

FACTSHEET – January 18, 2019

Motif Capital National Defense 7 ER Index

DESCRIPTION

The Motif Capital National Defense 7 ER Index (the “Index”):

- Provides exposure to stocks of certain companies concentrated in the aerospace & defense, construction & engineering, construction machinery & heavy trucks, IT consulting & other services, electronic equipment & instruments and communications equipment sub-industries that may benefit from increased defense-related spending by the United States and foreign governments.
- 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.

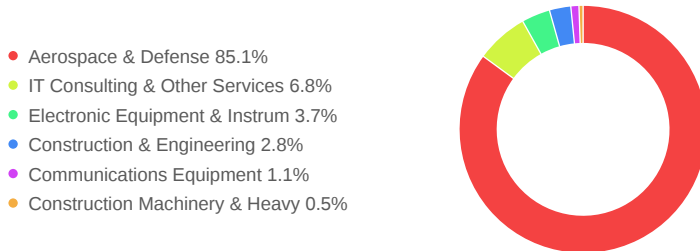
CHARACTERISTICS

ISIN / WKN	DE000SLA2WC9 / SLA2WC	Base Value / Base Date	100 Points / June 1, 2016
Ticker / RIC	MCDER Index / .MCDER	Last Price	129.48
Index Sponsor	Motif Capital Management, Inc.	52W High	141.09
Calculation Agent	Solactive AG	52W Low	125.20
Index Type	Excess Return	Calculation	09:30 a.m. to 04:30 p.m. (ET), every 15 seconds
Index Currency	USD		
Index Members	46		

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COMPOSITION OF STOCKS BY SUB-INDUSTRY AS OF JANUARY 18, 2019*



* Sub-industry 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 92%) consistently has been allocated to the money market position.

TOP COMPONENTS AS OF JANUARY 18, 2019

Ticker	Currency	Country	Company	Weight
			Money Market Position	76.76%
BA	USD	US	BOEING CO/THE	2.68%
LMT	USD	US	LOCKHEED MARTIN CORP	2.31%
GD	USD	US	GENERAL DYNAMICS	2.18%
NOC	USD	US	NORTHROP GRUMMAN CORP	2.10%
RTN	USD	US	RAYTHEON B	2.09%
HRS	USD	US	HARRIS CORP	1.54%
UTX	USD	US	UNITED TECHNOLOGIES CORP	1.42%
LLL	USD	US	L3 TECHNOLOGIES INC	1.23%
HII	USD	US	HUNTINGTON INGALLS INDUSTRIES	1.01%
TDG	USD	US	TRANSDIGM GROUP INC	0.75%

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PERFORMANCE¹

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

AS OF JANUARY 18, 2019	Index
Effective Performance (1M)	0.2%
Effective Performance (6M) ¹	-4.7%
Effective Performance (1Y) ¹	-4.1%
Effective Performance (3Y) ¹	37.7%
Effective Performance (5Y) ¹	36.4%
Effective Performance (10Y) ¹	97.2%
Annualized Performance (since June 2011) ²	7.2%
Annualized Volatility (since June 2011) ²	7.9%
Return over risk (since June 2011) ³	0.91
Maximum Drawdown (since June 2011) ⁴	11.3%

DETAILED HISTORICAL MONTHLY PERFORMANCE⁵

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2019	1.70%												1.70%
2018	6.77%	-0.69%	-0.68%	-1.35%	0.45%	-2.27%	3.51%	0.29%	2.57%	-6.26%	0.09%	-3.48%	-1.65%
2017	0.72%	5.20%	-1.46%	1.84%	1.98%	-0.60%	3.46%	2.96%	2.68%	0.94%	2.18%	0.26%	21.91%
2016	-2.34%	0.32%	1.42%	3.14%	0.79%	0.68%	1.30%	-0.34%	-0.72%	0.86%	5.92%	-1.15%	10.04%
2015	-0.49%	3.57%	-0.43%	-2.07%	0.50%	-1.85%	1.65%	-2.51%	-0.18%	3.68%	0.97%	-0.65%	1.99%
2014	-0.07%	1.68%	-0.20%	-0.73%	0.58%	-1.22%	-2.11%	2.63%	-0.14%	0.17%	1.55%	-1.05%	0.99%
2013	0.24%	1.32%	3.56%	0.27%	2.86%	0.22%	3.69%	-0.62%	2.82%	2.03%	2.80%	1.69%	22.88%
2012	1.09%	2.46%	0.45%	-0.34%	-4.15%	1.89%	-0.07%	1.25%	0.97%	0.43%	0.25%	0.99%	5.19%
2011	5.59%	0.37%	0.56%	0.65%	0.09%	-0.58%	-3.65%	-4.40%	-1.29%	2.18%	0.46%	0.43%	0.04%
2010	-0.23%	2.04%	2.74%	2.47%	-2.70%	-1.99%	1.37%	-2.79%	2.61%	1.87%	-1.21%	1.78%	5.86%
2009	-0.47%	-4.56%	0.02%	2.24%	1.22%	-0.82%	0.41%	2.02%	2.04%	-2.03%	2.79%	1.44%	4.12%
2008	-2.23%	-0.99%	-1.03%	1.80%	0.93%	-5.54%	0.28%	1.45%	-3.54%	-3.09%	-0.75%	1.00%	-11.36%
2007	2.21%	-0.59%	0.41%	1.30%	3.36%	-0.32%	1.02%	0.82%	1.87%	0.76%	-1.26%	-0.75%	9.09%
2006							-0.09%	0.28%	1.74%	1.11%	2.19%	0.41%	5.76%

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.

⁵ 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, perhaps materially, than current performance.

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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	BA	LMT	GD	RTN	NOC	HRS	UTX	LLL	HII	TDG	LDOS	KBR	DRS	HON	PCP	COL	GR
Dec-2018	71.2%	10.7%	10.2%	9.5%	9.2%	8.9%	6.7%	6.4%	5.4%	4.4%	3.2%	-	-	-	-	-	-
Nov-2018	76.0%	10.5%	10.2%	9.7%	9.3%	8.8%	6.6%	6.6%	5.2%	4.5%	3.0%	-	-	-	-	-	-
Oct-2018	54.1%	10.5%	10.4%	9.6%	9.4%	9.2%	6.9%	6.4%	5.4%	4.7%	2.8%	-	-	-	-	-	-
Sep-2018	32.5%	9.9%	10.2%	9.7%	9.5%	9.1%	6.6%	6.4%	5.3%	4.8%	2.9%	-	-	-	-	-	-
Aug-2018	48.4%	9.8%	10.0%	9.7%	9.6%	9.0%	6.8%	6.4%	5.5%	4.7%	2.9%	-	-	-	-	-	-
Jul-2018	44.1%	10.2%	10.1%	10.0%	9.8%	9.7%	6.4%	6.4%	5.4%	4.5%	3.0%	-	-	-	-	-	-
Jun-2018	51.6%	13.5%	9.3%	8.5%	10.2%	10.2%	6.1%	5.5%	5.0%	4.2%	-	-	-	-	-	3.1%	-
May-2018	61.9%	14.1%	9.3%	8.2%	10.5%	10.2%	6.1%	5.1%	4.8%	4.1%	-	-	-	-	-	4.1%	-
Apr-2018	65.2%	13.1%	9.6%	8.5%	10.6%	10.5%	6.3%	4.9%	5.0%	4.6%	-	-	-	-	-	3.9%	-
Mar-2018	62.9%	13.1%	9.4%	8.7%	10.2%	10.4%	6.0%	5.0%	4.9%	4.6%	-	-	-	-	-	3.9%	-
Feb-2018	68.0%	13.6%	9.8%	8.5%	10.2%	10.4%	5.9%	5.1%	5.0%	4.4%	-	-	-	-	-	3.9%	-
Jan-2018	27.0%	13.2%	9.6%	8.5%	9.8%	9.9%	5.8%	5.4%	5.1%	4.4%	-	-	-	-	-	4.1%	-
Dec-2017	39.0%	12.3%	9.6%	8.5%	9.8%	10.0%	5.9%	5.3%	5.1%	4.6%	-	-	-	-	-	4.2%	-

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Money Market Position	BA	LMT	GD	RTN	NOC	HRS	UTX	LLL	HII	TDG	LDOS	KBR	DRS	HON	PCP	COL	GR
Nov-2017	17.9%	11.5%	9.7%	8.7%	9.9%	10.1%	6.0%	5.2%	5.0%	4.7%	-	-	-	-	-	4.3%	-
Oct-2017	16.8%	11.2%	9.8%	9.1%	10.0%	9.9%	5.8%	5.2%	5.0%	4.6%	-	-	-	-	-	4.3%	-
Sep-2017	31.2%	11.3%	9.9%	9.2%	10.3%	9.7%	5.7%	5.2%	5.2%	4.5%	-	-	-	-	-	4.4%	-
Aug-2017	15.0%	11.1%	10.1%	9.3%	10.3%	9.8%	5.5%	5.5%	5.2%	4.5%	-	-	-	-	-	4.3%	-
Jul-2017	31.8%	10.3%	10.0%	9.7%	10.1%	9.9%	5.4%	5.9%	5.2%	4.4%	-	-	-	-	-	3.9%	-
Jun-2017	31.7%	11.7%	9.3%	11.3%	9.6%	9.4%	5.0%	6.6%	5.2%	4.3%	-	-	-	-	-	3.4%	-
May-2017	26.6%	11.9%	9.0%	11.6%	9.5%	9.1%	4.9%	6.9%	5.2%	4.5%	-	-	-	-	-	3.3%	-
Apr-2017	32.8%	11.8%	9.1%	11.4%	9.3%	9.0%	5.1%	6.6%	5.4%	4.7%	-	-	-	-	-	3.2%	-
Mar-2017	30.9%	11.7%	9.0%	11.4%	9.3%	8.9%	5.1%	6.5%	5.4%	4.9%	-	-	-	-	-	3.1%	-
Feb-2017	19.8%	11.3%	8.9%	11.4%	9.3%	9.0%	5.0%	6.6%	5.4%	4.9%	-	-	-	-	-	3.0%	-
Jan-2017	18.2%	11.0%	9.0%	11.2%	9.3%	9.0%	4.9%	6.7%	5.1%	4.7%	-	-	-	-	-	3.1%	-
Dec-2016	44.0%	10.6%	9.0%	11.0%	9.2%	9.2%	5.0%	6.7%	5.3%	4.5%	-	-	-	-	-	3.2%	-
Nov-2016	57.1%	10.4%	9.3%	10.7%	9.5%	9.8%	5.1%	6.7%	5.2%	4.3%	-	-	-	-	-	3.0%	-
Oct-2016	41.2%	10.4%	9.3%	10.7%	9.8%	9.5%	4.9%	6.8%	5.6%	4.3%	-	-	-	-	-	3.1%	-
Sep-2016	32.1%	9.9%	9.5%	10.8%	9.8%	9.3%	4.9%	7.0%	5.6%	4.3%	-	-	-	-	-	3.1%	-
Aug-2016	11.4%	10.0%	9.8%	10.5%	9.9%	9.3%	4.8%	7.2%	5.5%	4.5%	-	-	-	-	-	3.1%	-
Jul-2016	56.8%	10.1%	10.0%	10.1%	9.8%	9.6%	4.6%	7.1%	5.6%	4.7%	-	-	-	-	-	3.2%	-
Jun-2016	34.2%	8.9%	11.5%	9.1%	12.3%	11.9%	4.1%	8.1%	5.1%	4.5%	-	-	-	-	-	3.1%	-
May-2016	43.6%	8.8%	12.0%	9.3%	12.5%	12.3%	3.9%	8.4%	4.8%	4.3%	-	-	-	-	-	3.2%	-
Apr-2016	22.7%	9.0%	11.7%	9.1%	12.5%	12.1%	4.0%	8.9%	4.4%	4.1%	-	-	-	-	-	3.3%	-

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Money Market Position	BA	LMT	GD	RTN	NOC	HRS	UTX	LLL	HII	TDG	LDOS	KBR	DRS	HON	PCP	COL	GR
	Mar-2016	49.9%	9.1%	11.6%	9.2%	12.6%	11.9%	4.2%	8.7%	4.5%	4.1%	-	-	-	-	-	3.4%
Feb-2016	68.4%	8.7%	11.8%	9.7%	13.3%	12.2%	4.2%	8.3%	4.6%	4.1%	-	-	-	-	-	3.3%	-
Jan-2016	59.8%	9.1%	11.4%	9.0%	12.6%	11.5%	4.6%	7.9%	4.3%	3.8%	-	-	-	-	-	3.2%	-
Dec-2015	51.7%	9.8%	11.0%	9.2%	12.3%	11.1%	4.3%	8.0%	4.3%	3.7%	-	-	-	-	-	3.3%	-
Nov-2015	56.2%	9.9%	11.1%	9.5%	11.9%	10.9%	4.1%	8.3%	4.4%	3.7%	-	-	-	-	-	3.2%	-
Oct-2015	60.4%	10.0%	11.3%	10.0%	11.6%	10.9%	4.0%	8.5%	4.2%	3.3%	-	-	-	-	-	3.2%	-
Sep-2015	72.6%	9.8%	11.3%	10.1%	11.2%	10.8%	4.1%	8.4%	4.1%	3.5%	-	-	-	-	-	3.2%	-
Aug-2015	57.7%	9.9%	11.0%	10.3%	11.0%	10.5%	4.3%	8.6%	4.2%	3.5%	-	-	-	-	-	3.2%	-
Jul-2015	44.3%	10.2%	10.5%	10.1%	10.4%	10.3%	4.2%	9.4%	4.5%	3.5%	-	-	-	-	-	3.4%	-
Jun-2015	34.9%	10.2%	10.9%	11.0%	9.9%	12.0%	3.3%	9.2%	4.2%	3.3%	-	-	-	-	-	3.8%	-
May-2015	43.4%	10.1%	10.6%	10.7%	10.2%	11.6%	3.1%	9.1%	4.2%	3.4%	-	-	-	-	-	3.8%	-
Apr-2015	50.6%	10.3%	10.8%	10.1%	10.2%	11.8%	3.1%	8.8%	4.3%	3.7%	-	-	-	-	-	3.7%	-
Mar-2015	49.0%	10.4%	11.0%	10.1%	10.2%	11.7%	2.9%	9.0%	4.4%	3.8%	-	-	-	-	-	3.6%	-
Feb-2015	52.0%	10.3%	10.9%	10.4%	10.1%	12.1%	2.9%	9.2%	4.5%	3.5%	-	-	-	-	-	3.4%	-
Jan-2015	56.9%	9.6%	11.2%	10.9%	10.5%	11.7%	2.8%	9.2%	4.6%	3.3%	-	-	-	-	-	3.5%	-
Dec-2014	32.1%	9.3%	11.1%	11.2%	10.7%	11.3%	2.9%	9.1%	4.6%	3.1%	-	-	-	-	-	3.4%	-
Nov-2014	52.1%	9.5%	11.0%	11.5%	10.6%	10.8%	2.9%	8.8%	4.5%	3.1%	-	-	-	-	-	3.5%	-
Oct-2014	57.2%	9.7%	11.2%	10.9%	10.6%	10.7%	2.9%	8.9%	4.5%	3.0%	-	-	-	-	-	3.4%	-
Sep-2014	22.8%	9.8%	10.8%	10.6%	10.5%	10.6%	3.0%	9.1%	4.4%	3.2%	-	-	-	-	-	3.4%	-
Aug-2014	48.8%	9.8%	10.7%	10.4%	10.2%	10.5%	3.1%	9.4%	4.3%	3.1%	-	-	-	-	-	3.3%	-

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Money Market Position	BA	LMT	GD	RTN	NOC	HRS	UTX	LLL	HII	TDG	LDOS	KBR	DRS	HON	PCP	COL	GR
Jul-2014	32.6%	9.9%	10.3%	10.2%	10.1%	10.3%	3.2%	9.7%	4.8%	2.9%	-	-	-	-	-	3.5%	-
Jun-2014	37.1%	9.6%	11.4%	11.0%	10.8%	10.8%	3.3%	9.2%	4.2%	-	-	-	-	-	2.4%	3.4%	-
May-2014	52.2%	9.6%	11.5%	10.8%	11.1%	10.9%	3.3%	9.2%	4.0%	-	-	-	-	-	2.4%	3.4%	-
Apr-2014	56.1%	9.3%	11.3%	10.4%	11.3%	11.0%	3.2%	9.4%	4.0%	-	-	-	-	-	2.4%	3.4%	-
Mar-2014	51.4%	9.1%	11.4%	10.3%	11.3%	11.0%	3.2%	9.1%	4.0%	-	-	-	-	-	2.4%	3.5%	-
Feb-2014	62.7%	9.5%	11.4%	10.2%	11.1%	10.8%	3.2%	9.2%	4.0%	-	-	-	-	-	2.5%	3.5%	-
Jan-2014	41.5%	10.4%	10.9%	9.6%	10.7%	10.8%	3.2%	9.3%	3.8%	-	-	-	-	-	2.6%	3.4%	-
Dec-2013	40.5%	10.6%	10.8%	9.4%	10.8%	10.9%	3.2%	9.4%	3.9%	-	-	-	-	-	2.7%	3.4%	-
Nov-2013	45.0%	10.8%	10.7%	9.3%	10.8%	11.0%	3.1%	9.5%	3.9%	-	-	-	-	-	2.6%	3.4%	-
Oct-2013	53.6%	10.4%	10.5%	9.7%	10.4%	10.6%	3.1%	9.8%	3.8%	-	-	-	-	-	2.7%	3.5%	-
Sep-2013	45.9%	9.9%	10.6%	9.8%	10.6%	10.3%	3.1%	10.2%	3.9%	-	-	-	-	-	2.6%	3.7%	-
Aug-2013	38.1%	9.4%	10.5%	9.9%	10.6%	10.4%	3.1%	10.0%	3.9%	-	-	-	-	-	2.5%	3.8%	-
Jul-2013	55.7%	9.8%	10.1%	10.0%	10.0%	10.1%	2.9%	10.2%	4.0%	-	-	-	-	-	2.8%	3.8%	-
Jun-2013	52.5%	11.0%	10.1%	9.8%	9.7%	10.2%	2.8%	9.9%	4.2%	-	-	-	-	-	2.6%	3.9%	-
May-2013	54.2%	10.8%	10.0%	9.8%	9.6%	10.0%	2.8%	10.2%	4.2%	-	2.9%	-	-	-	-	4.0%	-
Apr-2013	43.8%	10.5%	10.0%	9.6%	9.3%	9.7%	2.7%	10.8%	4.4%	-	2.9%	-	-	-	-	4.1%	-
Mar-2013	47.1%	10.2%	9.7%	9.7%	9.1%	9.3%	2.9%	10.9%	4.3%	-	2.6%	-	-	-	-	4.2%	-
Feb-2013	40.8%	9.7%	9.6%	9.8%	9.1%	9.4%	3.1%	11.1%	4.4%	-	-	-	-	-	2.6%	4.2%	-
Jan-2013	51.5%	9.5%	10.1%	10.3%	9.6%	9.6%	3.2%	10.5%	4.4%	-	2.6%	-	-	-	-	4.1%	-
Dec-2012	47.3%	9.8%	10.3%	10.3%	9.9%	9.9%	3.3%	10.2%	4.4%	-	-	-	-	-	2.7%	4.1%	-

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Money Market Position	BA	LMT	GD	RTN	NOC	HRS	UTX	LLL	HII	TDG	LDOS	KBR	DRS	HON	PCP	COL	GR
Nov-2012	54.8%	9.8%	10.5%	10.1%	9.9%	9.9%	3.3%	10.1%	4.5%	-	-	-	-	-	2.6%	4.1%	-
Oct-2012	21.3%	9.6%	10.7%	10.3%	9.8%	10.4%	3.4%	10.0%	4.4%	-	-	-	-	-	2.4%	4.0%	-
Sep-2012	33.5%	9.5%	10.5%	10.2%	10.1%	10.0%	3.4%	10.3%	4.3%	-	-	2.8%	-	-	-	3.8%	-
Aug-2012	52.0%	10.0%	10.6%	10.2%	10.1%	10.3%	3.2%	10.3%	4.2%	-	-	2.7%	-	-	-	3.8%	-
Jul-2012	63.4%	10.1%	10.2%	10.2%	10.1%	9.8%	2.9%	9.7%	4.4%	-	-	2.6%	-	-	-	3.7%	-
Jun-2012	58.7%	10.6%	11.3%	9.6%	11.2%	9.7%	2.9%	9.5%	4.1%	-	-	-	-	-	-	3.4%	2.8%
May-2012	50.7%	10.9%	11.7%	9.6%	11.2%	9.5%	2.8%	9.4%	3.9%	-	-	-	-	3.4%	-	3.4%	-
Apr-2012	49.9%	10.5%	11.8%	9.7%	10.9%	9.3%	2.9%	9.5%	3.7%	-	-	-	-	3.4%	-	3.6%	-
Mar-2012	35.3%	10.4%	11.5%	10.0%	10.6%	9.1%	2.8%	9.8%	3.7%	-	-	-	-	3.4%	-	3.6%	-
Feb-2012	41.0%	10.7%	11.3%	9.9%	10.3%	9.0%	2.7%	9.8%	3.7%	-	-	-	-	3.4%	-	3.7%	-
Jan-2012	58.3%	11.0%	11.0%	10.1%	10.5%	9.2%	2.6%	9.3%	3.8%	-	-	-	-	3.3%	-	3.8%	-
Dec-2011	74.3%	11.1%	11.1%	9.8%	10.4%	9.3%	-	9.6%	3.8%	-	-	-	-	3.3%	-	3.7%	2.7%
Nov-2011	75.4%	10.3%	10.9%	9.8%	10.1%	9.4%	-	10.0%	3.9%	-	-	-	-	3.3%	-	3.8%	2.7%
Oct-2011	77.2%	10.2%	11.0%	9.8%	9.9%	9.3%	-	9.9%	4.1%	-	-	-	-	3.1%	-	3.9%	2.8%
Sep-2011	81.0%	10.5%	11.1%	9.6%	9.8%	9.3%	-	10.1%	4.0%	-	-	-	-	3.0%	-	3.8%	2.4%
Aug-2011	78.4%	10.3%	10.7%	10.0%	9.9%	9.3%	2.8%	10.0%	4.2%	-	-	-	-	3.1%	-	3.6%	-
Jul-2011	51.6%	10.1%	10.1%	9.9%	9.5%	9.7%	-	10.2%	4.4%	-	-	2.8%	-	3.2%	-	3.7%	-
Jun-2011	51.3%	10.0%	9.3%	10.3%	8.9%	10.0%	3.6%	10.9%	5.7%	-	-	-	-	0.6%	-	3.2%	-
May-2011	43.7%	10.3%	8.8%	10.3%	8.5%	9.7%	3.9%	11.3%	5.9%	-	-	3.5%	-	-	-	3.1%	-
Apr-2011	48.5%	9.9%	9.0%	10.4%	8.7%	9.5%	4.1%	11.1%	5.6%	-	-	3.6%	-	-	-	3.2%	-

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Money Market Position	BA	LMT	GD	RTN	NOC	HRS	UTX	LLL	HII	TDG	LDOS	KBR	DRS	HON	PCP	COL	GR
Mar-2011	59.2%	9.6%	9.2%	10.9%	9.0%	10.3%	3.8%	10.7%	5.7%	-	3.5%	-	-	-	-	3.2%	-
Feb-2011	46.7%	9.6%	9.1%	10.9%	8.9%	10.5%	3.8%	10.8%	5.7%	-	3.4%	-	-	-	-	3.3%	-
Jan-2011	20.4%	9.6%	8.8%	10.7%	9.0%	10.6%	3.9%	10.7%	5.6%	-	3.5%	-	-	-	-	3.2%	-
Dec-2010	57.2%	9.4%	8.5%	10.7%	8.7%	10.6%	4.0%	11.1%	5.6%	-	3.5%	-	-	-	-	3.2%	-
Nov-2010	49.1%	9.8%	8.7%	10.6%	9.1%	10.6%	4.1%	10.8%	5.7%	-	3.6%	-	-	-	-	3.2%	-
Oct-2010	58.4%	10.5%	8.9%	10.2%	9.0%	10.5%	4.0%	10.7%	5.7%	-	3.7%	-	-	-	-	3.4%	-
Sep-2010	67.7%	10.0%	9.3%	10.2%	9.3%	10.4%	4.2%	10.5%	5.9%	-	3.8%	-	-	-	-	3.4%	-
Aug-2010	68.0%	10.3%	9.6%	10.1%	9.2%	10.2%	4.2%	10.6%	6.0%	-	3.9%	-	-	-	-	3.3%	-
Jul-2010	72.3%	10.1%	9.8%	10.0%	9.8%	10.0%	4.1%	10.3%	6.1%	-	4.1%	-	-	-	-	3.3%	-
Jun-2010	77.4%	12.3%	8.4%	9.7%	9.7%	10.7%	4.1%	10.5%	6.5%	-	2.6%	-	-	-	-	4.3%	-
May-2010	71.4%	12.5%	7.9%	9.9%	9.8%	10.8%	4.0%	10.5%	6.8%	-	2.2%	-	-	-	-	4.5%	-
Apr-2010	24.5%	12.6%	7.7%	10.2%	9.7%	10.8%	3.9%	10.6%	7.0%	-	-	-	-	-	2.1%	4.5%	-
Mar-2010	48.7%	12.5%	7.9%	10.2%	9.8%	10.8%	3.7%	10.5%	7.1%	-	2.4%	-	-	-	-	4.4%	-
Feb-2010	61.0%	11.9%	7.8%	10.3%	10.1%	10.7%	3.9%	10.6%	7.2%	-	2.6%	-	-	-	-	4.2%	-
Jan-2010	47.5%	11.5%	7.7%	10.1%	9.8%	10.2%	4.1%	11.0%	7.1%	-	2.6%	-	-	-	-	4.3%	-
Dec-2009	56.9%	10.9%	8.0%	10.3%	9.9%	10.3%	4.1%	11.2%	7.0%	-	2.6%	-	-	-	-	4.5%	-
Nov-2009	65.5%	10.6%	8.1%	10.5%	9.7%	10.4%	4.1%	11.3%	6.8%	-	2.7%	-	-	-	-	4.4%	-
Oct-2009	58.8%	10.8%	8.2%	10.7%	9.4%	10.0%	3.7%	10.9%	6.8%	-	2.8%	-	-	-	-	4.4%	-
Sep-2009	57.1%	11.0%	8.6%	10.2%	9.6%	9.9%	3.5%	10.7%	7.1%	-	2.7%	-	-	-	-	4.2%	-
Aug-2009	61.3%	10.4%	8.8%	9.8%	10.1%	9.9%	3.3%	10.4%	7.1%	-	2.9%	-	-	-	-	4.0%	-

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Money Market Position	BA	LMT	GD	RTN	NOC	HRS	UTX	LLL	HII	TDG	LDOS	KBR	DRS	HON	PCP	COL	GR
	Jul-2009	70.9%	9.8%	9.8%	9.7%	10.2%	10.0%	3.2%	10.1%	7.1%	-	3.1%	-	-	-	-	3.9%
Jun-2009	71.8%	10.0%	10.9%	9.4%	10.5%	9.6%	3.2%	10.6%	7.8%	-	2.5%	-	-	-	-	4.0%	-
May-2009	74.7%	9.3%	11.1%	9.1%	11.0%	10.2%	3.4%	10.4%	8.4%	-	2.5%	-	-	-	-	3.6%	-
Apr-2009	81.8%	8.8%	11.1%	8.4%	11.1%	10.6%	3.6%	10.3%	8.9%	-	2.8%	-	-	-	-	3.5%	-
Mar-2009	83.6%	8.8%	11.0%	8.0%	10.8%	10.0%	4.3%	10.3%	8.8%	-	3.1%	-	-	-	-	3.6%	-
Feb-2009	76.4%	8.6%	10.9%	9.0%	11.6%	9.7%	4.9%	9.6%	8.9%	-	2.9%	-	-	-	-	3.5%	-
Jan-2009	77.4%	8.8%	10.8%	9.0%	11.9%	9.6%	4.5%	9.9%	8.5%	-	2.7%	-	-	-	-	3.4%	-
Dec-2008	86.9%	8.8%	11.1%	9.1%	12.3%	8.9%	4.1%	10.2%	8.1%	-	2.7%	-	-	-	-	3.3%	-
Nov-2008	90.0%	9.6%	10.7%	9.6%	12.1%	8.9%	4.0%	10.5%	8.3%	-	2.7%	-	-	-	-	3.2%	-
Oct-2008	86.0%	9.5%	11.5%	9.4%	10.9%	9.3%	3.9%	9.7%	8.9%	-	2.5%	-	-	-	-	3.3%	-
Sep-2008	69.3%	9.4%	11.2%	9.9%	10.2%	10.1%	4.0%	9.2%	8.4%	-	-	-	2.5%	-	-	3.4%	-
Aug-2008	67.2%	9.5%	10.7%	10.5%	10.0%	9.9%	4.0%	9.1%	8.1%	-	-	-	2.4%	-	-	3.3%	-
Jul-2008	68.1%	9.9%	10.2%	10.1%	10.0%	9.9%	4.1%	9.1%	7.5%	-	-	2.7%	-	-	-	3.2%	-
Jun-2008	61.1%	7.9%	10.9%	11.0%	10.8%	8.8%	4.0%	9.2%	6.0%	-	-	3.2%	-	-	-	3.6%	-
May-2008	55.1%	8.3%	10.7%	11.0%	11.1%	8.6%	4.1%	9.3%	6.3%	-	-	2.8%	-	-	-	4.0%	-
Apr-2008	63.3%	8.1%	10.8%	10.9%	11.9%	9.0%	3.6%	9.5%	6.7%	-	-	2.7%	-	-	-	4.1%	-
Mar-2008	63.8%	8.1%	10.9%	10.8%	12.0%	9.8%	3.5%	9.5%	6.6%	-	-	2.6%	-	-	-	3.9%	-
Feb-2008	65.8%	8.5%	11.0%	10.4%	11.9%	9.5%	3.8%	9.6%	6.4%	-	-	2.8%	-	-	-	4.0%	-
Jan-2008	65.8%	8.3%	11.0%	10.6%	11.2%	9.5%	3.7%	9.6%	6.3%	-	-	2.9%	-	-	-	4.3%	-
Dec-2007	66.1%	8.4%	10.4%	10.4%	10.4%	8.9%	4.1%	9.4%	6.0%	-	-	3.2%	-	-	-	4.4%	-

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Money Market Position	BA	LMT	GD	RTN	NOC	HRS	UTX	LLL	HII	TDG	LDOS	KBR	DRS	HON	PCP	COL	GR
Nov-2007	59.6%	8.8%	10.4%	10.2%	10.3%	8.9%	4.1%	9.1%	6.1%	-	-	3.0%	-	-	-	4.4%	-
Oct-2007	51.3%	9.1%	10.2%	9.9%	10.5%	8.7%	3.9%	9.4%	5.7%	-	-	3.3%	-	-	-	4.4%	-
Sep-2007	69.3%	9.7%	9.9%	9.6%	10.6%	9.0%	4.0%	9.7%	5.7%	-	-	3.1%	-	-	-	4.4%	-
Aug-2007	67.5%	10.1%	10.0%	9.7%	10.3%	9.2%	4.1%	9.7%	5.8%	-	-	2.8%	-	-	-	4.4%	-
Jul-2007	45.4%	10.3%	10.0%	9.8%	9.7%	9.2%	4.0%	9.7%	5.9%	-	-	2.7%	-	-	-	4.7%	-
Jun-2007	33.7%	9.3%	10.5%	9.7%	8.0%	9.7%	4.0%	9.3%	7.3%	-	-	0.6%	-	-	-	5.2%	-
May-2007	32.1%	9.0%	11.0%	9.9%	7.4%	9.7%	3.9%	9.1%	7.6%	-	-	-	-	4.4%	-	5.2%	-
Apr-2007	34.7%	9.0%	11.3%	10.0%	7.7%	10.1%	4.1%	9.0%	7.6%	-	-	-	-	3.9%	-	5.3%	-
Mar-2007	53.3%	9.0%	11.7%	10.1%	7.6%	10.1%	4.0%	9.1%	7.4%	-	-	-	-	3.8%	-	5.5%	-
Feb-2007	44.4%	8.8%	11.9%	10.1%	7.7%	9.9%	4.1%	9.3%	7.4%	-	-	-	-	3.7%	-	5.5%	-
Jan-2007	25.6%	9.0%	11.8%	10.5%	7.7%	9.8%	4.1%	9.2%	7.2%	-	-	-	-	3.7%	-	5.6%	-
Dec-2006	42.8%	9.4%	11.5%	10.1%	7.9%	9.7%	3.9%	9.3%	7.4%	-	-	-	-	3.7%	-	5.3%	-
Nov-2006	38.2%	9.3%	11.4%	10.2%	7.7%	9.7%	3.7%	9.8%	7.5%	-	-	-	-	3.7%	-	5.2%	-
Oct-2006	30.7%	8.9%	11.4%	10.5%	7.8%	10.1%	3.9%	9.9%	7.3%	-	-	-	-	3.7%	-	5.1%	-
Sep-2006	29.7%	8.5%	11.3%	10.4%	7.7%	10.5%	4.1%	10.0%	7.5%	-	-	-	-	3.6%	-	5.0%	-
Aug-2006	54.8%	8.9%	11.4%	10.2%	7.6%	10.3%	4.2%	9.9%	7.2%	-	-	-	-	3.6%	-	5.0%	-
Jul-2006	61.4%	9.3%	10.6%	10.3%	7.4%	10.3%	3.9%	10.0%	7.5%	-	-	-	-	3.6%	-	5.2%	-
Jun-2006	-	9.8%	10.0%	10.0%	7.4%	10.1%	3.8%	10.2%	7.5%	-	-	-	-	3.7%	-	5.2%	-

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