

# FACTSHEET - AS OF 22-Apr-2021

## North American Cannabis Index NTR

### DESCRIPTION

The North American Cannabis 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 net total return index in US Dollar and adjusted quarterly.

### HISTORICAL PERFORMANCE



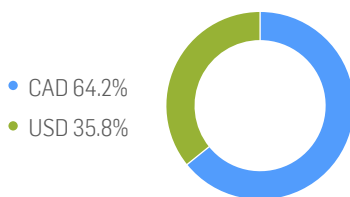
### CHARACTERISTICS

ISIN / WKN	DE000SLA5D13 / SLA5D1	Base Value / Base Date	1000 Points / 02.03.2017
Bloomberg / Reuters	NACANAB Index / .NACANAB	Last Price	1321.42
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 02.03.2017
Index Members	71		

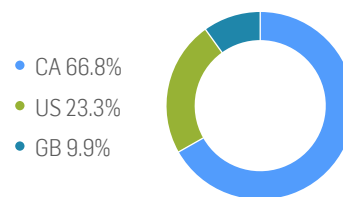
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-12.21%	-6.81%	66.83%	114.58%	25.93%	32.14%
Performance (p.a.)	-	-	-	-	-	6.96%
Volatility (p.a.)	34.81%	66.94%	57.05%	50.28%	64.38%	49.89%
High	1505.16	2093.14	2093.14	2093.14	2093.14	2219.39
Low	1285.89	1285.89	732.15	567.15	1049.35	389.23
Sharpe Ratio	-2.29	-0.37	3.20	2.32	1.74	0.13
Max. Drawdown	-14.57%	-38.57%	-38.57%	-38.57%	-38.57%	-82.46%
VaR 95 \ 99				-60.9% \ -103.7%		-75.1% \ -150.3%
CVaR 95 \ 99				-101.0% \ -223.0%		-115.0% \ -190.8%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 22-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
GW PHARMACEUTICALS -ADR	GWPH UQ Equity	GB	USD	9.92%
CURALEAF HOLDINGS INC	CURA CF Equity	CA	CAD	9.87%
CANOPY GROWTH CORP	WEED CT Equity	CA	CAD	9.29%
GREEN THUMB INDUSTRIES INC	GTII CF Equity	CA	CAD	6.78%
INNOVATIVE INDUSTRIAL PROPER	IIPR UN Equity	US	USD	5.97%
SCOTTS MIRACLE-A	SMG UN Equity	US	USD	5.87%
APHRIA INC	APHA CT Equity	CA	CAD	5.83%
CRONOS GROUP INC	CRON CT Equity	CA	CAD	4.13%
TILRAY INC	TLRY UW Equity	US	USD	4.10%
CRESCO LABS INC-SUBORDINATE	CL CF Equity	CA	CAD	3.14%

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