

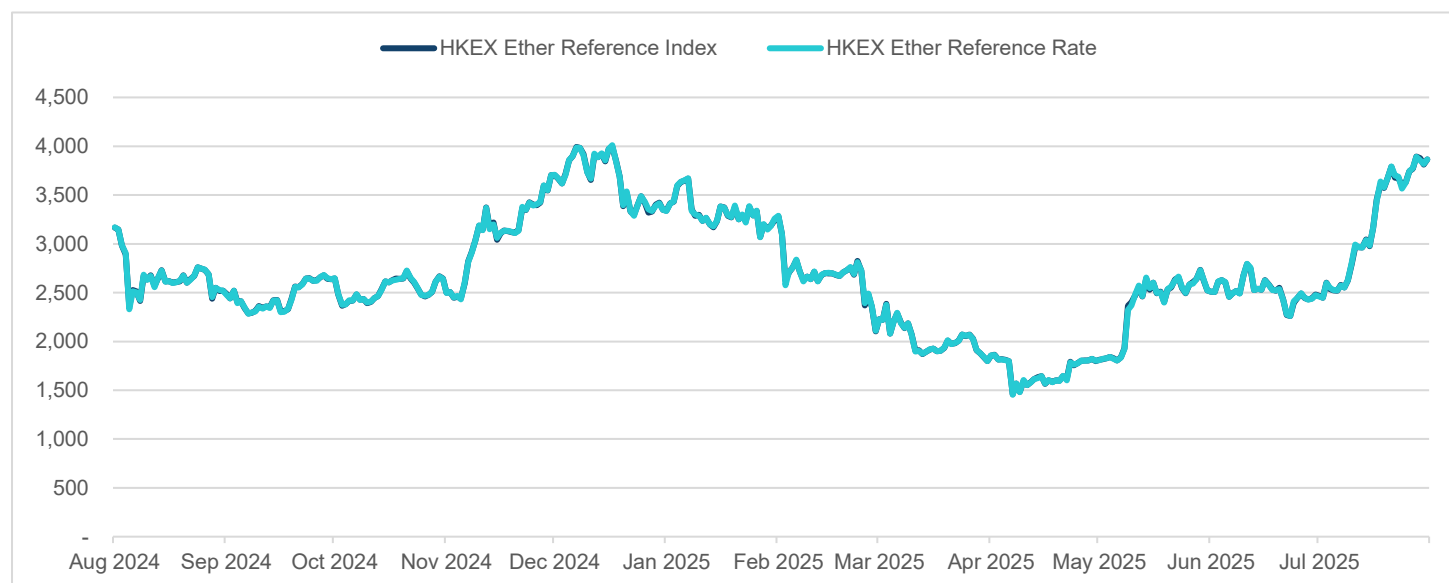
## Overview

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<br>Quarterly Inclusion (March and September) |

## 1 Year Index Performance



## Constituent Exchanges

### Exchanges

(by alphabetical order)

Bitstamp, Bullish, Coinbase, Kraken, LMAX

# Performance and Risk

| Return                     |             |        |         |        |        |        | Annualized Return |        |
|----------------------------|-------------|--------|---------|--------|--------|--------|-------------------|--------|
| Performance                | Index Level | 1M     | 3M      | 6M     | 1YR    | YTD    | 3YR               | 5YR    |
| HKEX Ether Reference Index | 3,863.52    | 55.71% | 115.02% | 19.18% | 16.51% | 15.38% | 31.52%            | 62.84% |
| HKEX Ether Reference Rate  | 3,866.03    | 56.17% | 114.59% | 18.68% | 16.34% | 15.38% | 31.49%            | 62.89% |

| 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% |

| Volatility                 | 6M     | 1YR    | YTD    | Annualized |        |
|----------------------------|--------|--------|--------|------------|--------|
|                            |        |        |        | 3YR        | 5YR    |
| HKEX Ether Reference Index | 58.84% | 74.74% | 61.30% | 63.76%     | 78.03% |
| HKEX Ether Reference Rate  | 59.18% | 75.54% | 61.88% | 64.26%     | 78.65% |

# Vendor Code

|                            | Frequency                                 | Refinitiv Code | Bloomberg Code |
|----------------------------|-------------------------------------------|----------------|----------------|
| HKEX Ether Reference Index | Real-time<br>(approximately every second) | .HKEXETH       | HKEXETH        |
| 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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