

Bloomberg Japan Government Float Adjusted Bond Index

This document is intended to be read in conjunction with the [Bloomberg Global Aggregate Index Methodology](#); these documents collectively constitute the index methodology for this Index.

The Bloomberg Japan Government Float Adjusted Bond Index is based on the Bloomberg Global Aggregate Index, and applies additional rules for eligibility. To be eligible for the index, bonds must be Japanese Yen-denominated, and must be from a Treasury, Local Authority or Agency issuer. The index was launched in April 2004, with index history available from March 1, 2004.

Description of Index Constituents JPY denominated Treasury, Agency or Local Authority bonds

Index Ticker LFG2TRJU Index: Total Return JPY Unhedged

Eligibility Requirements:

Currency Principal and coupon must be denominated in JPY

Sector Treasury, Agency, and Local Authority issuer only

Credit Rating Investment Grade

Minimum Amount Outstanding JPY 35Bn minimum par amount outstanding

Maturity Securities with at least one year remaining to maturity, regardless of optionality.

Minimum Liquidity Requirements See Minimum Amount Outstanding specified above

Rebalance Date Monthly

Float Adjustment

- Adjustments to each security's amount outstanding are made on a monthly basis using the latest data available until T-3 business days in the Projected Universe for Bank of Japan purchases of JGBs.
- The adjustments are reflected in the Returns Universe in the following month.

Environmental, Social and Governance (ESG)

The Index does not take into account any ESG factors or pursue any ESG objectives, please refer to the [Bloomberg Fixed Income Methodology](#) ESG disclosure

Document Version History

| Date | Update |
|---------------|---------------------------|
| November 2023 | Publication in new format |

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