

CABI / TMX VettaFi Canadian T-Bill Index

Index fact sheet as of June 30, 2026

CABI Facts

Ticker
Total Return: TVCBBTOP

Index Launch
September 30, 2025

Base Value
100 on May 31, 2019

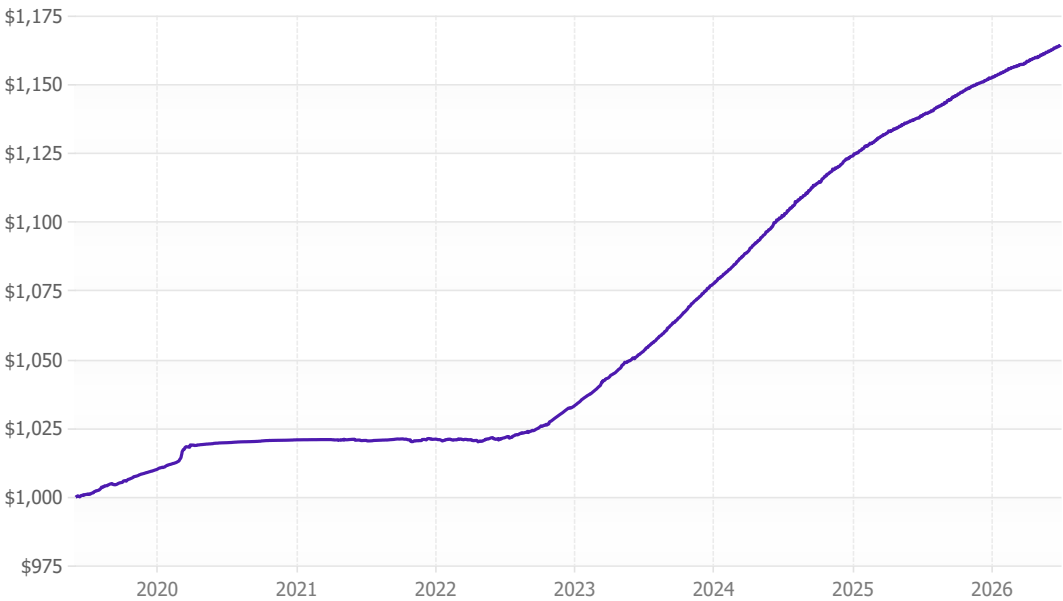
Index Currency
CAD

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

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

Performance of \$1,000 invested



Term Breakdown



Index Characteristics

Number of Issues	20
Market Value	\$292.28 Billion
Remaining Term	0.31
Modified Duration	0.23
Yield	1.84%
Asset Swap Spread	-6.30 bps

Performance Data

3 Month	0.56%
6 Month	1.03%
Year-to-Date	1.03%
1 Year	2.27%
Annualized 3 Year	3.40%
Annualized 5 Year	2.67%
Since Inception	2.17%

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