

FACTSHEET – May 24, 2024

Prime Alternative Harvest Index

DESCRIPTION

Cannabis, a flowering plant used medicinally and recreationally for centuries, is being rediscovered in modern society. Marijuana, which is the drug made from the plant's leaves and widely considered a controlled substance, is losing its stigma in the U.S. and around the world. The Prime Alternative Harvest Index uses a proprietary methodology to provide a reference measure for the global cannabis industry as well as the industries likely to be influenced by the medicinal and recreational cannabis legalization initiatives taking place around the world. The Index is designed to measure the performance of companies that will benefit from these initiatives, collectively referred to as companies in the Prime Cannabis Ecosystem, and includes the following categories:

Cannabis-Focused: cannabis product manufacturers, marketers, or distributors, and cannabis growers and farmers.

Cannabis Biopharma: Companies engaged in creating, marketing, or distributing cannabinoid prescription drugs for medicinal purposes.

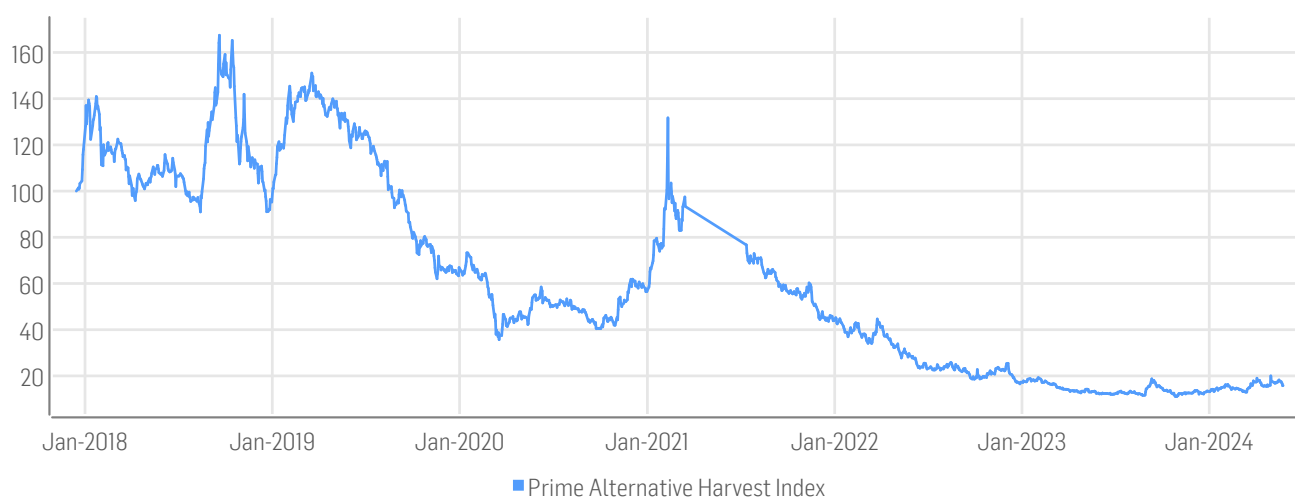
Tobacco and Tobacco Substitutes: Companies engaged in producing tobacco products such as cigarettes and cigars, electronic cigarettes, as well as tobacco leaf merchants.

Tobacco-Related: Companies currently engaged, in producing cigarette and cigar components for tobacco product manufacturers, such as paper and filters.

Agrochemical: Companies engaged in i) the creation, production, and distribution of fertilizers, plant foods and pesticides, and growing equipment for cannabis or tobacco growing; or, ii) manufacturing and marketing consumer hydroponic products.

The index is calculated on a Price Return, Net Total Return, and Gross Total Return basis. The data included herein uses the Gross Total Return version of the index.

HISTORICAL PERFORMANCE



FACTSHEET – May 24, 2024

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CHARACTERISTICS

ISIN / WKN	DE000SLA5BW4 / SLA5BW	Base Value / Base Date	100 Points / 15.12.2017
Bloomberg / Reuters	HARVEST Index / .HARVEST	Last Price	15.84
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Gross Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 15.12.2017
Index Members	25		

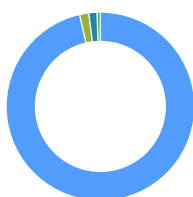
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.43%	7.54%	25.81%	25.71%	18.56%	-84.16%
Performance (p.a.)						-24.88%
Volatility (p.a.)	95.66%	73.25%	61.75%	55.71%	64.63%	50.43%
High	20.01	20.01	20.01	20.01	20.01	167.48
Low	15.54	12.96	12.10	11.05	12.96	11.05
Sharpe Ratio*	-0.22	0.40	0.88	0.37	0.73	-0.60
Max. Drawdown	-21.34%	-21.34%	-21.34%	-41.04%	-21.34%	-93.40%
VaR 95 \ 99				-79.3% \ -112.3%		-74.4% \ -117.2%
CVaR 95 \ 99				-106.4% \ -169.0%		-108.6% \ -186.9%

* 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).

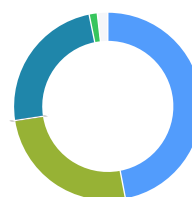
Composition by Currencies

- USD 96.4%
- CAD 1.6%
- GBP 1.4%
- DKK 0.6%



Composition by Countries

- DE 47.0%
- CA 25.6%
- US 24.2%
- GB 1.4%
- Others 1.8%



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COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
PRIME US ALTERNATIVE HARVEST INDEX NET TOTAL RETURN	USHRVST Index	DE	USD	46.98%
TILRAY BRANDS INC	TLRY UW Equity	US	USD	8.10%
CANOPY GROWTH CORP	CGC UW Equity	CA	USD	7.85%
INNOVATIVE INDUSTRIAL PROPER	IIPR UN Equity	US	USD	6.59%
SUNDIAL GROWERS INC	SNDL UR Equity	CA	USD	5.49%
CRONOS GROUP INC	CRON UQ Equity	CA	USD	5.07%
AURORA CANNABIS INC	ACB UR Equity	CA	USD	3.47%
CHICAGO ATLANTIC REAL ESTATE FINANCE INC	REFI UQ Equity	US	USD	2.31%
AFC GAMMA INC	AFCG UQ Equity	US	USD	2.00%
HIGH TIDE INC	HITI CV Equity	CA	CAD	1.58%
GROWGENERATION CORP	GRWG UR Equity	US	USD	1.39%
ORGANIGRAM HOLDINGS INC.	OGI UW Equity	CA	USD	1.31%
VILLAGE FARMS INTERNATIONAL INC	VFF UR Equity	CA	USD	0.85%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	0.71%
ALTRIA GROUP INC	MO UN Equity	US	USD	0.69%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	0.69%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	0.68%
TURNING POINT BRANDS INC	TPB UN Equity	US	USD	0.67%
JAZZ PHARMACEUTICALS PLC	JAZZ UW Equity	IE	USD	0.65%
SCOTTS MIRACLE-A	SMG UN Equity	US	USD	0.64%
WM TECHNOLOGY INC	MAPS UW Equity	US	USD	0.62%
SCANDINAVIAN TOBACCO GROUP A	STG DC Equity	DK	DKK	0.58%
INTERCURE LTD	INCR UQ Equity	IL	USD	0.57%
INCANNEX HEALTHCARE INC	IXHL UQ Equity	US	USD	0.31%
MATIV INC	MATV UN Equity	US	USD	0.19%



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