

BrandPower Momentum Index

Index ID: N/A

The BrandPower Momentum Index is an actively managed smart beta index that includes US equities with mid and large market capitalizations ($\geq \$2$ billion), 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.

Universe: US Listed Mid and large cap ($\geq \$2$ billion) companies that produce or sell consumer goods or services.

Number of target holdings: 50

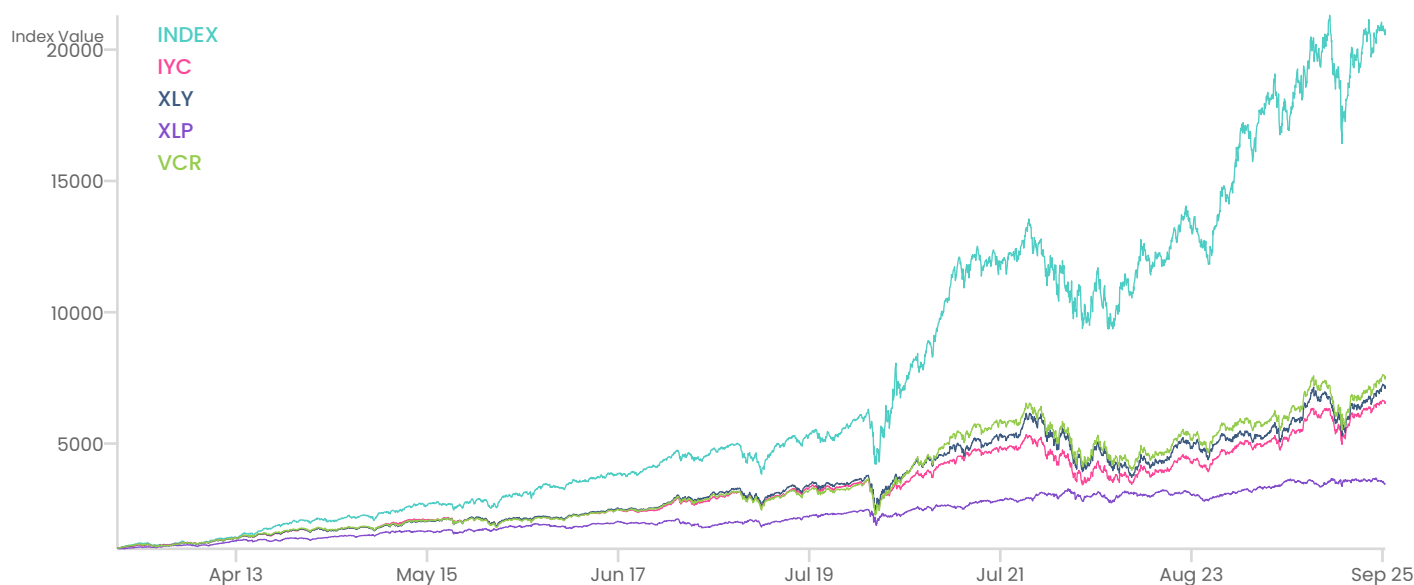
Rebalance frequency: Quarterly

Launch Date: 2012-01-01

Methodology and weighting convention

The index equally weights the 50 equities that have the highest combination brand luminosity and equity price growth among the US listed corporations covered by BrandLoyalties, Inc. This index is reallocated quarterly and rebalanced quarterly.

Cumulative index performance



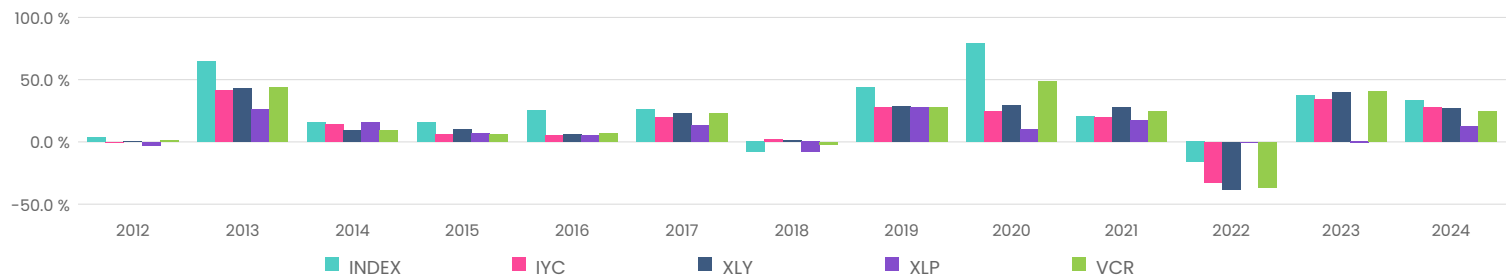
Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	10YR (ANN %)	ITD (ANN %)
INDEX	0.83	6.3	14.1	30.47	19.94	22.89	24.71
IYC	4.05	9.49	20.47	22.11	11.44	12.26	14.72
XLY	8.36	7.37	20.94	20.0	10.96	13.27	15.47
XLP	-5.14	0.39	-3.88	7.35	6.64	7.59	9.4
VCR	7.7	6.46	18.21	20.08	11.8	13.91	15.89

Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	21.65	33.15	2020-02-20 - 2020-03-18	1.14	1.54
IYC	18.0	35.9	2021-11-05 - 2022-06-16	0.82	1.0
XLY	19.69	39.67	2021-11-19 - 2022-12-28	0.79	0.98
XLP	13.54	24.5	2020-02-14 - 2020-03-23	0.69	0.88
VCR	19.97	39.2	2021-11-19 - 2022-12-28	0.8	0.98

Calendar year returns

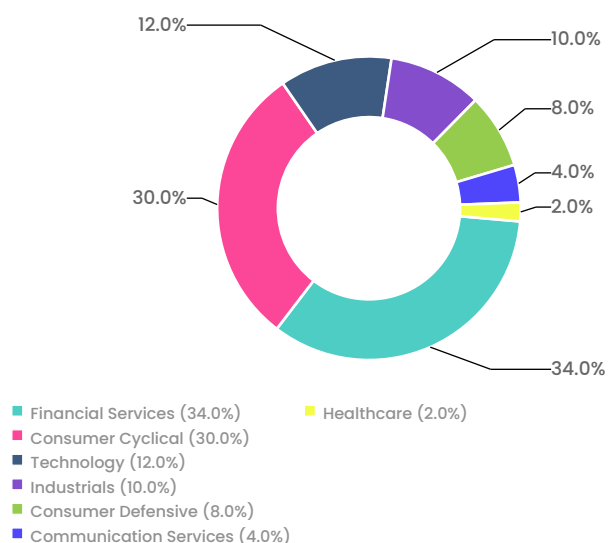


	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
INDEX	3.42	64.8	15.88	15.91	25.27	26.35	-8.12	43.77	79.11	20.73	-16.2	37.21	32.94
IYC	-0.36	41.08	14.45	6.09	5.59	19.86	1.76	27.35	24.58	19.66	-32.81	34.05	27.53
XLY	0.59	42.72	9.46	9.91	5.96	22.83	1.58	28.39	29.63	27.93	-38.05	39.63	26.51
XLP	-2.94	26.27	15.73	6.89	4.97	12.99	-8.08	27.44	10.11	17.21	-0.8	-0.82	12.19
VCR	1.16	43.66	9.54	6.26	6.71	22.82	-2.31	27.45	48.36	24.86	-36.56	40.37	24.27

Top 10 holdings

	WEIGHT %
CONAGRA BRANDS INC	2.0
FRANKLIN RESOURCES INC	2.0
BANK OF AMERICA CORP	2.0
ANHEUSER-BUSCH INBEV-SPN ADR	2.0
CARTER'S INC	2.0
COMMUNITY FINANCIAL SYSTEM I	2.0
SALESFORCE INC	2.0
BLACKSTONE INC	2.0
BLACKROCK INC	2.0
AKAMAI TECHNOLOGIES INC	2.0

Current Sector Breakdown



DISCLAIMER

Performance Disclosure: The launch date of the BrandPower Momentum Index was 02/27/2025. 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



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