

## INDXX CANNABIS INDUSTRY INDEX

The Indxx Cannabis Industry Index is designed to track the performance of companies that provide products or services related to the medical or industrial use of cannabis or cannabis derivatives. The index has been backtested to May 29, 2015 and has a live calculation date of June 06, 2017.



Back-tested performance is hypothetical and has certain inherent limitations. Back-tested performance differs from live performance and is included for informational purposes only.

## INDEX CHARACTERISTICS

Base Date	05/29/2015
Constituents	45
Dividend Yield*	0.41%
52 Week High/Low**	1929/1056

\* Trailing 12 months data for current year portfolio, as of last trading day of most recent month end.

\*\* Trailing 12 months as of last trading day.

## INDEX RISK & RETURN STATISTICS

Statistic	QTD	YTD	1 Year	3 Year	Since Base Date
Beta <sup>1</sup>	0.51	0.80	0.80	0.84	0.86
Correlation <sup>1</sup>	0.47	0.82	0.79	0.63	0.63
Returns <sup>2</sup>	8.20%	8.20%	-35.27%	-7.77%	2.23%
Standard Deviation	18.28%	18.28%	30.58%	32.64%	24.93%

<sup>1</sup>W.R.T.: Indxx 500 Index NTR

<sup>2</sup>As of last trading day.

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