity	US	USD	19.87%
AMPLIFY US ALTERNATIVE HARVEST ETF	MJUS UP Equity	US	USD	8.51%

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