

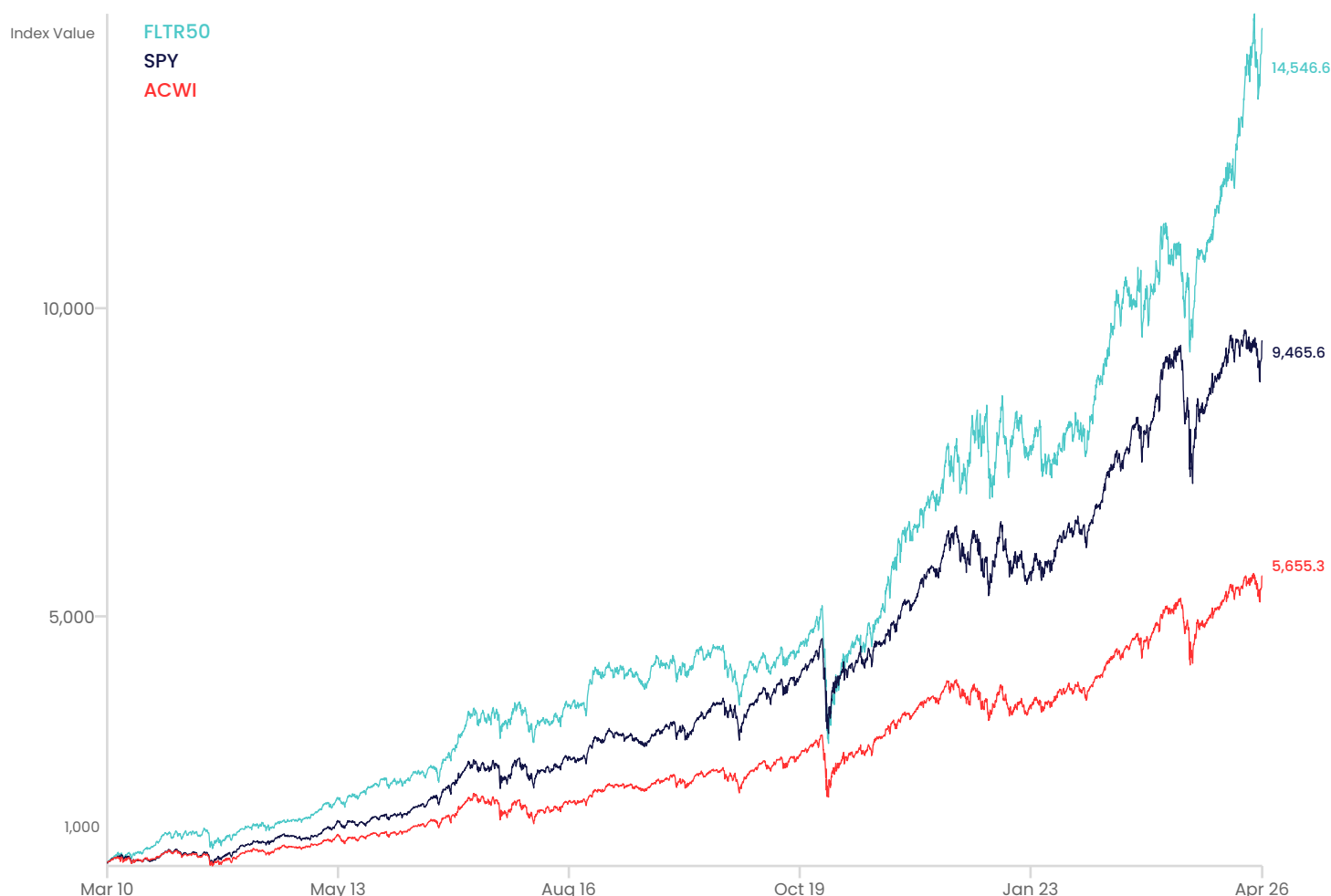
Filtered 50 Index

Index ID: FLTR50

The Filtered 50 index is an equal weighted index that offers an approach to index creating and tracking by leveraging a highly selective and well balanced methodology. Utilizing 17 sophisticated filters across a universe of equities from North America and Europe, this index focuses on identifying top-performing assets and consistently delivering alpha versus traditional renowned indices.

Universe: North America & Europe	Currency: EUR denominated
Number of target holdings: 50	Rebalance frequency: Quarterly
	Launch Date: 2010-02-26

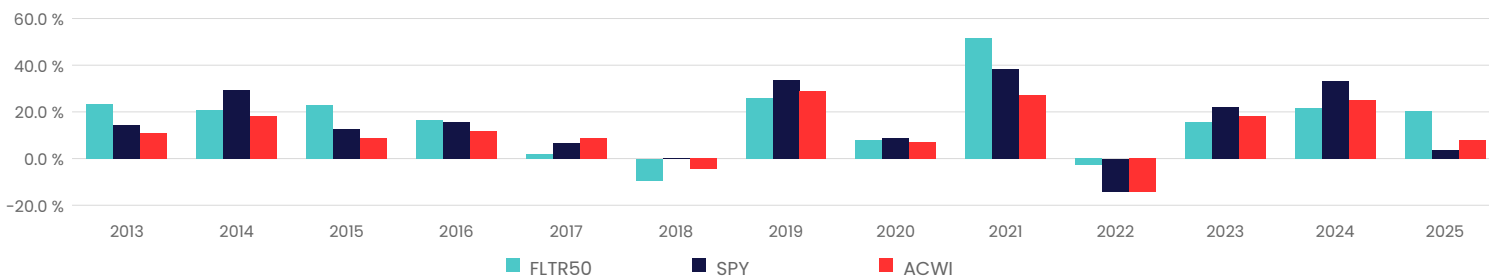
Cumulative index performance



Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	10YR (ANN %)	ITD (ANN %)
FLTR50	5.95	12.41	50.73	24.49	18.13	15.93	18.07
SPY	-1.25	0.91	24.31	17.42	12.48	14.08	14.95
ACWI	0.56	3.82	27.99	16.26	10.47	11.63	11.34

Calendar year returns



	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FLTR50	23.48	20.67	22.71	16.42	2.04	-9.42	25.91	7.81	51.74	-2.91	15.74	21.76	20.2
SPY	14.4	29.2	12.75	15.67	6.62	0.15	33.82	8.71	38.14	-14.12	21.91	33.11	3.78
ACWI	11.04	18.22	8.92	11.99	8.92	-4.62	29.09	6.89	27.34	-14.3	18.13	25.18	7.92

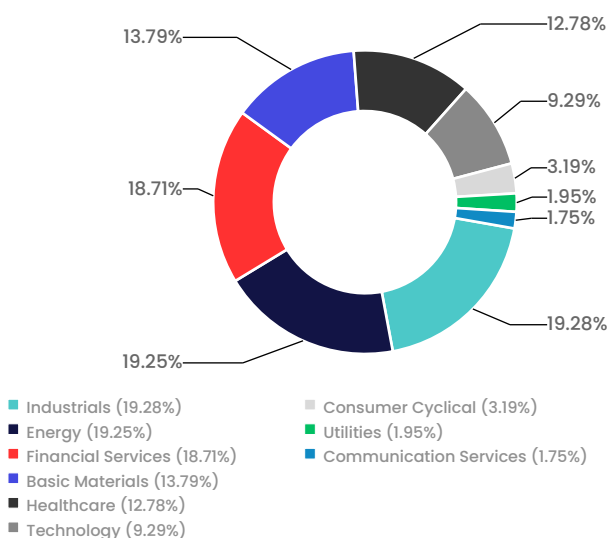
Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
FLTR50	18.34	43.24	2020-02-19 - 2020-03-23	0.99	1.24
SPY	17.31	33.24	2020-02-19 - 2020-03-23	0.86	1.08
ACWI	16.47	32.82	2020-02-19 - 2020-03-23	0.69	0.85

Top 10 holdings

	WEIGHT %
AIXTRON SE	3.56
ALCOA CORP	3.01
ENERFLEX LTD	2.74
EZCORP INC-CL A	2.62
CES ENERGY SOLUTIONS CORP	2.59
ATHABASCA OIL CORP	2.49
EXTENDICARE INC	2.48
HUBBAY MINERALS INC	2.48
SANDVIK AB	2.47
POWER SOLUTIONS INTERNATIONA	2.45

Current Sector Breakdown



DISCLAIMER

The Filtered Index is provided for informational purposes only and does not constitute investment advice, an offer, or a solicitation to buy or sell any financial instrument. The index methodology does not take into account any sustainability-related criteria, including but not limited to SFDR classifications, ESG factors, or other non-financial screening frameworks. Past performance is not indicative of future results. The composition, methodology, and calculation of the index may be adjusted or updated at any time without prior notice. While The Filtered Funds has taken reasonable care to ensure the accuracy and reliability of the information contained herein, no representation or warranty, express or implied, is made regarding its completeness, accuracy, or suitability for any particular purpose. Neither The Filtered Funds nor any of its affiliates shall be liable for any direct, indirect, incidental, or consequential damages arising from the use of this information. Investors should conduct their own analysis and consult independent professional advisors before making any investment decisions.