Bloomberg Bitcoin Decrement ER Indices

Bloomberg Bitcoin ER Index

Description

The Bloomberg Bitcoin ER Index aims to reflect the total return performance of the Bloomberg IBIT Total Return Index, net of the return attributable to the Federal Funds Effective Rate-based cash index. The Bloomberg IBIT Total Return Index measures the total returns of the IBIT ETF (Ticker: IBIT UQ Equity) by reinvesting any dividends back to the ETF.

Index Information & Characteristics

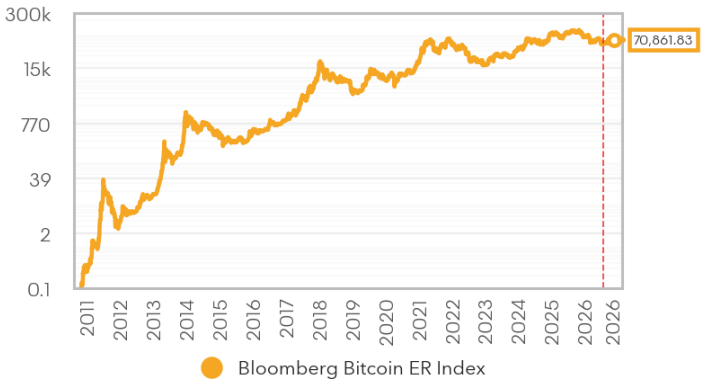
Index Name	Bloomberg Bitcoin ER Index
Bloomberg Ticker	BITFP
FIGI	BBG023DM76M3
Inception Date	19 July 2010
Index Commencement Date	1 July 2026
Index Base Value	0.1
Index Currency	USD
Return Type	Excess Return, Unhedged
Publication Days	New York Trading Days
Rebalance Frequency	Daily

Performance Statistics

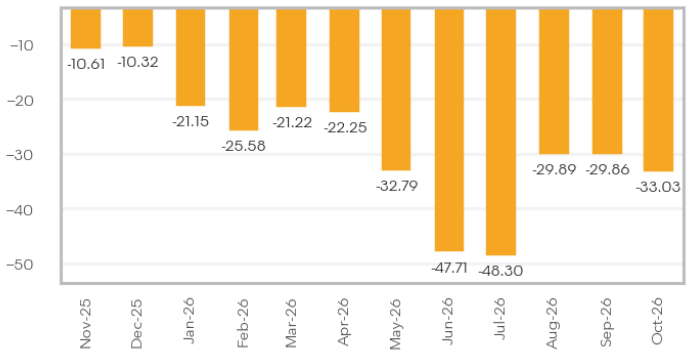
	1 yr	3 yr	5 yr	Since Inception
Annualized Return	-33.03%	24.39%	-0.07%	128.60%
Annualized Volatility	44.92%	48.64%	52.18%	90.40%
Return/Volatility	-0.74	0.50	-0.00	1.43
Highest Annual Return	-	143.16%	151.80%	22646.39 %
Lowest Annual Return	-	-48.30%	-70.80%	-74.18%
Max Drawdown	-47.87%	-54.58%	-76.89%	-93.09%
% Positive Returns	46.40%	49.34%	48.61%	51.28%

Performance

Historical Performance



12 Month Trailing Returns



Monthly and Annual Returns (past 5 years)

%	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2022	-16.12	8.59	9.10	-16.14	-17.48	-40.35	26.20	-15.48	-3.52	3.89	-16.56	-3.38	-64.64
2023	39.07	0.44	21.70	2.73	-8.28	11.87	-4.48	-10.71	2.40	27.51	8.90	10.78	140.73
2024	0.91	45.15	13.79	-17.46	14.31	-11.81	8.38	-10.65	7.79	9.65	38.28	-4.30	110.07
2025	8.38	-17.28	-2.64	13.90	10.72	2.56	7.95	-7.68	5.40	-4.49	-17.51	-4.02	-10.32
2026	-4.64	-21.91	2.98	12.41	-4.18	-20.29	6.73	24.95	5.65	-8.70			-15.32

Source: Bloomberg. Data as of October 31, 2026. Red line on Historical Performance chart indicates the index commencement date. Performance statistics are calculated using daily data. 12-Month Trailing Returns chart is calculated using monthly data. Monthly and Annual Returns are calculated using monthly data, and shaded monthly returns are returns prior to the index commencement date. Charts and tables are provided for illustrative purposes. Past performance is no guarantee of future results.

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[1] https://assets.bbhub.io/professional/sites/27/BISL-Benchmark-Procedures-Handbook.pdf

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