



CoinDesk Indices Announces Changes to its Single Digital Asset Price Indices

December 6, 2024 – CoinDesk Indices has completed its quarterly review of the CoinDesk Single Digital Asset Price Indices, including the CoinDesk Bitcoin Price Index (Ticker: XBX), for potential changes to the contributing exchanges used to calculate the indices. In addition, two updates to the Single Digital Asset Price Indices Methodology will be implemented.

Quarterly Contributing Exchange Review

Based on the results of the quarterly review, the following modifications to contributing exchanges will be implemented at 4PM Eastern Time on Sunday, December 22, 2024.

Index Name	Ticker	Addition	Deletion
CoinDesk Litecoin Price Index	LTX	Bitfinex	n/a
CoinDesk Zcash Price Index	ZCX	Gemini	n/a

Methodology Changes

Effective December 12, 2024, the following Index Methodology changes will be implemented to the Single Digital Asset Price Indices:

Calculation of 24-hour volume

Current Methodology: 24-hour volume used to weight each contributing exchange is based on a rolling 24-hour lookback of the specified currency pair.

Updated Methodology: 24-hour volume used to weight each contributing exchange is calculated by adding the total exchange volume for the specified currency pair from the last 23 full hours to its cumulative volume recorded in the current hour up to the time of calculation.

Implementation of quarterly review changes for contributing exchange

Current Methodology: Changes to contributing exchanges are implemented over a 24-hour period starting at 4PM ET on the Saturday following the third Friday of March, June, September and December.

Updated Methodology: Changes to contributing exchanges are implemented at 4PM ET on the Sunday following the third Friday of March, June, September and December with no phase in period.

The methodology changes described above are not considered material changes.



For questions on this announcement, please contact IndexServices@coindesk-indices.com.

Regards,

CoinDesk Indices

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