

FACTSHEET – June 26, 2020

Motif Capital Aging of America 7 ER Index

DESCRIPTION

The Motif Capital Aging of America 7 ER Index (the "Index"):

- Provides exposure to stocks of certain companies concentrated in the healthcare and real estate sectors that may benefit from the long-term demographic shift towards an older population in the United States.
- Is calculated on an excess return basis by measuring the extent to which (a) the stocks and any money market position outperform (b) 3-month USD LIBOR plus 0.75% per annum (accruing daily).
 - The money market position reflects the returns accruing on a hypothetical cash investment in a notional money market account denominated in U.S. dollars that accrues interest at the notional interest rate, which is equal to 3-month USD LIBOR.
- Applies a daily volatility control:
 - Volatility cap: 7%. It is measured on a daily basis by calculating the realized volatility of the stocks for a 20 index business day look back period. The Index is rebalanced by ratably reallocating all or a portion of the exposure to the stocks in the Index to the money market position sufficient to reduce the realized volatility for such period to the volatility cap.

HISTORICAL PERFORMANCE



* Base Date: June 1, 2016, values prior to June 1, 2016 for the Index are based on hypothetical performance data derived using the Index rules as of June 1, 2016, but applied retroactively using historical stock and money market position levels. You should not take the hypothetical performance data of the Index as an indication of the future performance of the Index. Past performance is no guarantee of future results and may be lower or higher than current performance.

CHARACTERISTICS

ISIN / WKN	DE000SLA2DZ0 / SLA2DZ	Base Value / Base Date	100 Points / June 1, 2016
Ticker / RIC	MCAER Index / .MCAER	Last Price	122.78
Index Sponsor	Motif Capital Management, Inc.	52W High	129.70
Calculation Agent	Solactive AG	52W Low	113.74
Index Type	Excess Return	Calculation	09:30 a.m. to 04:00 p.m. (ET), every 15 seconds
Index Currency	USD		
Index Members	140		

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COMPOSITION OF STOCKS BY SECTOR AS OF JUNE 26, 2020*



* Sector percentages relate only to the stocks that comprise the Index. The percentages above sum to 100% regardless of whether a portion of the Index has been allocated to the money market position. Historically, a very significant portion of the Index (up to approximately 90%) consistently has been allocated to the money market position.

TOP COMPONENTS AS OF JUNE 26, 2020

Ticker	Currency	Country	Company	Index Weight (%)
			Money Market Position	32388.31%
UNH	USD	US	UNITEDHEALTH GROUP INC	-2463.69%
JNJ	USD	US	JOHNSON & JOHNSON	-2224.20%
NVS	USD	CH	NOVARTIS AG-ADR	-1995.43%
AMGN	USD	US	AMGEN INC	-1860.40%
AZN	USD	GB	ASTRAZENECA PLC-SPONS ADR	-1726.10%
ABBV	USD	US	ABBVIE INC	-1705.02%
LLY	USD	US	ELI LILLY & CO	-1643.22%
BMY	USD	US	BRISTOL-MYERS SQUIBB CO	-1618.42%
NVO	USD	DK	NOVO-NORDISK A/S-SPONS ADR	-1416.43%
PFE	USD	US	PFIZER INC	-1119.99%

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PERFORMANCE¹

Includes backtested hypothetical performance; may not reflect actual Index performance.

AS OF JUNE 26, 2020	Index
Effective Performance (1M)	0.3%
Effective Performance (6M) ¹	-3.0%
Effective Performance (1Y) ¹	5.3%
Effective Performance (3Y) ¹	11.6%
Effective Performance (5Y) ¹	20.9%
Effective Performance (10Y) ¹	88.2%
Annualized Performance (since June 2011) ²	5.7%
Annualized Volatility (since June 2011) ²	7.9%
Return over risk (since June 2011) ³	0.73
Maximum Drawdown (since June 2011) ⁴	10.0%

DETAILED HISTORICAL MONTHLY PERFORMANCE⁵

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2020	-1.30%	-2.06%	-1.01%	1.17%	1.13%	-0.62%							-2.70%
2019	1.39%	0.66%	0.66%	-3.20%	-0.91%	3.08%	-0.35%	0.21%	-0.90%	2.66%	3.73%	2.03%	9.24%
2018	4.01%	-2.30%	-1.51%	0.14%	1.50%	0.55%	4.29%	3.53%	2.00%	-5.39%	2.46%	-3.29%	5.60%
2017	1.16%	4.13%	-0.33%	2.12%	1.02%	4.49%	-0.64%	1.62%	1.09%	-2.12%	1.83%	-0.98%	14.04%
2016	-2.88%	-0.54%	1.47%	2.06%	1.03%	0.95%	2.45%	-4.11%	-0.69%	-3.83%	0.60%	0.83%	-2.91%
2015	0.50%	1.89%	0.95%	-1.28%	1.81%	-0.94%	2.58%	-4.24%	-1.20%	1.29%	-0.48%	0.78%	1.48%
2014	0.00%	2.83%	-0.63%	-0.58%	1.02%	2.61%	-1.15%	2.89%	-0.74%	1.36%	2.01%	-1.30%	8.49%
2013	5.33%	0.57%	3.78%	2.61%	-0.90%	-1.09%	2.50%	-2.88%	2.13%	1.37%	1.72%	0.38%	16.35%
2012	0.97%	0.99%	1.91%	-0.14%	-2.41%	3.25%	1.39%	0.58%	2.43%	-0.33%	0.39%	0.40%	9.72%
2011	0.09%	3.14%	0.38%	4.10%	1.64%	-1.90%	-1.89%	-4.74%	-1.08%	1.75%	0.36%	1.30%	2.87%
2010	0.33%	-0.22%	1.76%	-2.79%	-3.12%	-0.17%	1.27%	-0.21%	3.33%	1.26%	-3.21%	3.11%	1.05%
2009	-1.58%	-3.57%	0.75%	0.63%	2.70%	0.50%	2.64%	1.24%	0.57%	-0.84%	3.06%	0.85%	6.96%
2008	-1.83%	-0.92%	-1.32%	-0.23%	0.55%	-2.22%	3.86%	0.48%	-2.58%	-2.40%	-1.44%	1.31%	-6.71%
2007	2.69%	-3.51%	-1.50%	3.65%	-0.59%	-2.98%	-2.59%	0.86%	1.74%	-1.01%	-0.36%	-2.26%	-5.98%
2006							1.40%	1.43%	0.01%	1.25%	-1.23%	-0.61%	2.26%

¹ Data prior to June 1, 2016 for the Index is hypothetical and was derived using the Index rules as of June 1, 2016, but applied retroactively. You should not take hypothetical data as an indication of future Index data. Past performance is no guarantee of future results and may be lower or higher than current performance.

² Calculated on an annualized basis since June 1, 2011.

³ Calculated by dividing the annualized performance by the annualized volatility since June 1, 2011.

⁴ The largest percentage decline in the Index level from any previously occurring level since June 1, 2011.

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MONEY MARKET POSITION AND TOP 10 STOCKS FOR EACH MONTH AS OF THE LAST INDEX PUBLICATION DAY OF EACH MONTH*

- Stocks and target weights are rebalanced once a year.
- Volatility control is applied daily, which may result in a rebalancing into the money market position.
- The average weight of the money market position is shown for each month.
- The top constituent stocks for each month are identified based on their actual weight in the Index as of the last Index publication date for such month. Each weight below is the average weight of such top constituent stock for such month.

Money Market Position	JNJ	UNH	AMGN	NVS	AZN	BMY	LLY	ABBV	NVO	PFE	ABT	MDT	SNY	VTR	GSK	MACK	DNA	CELG	MRK
May-2020	69.8%	8.6%	7.9%	6.4%	5.9%	5.8%	5.1%	4.9%	4.8%	4.2%	4.0%	-	-	-	-	-	-	-	-
Apr-2020	88.4%	8.9%	7.9%	6.5%	6.3%	5.5%	5.2%	5.0%	4.6%	4.3%	4.0%	-	-	-	-	-	-	-	-
Mar-2020	83.9%	8.8%	7.9%	6.4%	6.4%	5.4%	5.2%	4.9%	4.8%	4.3%	4.0%	-	-	-	-	-	-	-	-
Feb-2020	49.4%	8.4%	7.6%	5.9%	6.2%	5.1%	5.2%	4.3%	4.8%	4.0%	3.8%	-	-	-	-	-	-	-	-
Jan-2020	4.7%	8.2%	7.7%	6.2%	6.2%	5.2%	5.2%	4.2%	4.5%	-	4.0%	-	3.9%	-	-	-	-	-	-
Dec-2019	24.2%	8.1%	7.8%	6.4%	6.3%	5.2%	5.0%	3.9%	4.6%	-	4.1%	-	3.8%	-	-	-	-	-	-
Nov-2019	33.4%	7.7%	7.3%	6.1%	6.1%	5.1%	4.7%	-	4.6%	3.7%	4.0%	-	3.7%	-	-	-	-	-	-
Oct-2019	38.4%	7.9%	6.8%	5.8%	6.2%	5.1%	4.6%	-	4.2%	-	4.0%	-	3.8%	-	-	-	-	4.1%	-
Sep-2019	45.2%	7.9%	6.6%	5.7%	6.3%	5.0%	4.3%	-	3.9%	-	4.1%	-	3.9%	-	-	-	-	4.0%	-
Aug-2019	43.0%	7.9%	6.9%	5.7%	6.5%	5.1%	4.1%	3.7%	-	-	4.0%	-	3.7%	-	-	-	-	3.9%	-
Jul-2019	35.6%	8.1%	7.3%	5.1%	6.5%	4.6%	3.8%	3.6%	3.8%	-	4.7%	-	-	-	-	-	-	3.7%	-
Jun-2019	41.1%	8.4%	6.7%	5.5%	5.6%	-	-	3.8%	4.4%	3.8%	4.7%	3.3%	-	-	-	-	-	3.6%	-
May-2019	50.6%	8.6%	6.8%	5.4%	5.3%	-	3.3%	4.0%	4.7%	3.7%	4.7%	-	-	-	-	-	-	3.7%	-

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Apr-2019	42.4%	8.5%	6.6%	5.8%	5.3%	3.2%	-	4.1%	4.7%	3.9%	4.6%	-	-	-	-	-	-	3.7%	-
Mar-2019	38.0%	8.3%	6.7%	5.7%	5.7%	3.4%	3.4%	4.2%	4.6%	3.8%	4.6%	-	-	-	-	-	-	-	-
Feb-2019	43.6%	8.2%	7.3%	5.7%	5.5%	-	3.5%	4.1%	4.6%	3.7%	4.7%	-	-	-	-	-	-	3.4%	-
Jan-2019	72.3%	8.1%	7.4%	6.2%	5.6%	-	3.5%	4.0%	5.1%	3.7%	4.8%	-	-	-	-	-	-	3.4%	-
Dec-2018	64.8%	8.6%	7.5%	6.1%	5.6%	-	3.7%	3.9%	5.3%	3.6%	5.0%	-	3.2%	-	-	-	-	-	-
Nov-2018	65.9%	8.8%	7.6%	6.0%	5.6%	3.2%	3.7%	3.8%	5.1%	3.4%	4.9%	-	-	-	-	-	-	-	-
Oct-2018	35.9%	8.5%	7.4%	6.1%	5.4%	-	3.9%	3.7%	5.1%	3.3%	4.9%	-	-	-	-	-	-	3.2%	-
Sep-2018	1.1%	8.3%	7.3%	6.1%	5.2%	-	4.2%	3.5%	5.3%	3.6%	4.6%	-	-	-	-	-	-	3.4%	-
Aug-2018	17.4%	8.1%	7.4%	6.1%	5.2%	-	4.2%	3.5%	5.6%	3.8%	4.6%	-	-	-	-	-	-	3.6%	-
Jul-2018	28.5%	8.0%	7.4%	6.1%	5.2%	-	4.1%	3.2%	5.6%	4.0%	4.3%	-	-	-	-	-	-	3.5%	-
Jun-2018	29.7%	7.7%	7.0%	6.8%	5.1%	3.7%	3.6%	-	5.6%	3.9%	4.2%	-	-	-	-	-	-	3.5%	-
May-2018	42.3%	7.8%	6.8%	6.8%	5.4%	4.0%	3.5%	-	5.9%	4.3%	4.1%	-	-	-	-	-	-	3.8%	-
Apr-2018	62.7%	8.3%	6.6%	6.8%	5.7%	4.0%	3.8%	-	5.5%	4.4%	4.3%	-	-	-	-	-	-	4.2%	-
Mar-2018	61.8%	8.2%	6.3%	7.1%	5.7%	3.8%	4.3%	-	6.3%	4.4%	4.2%	-	-	-	-	-	-	4.1%	-
Feb-2018	64.7%	8.2%	6.3%	6.9%	5.7%	3.7%	4.3%	-	6.5%	4.5%	4.1%	-	-	-	-	-	-	4.3%	-
Jan-2018	21.3%	8.6%	6.3%	6.9%	5.7%	3.7%	4.0%	-	5.7%	4.7%	4.1%	-	-	-	-	-	-	4.6%	-
Dec-2017	18.3%	8.8%	6.2%	6.8%	5.7%	3.5%	4.1%	-	5.5%	4.6%	4.1%	-	-	-	-	-	-	4.9%	-
Nov-2017	19.3%	8.8%	6.0%	6.6%	5.7%	3.6%	4.1%	-	5.4%	4.5%	4.1%	-	-	-	-	-	-	4.8%	-
Oct-2017	6.0%	8.5%	5.6%	6.9%	5.7%	3.6%	4.2%	-	5.1%	4.3%	4.1%	-	-	-	-	-	-	5.9%	-
Sep-2017	32.9%	8.2%	5.5%	7.1%	5.8%	3.5%	4.1%	-	4.8%	4.2%	4.0%	-	-	-	-	-	-	6.6%	-

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Aug-2017	27.5%	8.6%	5.6%	6.8%	5.9%	3.3%	3.9%	-	4.2%	4.1%	3.9%	-	-	-	-	-	-	6.4%	-
Jul-2017	36.1%	8.5%	5.4%	6.9%	5.8%	3.6%	3.7%	-	4.2%	3.8%	3.9%	-	-	-	-	-	-	6.4%	-
Jun-2017	14.4%	8.0%	5.5%	7.1%	6.3%	-	-	-	4.1%	4.7%	3.7%	-	4.4%	-	-	5.8%	-	6.1%	-
May-2017	5.3%	7.6%	5.5%	7.2%	6.5%	-	-	-	4.0%	4.8%	3.7%	-	4.7%	-	-	-	-	6.1%	3.6%
Apr-2017	8.6%	7.7%	5.5%	7.5%	6.2%	-	-	-	4.0%	4.4%	3.9%	-	4.7%	-	-	-	-	6.5%	3.6%
Mar-2017	22.3%	7.8%	5.5%	8.0%	6.2%	-	-	-	4.0%	4.0%	3.9%	-	4.7%	-	-	-	-	6.5%	3.7%
Feb-2017	32.5%	7.5%	5.4%	8.0%	6.3%	-	-	-	3.8%	4.2%	3.9%	-	4.6%	-	-	-	-	6.4%	3.8%
Jan-2017	26.3%	7.5%	5.6%	7.6%	6.2%	-	-	-	4.0%	4.5%	3.9%	-	4.5%	-	-	-	-	6.5%	3.7%
Dec-2016	48.4%	7.7%	5.7%	7.3%	6.2%	-	-	-	4.0%	4.5%	4.0%	-	4.5%	-	-	-	-	6.6%	3.7%
Nov-2016	56.8%	7.8%	5.3%	7.2%	6.3%	-	-	-	4.0%	4.3%	3.9%	-	5.0%	-	-	-	-	6.7%	3.8%
Oct-2016	51.9%	7.6%	4.8%	7.8%	6.5%	-	-	-	3.9%	5.0%	3.9%	-	5.1%	-	-	-	-	5.7%	3.7%
Sep-2016	41.4%	7.4%	4.5%	7.9%	6.5%	-	-	-	3.9%	5.4%	3.9%	-	5.0%	-	-	-	-	5.7%	3.5%
Aug-2016	17.5%	7.4%	4.5%	7.8%	6.5%	-	-	-	3.9%	5.7%	3.9%	-	4.9%	-	-	-	-	5.8%	3.4%
Jul-2016	59.0%	7.5%	4.6%	7.3%	6.6%	-	4.1%	-	3.8%	6.5%	4.0%	-	5.0%	-	-	-	-	5.5%	-
Jun-2016	42.5%	6.5%	4.8%	7.4%	5.9%	-	3.2%	-	3.5%	6.5%	4.3%	-	5.5%	-	-	-	-	5.4%	-
May-2016	37.9%	6.1%	4.7%	7.5%	5.6%	3.1%	-	-	3.6%	6.7%	4.3%	-	5.4%	-	-	-	-	5.6%	-
Apr-2016	52.1%	6.0%	4.7%	7.8%	5.6%	-	3.2%	3.5%	6.9%	4.2%	-	5.3%	-	-	-	-	-	5.8%	-
Mar-2016	60.0%	6.2%	4.7%	7.6%	5.7%	3.3%	-	-	3.4%	7.1%	4.1%	-	5.4%	-	-	-	-	5.8%	-
Feb-2016	70.4%	6.1%	4.6%	7.9%	5.8%	3.5%	-	-	3.4%	6.7%	4.2%	-	5.6%	-	-	-	-	6.1%	-
Jan-2016	65.1%	5.6%	4.3%	7.8%	6.1%	3.5%	-	3.6%	-	7.0%	4.1%	-	5.3%	-	-	-	-	6.1%	-

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Dec-2015	59.0%	5.6%	4.2%	7.9%	6.1%	3.5%	-	3.6%	-	6.9%	4.2%	-	5.2%	-	-	-	-	6.2%	-
Nov-2015	58.4%	5.5%	4.1%	7.8%	6.3%	3.5%	-	3.4%	-	6.6%	4.3%	-	5.1%	-	-	-	-	6.3%	-
Oct-2015	69.3%	5.3%	4.3%	7.4%	6.7%	-	-	3.4%	3.1%	6.7%	4.3%	-	4.9%	-	-	-	-	6.5%	-
Sep-2015	75.1%	5.0%	4.2%	7.2%	6.8%	3.4%	-	3.5%	-	6.8%	4.1%	-	4.7%	-	-	-	-	6.5%	-
Aug-2015	49.8%	5.0%	4.1%	7.6%	6.9%	-	-	3.3%	3.6%	6.6%	4.2%	-	4.8%	-	-	-	-	6.6%	-
Jul-2015	50.2%	5.0%	4.1%	7.4%	6.9%	-	-	-	3.7%	6.6%	4.1%	-	4.8%	3.2%	-	-	-	6.6%	-
Jun-2015	34.6%	5.1%	4.6%	7.5%	7.6%	-	-	3.8%	3.6%	4.3%	4.3%	-	3.7%	-	-	-	-	6.1%	-
May-2015	47.4%	5.2%	4.5%	7.6%	7.8%	-	-	3.4%	3.5%	4.0%	4.3%	-	3.6%	-	-	-	-	6.1%	-
Apr-2015	51.8%	5.1%	4.5%	7.7%	7.7%	3.6%	-	-	-	3.9%	4.4%	-	3.6%	3.5%	-	-	-	6.1%	-
Mar-2015	47.5%	5.2%	4.5%	7.7%	7.6%	3.6%	-	-	-	3.5%	4.4%	-	3.6%	3.4%	-	-	-	6.5%	-
Feb-2015	51.0%	5.4%	4.4%	7.6%	7.7%	3.6%	-	-	-	3.3%	4.4%	-	3.7%	3.5%	-	-	-	6.7%	-
Jan-2015	58.4%	5.5%	4.3%	7.8%	7.5%	3.7%	-	3.4%	-	-	4.2%	-	3.6%	-	-	-	-	6.7%	3.7%
Dec-2014	37.5%	5.8%	4.1%	8.3%	7.4%	3.8%	-	-	3.7%	-	4.2%	-	3.6%	-	-	-	-	6.5%	3.5%
Nov-2014	52.7%	6.0%	4.0%	8.3%	7.5%	4.0%	-	-	3.7%	-	4.1%	-	3.6%	-	-	-	-	6.3%	3.6%
Oct-2014	50.7%	6.1%	3.9%	7.8%	7.7%	4.1%	-	-	3.5%	3.7%	4.2%	-	-	-	-	-	-	6.0%	3.7%
Sep-2014	19.7%	6.2%	3.8%	7.6%	7.9%	4.2%	-	-	-	3.8%	4.2%	-	-	4.4%	-	-	-	5.8%	3.9%
Aug-2014	39.6%	6.1%	3.8%	7.3%	7.7%	4.2%	-	-	-	3.8%	4.2%	-	-	4.3%	-	-	-	5.7%	3.8%
Jul-2014	20.9%	6.2%	3.8%	6.7%	7.8%	4.4%	-	-	-	3.8%	4.4%	-	-	4.2%	-	-	-	5.6%	3.8%
Jun-2014	0.1%	5.5%	3.9%	6.7%	8.4%	4.2%	-	-	-	5.4%	4.8%	-	-	4.4%	-	-	-	5.5%	3.9%
May-2014	36.2%	5.4%	3.8%	6.6%	8.5%	4.5%	-	-	-	5.4%	4.9%	-	-	4.4%	-	-	-	5.2%	3.9%

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Motif Capital Aging of America 7 ER Index

Money Market Position	JNJ	UNH	AMGN	NVS	AZN	BMY	LLY	ABBV	NVO	PFE	ABT	MDT	SNY	VTR	GSK	MACK	DNA	CELG	MRK
Apr-2014	49.7%	5.4%	4.0%	6.9%	8.3%	4.0%	-	-	-	5.7%	5.2%	-	-	4.3%	-	-	-	5.0%	4.0%
Mar-2014	42.5%	5.1%	3.9%	7.3%	8.0%	3.9%	-	-	-	5.7%	5.3%	-	-	4.2%	-	-	-	5.3%	3.9%
Feb-2014	53.5%	5.0%	3.7%	7.3%	7.8%	3.9%	-	-	-	5.6%	5.4%	-	-	4.2%	-	-	-	5.7%	3.9%
Jan-2014	31.4%	5.2%	3.8%	7.2%	7.9%	3.8%	-	-	-	4.9%	5.3%	-	-	4.3%	-	-	-	6.0%	3.7%
Dec-2013	17.6%	5.3%	3.9%	7.1%	7.9%	-	-	-	3.8%	4.8%	5.4%	-	-	4.5%	-	-	-	6.2%	3.6%
Nov-2013	36.1%	5.4%	3.8%	7.2%	8.0%	3.4%	-	-	-	4.6%	5.6%	-	-	4.7%	-	-	-	5.8%	3.5%
Oct-2013	40.0%	5.3%	3.9%	7.3%	7.9%	-	-	-	3.6%	4.7%	5.4%	-	3.5%	4.6%	-	-	-	6.0%	-
Sep-2013	31.2%	5.2%	4.1%	7.4%	8.0%	-	-	-	3.4%	4.7%	5.2%	-	-	4.5%	-	-	-	5.8%	3.6%
Aug-2013	16.0%	5.4%	4.1%	7.1%	7.8%	-	-	-	4.9%	5.3%	-	3.5%	4.7%	-	-	-	-	5.5%	3.7%
Jul-2013	56.4%	5.3%	3.9%	6.9%	7.8%	-	-	-	4.7%	5.4%	-	3.5%	4.9%	-	-	-	-	5.3%	3.7%
Jun-2013	54.8%	-	4.1%	7.5%	8.7%	-	4.2%	-	-	6.2%	6.7%	-	3.7%	5.5%	-	-	-	5.8%	3.9%
May-2013	44.4%	-	3.9%	7.8%	8.7%	-	3.8%	-	-	6.4%	6.7%	-	3.5%	5.5%	-	-	-	5.9%	3.7%
Apr-2013	38.1%	-	3.9%	8.1%	8.7%	-	-	3.7%	-	6.4%	7.0%	-	-	5.3%	3.6%	-	-	5.8%	3.8%
Mar-2013	28.2%	-	3.7%	7.5%	8.9%	-	3.7%	3.8%	-	6.8%	7.0%	-	-	5.2%	-	-	-	5.8%	3.7%
Feb-2013	27.8%	-	3.9%	7.1%	8.7%	-	3.6%	3.8%	-	7.3%	7.0%	-	-	5.2%	-	-	-	5.3%	3.6%
Jan-2013	30.9%	-	3.9%	7.2%	8.6%	-	-	3.8%	-	7.4%	6.9%	-	3.5%	5.4%	-	-	-	5.2%	3.8%
Dec-2012	29.8%	-	4.1%	7.8%	8.6%	-	-	3.7%	-	7.2%	6.9%	-	-	5.5%	3.5%	-	-	4.6%	4.0%
Nov-2012	40.8%	-	4.1%	7.8%	8.4%	-	-	3.7%	-	7.1%	6.8%	-	3.6%	5.3%	-	-	-	4.5%	4.2%
Oct-2012	28.1%	-	4.2%	7.6%	8.5%	-	3.5%	3.8%	-	7.2%	6.9%	-	-	5.2%	-	-	-	4.4%	4.3%
Sep-2012	14.6%	-	4.1%	7.4%	8.3%	-	-	3.6%	-	7.1%	6.7%	3.6%	-	5.2%	-	-	-	4.4%	4.2%

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Motif Capital Aging of America 7 ER Index

Money Market Position	JNJ	UNH	AMGN	NVS	AZN	BMY	LLY	ABBV	NVO	PFE	ABT	MDT	SNY	VTR	GSK	MACK	DNA	CELG	MRK
Aug-2012	43.9%	-	4.1%	7.6%	8.5%	-	-	-	7.2%	6.7%	3.6%	-	5.1%	3.6%	-	-	-	4.3%	4.2%
Jul-2012	51.4%	-	4.3%	7.2%	8.2%	-	3.9%	-	7.0%	6.6%	-	-	4.8%	3.7%	-	-	-	4.0%	4.2%
Jun-2012	47.4%	-	5.2%	7.8%	8.7%	-	3.9%	-	4.2%	6.8%	-	-	5.3%	3.6%	-	-	-	3.8%	4.3%
May-2012	37.5%	-	5.1%	8.1%	8.9%	3.9%	3.7%	-	-	6.9%	-	-	5.5%	-	3.9%	-	-	4.1%	4.3%
Apr-2012	40.7%	-	5.3%	7.7%	9.1%	4.1%	3.7%	-	-	6.8%	-	-	5.5%	-	3.8%	-	-	4.5%	4.3%
Mar-2012	29.9%	-	5.1%	7.7%	9.1%	4.2%	3.7%	-	-	6.7%	-	-	5.7%	-	3.8%	-	-	4.4%	4.2%
Feb-2012	17.0%	-	5.0%	7.9%	9.1%	4.2%	-	-	-	6.5%	-	3.7%	5.6%	-	3.8%	-	-	4.3%	4.3%
Jan-2012	45.0%	-	4.9%	7.9%	9.2%	4.3%	-	-	-	6.7%	-	3.8%	5.6%	-	3.8%	-	-	4.3%	4.4%
Dec-2011	70.5%	-	4.9%	7.4%	9.5%	4.4%	4.0%	-	-	6.8%	-	-	5.7%	-	4.0%	-	-	4.0%	4.3%
Nov-2011	71.7%	-	4.7%	7.2%	9.8%	4.5%	3.8%	-	-	6.6%	-	-	5.6%	-	4.0%	-	-	4.1%	4.2%
Oct-2011	72.5%	-	4.8%	7.3%	10.3%	4.7%	4.0%	-	-	6.3%	-	-	5.8%	-	4.0%	-	-	4.2%	4.0%
Sep-2011	77.3%	-	5.0%	7.2%	10.2%	4.5%	3.8%	-	-	6.2%	-	-	5.7%	-	3.9%	-	-	4.1%	4.0%
Aug-2011	73.5%	-	4.8%	6.8%	10.5%	4.6%	-	-	-	6.2%	-	3.5%	6.1%	-	4.0%	-	-	3.8%	4.0%
Jul-2011	44.3%	-	4.9%	6.6%	10.3%	4.5%	-	-	-	6.1%	-	3.6%	6.1%	-	3.7%	-	-	3.6%	4.0%
Jun-2011	45.8%	-	5.0%	6.6%	10.4%	4.2%	-	-	-	8.0%	-	3.6%	6.3%	-	3.7%	-	-	3.4%	4.1%
May-2011	37.0%	-	4.9%	6.5%	10.2%	4.2%	-	-	3.6%	8.3%	-	3.8%	6.3%	-	3.7%	-	-	-	4.2%
Apr-2011	36.6%	-	4.8%	6.3%	9.8%	4.2%	-	-	3.9%	8.5%	-	3.8%	6.1%	-	3.6%	-	-	-	4.1%
Mar-2011	42.9%	-	4.7%	6.3%	10.0%	4.2%	-	-	3.9%	8.5%	-	3.7%	5.9%	-	3.5%	-	-	-	4.0%
Feb-2011	34.3%	-	4.6%	6.5%	10.0%	4.3%	-	-	3.8%	8.3%	-	3.9%	6.0%	-	3.6%	-	-	-	4.1%
Jan-2011	1.1%	-	4.4%	7.0%	10.3%	4.2%	-	-	3.7%	8.0%	-	3.8%	5.9%	-	3.6%	-	-	-	4.4%

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Motif Capital Aging of America 7 ER Index

Money Market Position	JNJ	UNH	AMGN	NVS	AZN	BMY	LLY	ABBV	NVO	PFE	ABT	MDT	SNY	VTR	GSK	MACK	DNA	CELG	MRK
Dec-2010	43.9%	-	4.1%	7.0%	10.5%	4.3%	-	-	-	7.7%	-	3.7%	5.8%	-	3.8%	-	-	3.7%	4.7%
Nov-2010	38.5%	-	4.2%	7.0%	10.5%	4.5%	-	-	-	7.7%	-	3.6%	6.2%	-	3.8%	-	-	3.9%	4.6%
Oct-2010	45.7%	-	4.0%	7.1%	10.7%	4.7%	-	-	-	7.8%	-	3.5%	6.2%	-	3.8%	-	-	3.7%	4.7%
Sep-2010	58.8%	-	4.1%	7.1%	10.6%	4.8%	-	-	-	7.8%	-	3.5%	6.0%	-	3.9%	-	-	3.7%	4.8%
Aug-2010	61.0%	-	3.9%	7.3%	10.1%	5.0%	-	-	-	7.8%	-	3.9%	5.7%	-	3.8%	-	-	3.7%	4.8%
Jul-2010	55.9%	-	3.8%	7.4%	10.1%	4.8%	-	-	-	7.2%	-	4.2%	6.0%	-	3.7%	-	-	3.7%	5.0%
Jun-2010	72.6%	-	3.2%	8.8%	6.2%	5.3%	-	-	-	7.8%	-	4.6%	7.1%	-	4.1%	-	-	4.4%	4.5%
May-2010	61.1%	-	-	8.8%	5.4%	5.0%	3.9%	-	-	8.4%	-	5.1%	7.2%	-	4.1%	-	-	4.8%	4.2%
Apr-2010	9.6%	-	-	9.0%	5.7%	5.0%	3.9%	-	-	8.1%	-	5.1%	7.7%	-	4.3%	-	-	4.8%	4.2%
Mar-2010	34.8%	-	-	8.7%	5.8%	4.9%	3.8%	-	-	8.3%	-	5.1%	8.0%	-	4.2%	-	-	4.8%	4.3%
Feb-2010	60.1%	-	-	8.9%	5.8%	5.0%	3.7%	-	-	8.9%	-	5.0%	8.0%	-	4.3%	-	-	4.6%	4.4%
Jan-2010	41.9%	-	-	8.6%	5.6%	5.2%	3.7%	-	-	9.1%	-	5.1%	8.4%	-	4.5%	-	-	4.5%	4.4%
Dec-2009	48.0%	-	-	8.7%	5.8%	5.0%	3.9%	-	-	9.0%	-	5.0%	8.5%	-	4.7%	-	-	4.4%	4.4%
Nov-2009	57.1%	-	-	8.8%	5.9%	5.2%	3.7%	-	-	9.0%	-	4.8%	8.6%	-	4.8%	-	-	4.5%	4.1%
Oct-2009	47.9%	-	-	9.3%	5.7%	5.1%	3.6%	-	-	8.7%	-	4.4%	8.7%	-	4.7%	-	-	4.5%	4.0%
Sep-2009	42.9%	-	-	9.7%	5.4%	5.2%	3.5%	-	-	8.3%	-	4.6%	8.2%	-	4.6%	-	-	4.5%	3.9%
Aug-2009	53.1%	-	-	10.1%	5.2%	5.4%	3.5%	-	-	8.4%	-	4.6%	7.8%	-	4.6%	-	-	4.6%	3.9%
Jul-2009	66.3%	-	-	10.4%	5.2%	5.6%	3.5%	-	-	8.4%	-	4.5%	7.8%	-	4.7%	-	-	4.6%	3.8%
Jun-2009	63.0%	-	-	9.2%	8.0%	5.4%	-	3.7%	-	8.9%	-	5.7%	7.7%	-	4.7%	-	-	3.5%	4.2%
May-2009	64.3%	-	3.4%	9.1%	8.3%	5.1%	-	3.9%	-	9.3%	-	5.9%	7.5%	-	4.4%	-	-	-	4.3%

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Motif Capital Aging of America 7 ER Index

Money Market Position	JNJ	UNH	AMGN	NVS	AZN	BMY	LLY	ABBV	NVO	PFE	ABT	MDT	SNY	VTR	GSK	MACK	DNA	CELG	MRK	
Apr-2009	73.6%	-	-	9.5%	8.3%	4.9%	-	3.9%	-	-	9.0%	-	5.8%	7.0%	-	4.4%	-	-	3.3%	4.5%
Mar-2009	81.5%	-	-	9.0%	7.5%	4.2%	3.2%	3.4%	-	-	8.3%	-	4.8%	6.2%	-	3.9%	-	-	-	4.1%
Feb-2009	70.0%	-	-	9.2%	7.3%	4.1%	-	-	-	7.7%	-	5.1%	5.9%	-	4.0%	-	10.9%	3.6%	4.1%	
Jan-2009	68.9%	-	-	8.9%	7.9%	4.3%	-	-	-	8.8%	-	4.9%	6.2%	-	4.2%	-	10.5%	3.3%	4.0%	
Dec-2008	86.3%	-	-	9.3%	8.3%	4.3%	-	3.4%	-	-	9.0%	-	4.7%	6.2%	-	4.2%	-	10.2%	-	3.9%
Nov-2008	88.5%	-	-	9.2%	8.4%	4.4%	-	-	-	8.7%	-	5.4%	6.0%	-	4.2%	-	10.3%	3.8%	3.8%	
Oct-2008	85.5%	-	-	8.2%	8.2%	4.1%	-	-	-	8.5%	-	6.0%	5.7%	-	4.2%	-	9.8%	3.7%	3.8%	
Sep-2008	61.0%	-	-	7.9%	7.6%	4.0%	-	-	-	7.7%	-	6.4%	5.6%	-	4.1%	-	9.6%	3.6%	3.7%	
Aug-2008	54.1%	-	-	7.9%	7.6%	4.1%	-	-	-	7.8%	-	6.3%	5.6%	-	4.2%	-	9.6%	3.8%	3.8%	
Jul-2008	56.5%	-	-	7.1%	8.2%	4.0%	-	-	-	7.6%	-	6.5%	5.9%	-	4.4%	-	8.9%	3.9%	4.0%	
Jun-2008	41.8%	-	-	6.5%	7.8%	3.6%	-	-	-	8.2%	-	5.8%	5.4%	-	4.6%	-	7.9%	3.1%	4.4%	
May-2008	46.0%	5.8%	-	6.1%	7.5%	3.6%	-	-	-	8.9%	-	5.4%	5.8%	-	4.7%	-	7.1%	-	4.5%	
Apr-2008	55.5%	5.7%	-	6.0%	7.1%	3.4%	-	-	-	8.9%	-	5.4%	5.7%	-	4.5%	-	7.7%	-	4.5%	
Mar-2008	56.6%	5.5%	-	6.2%	7.1%	3.1%	-	-	-	9.3%	-	5.3%	5.5%	-	4.4%	-	8.3%	-	5.0%	
Feb-2008	61.0%	5.2%	3.9%	6.4%	6.8%	-	-	-	-	9.5%	-	5.1%	5.5%	-	4.4%	-	7.2%	-	5.1%	
Jan-2008	51.1%	5.2%	4.2%	6.1%	7.0%	-	-	-	-	9.2%	-	4.8%	6.1%	-	4.7%	-	6.6%	-	5.7%	
Dec-2007	58.2%	5.2%	4.3%	6.2%	6.9%	-	-	-	-	8.9%	-	4.8%	6.2%	-	4.7%	-	6.3%	-	6.0%	
Nov-2007	47.0%	5.1%	3.9%	7.0%	6.7%	-	-	-	-	8.9%	-	4.6%	6.0%	-	4.5%	-	6.9%	-	5.8%	
Oct-2007	32.0%	4.8%	3.5%	7.0%	6.5%	-	-	-	-	9.1%	-	4.9%	5.5%	-	4.5%	-	6.8%	-	5.3%	
Sep-2007	50.1%	4.7%	3.6%	6.8%	6.7%	-	-	-	-	9.1%	-	5.2%	5.5%	-	4.7%	-	7.1%	-	5.0%	

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Motif Capital Aging of America 7 ER Index

Money Market Position	JNJ	UNH	AMGN	NVS	AZN	BMY	LLY	ABBV	NVO	PFE	ABT	MDT	SNY	VTR	GSK	MACK	DNA	CELG	MRK
Aug-2007	54.8%	4.7%	3.7%	6.5%	6.8%	-	-	-	-	9.3%	-	5.2%	5.5%	-	4.7%	-	6.9%	-	5.2%
Jul-2007	35.9%	4.6%	-	6.9%	6.8%	3.9%	-	-	-	9.3%	-	5.0%	5.5%	-	4.6%	-	6.9%	-	5.0%
Jun-2007	29.0%	5.2%	-	7.4%	7.3%	4.1%	-	-	-	10.0%	-	5.3%	3.6%	-	4.6%	-	7.2%	-	5.9%
May-2007	29.8%	5.3%	-	7.4%	7.5%	4.2%	3.3%	-	-	10.2%	-	5.4%	-	-	4.8%	-	7.4%	-	6.2%
Apr-2007	32.1%	5.3%	-	7.7%	7.5%	4.4%	-	3.3%	-	9.9%	-	5.3%	-	-	5.0%	-	7.8%	-	5.9%
Mar-2007	45.6%	5.4%	-	8.0%	7.7%	4.6%	3.1%	-	-	9.9%	-	5.3%	-	-	5.0%	-	8.1%	-	5.5%
Feb-2007	13.7%	5.5%	-	8.8%	7.6%	4.6%	-	3.1%	-	9.8%	-	5.5%	-	-	4.9%	-	8.1%	-	5.3%
Jan-2007	10.8%	5.6%	-	9.4%	7.6%	4.4%	3.0%	-	-	9.9%	-	5.5%	-	-	4.7%	-	8.2%	-	5.4%
Dec-2006	15.4%	5.7%	-	9.2%	7.7%	4.5%	-	-	-	9.8%	-	5.7%	3.2%	-	4.7%	-	7.9%	-	5.4%
Nov-2006	23.6%	5.8%	-	9.7%	7.9%	4.7%	-	-	-	10.2%	-	5.3%	3.0%	-	4.6%	-	7.9%	-	5.4%
Oct-2006	5.7%	5.7%	-	9.8%	7.8%	5.0%	-	3.3%	-	10.4%	-	5.1%	-	-	4.8%	-	8.1%	-	5.3%
Sep-2006	16.0%	5.6%	-	9.5%	7.8%	5.2%	-	3.2%	-	10.8%	-	5.0%	-	-	4.9%	-	7.9%	-	5.1%
Aug-2006	39.4%	5.7%	-	9.4%	7.9%	5.2%	-	3.3%	-	10.5%	-	5.0%	-	-	5.0%	-	8.2%	-	5.1%
Jul-2006	54.2%	5.6%	-	9.4%	7.9%	5.1%	-	-	-	9.6%	-	5.4%	3.7%	-	5.2%	-	8.4%	-	4.9%
Jun-2006	-	5.7%	-	9.4%	7.7%	5.0%	-	-	-	9.4%	-	5.5%	3.7%	-	5.2%	-	8.4%	-	4.7%

FACTSHEET – June 26, 2020

Motif Capital Aging of America 7 ER Index

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