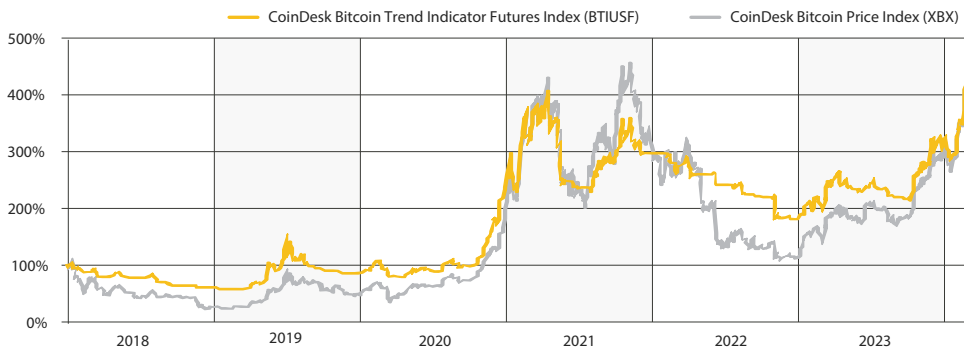


Index Description

The CoinDesk Bitcoin Trend Indicator Futures Index (BTIUSF) measures the performance of a strategy that dynamically allocates between exposure to bitcoin and cash based on the Bitcoin Trend Indicator, a signal which conveys the direction and strength of the current price trend of bitcoin. Bitcoin is represented by the CoinDesk Bitcoin Futures Excess Return Index (Ticker: BFIC) and cash is represented by the Global X 1-3 Month T-Bill ETF (NYSE Ticker: CLIP).

Historical Performance

12/27/2017 - 2/29/2024



Index Characteristics

Signal	Bitcoin Trend Indicator
Uptrend Asset	BFIC
Downtrend Asset	CLIP
Calculation Frequency	Daily
Rebalance Frequency	Weekly
Launch Date	2/7/ 2024
Base Date	12/27/2017
Base Value	1000

Linked Products

	Ticker
Global X Bitcoin Trend Strategy ETF	BTRN

Performance

	Returns				Annualized Returns		
	1 Mo	3 Mo	12 Mo	YTD	3 Yr	5 Yr	Since Inception
BTIUSF	43.4%	55.7%	103.6%	41.5%	8.4%	50.6%	25.9%
XBX	46.0%	64.9%	166.6%	47.7%	10.3%	74.7%	26.2%

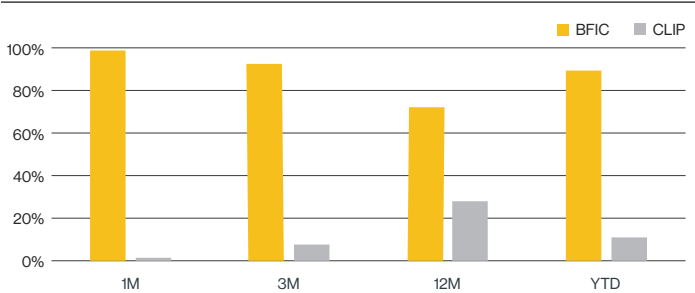
Risk & Return Characteristics

	Annualized Risk							Annualized Risk-Adjusted Returns						
	1M	3M	12M	YTD	3 Yr	5 Yr	Since Inception	1M	3M	12M	YTD	3 Yr	5 Yr	Since Inception
BTIUSF	43.5%	50.3%	39.8%	48.8%	37.3%	49.0%	45.8%	214.2	10.0	2.6	15.3	0.2	1.0	0.6
XBX	42.9%	51.0%	50.8%	50.9%	60.7%	66.7%	68.3%	271.8	13.0	3.3	19.6	0.2	1.1	0.4

Constituent Weights

	Average Weights							
	1M	3M	12M	YTD	3 Yr	5 Yr	Since Inception	As of 2/29/24
BFIC	100.0%	92.5%	72.1%	88.9%	50.5%	57.7%	50.9%	100.0%
CLIP	0.0%	7.5%	27.9%	11.1%	49.5%	42.3%	49.1%	0.0%

Average Weights



Weight Determination

BTI Level	1	0.5	0	-0.5	-1
BFIC Weight	100%	75%	50%	25%	0%
CLIP Weight	0%	25%	50%	75%	100%

About CoinDesk Indices

CoinDesk Indices (CDI), a subsidiary of CoinDesk, has been the leading provider of digital asset indices by AUM since 2014. We are driven by precision, rigor, research and a desire to educate the marketplace and empower investors. CoinDesk, a media, events, data, and indices company, is the most influential and trusted platform for the global crypto ecosystem.

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