

# Bloomberg Japan Treasury Index

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

The Bloomberg Japan Treasury Index contains fixed-rate investment grade treasury debt denominated in Japanese Yen. The index represents the JPY treasury sector of the Global Treasury Index. The index was created in 2023, with history backfilled to January 1, 2013.

Description of Index Constituents	JPY Treasury Bonds
Index Ticker	I38292JP Index: Total Return JPY Unhedged

## Eligibility Requirements

Currency	Principal and interest must be denominated in JPY
Sector	Treasury
Credit Rating	Investment Grade
Minimum Amount Outstanding	JPY 35bn minimum par amount outstanding
Maturity	At least one year until final maturity, regardless of optionality
Rebalance Frequency	Monthly
Minimum Liquidity Requirements	See Minimum Amount Outstanding specified above

## Document Version History

Date	Update
October 2023	Publication in new format

## 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.

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