

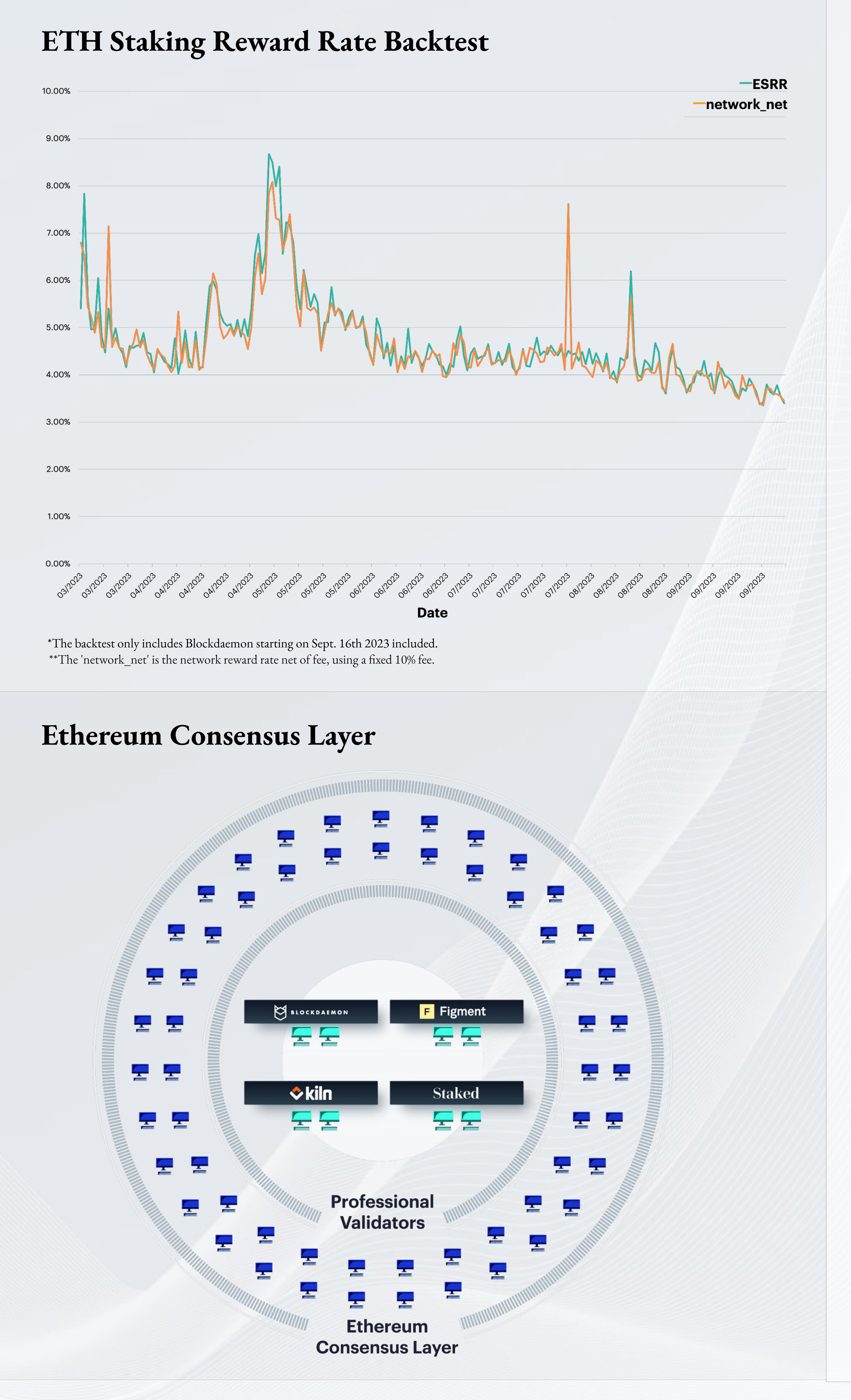


CF ETH Staking Reward Rate

Index Description

The CF ETH Staking Reward Rate (ESRR) seeks to represent the reward rate that participants receive when engaging in non-custodial staking on the Ethereum blockchain with institutional grade Staking Service Providers. The benchmark methodology has been designed to promote replicability for financial product providers. Staking indices are regulated products and compliant with the UK Benchmarks Regulation ("UK BMR"). CF Benchmarks Ltd is authorised and regulated by the UK Financial Conduct Authority ("UK FCA") as a registered benchmark administrator.

Each day, the CF Constituent Staking Providers contribute the average staking reward rate, net of the provider fee, across all the validators they manage. Each provider's average reward rate is calculated from midnight-to-midnight UTC including the consensus as well as the execution rewards, subject to codified safeguards to promote benchmark integrity, the average of these contributions is then used to determine the CF ETH Staking Reward Rate, which is subsequently published the following day.



Index Facts

Asset	Ethereum (ETH)
Calculation Frequency	Daily
Publication Time	4:00pm LDN
Inception Date	20 November 2023
First Value	27 November 2023
Observed Period	Midnight to midnight UTC
Staking Service Providers	4

CF Constituent Staking Providers





Figment





Related Products

- CF ETH Staked Return Index
- CF ETH Staked Return Index Blends

Use Cases

- Investment Product Performance Benchmarking
- Fund Replication
- Derivative Contract Settlement
- Analysis & Reporting

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