Bloomberg China HC Future Tracker Funded Indices Methodology

July, 2024

Bloomberg

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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

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

Data Field	Observation Business Days
Index	Index Business Days
Price	Index Business Days
Spot Exchange Rate	Index Business Days

Observation Lag

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	08th December 2003	Monday to Friday	Total Return	06th October 2023
Bloomberg China 2x Leverage HC Future Tracker LT-6SD 4DR Monthly 80% Funded Index	BBG CN 2xHC 80pct TR	BTHC2L8F	HKD	08th December 2003	Monday to Friday	Total Return	06th October 2023
Bloomberg China -1x Inverse HC Future Tracker LT-6SD 4DR Monthly 90% Funded Index	BBG CN -1xHC 90pct TR	BTHC1I9F	HKD	08th December 2003	Monday to Friday	Total Return	06th October 2023
Bloomberg China -2x Inverse HC Future Tracker LT-6SD 4DR Monthly 80% Funded Index	BBG CN -2xHC 80pct TR	BTHC2I8F	HKD	08th December 2003	Monday to Friday	Total Return	06th 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	BTSHC1E	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	BTSHC1E	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	BTSHC1E	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	BTSHC1E	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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