Indian Government FAR Bond Index

This document is intended to be read in conjunction with the <u>Bloomberg Fixed Income Index Methodology</u>; these documents collectively constitute the index methodology for this Index.

The Bloomberg Indian Government FAR Bond Index measures the performance of INR-denominated, fixed-rate, nominal Treasury bonds issued by the Government of India under the Fully Accessible Route ("FAR"). To be included in the index, securities must have at least one year to maturity and at least INR 10bn par amount outstanding. The index was launched in June 2021, with history backfilled to February 1, 2019.

Description of	INR denominated, Fixed rate, Nominal Treasury Bonds
Index Constituents	

Index Ticker I36285 Index

Eligibility Requirements

Currency	Principal and coupon must be denominated in INR; Index versions calculated in USD, EUR, GBP, INR, JPY.		
Sector	Treasury		
Quality	No minimum credit quality requirement		
Minimum Amount Outstanding	INR 10Bn minimum par amount outstanding		
Security Types	IncludedOriginal issue zero coupon	Ехо •	cluded Inflation-linked bonds Floating-rate bonds
Maturity	At least one year until final maturity, regardless of optionality		
Rebalance Frequency	Monthly		
Minimum Liquidity Requirements	See Minimum Amount Outstanding above for Minimum Liquidity Requirement.		

Environmental, Social and Governance (ESG)

The Index does not take into account any ESG factors or pursue any ESG objectives, please refer to the <u>Bloomberg Fixed Income</u> <u>Methodology</u> ESG disclosure

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