

Disclosure Index

Index ID: N/A

Proof we're not alone? That's a high market impact event. This index tracks companies in industries that may benefit.

Universe: US Small Cap Index

Number of target holdings:
Minimum 30

Rebalance frequency: Quarterly

Launch Date: 2020-01-01

Methodology and weighting convention

A predefined set of industries (GICS or similar classifications) is evaluated annually for relevance based on credible speculation, whistleblower testimony, scientific analysis, and public discourse surrounding UAP/NHI-derived technologies. Priority is given to non-weapons/non-aerospace sectors with plausible "everyday" applications (e.g., health/medicine, materials science, energy production/storage, advanced manufacturing). Industries are selected if they align with potential reverse-engineered or disclosed advancements that could disrupt or enhance civilian-facing domains. From each qualifying sub-industry or industry, up to 4 of the largest market capitalization stocks are selected. If fewer than 4 eligible stocks exist in an industry, all qualifying ones are included.

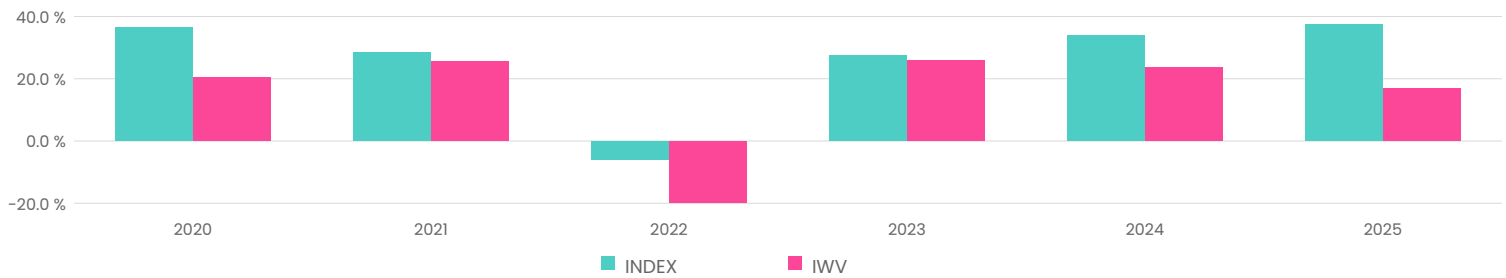
Cumulative index performance



Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	ITD (ANN %)
INDEX	16.9	23.97	57.99	36.26	23.62	27.38
IWM	14.34	10.69	21.98	20.1	11.88	14.84

Calendar year returns



	2020	2021	2022	2023	2024	2025
INDEX	36.44	28.5	-5.86	27.47	33.82	37.41
IWV	20.55	25.54	-19.75	25.82	23.49	16.95

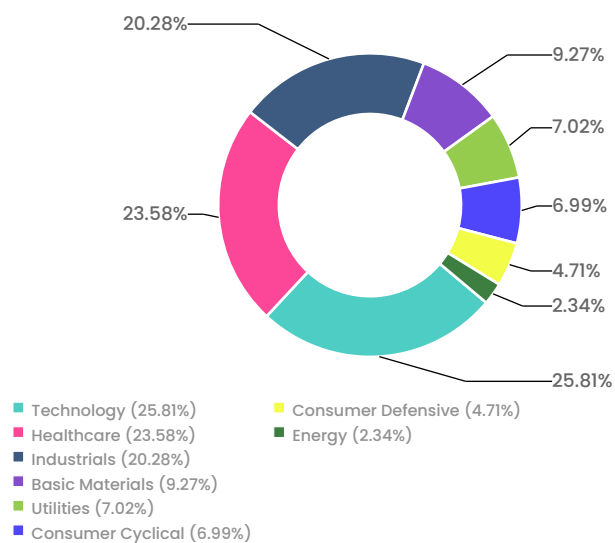
Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	24.94	37.31	2020-02-19 - 2020-03-23	1.1	1.48
IWV	20.53	35.22	2020-02-19 - 2020-03-23	0.72	0.87

Top 10 holdings

	WEIGHT %
STRATEGY INC	2.63
EPAM SYSTEMS INC	2.49
GUIDEWIRE SOFTWARE INC	2.46
DOXIMITY INC-CLASS A	2.45
EXLSERVICE HOLDINGS INC	2.44
INSULET CORP	2.43
HEALTHEQUITY INC	2.42
ENVISTA HOLDINGS CORP	2.41
POST HOLDINGS INC	2.39
REPLIGEN CORP	2.37

Current Sector Breakdown



DISCLAIMER

This strategy is a highly speculative thematic equities index targeting companies in sectors that could hypothetically benefit from any disclosure or confirmation of Unidentified Anomalous Phenomena (UAP), Non-Human Intelligence (NHI), and the release of associated breakthrough technologies (commonly called UFO disclosure). There is no guarantee that such an event will occur, and its timing, content, and market consequences are entirely uncertain. The index relies on subjective thematic screening and forward-looking assumptions that may prove incorrect. This index carries risks, including extreme volatility from speculation and rumor, sector concentration, and general market risks. This is not investment, financial, legal, or tax advice. Past performance is no indication of future results.