```java
// Define a class that extends Thread
class MyThread extends Thread {
public void run() {
for (int i = 0; i < 5; i++) {
System.out.println("Thread: " + i);
try {
Thread.sleep(1000);
} catch (InterruptedException e) {
System.out.println(e);
}
}
}
}

public class ThreadExample {
public static void main(String[] args) {
// Create an instance of MyThread
MyThread thread = new MyThread();

// Start the thread
thread.start();

// Main thread execution
for (int i = 0; i < 5; i++) {
System.out.println("Main: " + i);
try {
Thread.sleep(1000);
} catch (InterruptedException e) {
System.out.println(e);
}
}
}
}
```