

BrandPower Guilty Pleasures Index

Index ID: N/A

The BrandPower Guilty Pleasures Index is a smart beta index that includes US listed companies whose brands are showing strong current growth in on-line interest while providing consumers with non-essential goods or services that may be viewed as indulgent or imprudent. The BrandPower Index utilizes data provided by BrandLoyalties, Inc., which employs a unique approach to anticipating revenue growth for publicly traded corporations by monitoring daily online brand citations and discussions related to approximately 6,500 equities—comprising 3,000 from the US, 1,600 from Europe, and 1,900 from Asia.

Universe: US Listed mid and large cap ($\geq$ \$2 billion) companies

Currency: USD denominated

Number of target holdings: 50

Rebalance frequency: Quarterly

Launch Date: 2010-01-01

Methodology and weighting convention

The index equally weights the 50 companies that allow us to indulge our vices while having high brand luminosity growth among the US listed corporations covered by BrandLoyalties, Inc. This index is reallocated quarterly and rebalanced quarterly.

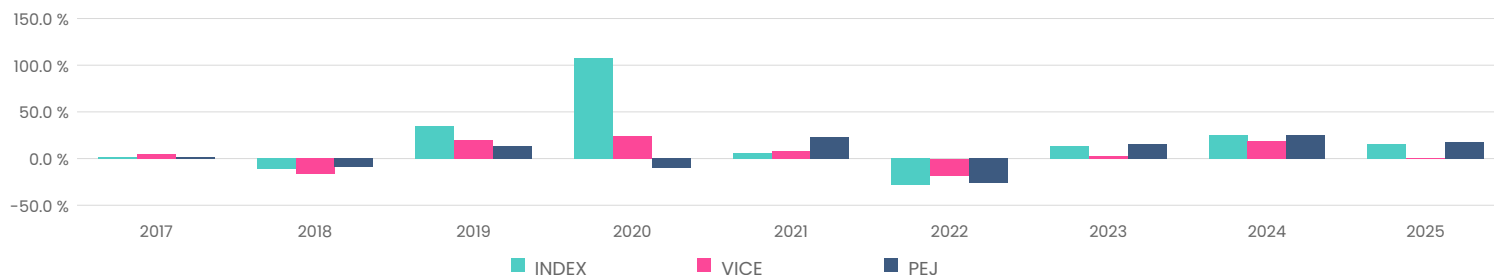
Cumulative index performance



Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	ITD (ANN %)
INDEX	13.0	8.19	6.06	12.25	1.52	15.77
VICE	5.34	4.94	-3.25	5.98	-0.17	4.62
PEJ	13.79	8.93	16.42	17.06	5.41	5.71

Calendar year returns



	2017	2018	2019	2020	2021	2022	2023	2024	2025
INDEX	2.14	-11.26	34.76	107.49	6.23	-28.2	13.76	25.11	15.04
VICE	4.33	-16.93	20.03	23.91	8.5	-18.13	3.02	18.24	0.76
PEJ	1.98	-9.31	13.81	-10.25	22.78	-26.06	15.74	25.07	17.79

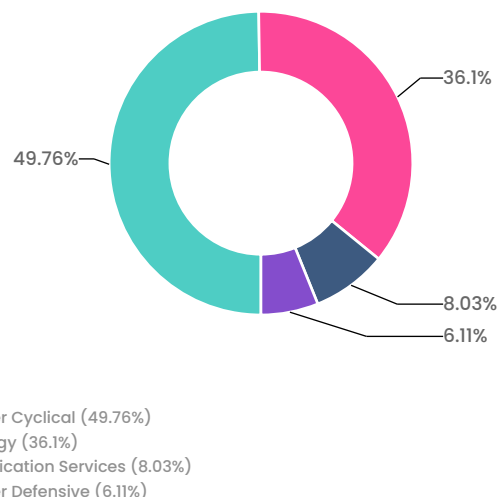
Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	33.03	53.94	2021-01-27 - 2023-11-01	0.48	0.71
VICE	18.8	38.27	2018-09-20 - 2020-03-23	0.25	0.32
PEJ	25.8	58.96	2018-07-19 - 2020-03-18	0.22	0.27

Top 10 holdings

	WEIGHT %
CARVANA CO	2.12
SERVICENOW INC	2.12
COCA-COLA EUROPACIFIC PARTNE	2.1
WENDY'S CO/THE	2.09
DYNATRACE INC	2.06
AUTODESK INC	2.06
BLACKBAUD INC	2.05
DROPBOX INC-CLASS A	2.05
CHECK POINT SOFTWARE TECH	2.05
INTUIT INC	2.05

Current Sector Breakdown



DISCLAIMER

Performance Disclosure: The launch date of the BrandPower Guilty Pleasures Index was 03/17/2025. 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 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.