

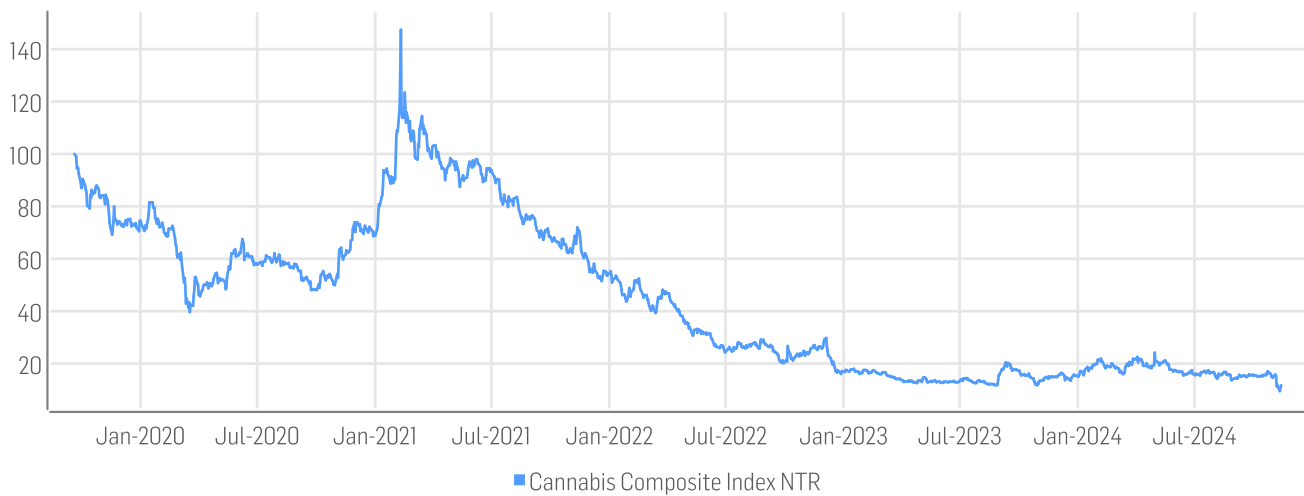
FACTSHEET - AS OF 13-Nov-2024

Cannabis Composite Index NTR

DESCRIPTION

Cannabis Composite Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0C1Z6	Base Value / Base Date	100 Points / 20.09.2019
Bloomberg / Reuters	CANCONTR Index/ .CANCONTR	Last Price	11.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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		

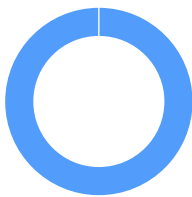
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-24.32%	-28.62%	-43.97%	-22.57%	-24.12%	-88.30%
Performance (p.a.)						-34.07%
Volatility (p.a.)	134.95%	90.66%	76.13%	75.18%	76.59%	56.71%
High	16.99	16.99	20.88	24.17	24.17	147.41
Low	9.49	9.49	9.49	9.49	9.49	9.49
Sharpe Ratio*	-0.75	-0.87	-0.97	-0.37	-0.41	-0.68
Max. Drawdown	-44.14%	-44.14%	-54.55%	-60.74%	-60.74%	-93.56%
VaR 95 \ 99				-107.7% \ -249.1%		-78.3% \ -134.6%
CVaR 95 \ 99				-190.4% \ -364.0%		-127.8% \ -233.4%

* 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).

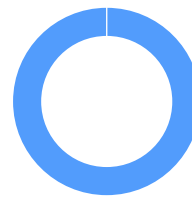
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 13-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
ADVISORSHARES PURE US CANNABIS ETF	MSOS UP Equity	US	USD	70.25%
AMPLIFY ALTERNATIVE HARVEST ETF	MJ UP Equity	US	USD	20.49%
AMPLIFY US ALTERNATIVE HARVEST ETF	MJUS UP Equity	US	USD	9.25%

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