

## S&P/TSX Indices Consultation Results

**TORONTO, OCTOBER 30, 2017:** S&P Dow Jones Indices (“S&P DJI”) has conducted a consultation with members of the investment community on potential changes to the S&P/TSX Indices. Effective immediately, S&P Dow Jones Indices will implement the following methodology change:

Methodology		
Change	Previous	Updated
The period used to calculate a security’s volume weighted average price (VWAP) for market capitalization purposes	The period used to calculate the VWAP of a security for market capitalization calculation purposes is three trading days.	The period used to calculate the VWAP of a security for market capitalization calculation purposes is 10 trading days.

The table below details the indices impacted by this change.

Index	Related Indices
S&P/TSX Composite Index	<ul style="list-style-type: none"> <li>• S&amp;P/TSX Composite Equal Weight Index</li> <li>• S&amp;P/TSX Capped Composite Index</li> <li>• S&amp;P/TSX Completion Index</li> <li>• S&amp;P/TSX Capped Consumer Discretionary Index</li> <li>• S&amp;P/TSX Capped Industrials Index</li> <li>• S&amp;P/TSX Capped Telecommunication Services Index</li> <li>• S&amp;P/TSX Capped Utilities Index</li> <li>• S&amp;P/TSX Capped Health Care Index</li> <li>• S&amp;P/TSX Capped Consumer Staples Index</li> <li>• S&amp;P/TSX Capped Materials Index</li> <li>• S&amp;P/TSX Capped Energy Index</li> <li>• S&amp;P/TSX Capped Financial Index</li> <li>• S&amp;P/TSX Capped Information Technology Index</li> <li>• S&amp;P/TSX Capped Real Estate Index</li> <li>• S&amp;P/TSX Capped REIT Index</li> <li>• S&amp;P/TSX Income Trust Index</li> <li>• S&amp;P/TSX Equal Weight Diversified Banks Index</li> <li>• S&amp;P/TSX Composite High Dividend Index</li> <li>• S&amp;P/TSX Composite Dividend Index</li> <li>• S&amp;P/TSX High Income Energy Index</li> <li>• S&amp;P/TSX Composite High Beta Index</li> <li>• S&amp;P/TSX Composite Low Volatility Index</li> <li>• S&amp;P/TSX Composite Volatility - High Quintile Index</li> <li>• S&amp;P/TSX Composite Shareholder Yield Index</li> <li>• S&amp;P/TSX Composite Buyback Index</li> </ul>

Index	Related Indices
S&P/TSX Equal Weight Industrials Index	--
S&P/TSX Smallcap Index	--
S&P/TSX Global Mining Index	<ul style="list-style-type: none"> <li>• S&amp;P/TSX Global Gold Index</li> <li>• S&amp;P/TSX Global Base Metals Index</li> <li>• S&amp;P/TSX Equal Weight Global Base Metals Index</li> </ul>
S&P/TSX Equal Weight Global Gold Index	--
S&P/TSX Renewable Energy and Clean Technology Index	--
S&P/TSX Canadian Dividend Aristocrats Index	--
S&P/TSX Preferred Share Index	--

Please note that S&P Dow Jones Indices will not make changes to the minimum float-adjusted market capitalization of the S&P/TSX Composite Index at this time. The minimum float-adjusted market capitalization will remain 0.05% of the index weight, after including the Quoted Market Value (QMV) of that security in the total float-adjusted market capitalization of the index.

For more information about S&P Dow Jones Indices, please visit [www.spdji.com](http://www.spdji.com).

## ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500<sup>®</sup> and the Dow Jones Industrial Average<sup>®</sup>. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has become home to over 1,000,000 indices across the spectrum of asset classes that have helped define the way investors measure and trade the markets.

S&P Dow Jones Indices is a division of S&P Global (NYSE: SPGI), which provides essential intelligence for individuals, companies and governments to make decisions with confidence. For more information, visit [www.spdji.com](http://www.spdji.com).

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