

BX/FT American Leaders Index

Index Ticker: **BXFTVM**

The BX/FT American Leaders Index invests the stocks of the top 25 US companies, measured by market capitalization. The objective is long-term capital appreciation.

Universe: US Equities With Market Capitalization > \$2 billion

Number of target holdings: 50

Rebalance frequency: Monthly

Launch Date: 2001-07-31

Methodology and weighting convention

The BX/FT American Leaders Index invests in the top 25 stocks in the Standard & Poor's 500 index as ranked by market capitalization. These companies are generally large cap US companies. Each stock is equally weighted in the portfolio. The portfolio is rebalanced and reallocated on a quarterly basis.

Cumulative index performance



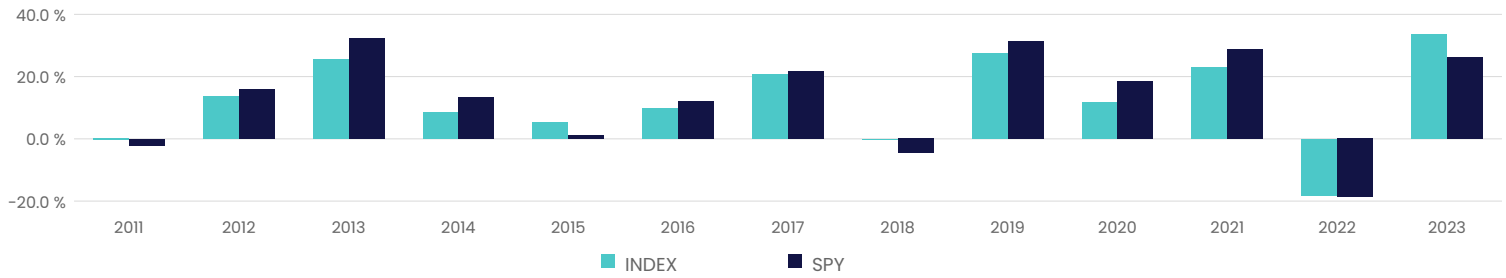
Index Performance

	3MO	YTD	1YR	3YR (ANN)	5YR (ANN)	10YR (ANN)	ITD (ANN)
INDEX	13.52	9.73	36.86	13.24	14.36	12.62	8.09
SPY	10.65	5.09	24.52	10.25	14.28	12.54	9.18

Index risk and return characteristics

	STD DEV(ANN, %)	MAX DRAWDOWN	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	18.43	51.39	2007-10-31 - 2009-03-09	0.44	0.54
SPY	18.94	55.19	2007-10-09 - 2009-03-09	0.48	0.59

Calendar year returns

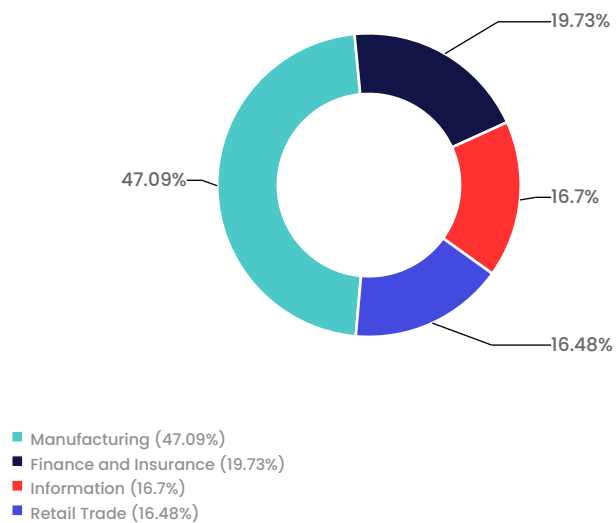


	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
INDEX	-0.4	13.55	25.53	8.36	5.21	9.82	20.78	-0.17	27.31	11.63	22.92	-18.22	33.53
SPY	-2.21	16.0	32.31	13.46	1.23	12.0	21.7	-4.57	31.22	18.33	28.73	-18.65	26.18

Top 10 holdings

	WEIGHT %
NVIDIA Corp	5.48
Meta Platforms Inc - Class A	5.24
Broadcom Inc	5.08
Lilly(Eli) & Co	4.97
Amazon.com Inc.	4.45
Costco Wholesale Corp	4.34
Microsoft Corporation	4.32
Merck & Co Inc	4.22
JPMorgan Chase & Co.	4.2
Visa Inc - Class A	4.1

Current Sector Breakdown



DISCLAIMER

Performance Disclosure The launch date of the BX/FT American Leaders Index was 11/23/2023 All information prior to the index's launch date is based on the performance of the Financial Trust Asset Management's American Leaders strategy. The index utilizes the identical rules methodology as the strategy. Complete index methodology is available upon request. Past performance is not an indication of future results. Performance data is for use with institutions/financial professionals only and is not for use with retail investors. Index returns do not represent the actual trading of investable assets/securities. Index One maintains the index and calculates index levels and performance shown but does not manage actual assets. Returns shown do not reflect any sales charge or investment management fees that may have been paid. General Disclaimer BX Indexing and Financial Trust Asset Management do not provide investment or tax advice. BX Indexing and Financial Trust make no representation or warranty, express or implied, as to the ability of any index to accurately represent its objective and they shall have no liability for any errors, omissions, or interruptions of any index or the data included therein. Past performance of an index is no guarantee of future results. All information provided is general in nature and not tailored to the needs of any person(s) or entities. BX Partners and its third-party index providers are not an investment nor tax advisor and make no representation regarding the advisability of investing in any specific index model for any client.