Bloomberg

Bloomberg Bitcoin US 100 10% Index

BTCTEQ10



Contents

04 Bloomberg Bitcoin US 100 10% Index

06 Index construction framework

08 Historical performance and allocation

09 Index performance and educational support



Introducing Bloomberg Bitcoin US 100 10% Index

A transparent, rules-based index designed to provide exposure to US technology companies and Bitcoin.

Bloomberg Bitcoin US 100 10% Index (BTCTEQ10)

Index Overview

The Bloomberg Bitcoin US 100 10% Index is a transparent, rules-based index offering a “crypto-plus-technology” strategy by combining US technology equities with Bitcoin exposure within a 10% volatility-targeted framework.

The index dynamically manages equity and Bitcoin exposure in response to momentum signals and estimated portfolio volatility, while targeting 10% annualized volatility. This aims to provide a more consistent level of portfolio risk, supporting participation in long-term growth opportunities, while managing the inherent volatility of digital assets.

Dynamic Allocation Process

The index evaluates:

- **Momentum Signals,** to dynamically adjust Bitcoin exposure
- **Hypothetical Volatility,** calculated using current portfolio weights and historical constituent returns

Overall portfolio exposure is then dynamically adjusted to maintain a 10% volatility target, increasing exposure when volatility is low and reducing exposure when volatility rises.

Index key features



Technology and Digital Innovation

Combines US technology equities with Bitcoin exposure in a single, diversified strategy



Dynamic Volatility Management

Dynamically adjusts portfolio exposure based on changing market volatility



Rules-based Construction

Uses a systematic quantitative methodology to determine daily portfolio allocations

Bloomberg Ticker	BTCTEQ10
FIGI	BBG020274YP3
Index Base Date	October 14, 2010
Index Launch Date	March 20, 2026
Index Base Value	1000
Index Currency	USD
Return Type	Excess Return
Publication Days	New York Stock Exchange trading days
Rebalancing Frequency	Daily

Index construction framework

The **Bloomberg Bitcoin US 100 10% Index** is a transparent, rules-based index offering a "crypto-plus-technology" strategy by combining US technology equities with Bitcoin exposure within a 10% volatility-targeted framework.

Step-by-Step Construction

Build Underlying Portfolio



Build the underlying portfolio consisting of:

- **70%** Bloomberg US 100 Excess Return Index
- **30%** Bloomberg Bitcoin IBIT ETF Tracker Excess Return Index*

*Prior to 1 Nov 2024, Bloomberg Bitcoin Index was the constituent.

Apply Dynamic Bitcoin Allocation



Each Index Business Day, the index evaluates:

- **Momentum Signals** – calculated from the Bitcoin ETF's opening and low prices
- **Dynamic Allocation** – signals systematically adjust Bitcoin exposure to help manage downside risk

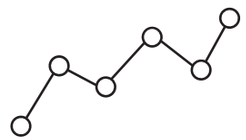
Estimate Portfolio Volatility



The index calculates Hypothetical Volatility:

- Use **short-term** (20-day) and **long-term** (60-day) lookback windows for volatility calculation.
- Apply **current** portfolio weights to historical constituent returns.

Target 10% Portfolio Volatility

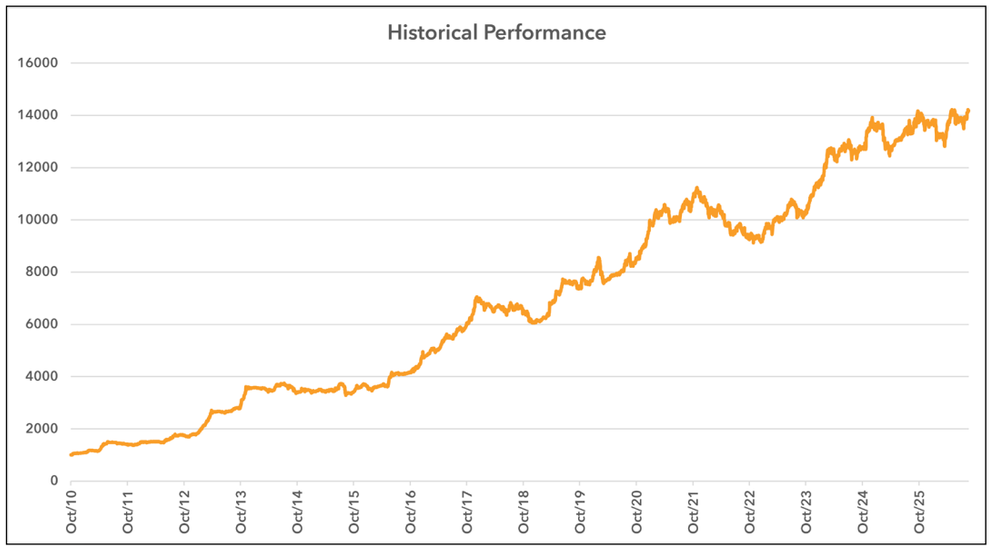


The index dynamically adjusts portfolio exposure:

- **Increase** exposure when estimated volatility is below the target.
- **Reduce** exposure when volatility rises above the target.

Historical performance and allocation

Illustrating index behavior over time



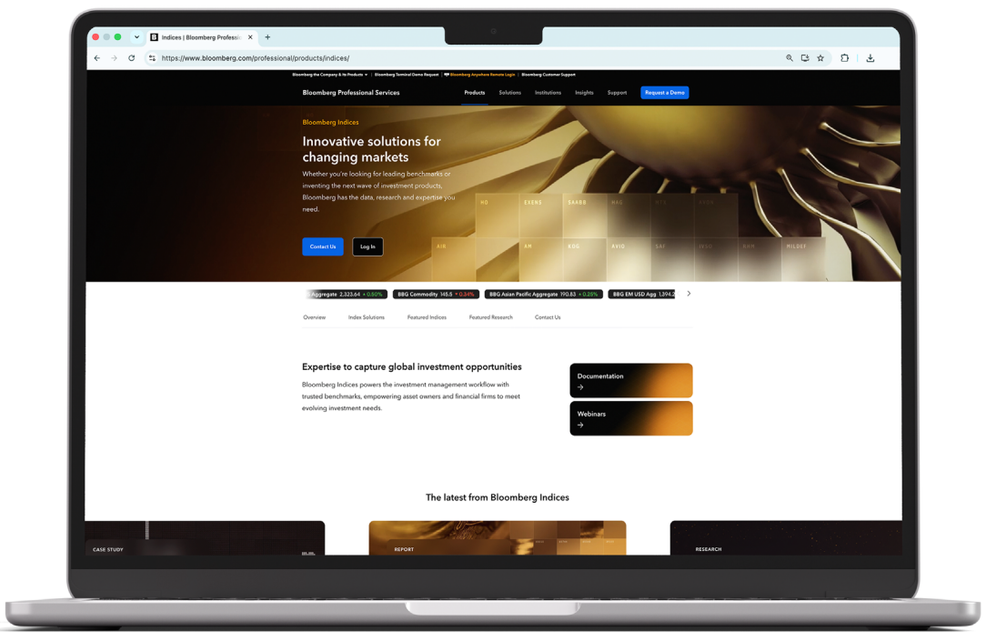
BTCTEQ10				
	1 yr	3 yr	5 yr	Since Inception
Annualized Return	6.6%	11.1%	5.9%	18.2%
Annualized Volatility	9.9%	9.9%	9.9%	10.2%
Return/Volatility	0.7	1.1	0.6	1.8
Max Drawdown	–9.6%	–10.6%	–18.8%	–18.8%

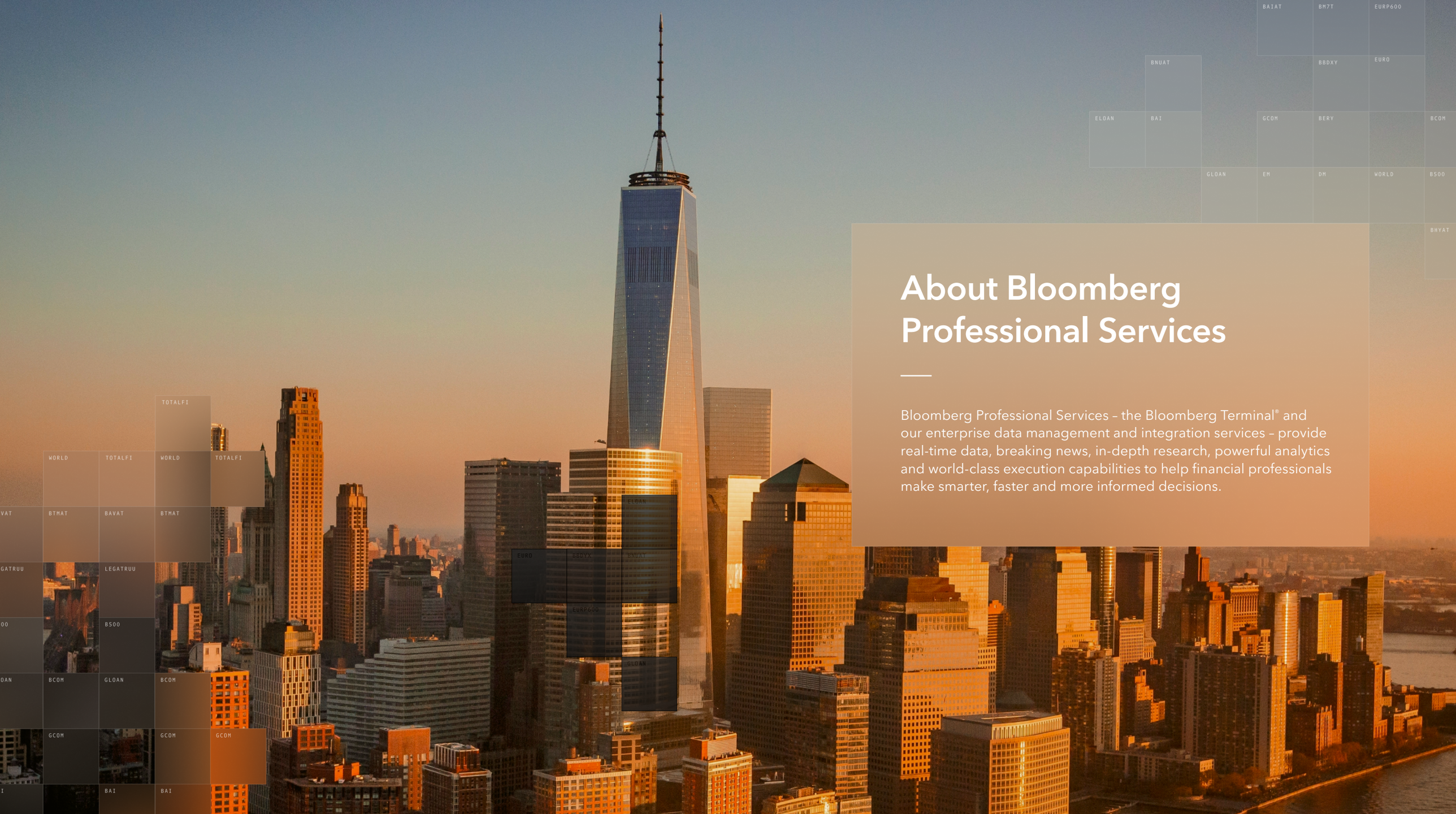
Source: Bloomberg. Data as of August 31, 2026. Charts and tables are provided for illustrative purposes. Past performance is no guarantee of future results.

Index performance and educational support

Visit our website at BloombergIndices.com for index performance, index methodology documents, and research.

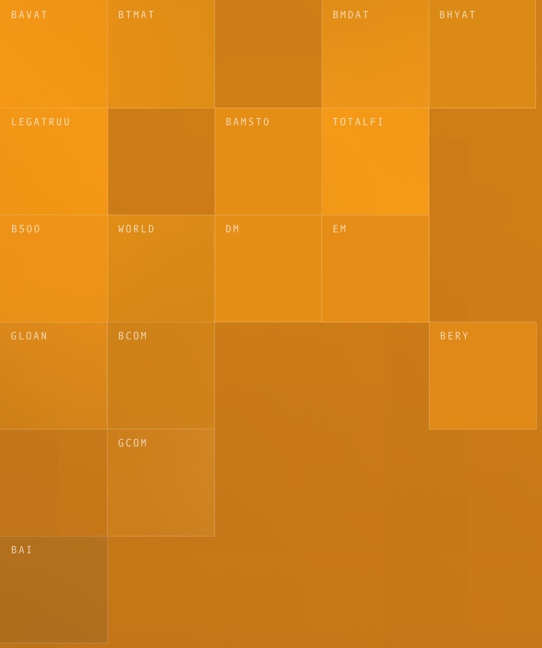
Scan QR Code to access
Bloomberg Indices





About Bloomberg Professional Services

Bloomberg Professional Services – the Bloomberg Terminal® and our enterprise data management and integration services – provide real-time data, breaking news, in-depth research, powerful analytics and world-class execution capabilities to help financial professionals make smarter, faster and more informed decisions.



Talk with us about your indexing needs.

For more information, press the **<HELP>** key twice on the Bloomberg Terminal®.

Beijing
+86 10 6649 7500
Dubai
+971 4 364 1000
Frankfurt
+49 69 9204 1210
Hong Kong
+852 2977 6000
London
+44 20 7330 7500
Mumbai
+91 22 5090 3600
New York
+1 212 318 2000
San Francisco
+1 415 912 2960
São Paulo
+55 11 2395 9000
Singapore
+65 6212 1000
Sydney
+61 2 9777 8600
Tokyo
+81 3 4565 8900

bloomberg.com/indices

The data and other information included in this publication is for illustrative purposes only, available "as is", non-binding and constitutes the provision of factual information, rather than financial product advice. BLOOMBERG and BLOOMBERG INDICES (the "Indices") are trademarks or service marks of Bloomberg Finance L.P. ("BFLP"). BFLP and its affiliates, including BISL, the administrator of the Indices, or their licensors own all proprietary rights in the Indices. Bloomberg L.P. ("BLP") or one of its subsidiaries provides BFLP, BISL and its subsidiaries with global marketing and operational support and service. Certain features, functions, products and services are available only to sophisticated investors and only where permitted. Bloomberg (as defined below) does not approve or endorse these materials or guarantee the accuracy or completeness of any information herein, nor does Bloomberg make any warranty, express or implied, as to the results to be obtained therefrom, and, to the maximum extent allowed by law, Bloomberg shall not have any liability or responsibility for injury or damages arising in connection therewith. Nothing in the Services or Indices shall constitute or be construed as an offering of financial instruments by Bloomberg, or as investment advice or investment recommendations (i.e., recommendations as to whether or not to "buy", "sell", "hold", or to enter or not to enter into any other transaction involving any specific interest or interests) by Bloomberg. Information available via the Index should not be considered as information sufficient upon which to base an investment decision. All information provided by the Index or in this publication is impersonal and not tailored to the needs of any person, entity or group of persons. Absence of any trademark or service mark from this list does not waive Bloomberg's intellectual property rights in that name, mark or logo. For the purposes of this publication, Bloomberg includes BLP, BFLP, BISL and/or their affiliates.

BISL is registered in England and Wales under registered number 08934023 and has its registered office at 3 Queen Victoria Street, London, England, EC4N 4TQ. BISL is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. © 2026 Bloomberg. All rights reserved. 1064811 0926