CABI / TMX VettaFi Canadian T-Bill Index

Index fact sheet as of October 30, 2026

CABI Facts

Ticker
Total Return: TVCBBTOP

Index Launch
September 30, 2025

Base Value
100 on May 31, 2019

Index Currency
CAD

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

Index Characteristics

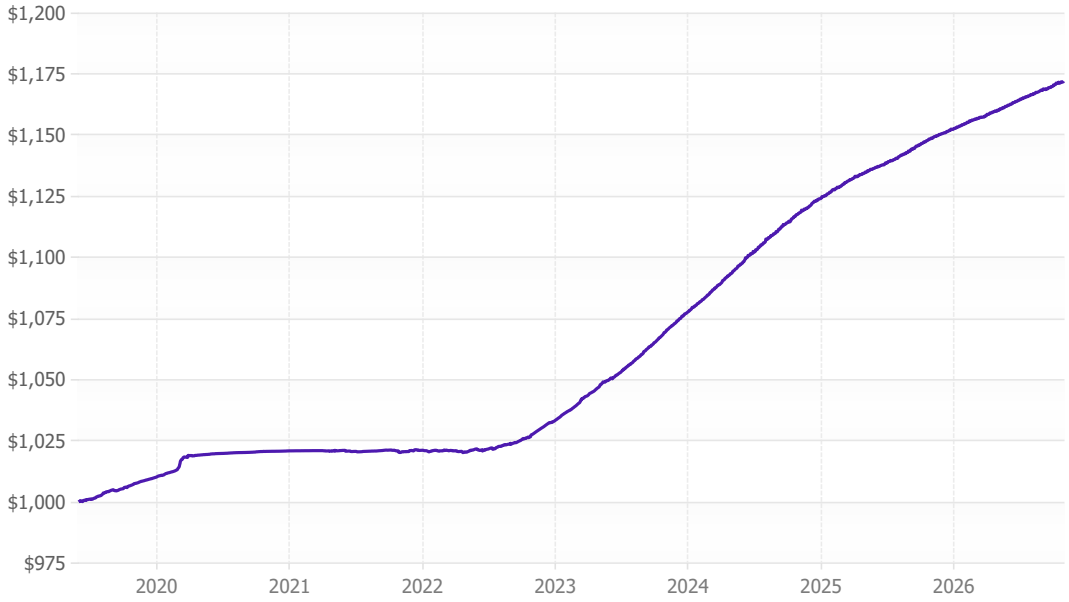
Number of Issues	19
Market Value	$306.49 Billion
Remaining Term	0.31
Modified Duration	0.23
Yield	2.21%
Asset Swap Spread	-8.26 bps

Performance Data

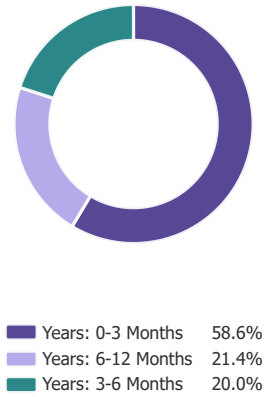
3 Month	0.47%
6 Month	1.05%
Year-to-Date	1.70%
1 Year	2.02%
Annualized 3 Year	3.10%
Annualized 5 Year	2.81%
Since Inception	2.16%

The TMX VettaFi Canada T-Bill Index tracks the performance of a portfolio of Canadian T-Bills.

Performance of $1,000 invested



Term Breakdown



VettaFi is a differentiated index provider, helping asset managers across the globe build and grow their product suites. With an industry-leading index platform, it partners with issuers to develop innovative investment solutions and bring them to market. Beyond that, its modern distribution solutions help clients scale products and achieve success.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the TMX VettaFi Canadian T-Bill Index. Performance is provided on a total-return basis. The TMX VettaFi Canadian T-Bill Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.