

**HKEX Virtual Asset Index Series** 

Ether Index Series Index Factsheet

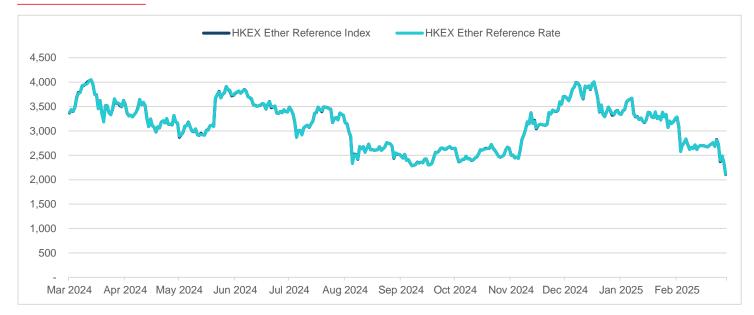
February 2025

### **Overview**

The **HKEX Ether Index Series** is designed to measure the price performance of Ether, providing real-time and daily reference prices in the Asian time zone. The real-time reference index, **HKEX Ether Reference Index**, is a 24-hour volume weighted reference spot price using prices aggregated from the major virtual asset exchanges. The daily reference rate, **HKEX Ether Reference Rate**, is designed for the settlement of financial products. The daily reference rate is calculated every day within the 1-hour window from 3-4pm HKT, designed specifically for use by Asian investors and issuers. The index series is calculated every day including business holiday.

### **Index Information**

Index Launch Date	15 November 2024
Base Date	31 December 2016
Base Currency	USD
Review Frequency	Semi-annually Constituent Exchange Review (June and December); and Quarterly Inclusion (March and September)



# **1 Year Index Performance**

## **Constituent Exchanges**

Exchanges (by alphabetical order) Bitstamp, Bullish, Coinbase, Kraken, LMAX

## **Performance and Risk**

				Return			Annualiz	ed Return
Performance	Index Level	1M	3M	6M	1YR	YTD	3YR	5YR
HKEX Ether Reference Index	2,103.65	-35.11%	-43.20%	-16.56%	-39.36%	-37.18%	-7.25%	55.73%
HKEX Ether Reference Rate	2,110.92	-35.20%	-43.03%	-16.27%	-39.11%	-37.00%	-7.06%	55.93%
Annual Performance	2020	2021		2022		2023	2024	
HKEX Ether Reference Index	469.49%	396.11%		-67.85%		91.79%	45.96%	
HKEX Ether Reference Rate	469.80%	395.40%		-67.86%		91.89%	46.11%	
		Annualized						
Volatility	6M		1YR	YTD	)	3YR		5YR
HKEX Ether Reference Index	45.71%		67.73%	31.81	%	66.18%	7	9.10%
HKEX Ether Reference Rate	46.63%	69.22%		32.99%		66.90%	7	9.63%

## Vendor Code

	Frequency	Refinitiv Code	Bloomberg Code
HKEX Ether Reference Index	Real-time (approximately every second)	.HKEXETH	НКЕХЕТН
HKEX Ether Reference Rate	Daily at 4 p.m.	.HKEXERR	HKEXERR

#### For more information about the index series:

HKEX Virtual Asset Index Series	HKEX Ether Index Series	Index Methodology

#### Enquiry

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