

# FACTSHEET - AS OF 22-Feb-2024

## Cannabis Composite Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC101	Base Value / Base Date	100 Points / 20.09.2019
Bloomberg / Reuters	/ .CANCOGTR	Last Price	19.95
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 20.09.2019
Index Members	3		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.29%	30.22%	62.59%	21.57%	25.24%	-80.05%
Performance (p.a.)						-30.53%
Volatility (p.a.)	55.46%	63.50%	69.38%	55.71%	61.95%	52.19%
High	22.61	22.61	22.61	22.61	22.61	150.67
Low	18.77	13.88	12.11	12.11	15.46	12.11
Sharpe Ratio*	1.89	2.94	2.35	0.30	5.49	-0.69
Max. Drawdown	-16.59%	-18.11%	-42.61%	-42.61%	-16.59%	-91.96%
VaR 95 \ 99				-76.9% \ -124.7%		-74.6% \ -124.7%
CVaR 95 \ 99				-113.9% \ -161.6%		-112.1% \ -188.3%

\* 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 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
ADVISORSHARES PURE US CANNABIS ETF	MSOS UP Equity	US	USD	66.83%
AMPLIFY ALTERNATIVE HARVEST ETF	MJ UP Equity	US	USD	20.24%
AMPLIFY US ALTERNATIVE HARVEST ETF	MJUS UP Equity	US	USD	12.93%

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