Fixed Income Indexes

VettaFi Japanese Government Index JGI

Jun 2025

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Introduction

Index Objective

The VettaFi Japanese Government Index (formerly owned and administered by Credit Suisse) tracks the performance of JPY denominated bonds issued in the Japanese Government bond market.

Highlights

With history available all the way back to January 1994, the JGI allows for relative value and portfolio performance analysis in varied market environments.

VettaFi acquired the Credit Suisse Fixed Income indices in February 2025 and possesses complete live data since inception. Bond pricing and analytics are sourced from ICE Data Services (Intercontinental Exchange), Swiss bond pricing is provided by SIX Swiss Exchange, and Canadian bond pricing from Confluence.

Dates

Rebalance/Reconstitution Dates: Indexes are rebalanced/reconstituted monthly on the last business date of the month.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the Index Resources page as follows:

Supporting Documents
FI Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Index Change and Consultation Policy

Index Construction

Universe

Japanese Government bonds denominated in JPY and traded in the domestic Japanese Government bond market.

Constituent Selection

The bond selection process consists of rule-based inclusion criteria. Bonds that do not have reliable, consistent vendor pricing are excluded from the index, and bonds that are found to not actively trade in the secondary market may also be excluded.

The following criteria apply:

- Bonds must be issued by the Japanese Government.
- Bonds must be listed on the Tokyo Stock Exchange
- Only fixed non-zero-coupon bonds are eligible
- Bonds must have a minimum outstanding balance of greater than 10 billion yen
- Bonds must have a maturity of greater than two years at issuance
- Bonds must have at least one year to maturity
- Bonds become eligible one month after issuance
- Of the 4 allocations (competitive bidding, non-competitive bidding, underwritten with fixed allocations, and public sector allocation), the competitive amount is used as the initial amount for index purposes

Bond Pricing

The index is calculated each trading day using bid pricing.

Constituent Weightings

Constituents are market-cap weighted.

Index Maintenance

Rebalancing and Reconstitution

Index compositions are updated once a month on the last business day of the previous month and take effect on the first business day of the month. This composition remains constant throughout the month.

Corporate Actions

Please refer to the Fixed Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index history availability, base dates and base values are shown in the table below.

Index	**Base Date**	**Base Value**	**Price Index**	**Total Return Index**
VettaFi Japanese Government Bond Index	12/31/1993	100	CSJGTOPR	CSJGTOTR

Methodology Updates and Changes

Date	**Version**	**Previous**	**New**
Jan 2026	1.0.0	Indexes were previously calculated by Credit Suisse. Previous methodology is the May 2015 Credit Suisse's Japanese Corporate Index methodology.	Initial Version of rebranded indices with VettaFi as the new owner and administrator.

Index Calculation

Please refer to the Fixed Income Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

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