

FACTSHEET – December 14, 2018

Prime Alternative Harvest Index

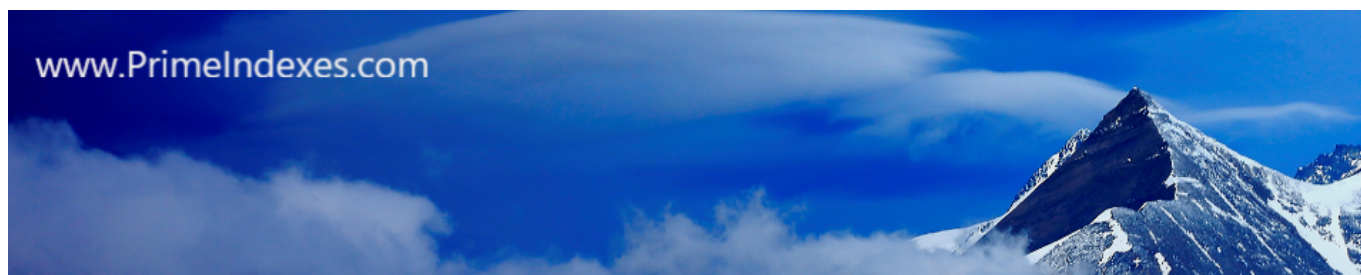
DESCRIPTION

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



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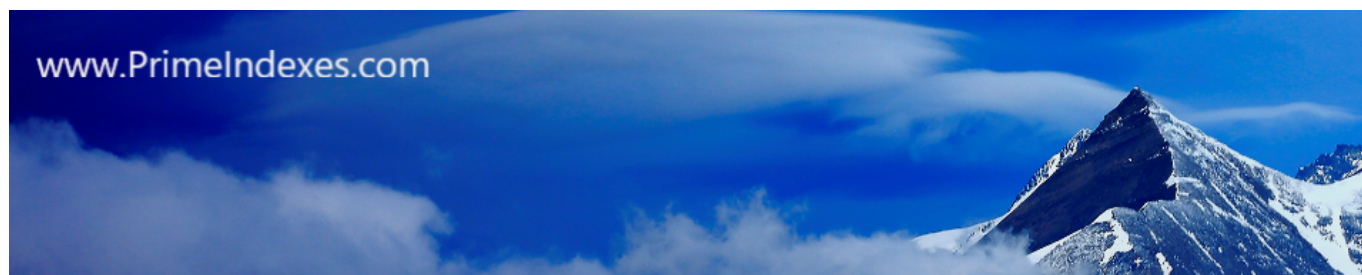
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CHARACTERISTICS

ISIN / WKN	DE000SLA5BW4 / SLA5BW	Base Value / Base Date	100 Points / 15.12.2017
Bloomberg / Reuters	HARVEST Index / .HARVEST	Last Price	103.85
Index Calculator	Solactive AG	52W High	167.48
Index Type	Gross Total Return	52W Low	90.97
Index Currency	USD	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Members	36	History	Available daily back to 15.12.2017
Dividends	Reinvested (Total Return Index)		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.2%	-24.8%	-4.1%	2.4%	-12.0%	3.8%
Performance (p.a.)	-64.5%	-68.6%	-8.1%	2.5%	-12.6%	3.9%
Volatility (p.a.)	45.3%	64.2%	55.3%	49.0%	49.1%	48.9%
High	119.31	167.48	167.48	167.48	167.48	167.48
Low	103.48	103.48	90.97	90.97	90.97	90.97
Sharpe Ratio	-1.48	-1.11	-0.20	-0.01	-0.32	0.02
Max. Drawdown	-13.3%	-38.2%	-38.2%	-38.2%	-38.2%	-38.2%
VaR 95 \ 99				-85.1% \ -138.4%		-85.1% \ -138.4%
CVaR 95 \ 99				-109.8% \ -154.1%		-109.8% \ -154.1%

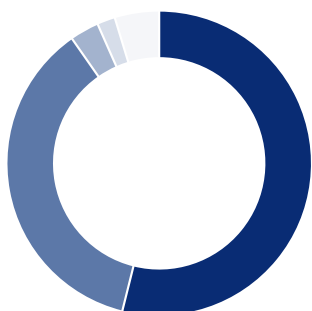


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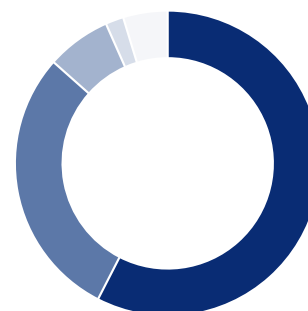
Composition by Currencies

- USD 53.9%
- CAD 36.4%
- GBP 3.1%
- JPY 1.9%
- Others 4.7%



Composition by Countries

- CA 57.5%
- US 29.0%
- GB 6.8%
- JP 1.9%
- Others 4.7%



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COMPONENTS AS OF 14.12.2018

Ticker	Currency	Country	Company	Weight
CRON UQ Equity	USD	CA	CRONOS GROUP INC	13.48%
ACB CT Equity	CAD	CA	AURORA CANNABIS INC	8.03%
CGC UN Equity	USD	CA	CANOPY GROWTH CORP	7.68%
TLRY UW Equity	USD	US	TILRAY INC	6.98%
TGOD CT Equity	CAD	CA	GREEN ORGANIC DUTCHMAN HOLDINGS LTD	4.61%
CRBP UQ Equity	USD	US	CORBUS PHARMACEUTICALS HOLDINGS INC.	4.19%
OGI CV Equity	CAD	CA	ORGANIGRAM HOLDINGS INC.	3.75%
GWPH UQ Equity	USD	GB	GW PHARMACEUTICALS -ADR	3.73%
TRST CT Equity	CAD	CA	CANNTRUST HOLDINGS INC	3.67%
HEXO CT Equity	CAD	CA	HEXO CORP	3.62%
FIRE CV Equity	CAD	CA	SUPREME CANNABIS CO INC	2.32%
EMH CV Equity	CAD	CA	EMERALD HEALTH THERAPEUTICS	2.23%
XLY CV Equity	CAD	CA	AUXLY CANNABIS GROUP INC	2.22%
APHA CT Equity	CAD	CA	APHRIA INC	2.22%
ARNA UW Equity	USD	US	ARENA PHARMACEUTICALS INC	2.11%
XXII UA Equity	USD	US	22ND CENTURY GROUP INC	2.00%
2914 JT Equity	JPY	JP	JAPAN TOBACCO	1.91%
RIV CV Equity	CAD	CA	CANOPY RIVERS INC	1.85%
PM UN Equity	USD	US	PHILIP MORRIS INTERNATIONAL	1.80%
UVV UN Equity	USD	US	UNIVERSAL CORP/VA	1.76%
SMG UN Equity	USD	US	SCOTTS MIRACLE-A	1.76%
GIMA IM Equity	EUR	IT	GIMA TT SPA	1.65%
IMB LN Equity	GBP	GB	IMPERIAL BRANDS PLC	1.64%
MO UN Equity	USD	US	ALTRIA GROUP INC	1.59%
SWM UN Equity	USD	US	SCHWEITZER-MAUDUIT INTERNATIONAL INC	1.56%
SWMA SS Equity	SEK	SE	SWEDISH MATCH AB	1.52%
VGR UN Equity	USD	US	VECTOR GROUP LTD	1.50%
BATS LN Equity	GBP	GB	BRITISH AMERICAN TOBACCO PLC	1.45%
CARA UQ Equity	USD	US	CARA THERAPEUTICS INC	1.37%
TPB UN Equity	USD	US	TURNING POINT BRANDS INC	1.33%
INSY UQ Equity	USD	US	INSYS THERAPEUTICS INC	1.05%
HIP CV Equity	CAD	CA	NEWSTRIKE BRANDS LTD	1.03%
VIVO CV Equity	CAD	CA	VIVO CANNABIS INC	0.82%
STG DC Equity	DKK	DK	SCANDINAVIAN TOBACCO GROUP A	0.65%
336 HK Equity	HKD	BM	HUABAO INTERNATIONAL HOLDINGS LTD	0.57%
CAN AT Equity	AUD	AU	CANN GROUP LTD	0.34%





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