

FACTSHEET - AS OF 21-Jan-2021

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



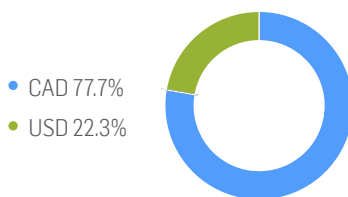
CHARACTERISTICS

ISIN / WKN	DE000SLA24K3 / SLA24K	Base Value / Base Date	1000 Points / 02.03.2017
Bloomberg / Reuters	NAMMAR Index / .NAMMAR	Last Price	1321.38
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	46		

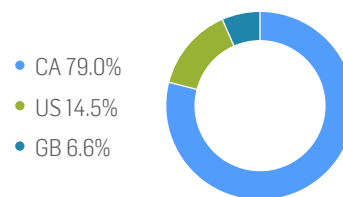
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	29.53%	71.82%	83.95%	61.92%	33.86%	32.14%
Performance (p.a.)	-	-	-	-	-	7.43%
Volatility (p.a.)	40.87%	40.50%	38.76%	51.53%	42.14%	47.34%
High	1332.37	1332.37	1332.37	1332.37	1332.37	2121.41
Low	987.10	719.97	639.67	417.01	987.10	417.01
Sharpe Ratio	54.68	19.74	6.31	1.22	376.45	0.16
Max. Drawdown	-3.93%	-6.38%	-20.23%	-50.62%	-0.88%	-80.34%
VaR 95 \ 99				-65.2% \ -152.1%		-70.5% \ -148.0%
CVaR 95 \ 99				-125.0% \ -218.0%		-109.7% \ -173.5%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 21-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
CANOPY GROWTH CORP	WEED CT Equity	CA	CAD	9.81%
CURALEAF HOLDINGS INC	CURA CF Equity	CA	CAD	9.12%
GREEN THUMB INDUSTRIES INC	GTII CF Equity	CA	CAD	8.66%
CRESCO LABS INC-SUBORDINATE	CL CF Equity	CA	CAD	7.81%
TRULIEVE CANNABIS CORP	TRUL CF Equity	CA	CAD	7.35%
GW PHARMACEUTICALS -ADR	GWPH UQ Equity	GB	USD	6.55%
CRONOS GROUP INC	CRON CT Equity	CA	CAD	6.12%
APHRIA INC	APHA CT Equity	CA	CAD	6.02%
INNOVATIVE INDUSTRIAL PROPER	IIPR UN Equity	US	USD	5.20%
TERRASCEND CORP	TER CF Equity	CA	CAD	4.73%

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