

Bloomberg India Government FAR Bond 100bn Net Return Index

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

The Bloomberg India Government FAR Bond 100bn Net Return Index measures the performance of INR-denominated, fixed-rate, nominal Treasury bonds issued by the Government of India under the Fully Accessible Route ("FAR"), adjusted for a withholding tax rate. To be included in the index, securities must have at least one year to maturity and at least INR 100bn par amount outstanding. The index was launched in August 2024, with history backfilled to January 1, 2014*.

Description of INR denominated, Fixed rate, Nominal Treasury Bonds

Index Constituents

Index Ticker I38933US: Total Return USD Unhedged

Features Specific to this Index

Currency Principal and coupon must be denominated in INR; Index versions calculated in USD, EUR and CHF.

Sector Treasury

Quality No minimum credit quality requirement

Minimum Amount Outstanding INR 100Bn minimum par amount outstanding

Tax Adjustment 10% withholding tax rate is applied to the returns.

Security Types	Included	Excluded
	• Original issue zero coupon	• 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.

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.

*Prior to February 1, 2019 index included all INR-denominated, fixed-rate, nominal treasury bonds with Amount outstanding of at least 100bn INR.

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
August 2024	Index creation

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