

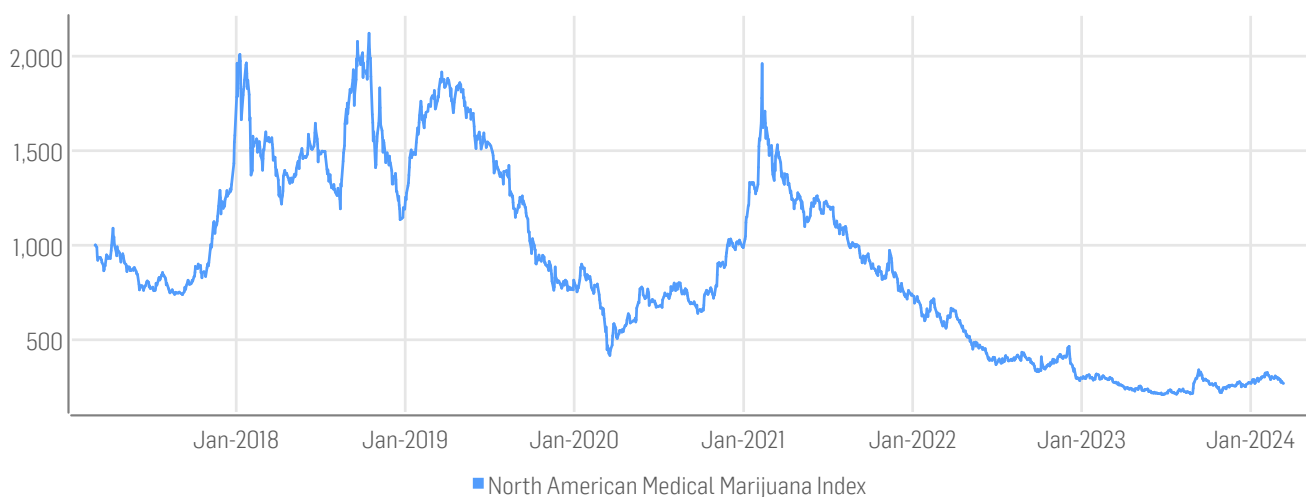
FACTSHEET - AS OF 12-Mar-2024

North American Medical Marijuana Index

DESCRIPTION

The North American Marijuana Index tracks the performance of a basket of North American publicly listed companies with significant business activities in the marijuana industry. A company is deemed to be eligible for inclusion in the index by the Index Provider if the company is a producer and/or supplier of marijuana and/or cannabis, biotechnology companies that are engaged in research and development of cannabinoids, companies that offer hydroponics supplies and equipment clearly aiming to increase efficiency in marijuana cultivation and companies mainly engaged in leasing property to cannabis growers. The index is calculated as a gross total return index in CAD and adjusted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA24K3 / SLA24K	Base Value / Base Date	1000 Points / 02.03.2017
Bloomberg / Reuters	NAMMAR Index / .NAMMAR	Last Price	269.34
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 02.03.2017
Index Members	25		

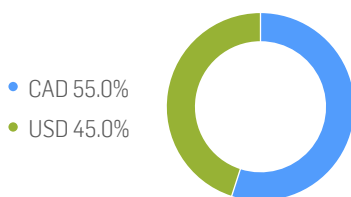
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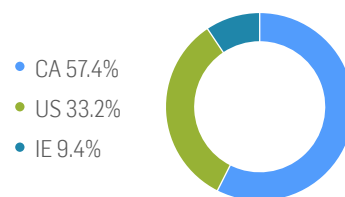
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-13.72%	2.91%	-17.16%	-1.49%	-1.04%	-73.07%
Performance (p.a.)						-17.03%
Volatility (p.a.)	37.54%	41.10%	41.64%	43.09%	41.82%	46.29%
High	308.98	327.55	329.48	341.33	327.55	2121.41
Low	269.34	251.94	220.55	210.23	269.32	210.23
Max. Drawdown	-13.72%	-17.77%	-33.06%	-35.39%	-17.77%	-90.09%
VaR 95 \ 99				-62.3% \ -95.6%		-68.2% \ -124.4%
CVaR 95 \ 99				-80.3% \ -108.0%		-102.2% \ -168.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 12-Mar-2024

Company	Ticker	Country	Currency	Index Weight (%)
GREEN THUMB INDUSTRIES INC	GTII CF Equity	CA	CAD	10.48%
INNOVATIVE INDUSTRIAL PROPER	IIPR UN Equity	US	USD	9.89%
CURALEAF HOLDINGS INC	CURA CT Equity	CA	CAD	9.69%
JAZZ PHARMACEUTICALS PLC	JAZZ UW Equity	IE	USD	9.40%
TRULIEVE CANNABIS CORP	TRUL CF Equity	CA	CAD	9.21%
VERANO HOLDINGS CL A SUB ORD	VRNO QF Equity	CA	CAD	9.14%
TILRAY BRANDS INC	TLRY UW Equity	US	USD	6.37%
CHART INDUSTRIES INC	GTLS UN Equity	US	USD	5.48%
SCOTTS MIRACLE-A	SMG UN Equity	US	USD	5.31%
CRONOS GROUP INC	CRON CT Equity	CA	CAD	4.53%

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