

i1 US Mega Cap 10

Index ID: BXIIUS10

This index aims to replicate the performance of the 10 largest US equities by market cap.

Universe: US Mega Cap

Number of target holdings: 10

Rebalance frequency: Quarterly

Launch Date: 2015-01-01

Methodology and weighting convention

Provides cap-weighted exposure to the top 10 market capitalization stocks in the US market.

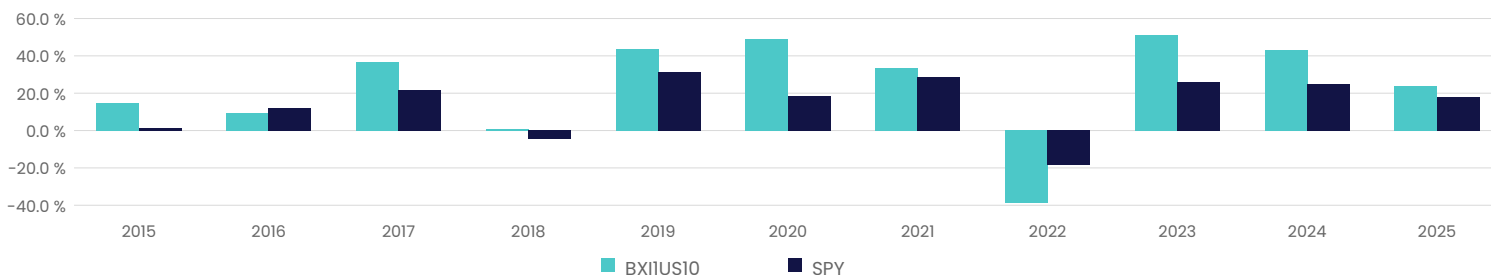
Cumulative index performance



Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	10YR (ANN %)	ITD (ANN %)
BXIIUS10	11.07	-0.14	20.86	24.04	14.11	21.55	20.1
SPY	14.16	10.09	21.69	20.47	13.0	15.38	13.75

Calendar year returns



	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
BXIIUS10	14.59	9.49	36.54	0.64	43.78	48.85	33.57	-38.87	50.97	42.88	23.78
SPY	1.28	12.0	21.7	-4.57	31.23	18.33	28.73	-18.65	26.18	24.89	17.72

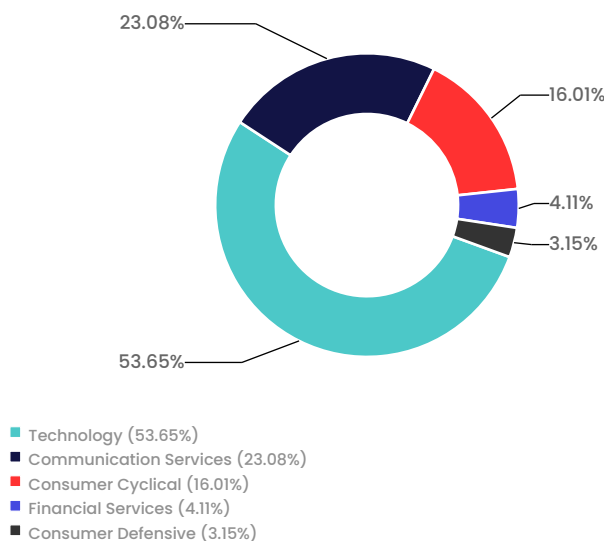
Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
BXIIUS10	22.6	40.9	2022-01-03 - 2023-01-05	0.89	1.15
SPY	17.33	33.72	2020-02-19 - 2020-03-23	0.79	0.95

Top 10 holdings

	WEIGHT %
NVIDIA CORP	18.81
ALPHABET INC-CL A	16.59
APPLE INC	16.23
MICROSOFT CORP	11.59
AMAZON.COM INC	9.72
BROADCOM INC	7.02
META PLATFORMS INC-CLASS A	6.49
TESLA INC	6.28
BERKSHIRE HATHAWAY INC-CL B	4.11
WALMART INC	3.15

Current Sector Breakdown



DISCLAIMER

Performance Disclosure The iI U.S. Mega Cap 10 Index was launched on August 24, 2023. Performance information shown for periods prior to the index launch date represents hypothetical (backtested) performance generated by applying the index's rulesbased methodology to the eligible investment universe during those prior periods. Hypothetical performance has inherent limitations. It does not reflect actual trading, liquidity constraints, transaction costs, or the impact of material economic and market factors, and it may not reflect results that would have been achieved through actual trading. The results shown may not be achievable in live accounts. Complete index methodology is available upon request. Index returns do not represent the actual trading of investable assets or securities, and the index is not investable. Index One maintains the index and calculates index levels and performance shown but does not manage actual assets. Returns shown do not reflect the deduction of advisory fees, transaction costs, custody fees, taxes, or other expenses that would reduce returns in an actual investment account. This information is provided solely for use by institutional investors and financial professionals who are capable of evaluating hypothetical and indexbased performance and its limitations. It is not intended for use by retail investors and should not be relied upon as the basis for any investment decision. Past performance—whether actual or hypothetical—is not indicative of future results. General Disclaimer BX Indexing, BX Partners, and Index One do not provide investment, legal, or tax advice. They make no representation or warranty, express or implied, as to the ability of any index to achieve its stated objective and shall have no liability for any errors, omissions, or interruptions of any index or the data included therein. All information provided is general in nature, is not tailored to the needs of any person or entity, and should not be construed as a recommendation or endorsement of any investment strategy or index model.