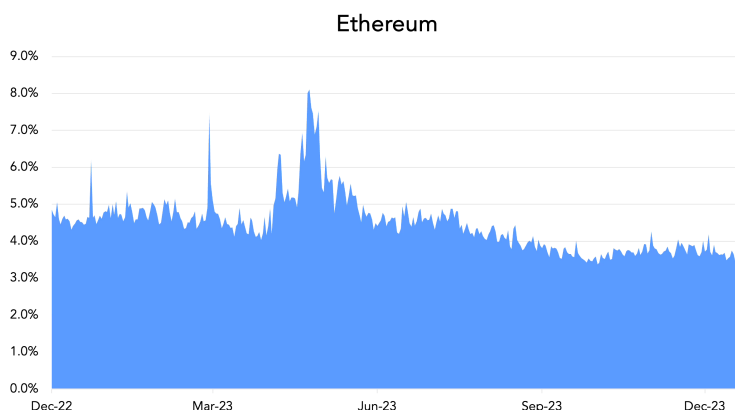


CCDATA BLOCKDAEMON ETHEREUM STAKING YIELD INDEX

The CCData Blockdaemon Ethereum Staking Yield Index is designed to provide an indicative daily yield in annualised terms that can be generated by staking on the Ethereum blockchain.

Historical Performance



Current Yield	3.37%
1-Month Average Yield	3.72%
3-Month Average Yield	3.70%
YTD Average Yield	4.46%
1-Month Annualised Volatility	91.37%
3-Month Annualised Volatility	83.93%

Index Parameters

Index Symbol	CCBYETH	Underlying Asset	ETH
Base Date	13 December 2022	Underlying Blockchain	Ethereum
Launch Date	26 April 2023	Average Staking Period Length	1 day*

*Rewards are aggregated into single-day rewards.

Key Features

- The Index is owned, administered and calculated by CC Data Limited, an FCA-authorised benchmark administrator.
- Input data is sourced directly from the Ethereum blockchain, processed and made available by Blockdaemon Inc., the leading institutional-grade blockchain infrastructure company for node management and staking.
- The Index offers institutional and individual investors unprecedented access to staking yield data off-chain, enabling sophisticated yield-based digital asset investment strategies and attractive returns.
- The annualised daily staking yield, calculated as the index value, is comparable to other sources of staking yield.
- The Index is calculated once a day at day close.
- It does not exclude validator fees.
- It is available for use in a financial product in the EU from 26 April 2023, and the rest of the world from 26 April 2023.

About CCData

CCData is an FCA-authorised benchmark administrator and global leader in digital asset data, providing institutional-grade market data and real-time and settlement indices. By aggregating and analysing tick data from globally recognised exchanges and seamlessly integrating multiple datasets, CCData provides a comprehensive and granular overview of the market across trade, derivatives, order book, historical, social and blockchain data.

For more information, please visit ccdata.io