

# MARKET CONSULTATION SOLACTIVE CANADA UTILITIES INDEX – CHANGE OF METHODOLOGY

26 April 2024



## Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to changing the Index Methodology of the following Indices (the 'Indices'):

NAME	RIC	ISIN
Solactive Canada Utilities Index NTR	.SOLCUTNTR	DE000SLOBCH3
Solactive Canada Utilities Index PR	.SOLCUTPR	DE000SLOBCG5
Solactive Canada Utilities Index TR	.SOLCUTTR	DE000SLOBCJ9

## Rationale for the Market Consultation

The Indices track the performance of Canadian companies linked to the "Utility" sector.

While the Starting Universe, the Solactive Canada Broad Market Index (PR) (ISIN: DE000SLA4973), excludes Limited Partnerships (LP), some companies classified as LP are a significant part in the Utility sector. The exclusion of LP in the Starting Universe leads to the situation that these Canadian Utility companies are also excluded from the Solactive Canada Utilities Index.

Solactive therefore proposes to include LPs to the Solactive Canada Utilities Index, which are trading in Canada.



## Proposed Changes to the Index Guideline

The following Methodology changes are proposed in the following points of the Index Guideline:

### Section 2.1. index Universe Requirements

From:

The INDEX UNIVERSE is comprised of all financial instruments which fulfill the below requirements (the "INDEX UNIVERSE REQUIREMENTS"):

First, all companies that are part of the CANADA INDEX UNIVERSE of the Solactive Canada Broad Market Index (PR) (ISIN: DE000SLA4973), on a SELECTION DAY as published on the SOLACTIVE website: <https://www.solactive.com> are eligible for inclusion.

Second, eligible companies need to be assigned to the Economy "Utilities" as defined by the Standard FactSet Classification.

The determination of the INDEXUNIVERSE is fully rule-based and the INDEX ADMINISTRATOR cannot make any discretionary decisions.

To:

The INDEX UNIVERSE is comprised of all financial instruments which fulfill the below requirements (the "**INDEX UNIVERSE REQUIREMENTS**"):

1. Part of the CANADA INDEX UNIVERSE of the Solactive Canada Broad Market Index (PR) (ISIN: DE000SLA4973), on a SELECTION DAY as published on the SOLACTIVE website: <https://www.solactive.com> or
2. Structured as Limited Partnership and listed on the Toronto Stock Exchange  
Limited Partnerships require an Average Daily Traded Value (ADV) of 1,000,000 CAD over the past 1 month and the past 6 months and ADV of 750,000 CAD over the past 1 month and the past 6 months for stocks that are current INDEX COMPONENTS

All eligible companies need to be assigned to the Economy "Utilities" as defined by the Standard FactSet Classification.

The determination of the INDEX UNIVERSE is fully rule-based and the INDEX ADMINISTRATOR cannot make any discretionary decisions.



Feedback on the proposed changes

If you would like to share your thoughts with Solactive, please use this consultation form and provide us with your personal details and those of your organization.

Name	
Function	
Organization	
Email	
Phone	
Confidentiality (Y/N)	

Solactive is inviting all stakeholders and interested third parties to evaluate the proposed changes to the Methodology for the Solactive Canada Utilities Index and welcomes any feedback on how this may affect and/or improve their use of Solactive indices.



## Consultation Procedure

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until June 21, 2024 (cob).

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on July 08, 2024.

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying "Solactive Canada Utilities Index" as the subject of the email, or

via postal mail to: Solactive AG  
Platz der Einheit 1  
60327 Frankfurt am Main  
Germany

Should you have any additional questions regarding the consultative question in particular, please do not hesitate to contact us via above email address.

# CONTACT

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