

# Bloomberg CAD Short Treasury 1-12m Float Adjusted Index

The Bloomberg CAD Short Treasury 1-12m Float Adjusted Index measures the universe of Canadian Dollar denominated Treasury bonds between one month and up to, but not including one year to maturity. Real Return Bonds (RRBs), STRIPS, Hypothetical bonds, and floating-rate bonds are ineligible for inclusion. Holdings are float adjusted to reflect the Government of Canada's Purchase Program. This index was created in February 2024 with history backfilled to January 2019.

This document should be read in conjunction with the [Bloomberg Fixed Income Methodology](#).

**Index ID** 38561

**Base Currency Index Ticker** I38561CA: Total Return CAD Unhedged

## Features Specific to this Index

**Eligible Currencies** Principal and Interest must be denominated in CAD.

**Maturity** At least one month until final maturity and up to, but not including 1 year until final maturity. Eligibility is based on time until maturity as of the end of the current month.

**Float Adjustment** Adjustments to each security's amount outstanding are made using the latest data available until T-3 business days in the Projected Universe. The adjustments are reflected in the Returns Universe in the following month.

Security Types	Included	Excluded
	<ul style="list-style-type: none"> <li>CAD-denominated nominal T-bills and Treasury Bonds</li> </ul>	<ul style="list-style-type: none"> <li>Separate Trading of Registered Interest and Principal of Securities (STRIPS)</li> <li>Hypothetical Bonds</li> <li>Real Return Bonds (RRBs), Inflation-Linked Securities</li> <li>Floating-rate Securities</li> </ul>

## Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

### Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the [Bloomberg Fixed Income Methodology](#) for ESG disclosures.

### Document Version History

Date	Update
September 2024	Document Created.

## Disclaimer

BLOOMBERG, BLOOMBERG INDICES and the Bloomberg CAD Short Treasury 1-12m Float Adjusted Index are trademarks or service marks of Bloomberg Finance L.P. Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited, the administrator of the Indices (collectively, "Bloomberg") or Bloomberg's licensors own all proprietary rights in the Indices. Bloomberg does not guarantee the timeliness, accuracy or completeness of any data or information relating to the Indices. Bloomberg makes no warranty, express or implied, as to the Indices or any data or values relating thereto or results to be obtained therefrom, and expressly disclaims all warranties of merchantability and fitness for a particular purpose with respect thereto. It is not possible to invest directly in an Index. Back-tested performance is not actual performance. Past performance is not an indication of future results. To the maximum extent allowed by law, Bloomberg, its licensors, and its and their respective employees, contractors, agents, suppliers and vendors shall have no liability or responsibility whatsoever for any injury or damages - whether direct, indirect, consequential, incidental, punitive or otherwise - arising in connection with the Indices or any data or values relating thereto - whether arising from their negligence or otherwise. This document constitutes the provision of factual information, rather than financial product advice. Nothing in the Indices shall constitute or be construed as an offering of financial instruments or as investment advice or investment recommendations (i.e., recommendations as to whether or not to "buy", "sell", "hold", or to enter or not to enter into any other transaction involving any specific interest or interests) by Bloomberg or a recommendation as to an investment or other strategy by Bloomberg. Data and other information available via the Indices should not be considered as information sufficient upon which to base an investment decision. All information provided by the Indices is impersonal and not tailored to the needs of any person, entity or group of persons. Bloomberg does not express an opinion on the future or expected value of any security or other interest and do not explicitly or implicitly recommend or suggest an investment strategy of any kind. Customers should consider obtaining independent advice before making any financial decisions. © 2024 Bloomberg. All rights reserved. This document and its contents may not be forwarded or redistributed without the prior consent of Bloomberg.

The BLOOMBERG TERMINAL service and Bloomberg data products (the "Services") are owned and distributed by Bloomberg Finance L.P. ("BFLP") except (i) in Argentina, Australia and certain jurisdictions in the Pacific islands, Bermuda, China, India, Japan, Korea and New Zealand, where Bloomberg L.P. and its subsidiaries distribute these products, and (ii) in Singapore and the jurisdictions serviced by Bloomberg's Singapore office, where a subsidiary of BFLP distributes these products

### Take the next step.

For additional information,  
email [indexhelp@bloomberg.net](mailto:indexhelp@bloomberg.net)  
or press the <HELP> key twice  
on the Bloomberg Terminal\*

[bloomberg.com/indices](https://www.bloomberg.com/indices)

<b>Beijing</b> +86 10 6649 7500	<b>Hong Kong</b> +852 2977 6000	<b>New York</b> +1 212 318 2000	<b>Singapore</b> +65 6212 1000
<b>Dubai</b> +971 4 364 1000	<b>London</b> +44 20 7330 7500	<b>San Francisco</b> +1 415 912 2960	<b>Sydney</b> +61 2 9777 8600
<b>Frankfurt</b> +49 69 9204 1210	<b>Mumbai</b> +91 22 6120 3600	<b>São Paulo</b> +55 11 2395 9000	<b>Tokyo</b> +81 3 4565 8900