

FACTSHEET – June 17, 2024

Prime US Alternative Harvest Index Net Total Return

DESCRIPTION

The cannabis opportunity in the United States is growing exponentially. From state legalization to potential federal law changes, the path towards legitimacy for this market has never been clearer. Whether it is for medicinal purposes or adult use recreational, the US cannabis market is rapidly developing. The Prime US Alternative Harvest Index provides a reference measure for the US cannabis industry. The index is designed to measure the performance of companies engaged in Cannabis Business in the United States. Cannabis Business is defined as:

- (a) Cultivating, producing, marketing, or distributing cannabis, including industrial hemp,
- (b) Producing, marketing, or distributing products containing cannabis-derived products,
- (c) Producing, processing, marketing, transporting, or distributing prescription drugs, supplements, or food products that included cannabis or cannabis-derived products, or
- (d) Providing products or services designed for, or used by, companies in the cannabis industry, including technology, real estate, or financial services.

The index is calculated on a Price Return, Net Total Return, and Gross Total Return basis. The data included herein uses the Net Total Return of the index. Please visit www.PrimeIndexes.com to learn more.

HISTORICAL PERFORMANCE



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CHARACTERISTICS

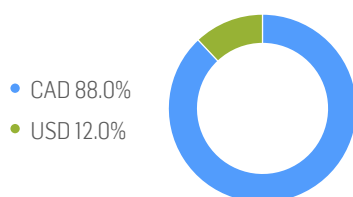
ISIN / WKN	DE000SLOCHC1 / SLOCHC	Base Value / Base Date	100 Points / 18.12.2020
Bloomberg / Reuters	USHRVST Index / .USHRVST	Last Price	21.03
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 18.12.2020
Index Members	21		

STATISTICS

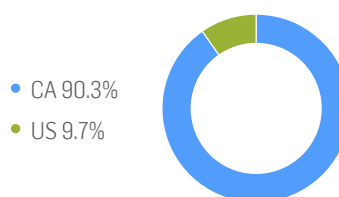
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-23.78%	-19.76%	12.04%	11.15%	1.15%	-78.97%
Performance (p.a.)						-35.98%
Volatility (p.a.)	43.91%	74.14%	71.82%	63.98%	72.58%	50.74%
High	27.57	31.90	31.90	31.90	31.90	180.42
Low	20.56	20.56	18.32	16.94	20.19	16.94
Sharpe Ratio*	-2.31	-0.87	0.29	0.09	-0.04	-0.81
Max. Drawdown	-25.48%	-35.55%	-35.55%	-39.26%	-35.55%	-90.61%
VaR 95 \ 99				-87.1% \ -143.0%		-75.4% \ -137.2%
CVaR 95 \ 99				-131.5% \ -218.6%		-110.9% \ -182.0%

* 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



Composition by Countries



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COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
GREEN THUMB INDUSTRIES INC	GTII CF Equity	CA	CAD	24.18%
CURALEAF HOLDINGS INC	CURA CT Equity	CA	CAD	20.14%
TRULIEVE CANNABIS CORP	TRUL CF Equity	CA	CAD	15.89%
VERANO HOLDINGS CL A SUB ORD	VRNO QF Equity	CA	CAD	10.87%
CRESCO LABS INC-SUBORDINATE	CL CF Equity	CA	CAD	5.93%
INNOVATIVE INDUSTRIAL PROPER	IIPR UN Equity	US	USD	5.44%
TERRASCEND CORP	TSND CT Equity	CA	CAD	4.23%
GLASS HOUSE BRANDS INC	GLAS/A/U QF Equity	CA	USD	3.28%
AYR WELLNESS INC	AYR/A CF Equity	CA	CAD	2.08%
ASCEND WELLNESS HOLDINGS-A	AAWH/U CF Equity	US	USD	1.38%
JUSHI HOLDINGS INC	JUSH CF Equity	CA	CAD	0.99%
PLANET 13 HOLDINGS INC	PLTH CF Equity	CA	CAD	0.86%
WM TECHNOLOGY INC	MAPS UW Equity	US	USD	0.86%
4FRONT VENTURES CORP	FFNT CF Equity	CA	CAD	0.68%
CANNABIST COMPANY HOLDING	CBST QF Equity	CA	CAD	0.66%
GOLD FLORA CORP	GRAM QF Equity	US	CAD	0.53%
GOODNESS GROWTH HOLDINGS INC	GDNS CF Equity	CA	CAD	0.52%
CHICAGO ATLANTIC REAL ESTATE FINANCE INC	REFI UQ Equity	US	USD	0.44%
MARIMED INC	MRMD CF Equity	US	CAD	0.42%
AFC GAMMA INC	AFCG UQ Equity	US	USD	0.38%
GROWGENERATION CORP	GRWG UR Equity	US	USD	0.25%



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For more information, please visit www.PrimeIndexes.com.

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