

# CASI / TMX VettaFi Canadian Laddered Strip Index

Index fact sheet as of March 31, 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

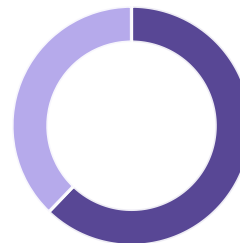
**Index Rules**  
Available at [vettafi.com](http://vettafi.com)

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



Years: 0-4 Years 62.2%  
Years: 4-7 Years 37.8%

## Index Characteristics

Number of Issues	55
Market Value	\$50.15 Million
Remaining Term	3.26
Modified Duration	3.11
Yield	3.19%
Benchmark Spread	24.91 bps
Asset Swap Spread	32.38 bps

## Performance Data

3 Month	0.36%
6 Month	0.65%
Year-to-Date	0.36%
1 Year	2.32%
Annualized 3 Year	3.57%
Annualized 5 Year	0.97%
Annualized 8 Year	1.56%
Since Inception	1.34%

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