

i1 Y2K Index

Index ID: N/A

Y2K is so back. The Y2K Index tracks companies that were culturally and commercially influential in the late 1990s and early 2000s, spanning tech, telecom, fashion, gaming, and retail. Constituents are equally weighted within sectors and rebalanced semi-annually to capture the era's consumer trends and innovation.

Universe: Track companies that were culturally and commercially influential during the late 1990s and early 2000s, across technology, telecommunications, fashion, gaming, and retail.

Number of target holdings: N/A

Rebalance frequency:
Semi-annual

Launch Date: 2003-01-01

Methodology and weighting convention

Constituent Selection: Companies chosen for historical relevance, consumer impact, and market presence during the Y2K era. Only publicly traded or tradable companies are included. **Sector Allocation:** Technology & Internet: 40% Telecommunications & Devices: 15% Fashion & Apparel: 20% Gaming & Entertainment: 15% Retail: 10% **Weighting:** Equal-weighted within each sector. Weights are adjusted to maintain the sector targets. **Rebalancing:** Semi-annual rebalance to reset sector and constituent weights. **Eligibility & Maintenance:** Companies must be publicly tradable at the time of rebalancing. Delisted or acquired companies are replaced with comparable Y2K-era peers.

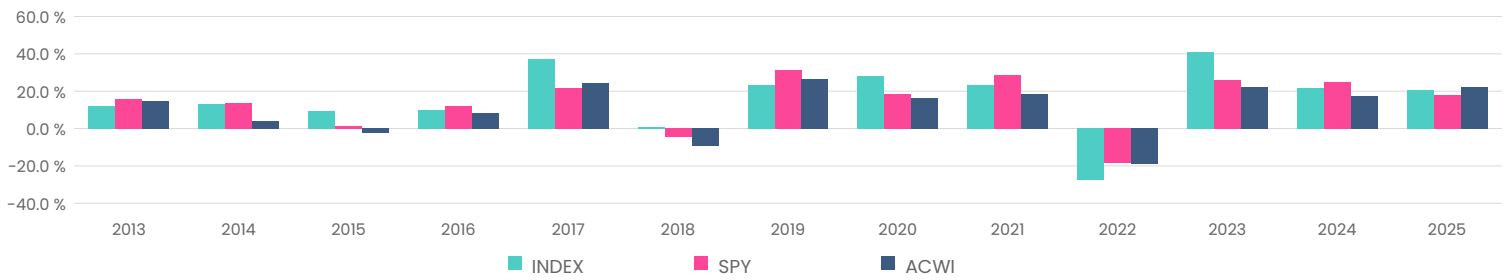
Cumulative index performance



Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	10YR (ANN %)	ITD (ANN %)
INDEX	29.63	29.3	48.85	33.36	13.97	19.37	14.09
SPY	9.35	8.45	24.4	21.32	13.3	15.26	11.96
ACWI	8.01	9.12	24.65	19.9	10.65	12.69	8.38

Calendar year returns



	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
INDEX	12.2	12.88	9.31	9.99	37.41	1.01	23.38	27.87	23.26	-27.67	40.83	21.74	20.72
SPY	15.97	13.47	1.23	11.99	21.7	-4.56	31.22	18.33	28.72	-18.65	26.18	24.89	17.72
ACWI	14.92	3.81	-2.21	8.42	24.33	-9.12	26.58	16.35	18.66	-18.81	22.26	17.45	22.42

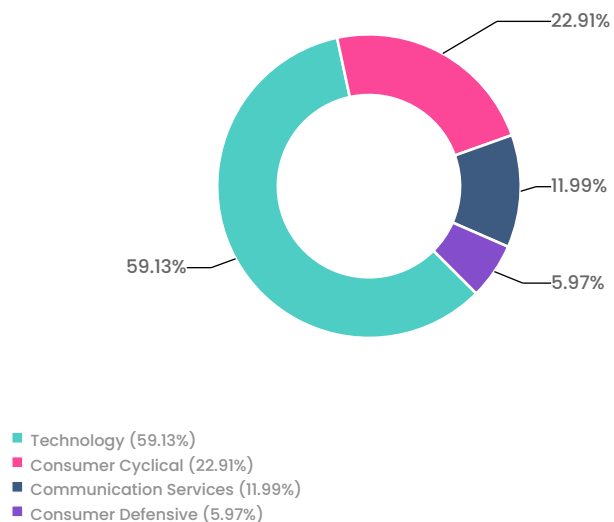
Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	21.06	53.15	2008-05-15 - 2008-11-20	0.67	0.87
SPY	19.42	51.48	2008-05-19 - 2009-03-09	0.62	0.73
ACWI	19.81	56.27	2008-05-16 - 2009-03-09	0.42	0.51

Top 10 holdings

	WEIGHT %
DELL TECHNOLOGIES -C	10.8
INTEL CORP	10.14
BLACKBERRY LTD	9.36
NOKIA CORP-SPON ADR	8.62
CISCO SYSTEMS INC	5.5
EBAY INC	4.22
MOTOROLA SOLUTIONS INC	4.06
VERIZON COMMUNICATIONS INC	3.85
AMAZON.COM INC	3.61
TARGET CORP	3.23

Current Sector Breakdown



DISCLAIMER
None