

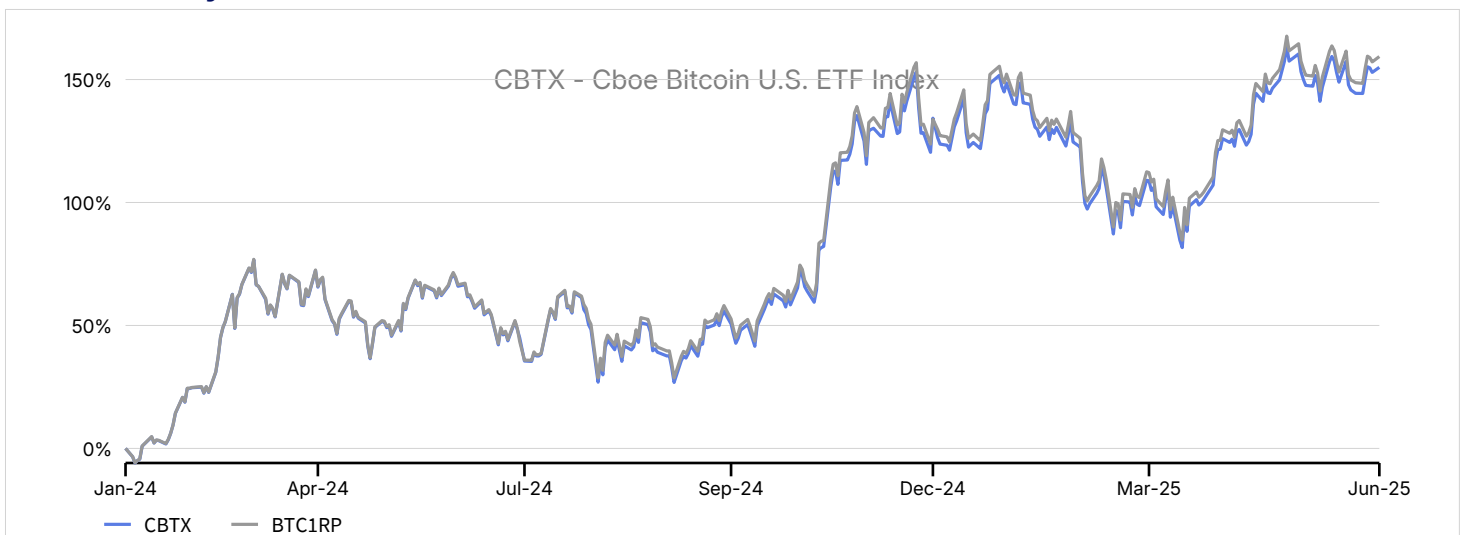
Index Description

The Cboe Bitcoin U.S. ETF Index (CBTX) is designed to reflect the price return performance of spot Bitcoin exchange-traded funds (ETFs) listed on U.S. exchanges. More details are available in the methodology at [Cboe Global Indices: CBTX Index Dashboard](#)

Index Highlights

- **Benchmark** - Provides a benchmark to measure the performance of Bitcoin spot ETFs.
- **Investability** - ETFs are selected and weighted to ensure that the index is investable.
- **Liquidity** - Constituents are screened to ensure that the index is tradable.
- **Transparency** - Uses a transparent, rules-based construction process. Index Rules are freely available on www.cboe.com/indices/governance/

Index History

 Daily closing values beginning on January 19, 2024

Annualized Returns

1 Year	3 Years	5 Years	10 Years
77.4%	n/a	n/a	n/a

Key Facts

Index Launch Date	First Value Date	Calculation Frequency	Calculation Currency
Nov 22, 2024	Jan 19, 2024	15 seconds	USD

Metrics for Indices (From January 19, 2024)

	Correlation	Annualized Volatility	Maximum Drawdown	Beta	Sharpe Ratio	Sortino Ratio
Cboe Bitcoin U.S. ETF Index	0.9985	57.7%	-18.9%	1.0	1.49	3.45
Cboe 1 Bitcoin / USD RealPrice	0.9985	57.8%	-18.9%	1.0	1.52	3.56

Metrics are calculated using month-end values for total return indices. Annualized volatility is based on the annualized standard deviation of monthly returns.

Sources for data on this page: Cboe Global Markets and CoinRoutes

About Cboe Global Indices

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