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FTSE Canada Buy-and-Hold Treasury Bill Index

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FTSE Russell is pleased to announce the launch of the **FTSE Canada Buy-and-Hold Treasury Bill Index** which holds all Government of Canada Treasury Bills (T-Bills) between 0 to 12 months to maturity and rebalances with the Bank of Canada T-Bill auction schedule, enabling close tracking of the money market instruments and supporting ultra-short investment strategies.

The Index provides a comprehensive view of the Canadian money market by adding newly auctioned T-Bills on the auction settlement dates and holding until the last business day prior to maturity. The following term sub-indices are also published and rolled based on the bi-weekly Bank of Canada auction schedule:

Overall / 0-1M / 0-2M / 0-3M / 0-6M / 1-2M / 1-3M / 1-6M / 1-12M / 2-3M / 2-6M / 2-12M / 3-6M / 3-12M / 6-12M

The Index publishes daily with full set of security-level and index-level data to add transparency to the ultra-short term fixed income market. It also allows for customization to combine with rolled-down bonds from the Universe Bond Index for ultra-short investment thesis.

For more details on the index, please refer to the [Methodology](#). If you are interested to learn more, please reach out to ftsebond@ftserussell.com / 416.572.7979 or contact your FTSE representative to discuss.

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