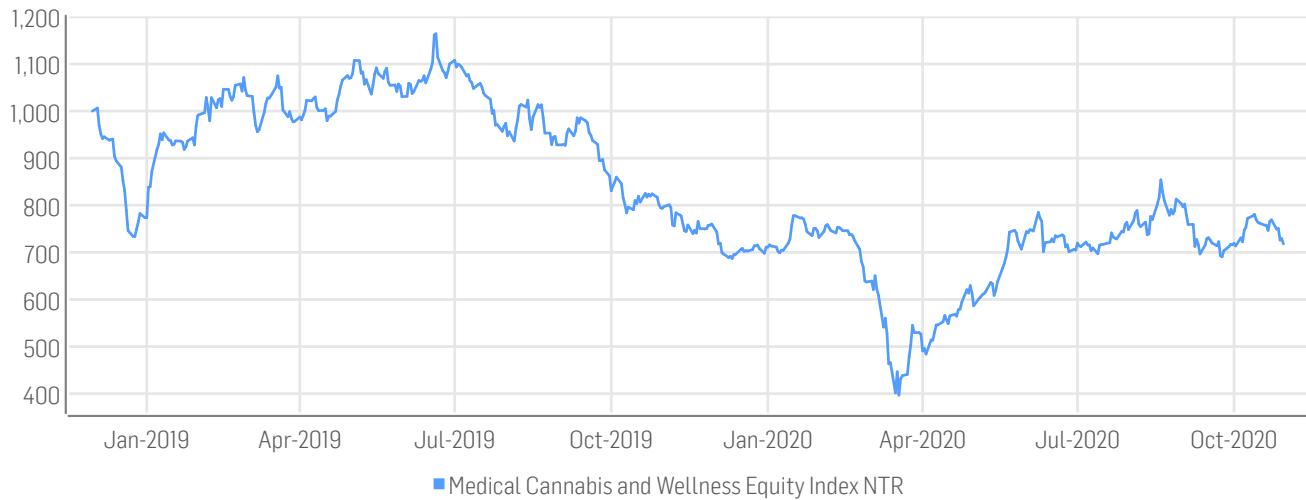


FACTSHEET - AS OF 30-Oct-2020

Medical Cannabis and Wellness Equity Index NTR

HISTORICAL PERFORMANCE



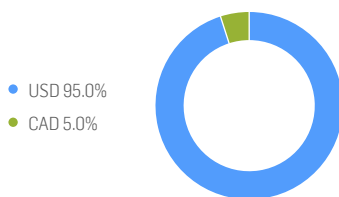
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLA93H4 / SLA93H | Base Value / Base Date | 1000 Points / 30.11.2018 |
| Bloomberg / Reuters | MEDCAWEN / .MEDCAWEN | Last Price | 717.89 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 30.11.2018 |
| Index Members | 19 | | |

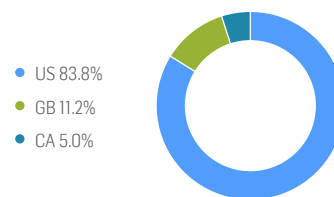
STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-------------------|---------|------------------|
| Performance | 0.26% | -4.08% | 22.38% | -9.72% | 0.94% | -28.21% |
| Performance (p.a.) | - | - | - | - | - | -15.88% |
| Volatility (p.a.) | 25.92% | 35.35% | 35.14% | 46.03% | 48.80% | 39.39% |
| High | 780.77 | 854.05 | 854.05 | 854.05 | 854.05 | 1164.23 |
| Low | 713.60 | 690.61 | 601.20 | 396.85 | 396.85 | 396.85 |
| Sharpe Ratio | 0.12 | -0.45 | 1.43 | -0.22 | 0.02 | -0.41 |
| Max. Drawdown | -8.05% | -19.14% | -19.14% | -50.09% | -48.99% | -65.91% |
| VaR 95 \ 99 | | | | -66.9% \ -187.0% | | -58.6% \ -111.7% |
| CVaR 95 \ 99 | | | | -129.3% \ -221.4% | | -96.9% \ -191.2% |

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| ARENA PHARMACEUTICALS INC | ARNA UW Equity | US | USD | 22.24% |
| INNOVATIVE INDUSTRIAL PROPER | IIPR UN Equity | US | USD | 17.94% |
| SCOTTS MIRACLE-A | SMG UN Equity | US | USD | 15.07% |
| GW PHARMACEUTICALS -ADR | GWPH UQ Equity | GB | USD | 11.24% |
| GROWGENERATION CORP | GRWG UR Equity | US | USD | 8.43% |
| CARA THERAPEUTICS INC | CARA UQ Equity | US | USD | 6.60% |
| AMYRIS INC | AMRS UW Equity | US | USD | 5.44% |
| CHARLOTTE'S WEB HOLDINGS INC | CWEB CT Equity | CA | CAD | 2.66% |
| NEWAGE INC | NBEV UR Equity | US | USD | 2.30% |
| MEDICENNA THERAPEUTICS CORP | MDNA CT Equity | CA | CAD | 1.90% |

DISCLAIMER

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