

Bloomberg China HC Future Tracker Funded Indices Methodology

July, 2024

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Introduction

This document is intended to be read in conjunction with the [Bloomberg Multi-Asset Basket of Indices Methodology](#); these documents collectively constitute the index methodology for the Indices.

The Bloomberg China HC Future Tracker Funded Indices (the "Index") aims to reflect the performance of a fixed weighted long position in the respective indices according to Table 2. The calculation of the Index follows the methodology specified in the [Bloomberg Multi-Asset Basket of Indices Methodology](#). There are no minimum liquidity requirements.

Index Specification

Fixings	<table border="1"> <thead> <tr> <th>Fixing</th> <th>Price Source</th> <th>FX Data Source</th> </tr> </thead> <tbody> <tr> <td>Closing Fixing</td> <td>Bloomberg Indices</td> <td>BISL Derived FX Data Methodology BFIX London 4 P.M.</td> </tr> </tbody> </table>	Fixing	Price Source	FX Data Source	Closing Fixing	Bloomberg Indices	BISL Derived FX Data Methodology BFIX London 4 P.M.		
Fixing	Price Source	FX Data Source							
Closing Fixing	Bloomberg Indices	BISL Derived FX Data Methodology BFIX London 4 P.M.							
Funded Constituents	The set of indices listed Table 2 whose currency listed under column 'Constituent Currency' is the same as the Index Currency.								
Index Base Date	The relevant date as specified under column 'Index Base Date' in Table 1.								
Index Base Value	100.0000								
Index Business Days	A day subject to the relevant calendar or days as specified under column 'Index Business Days' in Table 1.								
Index Commencement Date	The relevant date as specified under column 'Index Commencement Date' in Table 1.								
Index Currency	The relevant currency as specified under column 'Index Currency' in Table 1.								
Observation Business Days	<table border="1"> <thead> <tr> <th>Data Field</th> <th>Observation Business Days</th> </tr> </thead> <tbody> <tr> <td>Index</td> <td>Index Business Days</td> </tr> <tr> <td>Price</td> <td>Index Business Days</td> </tr> <tr> <td>Spot Exchange Rate</td> <td>Index Business Days</td> </tr> </tbody> </table>	Data Field	Observation Business Days	Index	Index Business Days	Price	Index Business Days	Spot Exchange Rate	Index Business Days
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Data Field	Observation Lag								
Index	0 (zero)								
Price	0 (zero)								
Spot Exchange Rate	0 (zero)								
Price Currency	The relevant currency as specified under column 'Constituent Currency' in Table 2.								
Pricing Days	The business days with respect to each Constituent.								
Rebalance Business Days	Index Business Days.								
Rebalance Length	1 (one) day								
Rebalance Start Date	Every Index Business Days.								
Units Determination Business Days	Index Business Days.								
Unit Determination Lag	0 (zero)								
Weighting Scheme	Fixed Weight								

Table 1: Index Information

Index Name	Index Short Name	Ticker	Index Currency	Index Base Date	Index Business Days	Index Return Type	Index Commencement Date
Bloomberg China HC Future Tracker LT-6SD 4DR Monthly 90% Funded Index	BBG CN HC 90pct TR	BTHC1L9F	HKD	08 th December 2003	Monday to Friday	Total Return	06 th October 2023
Bloomberg China 2x Leverage HC Future Tracker LT-6SD 4DR Monthly 80% Funded Index	BBG CN 2xHC 80pct TR	BTHC2L8F	HKD	08 th December 2003	Monday to Friday	Total Return	06 th October 2023
Bloomberg China -1x Inverse HC Future Tracker LT-6SD 4DR Monthly 90% Funded Index	BBG CN -1xHC 90pct TR	BTHC1I9F	HKD	08 th December 2003	Monday to Friday	Total Return	06 th October 2023
Bloomberg China -2x Inverse HC Future Tracker LT-6SD 4DR Monthly 80% Funded Index	BBG CN -2xHC 80pct TR	BTHC2I8F	HKD	08 th December 2003	Monday to Friday	Total Return	06 th October 2023

Table 2: Constituents

The calculation of the Bloomberg China HC Future Tracker LT-6SD 4DR Monthly Index follows the methodology specified in the [Bloomberg China HC Future Tracker LT-6SD 4DR Monthly Index Methodology](#). The calculation of the Bloomberg South Korea BOK Base Rate Daily Total Return Index follows the methodology specified in the [Bloomberg Overnight Cash Indices Methodology](#).

Index Name	Constituent	Constituent Ticker	Return Type	Constituent Currency	Weights
Bloomberg China HC Future Tracker LT-6SD 4DR Monthly 90% Funded Index	Bloomberg China HC Future Tracker LT-6SD 4DR Monthly Index	BTSHCIE	Excess Return	HKD	100%
	Bloomberg South Korea BOK Base Rate Daily Total Return Index	-	Total Return	KRW	90%
Bloomberg China 2x Leverage HC Future Tracker LT-6SD 4DR Monthly 80% Funded Index	Bloomberg China HC Future Tracker LT-6SD 4DR Monthly Index	BTSHCIE	Excess Return	HKD	200%
	Bloomberg South Korea BOK Base Rate Daily Total Return Index	-	Total Return	KRW	80%
Bloomberg China -1x Inverse HC Future Tracker LT-6SD 4DR Monthly 90% Funded Index	Bloomberg China HC Future Tracker LT-6SD 4DR Monthly Index	BTSHCIE	Excess Return	HKD	-100%
	Bloomberg South Korea BOK Base Rate Daily Total Return Index	-	Total Return	KRW	90%
Bloomberg China -2x Inverse HC Future Tracker LT-6SD 4DR Monthly 80% Funded Index	Bloomberg China HC Future Tracker LT-6SD 4DR Monthly Index	BTSHCIE	Excess Return	HKD	-200%
	Bloomberg South Korea BOK Base Rate Daily Total Return Index	-	Total Return	KRW	80%

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 Multi-Asset Basket of Indices Methodology](#) for ESG disclosures.

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