CF ETH Staking Reward Rate Index



Index Description

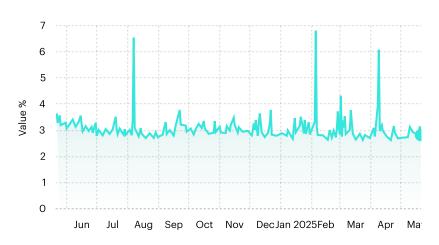
The CF ETH Staking Reward Rate (ETH_SRR) seeks to represent the reward rate that participants receive when engaging in non-custodial staking on the Ethereum blockchain with institutional grade Staking Service Providers. The benchmark methodology has been designed to promote replicability for financial 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 tocodified 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	20st November 2023
First Value	27th November 2023
Observed Period	Midnight to midnight UTC
Staking Service Providers	4

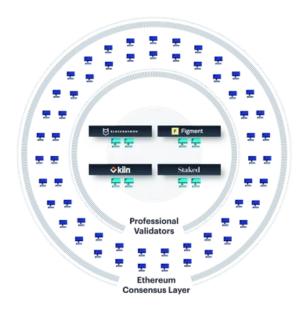
Reward Rate Backtest



CF Consituent Staking Providers



Consensus Layer



Related Products

CF ETH Staked Return Index

CF ETH Staked Return Index Blends

Use cases

Investment
Product
Performance
Benchmarking

Derivative
Contract
Settlement

Fund Replication

Fund Replication

Fund Replication

Fund Reportion