



BrandLoyalties, Inc.

BrandLoyalties US Consumer Momentum Plus Index

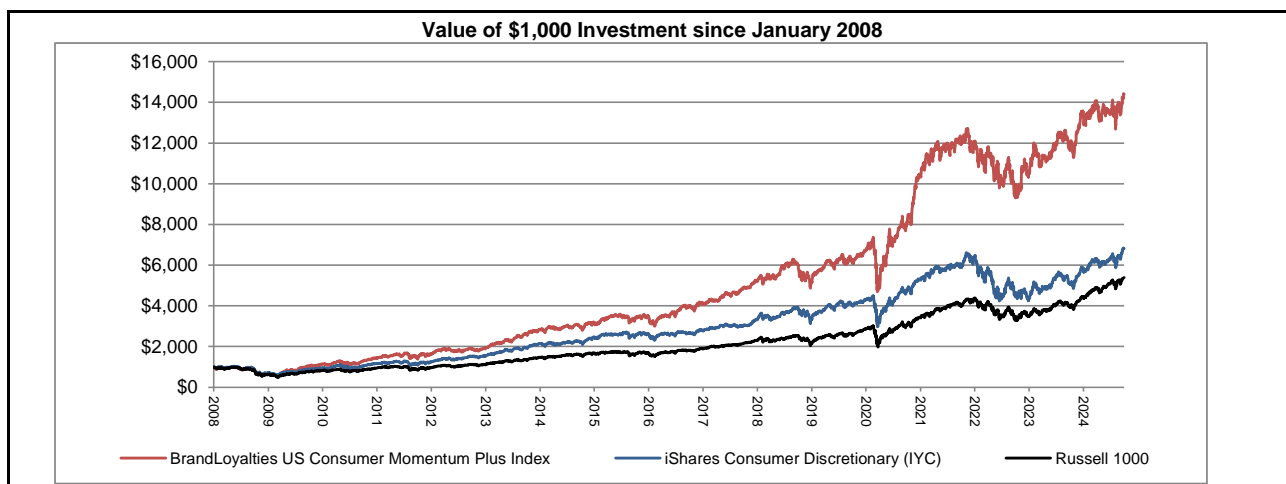
FACT SHEET

September 30, 2024

BrandLoyalties US Consumer Momentum Plus Index:

Legendary investor Peter Lynch of the Fidelity Magellan Fund utilized "the power of common knowledge" to select consumer equities worthy of further rigorous analysis. He initially utilized de-facto focus groups of family, friends and co-workers to find which brands consumers preferred. BrandLoyalties has expanded this approach by leveraging the world's largest focus group – the Internet – and tracking the brands that hundreds of millions of consumers refer to every single day.

The BrandLoyalties US Consumer Momentum Plus Index is an actively managed smart beta index that includes equities with mid and large market capitalizations (\geq \$2 billion) that produce or sell consumer goods or services, have higher than average equity appreciation and have cyber brand luminosity growth ranked within the top 50 such corporations covered by BrandLoyalties, Inc. This index is reallocated quarterly and rebalanced quarterly.



Historical Performance:

	BrandLoyalties US Consumer Momentum Plus Index	iShares Consumer Discretionary (IYC)	Russell 1000
<i>Annualized Growth Rate 1/1/2008 to date:</i>	14.04%	10.70%	10.64%
<i>Annualized Excess Return:</i>	6.50%	3.17%	3.10%
<i>10 Year Annualized Growth Rate:</i>	16.16%	11.08%	12.37%
<i>5 Year Annualized Growth Rate:</i>	16.71%	9.09%	14.47%
<i>1 Year Growth Rate:</i>	12.56%	14.99%	23.74%
<i>Sharpe Ratio:</i>	0.7083	0.5224	0.4642
<i>Sortino Ratio:</i>	1.4701	0.7530	0.5997
<i>Max Drawdown % (Feb-March 2020):</i>	39.39%	33.32%	34.60%

Confidential – for internal use only to evaluate index performance.

Index created by BrandLoyalties, Inc.

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Notes:

- (1) Universe Description: US Listed Mid and large cap (\geq \$2 billion) companies that produce or sell consumer goods or services.
- (2) Target number of holdings: 50
- (3) Rebalance and re-constitution frequency: Quarterly, equally weighted.
- (4) Fact Sheet Effective Date: September 30, 2024
- (5) Index Constitution Methodology: The index includes equities with mid and large market capitalizations (\geq \$2 billion) that produce or sell consumer goods or services, have higher than average equity appreciation and have cyber brand luminosity growth ranked within the top 50 such corporations covered by BrandLoyalties, Inc. This index is reallocated quarterly and rebalanced quarterly.
- (6) Performance Disclosure: The launch date of the BrandLoyalties US Consumer Momentum Plus Index was 08/02/2024. All information prior to the index's launch date is proforma, based on the rules methodology applied to the universe at that time. 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: BrandLoyalties, Inc. does not provide investment or tax advice. BrandLoyalties, Inc. 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. BrandLoyalties, Inc. is not an investment nor tax advisor and makes no representation regarding the advisability of investing in any specific index model for any client.
- (7) Performance Methodology: All performance result time periods shown are for the indicated time span ending on the Fact Sheet effective date shown above. One year, 5 year and 10 year results are for the trailing 12 calendar months, 60 calendar months and 120 calendar months respectively. The Inception date for the proforma simulations is January 2, 2008. Performance figures for one year are simple percentage changes in the hypothetical proforma portfolio valuation during that time span, while those for periods greater than a year are the compound annualized total return for the full extended time span. Excess return and beta calculations are relative to the total return of the Russell 2000® Index. Beta calculations are for the inception-to-date time frame. The comparable ETF used in the chart and tables is the iShares® Consumer Discretionary ETF (Ticker IYC).
- (8) The most current performance and valuation information (through the last prior market trading date) can be found at:

<https://indexone.io/index/aca70b49-3ebc-4b44-9340-9a6a92f7b329-0/overview>