

CANABIZ / EQM Global Cannabis Index

Index fact sheet as of January 31, 2024

CANABIZ Facts

Ticker

Total Return: CANABIZ

Index Launch

April 01, 2019

Base Value

100 on December 31, 2017

Index Calculation

Every fifteen (15) seconds

Rebalancing Dates

Quarterly
(Jan/Apr/July/Oct)

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 33

U.S. Companies: 22

Non-U.S. Companies: 11

Company Size by Market Capitalization (millions):

Average: \$9,838

Median: \$428

Largest: \$290,254

Smallest: \$31

Annualized Return: -33.08%

Annualized Volatility: 43.01%

Information Ratio: -0.77

Trailing P/E: -9.73

Forward P/E: 3.44

Price/Book: 1.21

EV/Sales: 1.93

Dividend Yield: 1.58%

Performance data includes back-test results prior to April 01, 2019

A benchmark to track global companies engaged in the cannabis industry including companies that interact directly with the plant, support cultivation and retail, and/or provide ancillary products and services to the broader cannabis industry.

The Growing Case for Cannabis

- Growing Global Opportunity** - According to BDSA, the global legal cannabis market is expected to grow to \$55 billion in sales in 2027, with \$43 billion coming from the US, with \$35 billion sourced from the adult-use channel.¹
- Medical Uses** - There are over 100 naturally occurring compounds found in the cannabis plant. The growing adoption of cannabinoids for medical applications such as cancer, mental disorders, chronic pain, and other therapeutic uses is expected to drive revenue growth.²
- Technological and Scientific Innovation** - The increasing number of companies operating legally in the cannabis industry is expected to fuel technological and scientific innovation.

¹BDSA, September 27, 2023; ²Physiologist Magazine, January 2022

Performance of \$1,000 invested

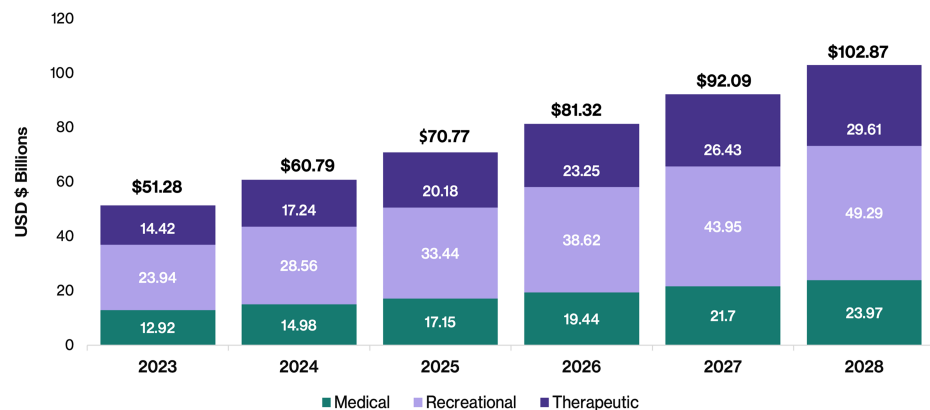


Performance Data

	3 Month	6 Month	YTD	1 Year	Annualized	
					3 Year	5 Year
Total Return	19.4%	14.5%	9.0%	-14.4%	-40.7%	-36.6%

A Growing Opportunity

Global cannabis revenue by use segment



Source: Statista, July 2023

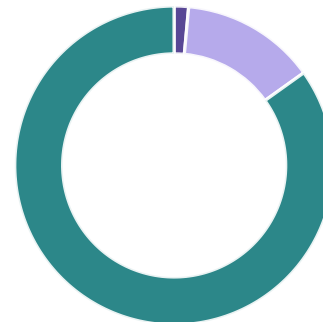
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Top 10 Constituents

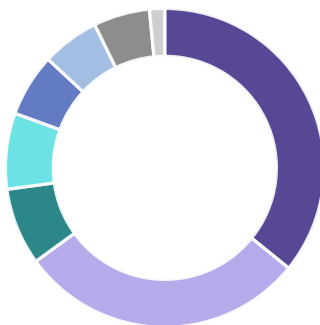
Company Name	Index Weight
AYR WELLNESS INC	5.25%
TRULIEVE CANNABIS CORP	5.24%
JUSHI HOLDINGS INC	4.09%
VERANO HOLDINGS CORP	4.01%
ORGANIGRAM HOLDINGS INC.	3.92%
CURALEAF HOLDINGS INC	3.90%
GLASS HOUSE BRANDS INC.	3.89%
GREEN THUMB INDUST	3.83%
CRESCO LABS INC	3.82%
TERRASCEND CORP.	3.63%
TOTAL	41.58%

Market Capitalization



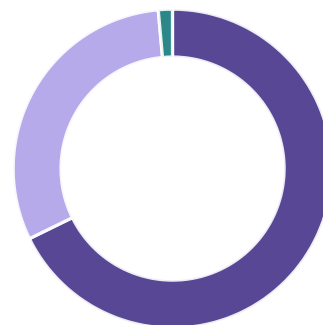
Large-Cap	1.5%
Mid-Cap	13.7%
Small-Cap	84.9%

Market Segments



Cultivation & Retail	35.8%
MSO	29.2%
Real Estate	7.8%
Agricultural Technology	7.7%
Investing & Finance	6.4%
Consumption Devices & Mechanisms	5.8%
Pharmaceuticals/Biotechnology	5.7%
Commercial Services	1.5%

Country Weightings



United States	67.8%
Canada	30.8%
Ireland	1.4%

About VettaFi

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices and more than 200 customers globally asset managers look to VettaFi for benchmarks and best-in-class index solutions. VettaFi owns and administers the EQM Index Series.

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