

BX/Thor Next Gen Stock Index

Index Ticker: BXTNGS

The BX/THOR NextGen Stock is comprised of a basket of high growth and industry disruptive stocks to generate returns for investors. The portfolio will hold 8-12 companies at a time and use its(Thor Financial Technologies) proprietary technology to de-risk the portfolio in an attempt to avoid market drawdowns. Index highlights include, outsized alpha opportunities, high turnover, low beta.

Universe: High Growth US Stocks

Number of target holdings: 10

Rebalance frequency: As Needed

Launch Date: 2020-01-01

Methodology and weighting convention

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Cumulative index performance



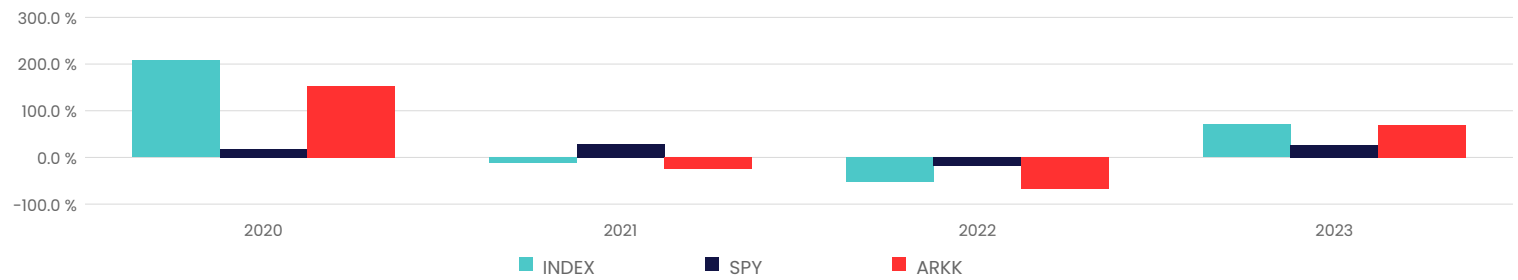
Index Performance

	3MO	YTD	1YR	3YR (ANN)	ITD (ANN)
INDEX	21.81	8.85	33.7	-7.63	24.2
SPY	10.65	5.09	24.52	10.25	12.94
ARKK	14.73	-3.9	21.24	-30.66	0.86

Index risk and return characteristics

	STD DEV(ANN, %)	MAX DRAWDOWN	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	34.61	64.01	2021-06-28 - 2022-12-28	0.7	0.88
SPY	21.96	33.72	2020-02-19 - 2020-03-23	0.59	0.71
ARKK	49.39	80.97	2021-02-12 - 2022-12-28	0.02	0.03

Calendar year returns

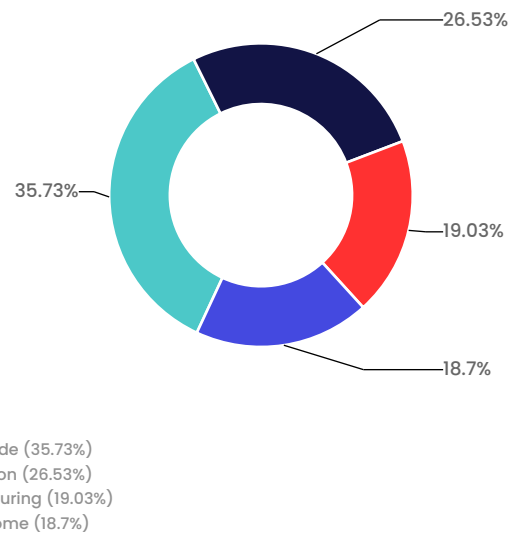


	2020	2021	2022	2023
INDEX	207.54	-11.18	-52.19	70.53
SPY	18.33	28.73	-18.65	26.18
ARKK	152.71	-23.6	-67.79	69.03

Top 10 holdings

	WEIGHT %
Jumia Technologies Ag - ADR	26.91
DigitalOcean Holdings Inc	24.7
Shopify Inc - Class A	19.98
Fastly Inc - Class A	14.33
SPDR Series Trust - SPDR Bloomberg 1-3 Month T-Bill ETF	14.08

Current Sector Breakdown



DISCLAIMER

Performance Disclosure: The launch date of the BX/Thor NexGen Stock Index was 11/02/2023 All information prior to the index's launch date is based on the performance of the Thor NexGen Stock 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 Thor Financial Technologies 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

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