

FTSE Canada Treasury Bill Index Series - Ground Rule Update

26 June 2020

FTSE Russell would like to inform clients of the following update to the FTSE Canada Treasury Bill Index Series Ground Rules which is effective immediately:

Section 5: Index Methodology (updates in bold)

4.0 Index Methodology

Each T-Bill index is assumed to always own the current on the run T-Bill for the relevant term to maturity. The three-month index rolls over the current T-Bill **based on the auction schedule of 3-month T-Bills**. The six-month and one-year indexes roll over the current T-Bill based on the auction schedule **of 6-month and 1-year T-Bills**. **If the** auction is a re-opening of the current T-Bill, **there is** no impact on the T-Bill index. The 1 and 2-month T-Bills are treated differently because there **is** no auction; **they roll over the current T-Bill as the 3-month T-Bill rolls down**.

- 4.3 In order to be eligible for the indexes, bonds must have a price assigned from a price source as specified in Section 5 of these Ground Rules. **The T-Bill indexes use bid prices for index calculations with 3PM EST snapshot.**

An updated copy of the FTSE Canada Treasury Bill Index Series Ground Rules (v2.4) is now available using the following link: [FTSE_Canada_Treasury_Bill_Index_Series.pdf](#)

Or on the FTSE Russell website: www.ftserussell.com

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