

# HKEX Virtual Asset Index Series

November 2024



### Key Features

- Designed to reflect the USD-denominated price of Bitcoin and Ether
- Based on real-time data from multiple representable virtual asset exchanges
- Built-in mechanisms to minimise the impact of outdated data and outliers
- Employs a transparent, rules-based methodology to uphold transparency and replicability
- Complies with industry and regulatory standards
- Governed by an Index Oversight Committee formed by HKEX and the index administrator

### Our Differentiation



**Rules-based** and robust index methodology

Governance framework

aligned with industry standards



Tailored for investors and product issuers in the **Asian time zone** 



Index solution with local expertise & global support

### Index Information

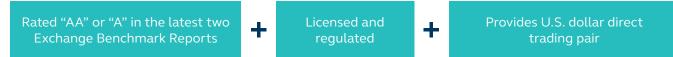
	Frequency	Refinitiv Code	Bloomberg Code
HKEX Bitcoin Reference Index	Real-time	.HKEXBTC	НКЕХВТС
HKEX Ether Reference Index	Real-time	.HKEXETH	HKEXETH
HKEX Bitcoin Reference Rate	Daily	.HKEXBRR	HKEXBRR
HKEX Ether Reference Rate	Daily	.HKEXERR	HKEXERR

## Methodology Highlights

The HKEX Virtual Asset Index Series is supported by CCData, a UK-registered benchmark administrator and virtual asset data provider, as the Index Administrator and Calculation Agent.

#### **Constituent Exchanges Eligibility**

Utilises Exchange Benchmark Report<sup>1</sup> to evaluate the eligibilities of virtual asset exchanges.



#### Index Calculation

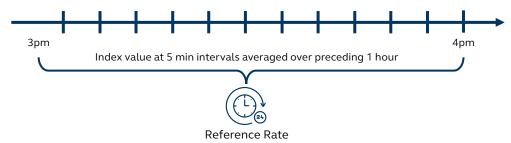
#### **Real-time Reference Index**

The Reference Index takes into account 24-hour trading volume and prices in its calculation, incorporating various rules to ensure resistance to outliers and market manipulation.



#### **Daily Reference Rate**

The Reference Rate is calculated every day within the 1-hour window from 3-4pm HKT, designed specifically for use by Asian investors and issuers.



This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please refer to the Index Methodology Book.

1 Source: Exchange Benchmark Report by CCData: https://ccdata.io/research/exchange-benchmark-rankings

### Enquiry

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