HKEX Virtual Asset Index Series

# Bitcoin Index Series
Index Factsheet

July 2026

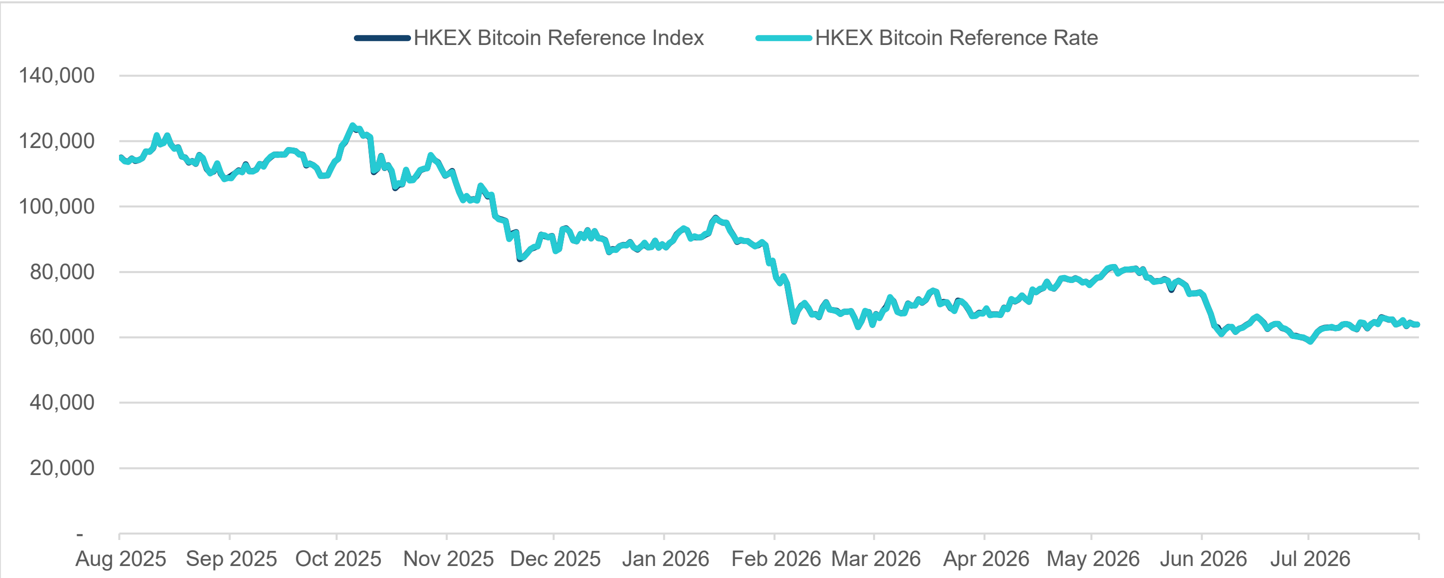
## Overview

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, Crypto.com, Kraken |

# Performance and Risk

| | | Return | | | | | Annualized Return | |
|---|---|---|---|---|---|---|---|---|
| **Performance** | **Index Level** | **1M** | **3M** | **6M** | **1YR** | **YTD** | **3YR** | **5YR** |
| HKEX Bitcoin Reference Index | 63,879.77 | 7.48% | -16.09% | -23.41% | -46.17% | -27.83% | 29.55% | 8.98% |
| HKEX Bitcoin Reference Rate | 63,951.62 | 7.62% | -15.78% | -23.40% | -46.13% | -27.69% | 29.58% | 8.99% |

| Annual Performance | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| HKEX Bitcoin Reference Index | 61.74% | -64.91% | 156.82% | 118.08% | -4.54% |
| HKEX Bitcoin Reference Rate | 61.63% | -64.89% | 156.56% | 118.48% | -4.63% |

| | | | | Annualized | |
|---|---|---|---|---|---|
| **Volatility** | **6M** | **1YR** | **YTD** | **3YR** | **5YR** |
| HKEX Bitcoin Reference Index | 30.32% | 41.30% | 31.81% | 45.33% | 51.60% |
| HKEX Bitcoin Reference Rate | 30.53% | 41.31% | 32.03% | 45.50% | 51.93% |

# Vendor Code

| | Frequency | Refinitiv Code | Bloomberg Code |
|---|---|---|---|
| HKEX Bitcoin Reference Index | Real-time<br>(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

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### Disclaimer

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