

# FACTSHEET - AS OF 23-Sep-2021

## Cannabis Composite Index NTR

### DESCRIPTION

Cannabis Composite Index NTR

### HISTORICAL PERFORMANCE



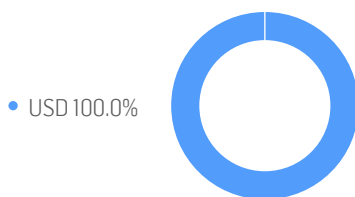
### CHARACTERISTICS

ISIN / WKN	DE000SL0C1Z6	Base Value / Base Date	100 Points / 20.09.2019
Bloomberg / Reuters	CANCONTR Index/ .CANCONTR	Last Price	70.92
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	5		

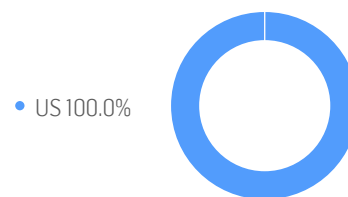
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.72%	-24.62%	-29.98%	47.11%	3.07%	-29.08%
Performance (p.a.)	-	-	-	-	-	-15.72%
Volatility (p.a.)	31.56%	30.28%	31.10%	51.95%	53.86%	50.30%
High	76.85	94.59	103.36	147.41	147.41	147.41
Low	67.21	67.21	67.21	48.05	67.21	39.66
Sharpe Ratio	-1.98	-2.26	-1.66	0.92	0.07	-0.32
Max. Drawdown	-12.54%	-28.95%	-34.97%	-54.41%	-54.41%	-60.34%
VaR 95 \ 99				-59.1% \ -86.7%		-72.7% \ -127.6%
CVaR 95 \ 99				-103.2% \ -240.4%		-113.5% \ -214.8%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 23-Sep-2021

Company	Ticker	Country	Currency	Index Weight (%)
ETFMG ALTERNATIVE HARVEST ETF	MJ UP Equity	US	USD	46.08%
ADVISORSHARES PURE US CANNABIS ETF	MSOS UP Equity	US	USD	32.70%
ADVISORSHARES PURE CANNABIS	YOLO UP Equity	US	USD	11.09%
GLOBAL X CANNABIS ETF	POTX UQ Equity	US	USD	5.34%
THE CANNABIS ETF	THCX UP Equity	US	USD	4.79%

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