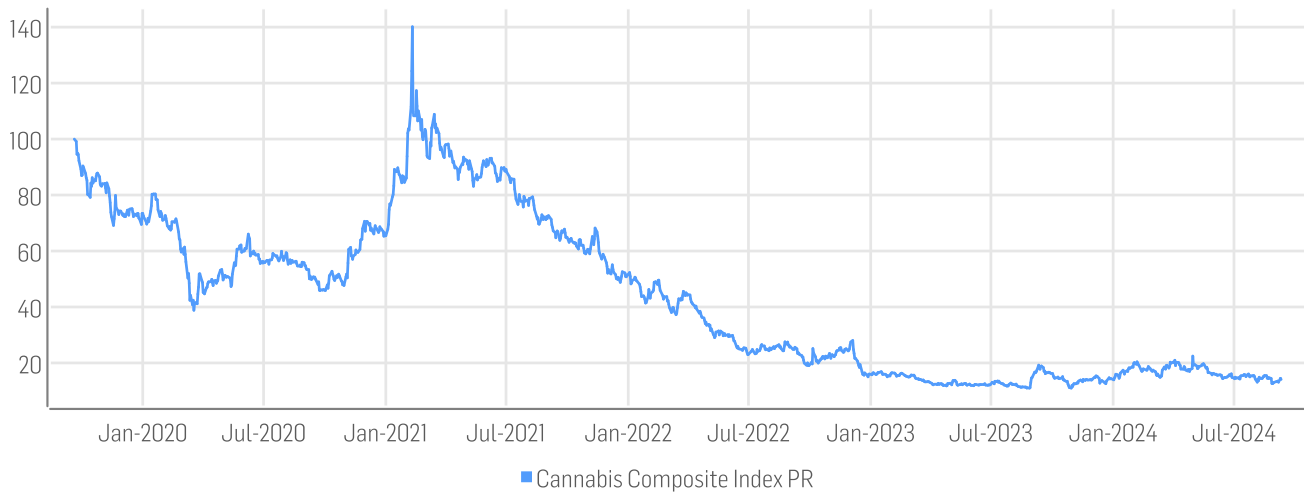


FACTSHEET - AS OF 10-Sep-2024

Cannabis Composite Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC1Y9	Base Value / Base Date	100 Points / 20.09.2019
Bloomberg / Reuters	CANCOPR Index/ .CANCOPR	Last Price	14.09
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

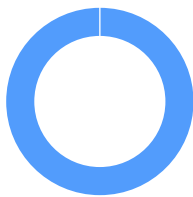
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.56%	-9.91%	-7.97%	-25.57%	-2.02%	-85.91%
Performance (p.a.)						-32.56%
Volatility (p.a.)	70.31%	64.73%	74.03%	67.56%	70.39%	54.72%
High	15.53	16.12	22.46	22.46	22.46	140.13
Low	12.60	12.60	12.60	11.01	12.60	11.00
Sharpe Ratio*	-0.46	-0.62	-0.28	-0.46	-0.12	-0.69
Max. Drawdown	-18.87%	-21.84%	-43.90%	-43.90%	-43.90%	-92.15%
VaR 95 \ 99				-110.5% \ -198.4%		-77.7% \ -131.1%
CVaR 95 \ 99				-151.3% \ -228.7%		-119.8% \ -203.4%

* 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).

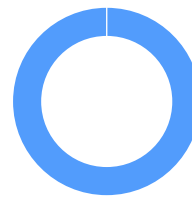
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 10-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
ADVISORSHARES PURE US CANNABIS ETF	MSOS UP Equity	US	USD	71.54%
AMPLIFY ALTERNATIVE HARVEST ETF	MJ UP Equity	US	USD	19.49%
AMPLIFY US ALTERNATIVE HARVEST ETF	MJUS UP Equity	US	USD	8.97%

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