



**VettaFi Canadian Council for Aboriginal
Business Index** **CCAB**

Table of Contents

Introduction	2
Index Objective	2
Highlights	2
Dates	3
Supporting Documents	3
Eligibility Criteria and Index Construction	3
Universe	3
Multiple Share Classes and Dual Listed Companies.....	Error! Bookmark not defined.
Constituent Selection.....	3
Constituent Weightings	3
Index Maintenance.....	4
Rebalancing	4
Corporate Actions	4
Currency of Calculation	4
Index Information.....	4
Contact Information	5
Disclaimer.....	5
Appendix A – Eligible Countries.....	Error! Bookmark not defined.

Introduction

Index Objective

The VettaFi Canadian Council for Aboriginal Business Index is a modified Market Cap Weighted Index of companies who have committed to continual improvement in Indigenous relations and to working across cultures. Companies with higher levels of commitment are given higher weight multipliers in the index.

Highlights

The Canadian Council for Aboriginal Business awards Progressive Aboriginal Relations™ (“PAR”) certification to companies with Indigenous relations strategies. There are four levels ranging from Committed to Gold. PAR Committed companies have submitted a report for one year’s worth of company activities and are in the beginning of their Indigenous relations strategies. PAR Gold companies

demonstrate leadership in Indigenous relations, employment, and business development. (Please see [PAR Companies](#) for additional details.)

Dates

Snapshot Dates: The last trading day of the second month of each calendar quarter.

Reconstitution Date: Indexes reconstituted semi-annually on the third Friday of June and December.

Record Date: Thursday before 2nd Friday of Rebalance Month.

Rebalance Dates: Indexes are rebalanced quarterly on the third Friday of the last month of each calendar quarter.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the [Index Resources](#) page as follows:

Supporting Documents
Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Glossary
Index Change and Consultation Policy

Eligibility Criteria and Index Construction

Universe

Companies with Progressive Aboriginal Relations™ (“PAR”) certification.

Constituent Selection

All companies in the Universe that meet the following criteria are selected:

- A minimum market cap of 100 million CAD.
- A 90-day ADTV of 1 million CAD.

Constituent Weightings

Constituents are weighted by the product of their float market cap and PAR Involvement Multiplier.

$$W_{i,t} = (\text{fmcap}_{i,t} * \text{multiplier}_{i,t}) / (\sum \text{fmcap}_{i,t} * \text{multiplier}_{i,t})$$

where:

$W_{i,t}$ = weight of stock i at the close of day t

$fmcap_{i,t}$ = float market cap of stock i at the close of day t

Constituents are capped at 10% and excess weight is distributed proportionally to uncapped securities within the index.

PAR Involvement Multiplier:

PAR Gold – 4

PAR Silver – 3

PAR Bronze – 2

PAR Committed - 1

Index Maintenance

Rebalancing

The Indexes are rebalanced on the “Rebalance Date” and additionally reconstituted on the “Reconstitution Date”.

Pricing used in share weights used for reconstitutions are as of the “Record Date”.

Share weights for the rebalanced Indexes are computed as of the “Record Date”.

Changes to the Indexes related to the rebalances are as of the “Rebalance Date”.

Additions are only made on reconstitution dates.

Corporate Actions

Please refer to the Index Maintenance Policy document for information on Corporate Action processing.

Currency of Calculation

CAD

Index Information

Index	Type	Ticker	Base Date	Base Value	Launch Date
VettaFi Canadian Council for Aboriginal Business Index	Price	CCAB	12/15/2000	1000	12/29/2023
VettaFi Canadian Council for Aboriginal Business Index	Total Return	CCABT	12/15/2010	1000	12/29/2023
VettaFi Canadian Council for Aboriginal Business Index	Net	CCABN	12/15/2010	1000	12/29/2023

Contact Information

For any questions regarding an index, please contact: indexgovernance@vettafi.com

Disclaimer

The Indices are proprietary to VettaFi. No use or publication may be made of an Index, or any of its provisions or values, without the prior written consent of VettaFi. VettaFi is not responsible for any errors or omissions, regardless of the cause, for the results obtained from the use of the Content. In no event shall VettaFi be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special, or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the Content.