

FACTSHEET – October 21, 2021

Prime US Alternative Harvest Index Net Total Return

DESCRIPTION

The cannabis opportunity in the United States is growing exponentially. From state legalization to potential federal law changes, the path towards legitimacy for this market has never been clearer. Whether it is for medicinal purposes or adult use recreational, the US cannabis market is rapidly developing. The Prime US Alternative Harvest Index provides a reference measure for the US cannabis industry. The index is designed to measure the performance of companies engaged in Cannabis Business in the United States. Cannabis Business is defined as:

- (a) Cultivating, producing, marketing, or distributing cannabis, including industrial hemp,
- (b) Producing, marketing, or distributing products containing cannabis-derived products,
- (c) Producing, processing, marketing, transporting, or distributing prescription drugs, supplements, or food products that included cannabis or cannabis-derived products, or
- (d) Providing products or services designed for, or used by, companies in the cannabis industry, including technology, real estate, or financial services.

The index is calculated on a Price Return, Net Total Return, and Gross Total Return basis. The data included herein uses the Net Total Return of the index. Please visit www.PrimeIndexes.com to learn more.

HISTORICAL PERFORMANCE



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CHARACTERISTICS

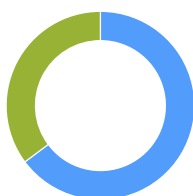
ISIN / WKN	DE000SLOCHC1 / SLOCHC	Base Value / Base Date	100 Points / 18.12.2020
Bloomberg / Reuters	USHRVST Index / .USHRVST	Last Price	93.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 18.12.2020
Index Members	38		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.42%	-17.77%	-24.92%	-	-8.99%	-6.83%
Performance (p.a.)	-	-	-	-	-	-8.07%
Volatility (p.a.)	26.74%	28.50%	27.08%	-	39.88%	39.33%
High	101.16	115.33	133.70	-	180.42	180.42
Low	89.22	89.22	89.22	-	89.22	89.22
Sharpe Ratio	-0.97	-1.93	-1.63	-	-0.28	-0.21
Max. Drawdown	-11.80%	-22.64%	-33.27%	-	-50.55%	-50.55%
VaR 95 \ 99				-58.1% \ -77.2%		-58.1% \ -77.2%
CVaR 95 \ 99				-80.3% \ -139.3%		-80.3% \ -139.3%

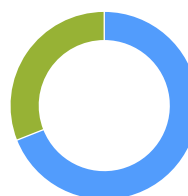
Composition by Currencies

- CAD 64.8%
- USD 35.2%



Composition by Countries

- CA 69.0%
- US 31.0%



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COMPONENTS AS OF 21-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
TRULIEVE CANNABIS CORP	TRUL CF Equity	CA	CAD	11.60%
INNOVATIVE INDUSTRIAL PROPER	IIPR UN Equity	US	USD	10.27%
CURALEAF HOLDINGS INC	CURA CF Equity	CA	CAD	9.95%
GREEN THUMB INDUSTRIES INC	GTII CF Equity	CA	CAD	7.38%
CRESCO LABS INC-SUBORDINATE	CL CF Equity	CA	CAD	6.58%
VERANO HOLDINGS CL A SUB ORD	VRNO CF Equity	CA	CAD	4.34%
AYR WELLNESS INC	AYR/A CF Equity	CA	CAD	4.00%
WM TECHNOLOGY INC	MAPS UW Equity	US	USD	3.92%
COLUMBIA CARE INC	CCHW QF Equity	CA	CAD	3.87%
HYDROFARM HOLDINGS GROUP INC	HYFM UW Equity	US	USD	3.77%
PLANET 13 HOLDINGS INC	PLTH CF Equity	CA	CAD	3.70%
ASCEND WELLNESS HOLDINGS-A	AAWH/U CF Equity	US	USD	3.44%
GROWGENERATION CORP	GRWG UR Equity	US	USD	3.22%
4FRONT VENTURES CORP	FFNT CF Equity	CA	CAD	2.66%
JUSHI HOLDINGS INC	JUSH CF Equity	CA	CAD	2.66%
TERRASCEND CORP	TER CF Equity	CA	CAD	2.01%
AFC GAMMA INC	AFCG UQ Equity	US	USD	1.79%
TPCO HOLDING CORP	GRAM/U QF Equity	CA	USD	1.40%
CHARLOTTE'S WEB HOLDINGS INC	CWEB CT Equity	CA	CAD	1.26%
MARIMED INC	MRMD UV Equity	US	USD	1.24%
GLASS HOUSE BRANDS INC	GLAS/A/U QF Equity	CA	USD	1.15%
GREENROSE ACQUISITION CORP	GNRS UV Equity	US	USD	1.01%
GAGE GROWTH CORP	GAGE CF Equity	CA	CAD	1.00%
RIV CAPITAL INC	RIV CF Equity	CA	CAD	0.88%
ZYNERBA PHARMACEUTICALS INC	ZYNE UQ Equity	US	USD	0.77%
ACREAGE HOLDINGS INC - FIXED SUBORDINATE VOTING SHARES	ACRG/A/U CF Equity	CA	USD	0.72%
SOL GLOBAL INVESTMENTS CORP	SOL CF Equity	CA	CAD	0.68%
RED WHITE & BLOOM BRANDS INC	RWB CF Equity	CA	CAD	0.58%
GOODNESS GROWTH HOLDINGS INC	GDNS CF Equity	CA	CAD	0.56%
CBDMD INC	YCBD UN Equity	US	USD	0.54%
CERES ACQUISITION CORP - A	CERE/U QF Equity	CA	USD	0.53%
TILT HOLDINGS INC	TILT QF Equity	CA	CAD	0.49%
MEDICINE MAN TECHNOLOGIES INC	SHWZ UV Equity	US	USD	0.45%
CANSORTIUM INC	TIUM/U CF Equity	CA	USD	0.41%
AKERNA CORP	KERN UR Equity	US	USD	0.35%
C21 INVESTMENTS INC	CXXI CF Equity	CA	CAD	0.33%
NEXT GREEN WAVE HOLDINGS INC	NGW CF Equity	CA	CAD	0.25%
STEM HOLDINGS INC	STMH UV Equity	US	USD	0.23%



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