

Description

The S&P/MX International Cannabis Index is designed to measure the performance of cannabis companies trading on the Toronto Stock Exchange (TSX), TSX Venture Exchange (TSX-V), New York Stock Exchange (NYSE), or Nasdaq that are significantly involved in the cannabis market.

Quick Facts

WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	"Quarterly in March, June, September, and December"
CALCULATION FREQUENCY	Real time
CALCULATION CURRENCIES	CAD
LAUNCH DATE	November 18, 2019
FIRST VALUE DATE	September 21, 2018

For more information, including the complete methodology document, please visit:
<https://www.spglobal.com/spdji/en//indices/equity/sp-mx-international-cannabis-index>

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

Historical Performance



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS				
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS	
Total Return	172.97	-1.39%	-6.24%	-13.61%	-43.67%	N/A	N/A	N/A
Price Return	172.29	-1.39%	-6.36%	-13.85%	-43.92%	N/A	N/A	N/A
Net Total Return	172.77	-1.39%	-6.28%	-13.68%	-43.74%	N/A	N/A	N/A

Calendar Year Performance

2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return	-31.92%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Price Return	-32.07%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Net Total Return	-31.97%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Fundamentals

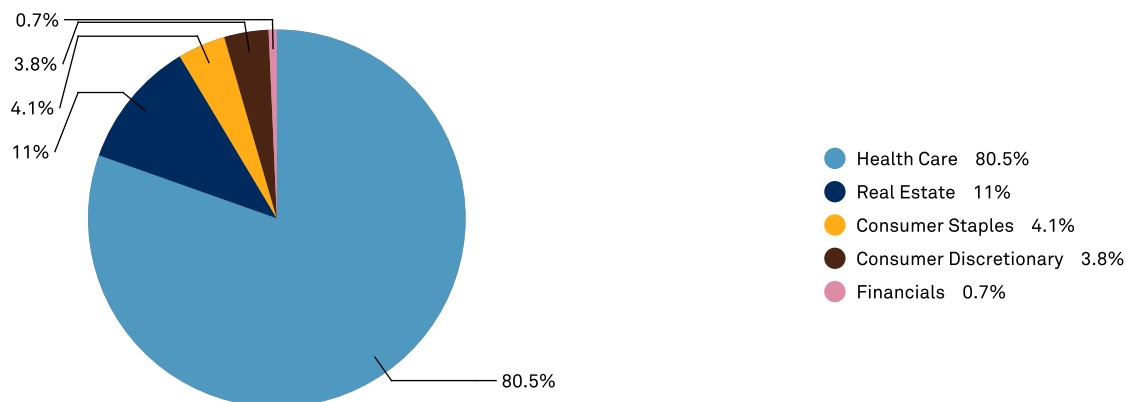
P/E (TRAILING)	P/E (PROJECTED)	P/B	INDICATED DIV YIELD	P/SALES	P/CASH FLOW
-5.03	-4.75	1.23	0.38%	7.11	-14.05

As of August 31, 2020. Fundamentals are updated on approximately the fifth business day of each month.

Index Characteristics

NUMBER OF CONSTITUENTS	24
CONSTITUENT MARKET [CAD MILLION]	
MEAN TOTAL MARKET CAP	1,349.32
LARGEST TOTAL MARKET CAP	7,545.75
SMALLEST TOTAL MARKET CAP	70.93
MEDIAN TOTAL MARKET CAP	403.54
WEIGHT LARGEST CONSTITUENT [%]	11
WEIGHT TOP 10 CONSTITUENTS [%]	80.8

Sector* Breakdown



*Based on GICS® sectors

The weightings for each sector of the index are rounded to the nearest tenth of a percent; therefore, the aggregate weights for the index may not equal 100%.

Country Breakdown

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [CAD MILLION]	INDEX WEIGHT [%]
Canada	17	16,933	55.4
United States	6	11,241.07	36.8
United Kingdom	1	4,209.53	7.8

Based on index constituents' country of domicile.

Tickers

	TICKER	REUTERS
Price Return	MCANP	.MCANP
Net Total Return	MCANN	.MCANN
Total Return	MCANR	.MCANR

CONTACT US

spdji.com

index_services@spglobal.com

S&P Dow Jones Custom Indices

customindices@spglobal.com

New York

1 212 438 7354

1 877 325 5415

Mexico City

52 (55) 1037 5290

London

44 207 176 8888

Dubai

971 (0)4 371 7131

Mumbai

91-22-2272-5312

Beijing

86.10.6569.2770

Hong Kong

852 2532 8000

Tokyo

81 3 4550 8564

Sydney

61 2 9255 9802

DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P/MX International Cannabis Index (CAD) was November 18, 2019.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at <http://www.spindices.com/regulatory-affairs-disclaimers/> for more information regarding the inherent limitations associated with back-tested performance.

Copyright © 2020 S&P Dow Jones Indices LLC. All rights reserved. Redistribution or reproduction in whole or in part are prohibited without written permission. STANDARD & POOR'S and S&P are registered trademarks of Standard & Poor's Financial Services LLC ("S&P"); DOW JONES is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); and these trademarks have been licensed for use by S&P Dow Jones Indices LLC. S&P Dow Jones Indices LLC, Dow Jones, S&P and their respective affiliates ("S&P Dow Jones Indices") and third party licensors makes no representation or warranty, express or implied, as to the ability of any index to accurately represent the asset class or market sector that it purports to represent and S&P Dow Jones Indices and its third party licensors shall have no liability for any errors, omissions, or interruptions of any index or the data included therein. Past performance of an index is not an indication or guarantee of future results. This document does not constitute an offer of any services. Except for certain custom index calculation services, all information provided by S&P Dow Jones Indices is general in nature and not tailored to the needs of any person, entity or group of persons. S&P Dow Jones Indices receives compensation in connection with licensing its indices to third parties and providing custom calculation services. It is not possible to invest directly in an index. Exposure to an asset class represented by an index may be available through investable instruments offered by third parties that are based on that index. S&P Dow Jones Indices does not sponsor, endorse, sell, promote or manage any investment fund or other investment product or vehicle that seeks to provide an investment return based on the performance of any Index. S&P Dow Jones Indices LLC is not an investment or tax advisor. S&P Dow Jones Indices makes no representation regarding the advisability of investing in any such investment fund or other investment product or vehicle. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Credit-related information and other analyses, including ratings, are generally provided by licensors and/or affiliates of S&P Dow Jones Indices. Any credit-related information and other related analyses and statements are opinions as of the date they are expressed and are not statements of fact. S&P Dow Jones Indices LLC is analytically separate and independent from any other analytical department. For more information on any of our indices please visit www.spdji.com.