CASI / TMX VettaFi Canadian Laddered Strip Index

Index fact sheet as of June 30, 2026

CASI Facts

Ticker
Total Return: TVCBSTOP

Index Launch
September 30, 2025

Base Value
100 on June 30, 2016

Index Currency
CAD

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

Index Characteristics

Number of Issues	55
Market Value	$50.06 Million
Remaining Term	3.00
Modified Duration	2.86
Yield	3.07%
Benchmark Spread	21.41 bps
Asset Swap Spread	35.74 bps

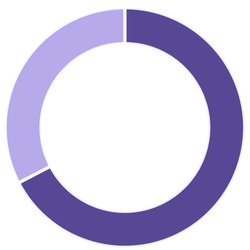
Performance Data

3 Month	1.14%
6 Month	1.51%
Year-to-Date	1.51%
1 Year	3.19%
Annualized 3 Year	4.52%
Annualized 5 Year	1.17%
Annualized 10 Year	1.42%
Since Inception	1.42%

The TMX VettaFi Canada Ladder Strip Index tracks the performance of a portfolio of Canadian national government and provincial strips

Performance of $1,000 invested

Term Breakdown



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