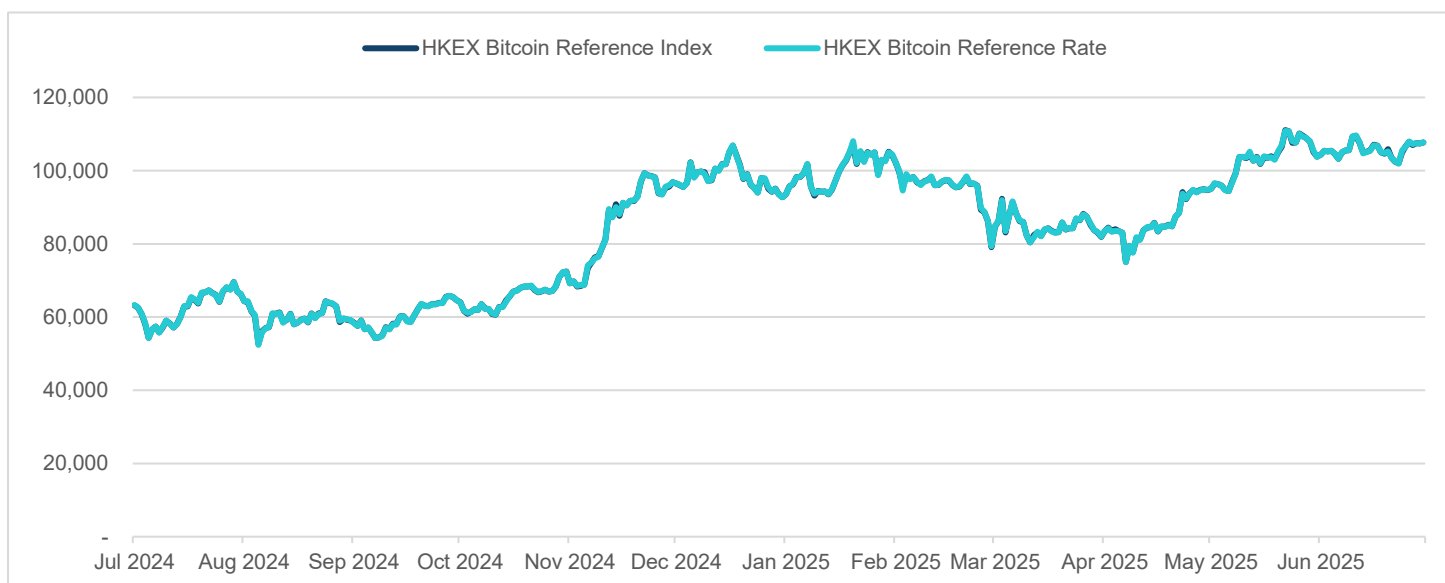## Overview

The **HKEX Bitcoin Index Series** is designed to measure the price performance of Bitcoin, providing real-time and daily reference prices in the Asian time zone. The real-time reference index, **HKEX Bitcoin 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 Bitcoin 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

Performance	Index Level	1M	3M	6M	1YR	YTD	3YR	5YR
			Return				Annualized Return	
HKEX Bitcoin Reference Index	107,658.49	3.71%	31.44%	16.11%	75.30%	16.11%	77.02%	63.77%
HKEX Bitcoin Reference Rate	107,672.26	3.75%	31.39%	16.11%	75.27%	16.11%	77.10%	63.79%

Annual Performance	2020	2021	2022	2023	2024
HKEX Bitcoin Reference Index	303.56%	61.74%	-64.91%	156.82%	118.08%
HKEX Bitcoin Reference Rate	303.50%	61.63%	-64.89%	156.56%	118.48%

Volatility	6M	1YR	YTD	3YR	5YR
				Annualized	
HKEX Bitcoin Reference Index	33.44%	49.46%	33.44%	48.56%	59.97%
HKEX Bitcoin Reference Rate	33.57%	49.92%	33.57%	48.86%	60.07%

Vendor Code

	Frequency	Refinitiv Code	Bloomberg Code
HKEX Bitcoin Reference Index	Real-time (approximately every second)	.HKEXBTC	HKEXBTC
HKEX Bitcoin Reference Rate	Daily at 4 p.m.	.HKEXBRR	HKEXBRR

For more information about the index series:

HKEX Virtual Asset Index Series	HKEX Bitcoin Index Series	Index Methodology

Enquiry

indices@hkex.com.hk

Disclaimer