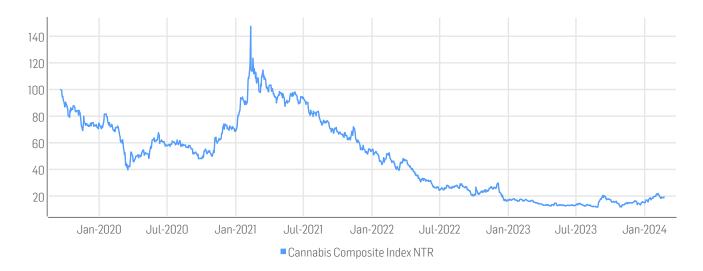


# FACTSHEET - AS OF 22-Feb-2024 Cannabis Composite Index NTR

## DESCRIPTION

Cannabis Composite Index NTR

#### HISTORICAL PERFORMANCE



#### **CHARACTERISTICS**

ISIN / WKN	DE000SL0C1Z6	Base Value / Base D
Bloomberg / Reuters	CANCONTR Index/ .CANCONTR	Last Price
Index Calculator	Solactive AG	Dividends
Index Type	Net Total Return	Calculation
Index Currency	USD	History
Index Members	3	

Base Value / Base Date	100 Points / 20.09.2019	
Last Price	19.32	
Dividends	Reinvested	
Calculation	9:00 am to 4:50 pm (EST), every 15 seconds	
History	Available daily back to 20.09.2019	





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#### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.27%	30.10%	62.35%	21.28%	25.29%	-80.68%
Performance (p.a.)						-31.04%
Volatility (p.a.)	55.44%	63.42%	69.31%	55.65%	61.87%	52.18%
High	21.89	21.89	21.89	21.89	21.89	147.41
Low	18.18	13.46	11.75	11.75	14.97	11.75
Sharpe Ratio*	1.88	2.93	2.34	0.29	5.52	-0.70
Max. Drawdown	-16.58%	-18.08%	-42.62%	-42.62%	-16.58%	-92.03%
VaR 95 \ 99				-76.7% \ -125.4%		-74.6% \ -125.0%
CVaR 95 \ 99				-113.7% \ -161.6%		-112.1% \ -188.4%

\* 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%





### 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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