

# BrandPower Index

Index ID: N/A

The BrandPower Index is a smart beta index that includes the US listed equities whose brands are showing the strongest current growth in on-line interest. 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 (>= \$2 billion) companies

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 brand luminosity growth among the US listed corporations covered by BrandLoyalties, Inc. This index is reallocated quarterly and rebalanced quarterly.

## Cumulative index performance



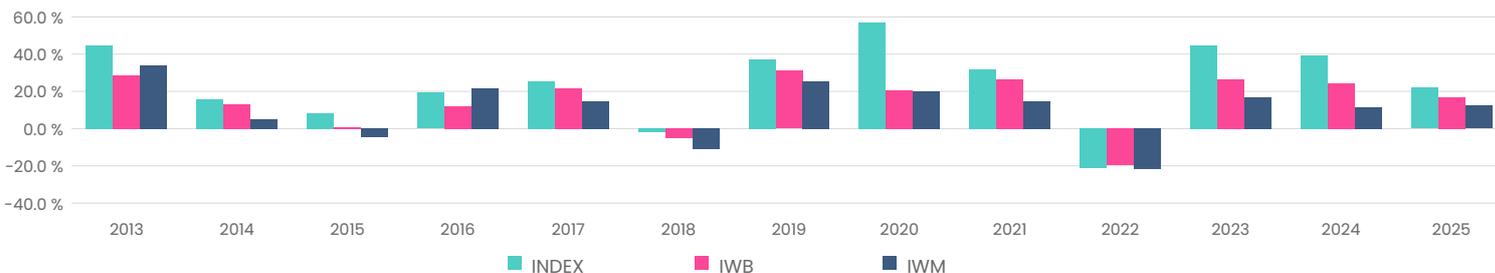
## Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	10YR (ANN %)	ITD (ANN %)
INDEX	-10.29	4.13	25.95	34.04	20.15	24.75	23.46
IWB	4.54	1.91	20.06	21.68	13.46	15.37	14.76
IWM	6.47	5.71	20.96	13.19	5.48	11.24	10.87

### Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	20.49	35.41	2020-02-19 – 2020-03-18	1.15	1.47
IWB	16.53	34.6	2020-02-19 – 2020-03-23	0.89	1.07
IWM	20.86	41.13	2018-08-31 – 2020-03-23	0.52	0.69

### Calendar year returns

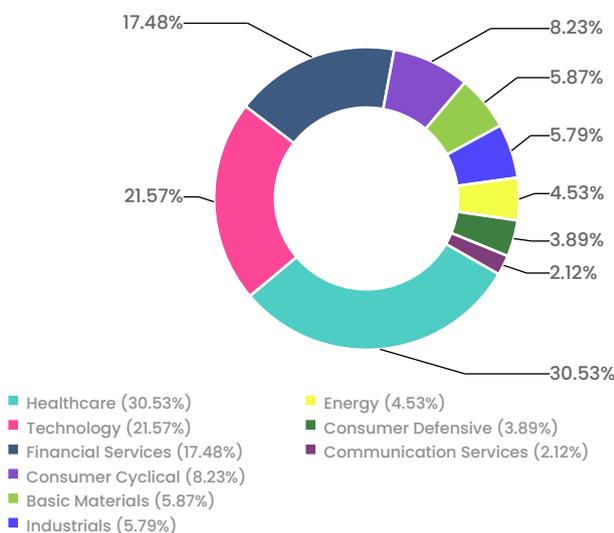


	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
INDEX	44.66	15.87	8.36	19.26	25.19	-1.85	36.98	56.91	31.88	-20.89	44.62	39.25	21.9
IWB	28.64	13.08	0.79	12.02	21.53	-4.89	31.05	20.77	26.32	-19.7	26.39	24.32	16.84
IWM	33.81	5.04	-4.48	21.59	14.58	-11.13	25.39	20.03	14.54	-21.49	16.82	11.39	12.28

### Top 10 holdings

	WEIGHT %
REVOLUTION MEDICINES INC	2.86
AMERICAN RESOURCES CORP	2.62
MICROCHIP TECHNOLOGY INC	2.27
CASTELLUM INC	2.24
CENTURY ALUMINUM COMPANY	2.24
TEMPUS AI INC	2.16
ARTERIS INC	2.14
MINK THERAPEUTICS INC	2.14
DECENT HOLDING INC-A	2.13
ARITZIA INC-SUBORDINATE VOTI	2.12

### Current Sector Breakdown



#### DISCLAIMER

Performance Disclosure: The launch date of the BrandPower 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 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

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