

BX Enhanced Income Index

Index Ticker: **BXDEI**

ETF based fixed-income model with the goals of capital preservation and performance versus AGG

Universe: Fixed-Income ETFs

Number of target holdings: 1-5

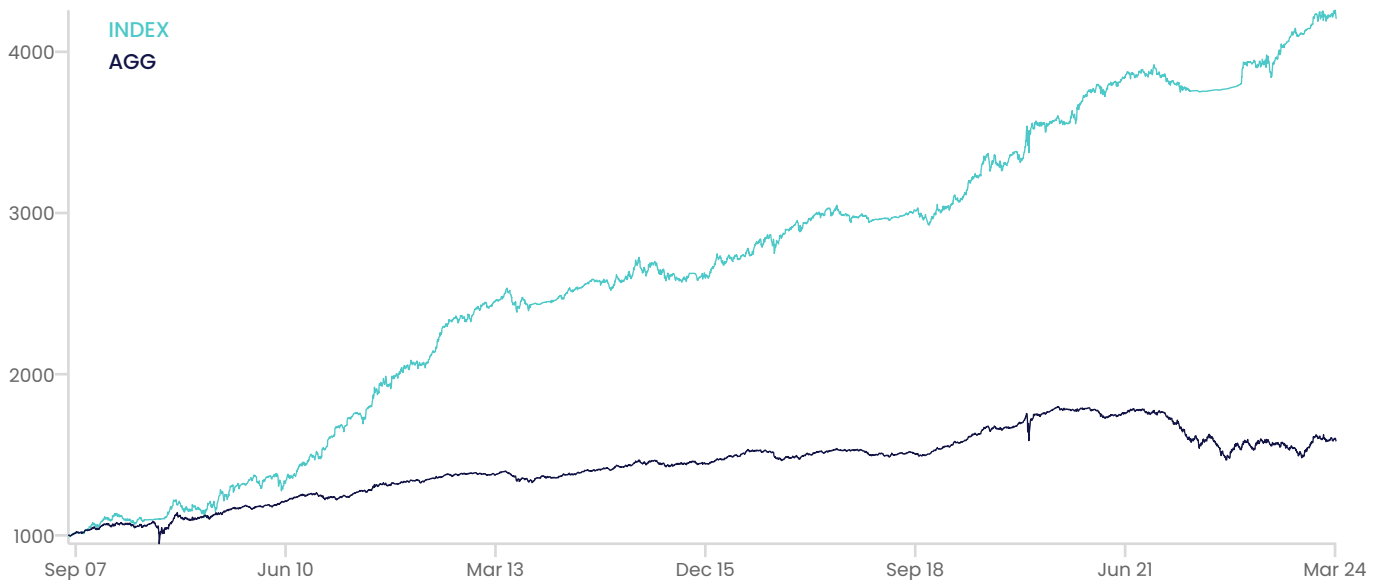
Rebalance frequency: Monthly

Launch Date: 2007-07-31

Methodology and weighting convention

Selects the top ETFs from two dual momentum strategies.

Cumulative index performance



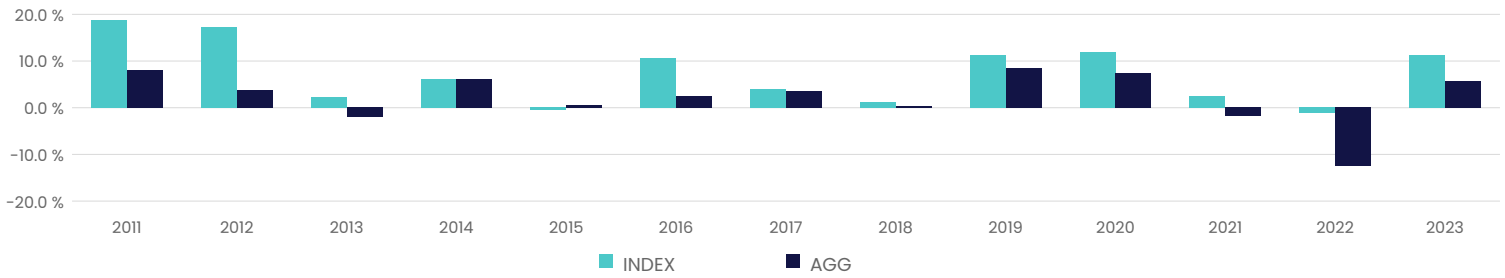
Index Performance

	3MO	YTD	1YR	3YR (ANN)	5YR (ANN)	10YR (ANN)	ITD (ANN)
INDEX	0.36	-0.64	7.05	3.48	6.38	5.21	9.01
AGG	-1.06	-2.11	-0.95	-2.98	0.09	1.36	2.81

Index risk and return characteristics

	STD DEV(ANN, %)	MAX DRAWDOWN	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	6.47	8.99	2008-12-30 – 2009-05-15	1.39	1.82
AGG	5.42	18.43	2020-08-04 – 2022-10-20	0.52	0.6

Calendar year returns

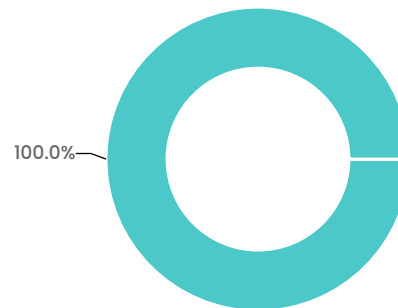


	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
INDEX	18.66	17.21	2.33	6.07	-0.51	10.5	3.94	1.28	11.26	11.89	2.53	-1.16	11.29
AGG	7.98	3.76	-1.98	6.0	0.48	2.42	3.55	0.34	8.45	7.48	-1.77	-12.43	5.66

Top 10 holdings

	WEIGHT %
BlackRock Institutional Trust Company N.A. – iShares iBoxx USD High Yield Corporate Bond ETF	100.0

Current Sector Breakdown



■ Fixed Income (100.0%)

DISCLAIMER

Performance Disclosure The launch date of the BX Enhanced Income Index was 9/15/2023. All information prior to the index's launch date is based on the rules of the strategy applied to the universe at the time of rebalancing. These results can be considered "hypothetical", or "back-tested" 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 Index does not provide investment or tax advice. BX Index makes 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.