

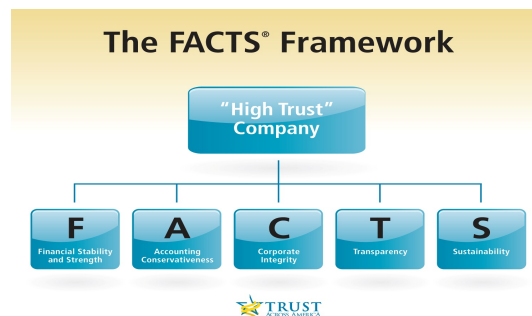


Trust Across America's FACTS® Framework: Fast Facts

Introduction

Over ten years ago Trust Across America-Trust Around the World (TAA-TAW) constructed a model to evaluate the trustworthiness of public companies, incorporating quantifiable metrics and data. The FACTS® Framework is an acronym that includes five drivers or indicators of trustworthy business behavior. They are:

- Financial stability
- Accounting conservativeness
- Corporate governance
- Transparency
- Sustainability



Through our custom FIDES™ software and using our FACTS® Framework we quantitatively screen and rank from 1-100 over 1500 of the largest US public companies based on publicly available data. The companies do not participate in the analysis, nor are any internal assessments or surveys completed. Understanding that no company is perfect, TAA-TAW can identify the "best of the best" in trust.

How We Describe Trust

Rather than attempting to define trust, we describe it as the outcome of principled behavior.

Read More About Us

In [Investor's Daily](#) May 2022

In [MarketWatch](#) June 2021

In [Harvard Business Review](#) 2016

And on our [Press Page](#)

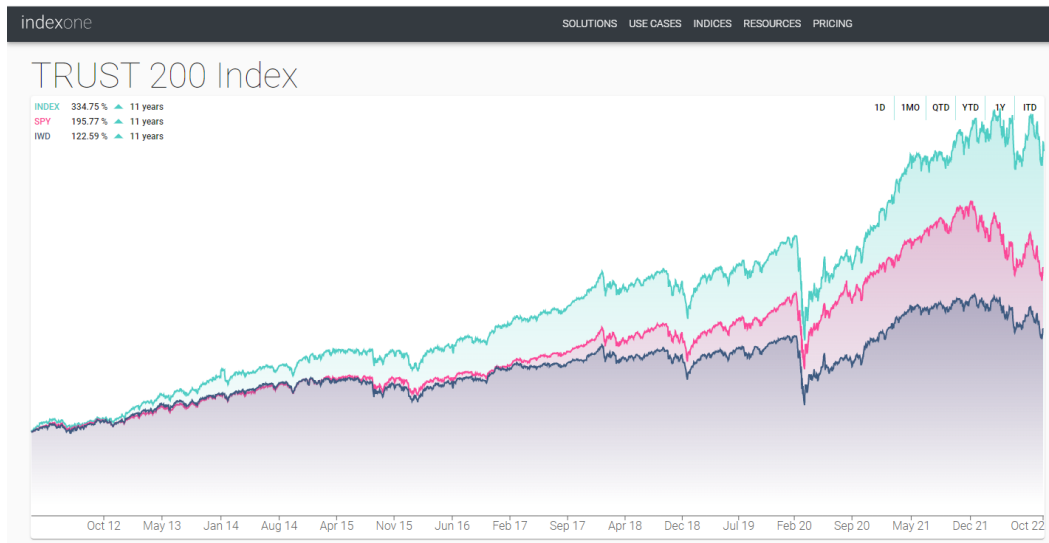




Our Trust 200 Index

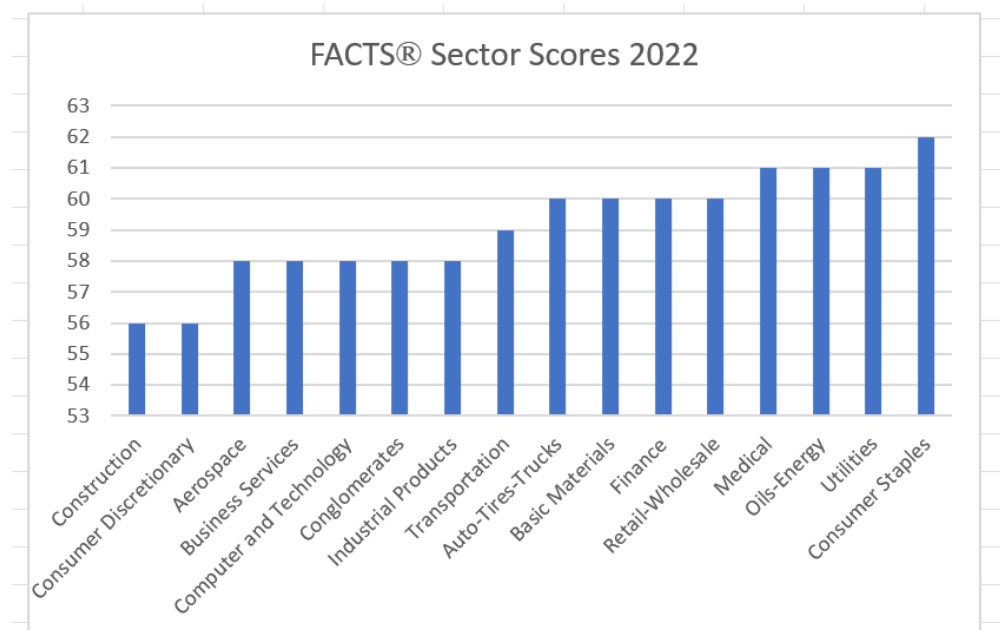
[Link to live index](#)

Following a successful backtest, in July 2022 Index One was retained to create an index of our FACTS® Top 200 most trustworthy public companies. The Index is [updated daily](#). The performance against two benchmarks (iShares Russell 1000 Value ETF (IWD) and SPDR S&P 500 (SPY) ETF) is shown below (as of October 2022):



Sector Analysis

The following chart shows FACTS® data for the S&P 500 in July 2022 sorted by our sector rankings. We use Zacks Investment Research that divides companies into 16 sectors.





The Backtest

In June 2022 we retained Index One, a global back testing and index creation firm based in London to evaluate FACTS® versus major US indexes. They were given ten years of annual FACTS® scores for 800+ of the largest companies.

Methodology and Results as of June 2022

iShares Russell 1000 Value ETF (IWD) was chosen by independent consultants for comparison.

Through its focus on “values with value” FACTS screens out high price to earnings and high price to sales companies found in growth indexes.

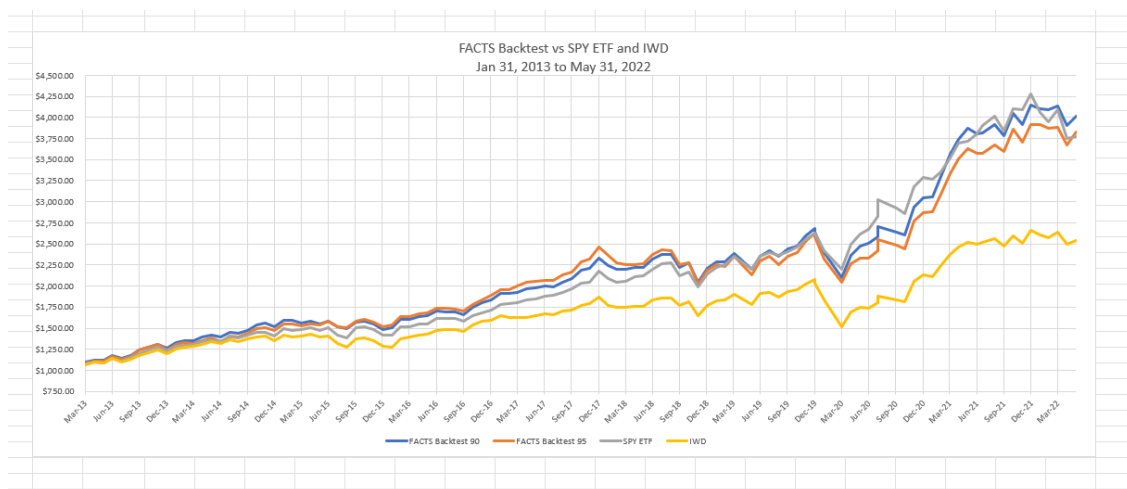
- Annual rebalancing was applied
- Top Ranked 50 and 100 companies were compared to the IWD
- The top 50 FACTS® companies outperformed IWD by 47%, 15.46% vs.10.51%
- The top 100 FACTS® companies outperformed IWD by 52.9%, 16.07% vs. 10.51% for IWD

Index One also performed the same analysis using the SPDR S&P 500 (SPY) ETF.

- 16.07% (50 companies) and 15.46% (100 companies) respectively vs. 15.27% for SPY.
- FACTS® companies outperformed despite trading at significantly lower valuations as measured by price to earnings and price to sales.

Achieving a higher return than SPY with lower risk over these last ten years strengthens the “Business Case for Trust.”

(Alpha, Beta, Treynor Ratio, Upside and Downside Capture ratios produced excellent results)





Comparability

FACTS® is a unique proprietary model measuring the trustworthiness of America's largest public companies. Other measurements of trust tend to be silo specific and qualitative while FACTS® is quantitative and objective.

Contact for More Information

Please [visit our contact page](#)

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More information on TAA-TAW can be found at www.trustacrossamerica.com

More information on Index One can be found at www.indexone.io

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