Recent earnings reports of PSUN, TFM, SCVL, CACH and JCP were preceded by dramatic swings in the consumer brand loyalty rankings recorded at BrandLoyalties.com -- a unique social media data and analytics provider that captures the actions and sentiment of online consumers for the institutional investor community. Recent swings in brand loyalties can be easily visualized through the BrandLoyalties.com charts for those equities:

**PSUN (Pacific Sunwear of California, Inc.)**

![PSUN BrandLoyalties.com Rankings and Correlations Chart](image)

(Click [here](#) for best resolution)

**TFM (The Fresh Market, Inc.)**
SCVL (Shoe Carnival, Inc.)
CACH (Cache, Inc.)

JCP (J.C. Penney Co., Inc.)
To learn more about BrandLoyalties.com's research and services, or for a quick demo presentation or trial subscription, please contact Tony Seker (simply reply to this e-mail or e-mail him at Tony@BrandLoyalties.com).

How Does BrandLoyalties.com Track and Rank Brand Loyalties?

They track over 100 million daily online consumer choices and identify which equities are likely to be impacted (positively or negatively) by changing consumer sentiment in those brands. The key criteria for coverage include a significant online presence for the brand names of those equities (called the brand name's web "luminosity") and a reasonably strong link between on-line brand name citations and consequential revenue for the corporation (referred to as the "signal relevance" for that corporation's brand names).

BrandLoyalties.com uses a proprietary algorithm to determine the velocity of change in consumer brand loyalty ranking the 500+ stocks on this measure from top to bottom each day. Signals derived from this analysis are generated well before earnings announcements and generally before guidance are provided. Each equity exhibits a unique lag time between when a signal is generated from the online data and subsequent price movement in the stock. The 'best fit' lag times are also provided to clients for each security in order to help optimize their buy or sell decisions.

The firm provides institutional subscribers with their unique proprietary metrics. This data helps
investors easily identify those stocks exhibiting the characteristics of winners or losers. Clients may also choose to opt-in for daily email alerts which highlight the equities exhibiting the most significant trends. While investors are naturally interested in identifying equities with growing brand loyalty, users may also mitigate risk in existing portfolios by monitoring or avoiding stocks which display fading customer loyalty.

**How Have BrandLoyalties.com Signals Performed?**

A simple long-only "proof-of-concept" portfolio consisting solely of the top 10% of these 500+ ranked stocks would have produced an average annual ROI over the past 7 full calendar years in excess of 25% as compared to the S&P 500's 3.33%. (Results from over 1,500 one-year Monte Carlo portfolio simulations covering January 2006 through December 2012, each portfolio blindly chosen on only brand loyalty rankings, then equally-weighted and reallocated when composition of the top 10% changes.)

It is highly likely that BrandLoyalties.com clients have experienced even greater alpha when they overlaid their own internal fundamental or quantitative research on top of the simple brand loyalty metrics used in the proof-of-concept portfolios.

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