

Market Consultation | Solactive Equal Weight Canada Indices

14 August 2025

**Content of the Market Consultation**

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

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| --- | --- | --- |
| **NAME** | **RIC** | **ISIN** |
| Solactive Equal Weight Canada Banks Index | .SOLCBEW | DE000SLA3UC1 |
| Solactive Equal Weight Canada Banks Index - Price Return | .SOLCBEWP | DE000SL0BXG1 |
| Solactive Equal Weight Canada Industrials Index | .SOLCIEW | DE000SLA30R5 |
| Solactive Equal Weight Canada Oil & Gas Index | .SOLCOGEW | DE000SLA30S3 |
| Solactive Equal Weight Canada REIT Index | .SOLCREW | DE000SLA1813 |
| Solactive Equal Weight Canada Utilities Index | .SOLCUEW | DE000SLA1821 |
| Solactive Equal Weight Global Base Metals Index | .SOLGBMEW | DE000SLA33R9 |
| Solactive Equal Weight Global Gold Index | .SOLGLGEW | DE000SLA30U9 |

**Rationale for the Market Consultation**

The market consultation proposes an improvement in ADV calculation by combining the Canada Composite Turnover of both CAD and USD listings trading in Canadian exchanges for securities that have dual currency listings in Canada. The proposed improvement would reflect a better estimate of liquidity of the potential constituent companies in the index selection process.

Our analysis of the proposed change revealed there would have been no impact in the composition as on the last selection day if we used a combined CAD and USD turnover value in ADV calculation instead of the CAD ADV only. However, in future the proposed change would allow us to include companies that would be ineligible based on CAD ADV only but eligible based on combined CAD and USD ADV.

**Proposed Change to the Index Guideline**

The following Methodology change is proposed in the following point of the Index Guideline:



## Index Universe Requirements

The Index Universe is comprised of all financial instruments which fulfill the below requirements (the “Index Universe Requirements“):

***From:***

The ADV is calculated using Canada composite trading data for securities trading in CAD

***To:***

The ADV is calculated using combined Canada composite trading data for securities trading in CAD and USD in Canadian exchanges.

**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 these Equal Weight Indicesand welcomes any feedback on how this may affect and/or improve their use of Solactive indices.

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**Consultation Procedure**

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until *August 28, 2025*

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *September 11, 2025.*

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying “**Market Consultation | Solactive Equal Weight Indices** as the subject of the email, or

via postal mail to: **Solactive AG**

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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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