

# **Bloomberg Blended NVIDIA and Korean Bond Index 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 Blended NVIDIA and Korean Bond Index (the "Index") aims to reflect the performance of a fixed weighted long position in the respective constituents 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

Currency Pair	Fixing	Price Source	FX Data Source	Valid From (and including)	Valid To (and including)
USDKRW	Close	Bloomberg Indices	<a href="#">BISL Derived FX Data Methodology</a> BFIX Tokyo 15:30	August 1, 2016	Present
USDKRW	Close	Bloomberg Indices	<a href="#">BISL Derived FX Data Methodology</a> BFIX Tokyo 15:00	Index Base Date	Jul 29, 2016

### 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

1000.0000

### 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

  

Data Field	Observation Lag
Index	0 (zero)
Price	0 (zero)
Spot Exchange Rate	0 (zero)

### Observation Lag

### 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

1 (one)

### Weighting Scheme

Fixed Weight

**Table 1: Index Information**

Index Name	Ticker	Index Currency	Index Base Date	Index Business Days	Index Return Type	Index Commencement Date
Bloomberg Blended NVIDIA and Korean Bond Index	BTSIBNKB	KRW	1-Apr-2015	Monday to Friday	Total Return	28-Oct-2022

**Table 2: Constituents**

The calculation of the Bloomberg Short Term Select KRW Index follows the methodology specified in the [Bloomberg Short Term Select KRW Index Methodology](#).

Constituent Tag	Constituent	Constituent Ticker	Return Type	Constituent Currency	Weights	Timezone Lag Constituent	Price Lag
Equity	NVIDIA Corp	NVDA UW	Price Return	USD	30%	Yes	1
Fixed Income*	Bloomberg Short Term Select KRW Index	I37344KR	Total Return	KRW	70%	No	0

\* Prior to 31<sup>st</sup> January 2019, the fixed income constituent was represented by Bloomberg Global Treasury South Korea 1-3 Yr KRW Unhedged Index (I28630KR Index).

## 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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