

FACTSHEET – June 26, 2020

Motif Capital National Defense Price Return Index

DESCRIPTION

The Motif Capital National Defense Price Return 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.

HISTORICAL PERFORMANCE



* Base Date: March 1, 2017, values prior to March 1, 2017 for the Index are based on hypothetical performance data derived using the Index rules as of March 1, 2017, but applied retroactively using historical stock 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

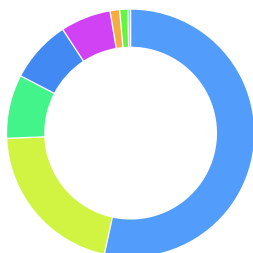
ISIN / WKN	DE000SLA3J27 / SLA3J2	Base Value / Base Date	100 Points / March 1, 2017
Ticker / RIC	MCDPR Index / .MCDPR	Last Price	130.04
Index Sponsor	Motif Capital Management, Inc.	52W High	165.93
Calculation Agent	Solactive AG	52W Low	95.78
Index Type	Price Return	Calculation	09:30 a.m. to 04:30 p.m. (ET), every 15 seconds
Index Currency	USD		
Index Members	49		

FACTSHEET – June 26, 2020

Motif Capital National Defense Price Return Index

COMPOSITION OF STOCKS BY SUB-INDUSTRY AS OF JUNE 26, 2020

- Aerospace & Defense 53.4%
- IT Consulting & Other Services 20.9%
- Electronic Equipment & Instrum 8.3%
- Producer Manufacturing 8.1%
- Construction & Engineering 6.6%
- Communications Equipment 1.2%
- Construction Machinery & Heavy 1.1%
- no data 0.4%



TOP COMPONENTS AS OF JUNE 26, 2020

Ticker	Currency	Country	Company	Index Weight (%)
RTX	USD	US	RAYTHEON TECHNOLOGIES CORP	6.78%
TDG	USD	US	TRANSDIGM GROUP INC	5.69%
LDOS	USD	US	LEIDOS HOLDINGS INC	5.60%
LMT	USD	US	LOCKHEED MARTIN CORP	5.55%
LHX	USD	US	L3HARRIS TECHNOLOGIES INC	5.35%
NOC	USD	US	NORTHROP GRUMMAN CORP	5.33%
GD	USD	US	GENERAL DYNAMICS	4.92%
BAH	USD	US	BOOZ ALLEN HAMILTON HOLDING CORP	4.90%
HII	USD	US	HUNTINGTON INGALLS INDUSTRIES	4.72%
KEYS	USD	US	KEYSIGHT TECHNOLOGIES INC	4.13%

FACTSHEET – June 26, 2020

Motif Capital National Defense Price Return Index

PERFORMANCE¹

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

AS OF JUNE 26, 2020	Index
Effective Performance (1M)	0.1%
Effective Performance (6M) ¹	-16.3%
Effective Performance (1Y) ¹	-8.5%
Effective Performance (3Y) ¹	31.5%
Effective Performance (5Y) ¹	70.8%
Effective Performance (10Y) ¹	240.0%
Annualized Performance (since June 2011) ²	12.6%
Annualized Volatility (since June 2011) ²	20.5%
Return over risk (since June 2011) ³	0.62
Maximum Drawdown (since June 2011) ⁴	42.3%

DETAILED HISTORICAL MONTHLY PERFORMANCE⁵

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2020	3.74%	-10.30%	-19.84%	10.18%	5.70%	-2.72%							-15.50%
2019	12.21%	7.38%	-1.97%	5.88%	-2.08%	7.53%	1.51%	2.22%	0.41%	-0.45%	3.68%	-0.62%	40.73%
2018	7.21%	-0.44%	-0.56%	-2.42%	1.86%	-2.71%	7.19%	2.47%	2.82%	-11.66%	0.80%	-9.95%	-7.06%
2017	-0.17%	5.39%	-2.44%	2.11%	2.17%	-1.19%	4.09%	4.04%	4.32%	2.33%	2.17%	0.56%	25.69%
2016	-5.87%	0.22%	4.55%	3.17%	1.71%	1.48%	4.25%	-0.32%	0.28%	-0.41%	12.67%	-1.67%	20.77%
2015	-2.27%	8.87%	-0.59%	-2.74%	0.34%	-2.96%	0.23%	-3.59%	-2.77%	9.70%	2.84%	-1.74%	4.32%
2014	0.09%	4.53%	-0.61%	-1.11%	0.71%	-0.57%	-3.81%	5.38%	-1.32%	4.20%	2.33%	0.20%	10.04%
2013	2.25%	2.23%	6.72%	-0.65%	6.75%	0.52%	7.53%	-1.81%	4.60%	4.00%	4.85%	3.18%	47.77%
2012	5.52%	3.44%	0.13%	-0.63%	-9.49%	3.97%	-0.41%	3.01%	2.20%	0.05%	1.74%	2.81%	12.15%
2011	6.00%	0.22%	2.53%	0.39%	-1.09%	0.55%	-6.83%	-7.35%	-7.61%	11.09%	0.15%	0.52%	-3.00%
2010	-2.29%	4.26%	6.80%	2.73%	-8.48%	-7.71%	6.15%	-8.50%	9.00%	4.59%	-1.02%	5.74%	9.40%
2009	-4.08%	-15.56%	1.02%	12.66%	5.65%	-1.35%	3.42%	4.87%	5.38%	-4.36%	5.37%	5.70%	16.97%
2008	-8.67%	-1.86%	-2.54%	7.27%	5.94%	-12.34%	0.12%	3.35%	-12.25%	-14.78%	-5.29%	6.56%	-32.04%
2007	3.44%	0.49%	2.37%	3.89%	6.83%	0.45%	1.58%	4.06%	7.18%	4.24%	-2.45%	-1.19%	35.02%
2006						1.51%	-0.71%	0.97%	1.98%	2.67%	4.34%	1.25%	12.55%

¹ Data prior to March 1, 2017 for the Index is hypothetical and was derived using the Index rules as of March 1, 2017, 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 March 1, 2017 for the Index is hypothetical and was derived using the Index rules as of March 1, 2017, 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.

FACTSHEET – June 26, 2020

Motif Capital National Defense Price Return Index

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.
- 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.

	TDG	LMT	BA	NOC	LDOS	HII	GD	HRS	LL	BAH	RIN	UTX	COL	TXI	FLIR	OA	KBR	FLR	DRS	HON	PCP	GR
May-2020	5.2%	5.1%	5.1%	5.1%	4.7%	4.7%	4.6%	4.3%	3.8%	3.8%	-	-	-	-	-	-	-	-	-	-	-	-
Apr-2020	4.7%	6.1%	6.3%	6.1%	4.6%	5.0%	5.9%	4.1%	-	-	4.7%	3.9%	-	-	-	-	-	-	-	-	-	-
Mar-2020	5.3%	5.4%	5.5%	5.5%	5.0%	5.0%	5.0%	3.7%	-	-	5.3%	4.8%	-	-	-	-	-	-	-	-	-	-
Feb-2020	5.8%	5.1%	5.7%	5.0%	5.0%	5.0%	4.4%	3.6%	-	-	5.2%	4.7%	-	-	-	-	-	-	-	-	-	-
Jan-2020	5.6%	5.0%	5.5%	5.0%	4.9%	5.2%	4.5%	3.5%	-	-	5.2%	4.9%	-	-	-	-	-	-	-	-	-	-
Dec-2019	5.4%	5.0%	5.4%	4.9%	4.9%	5.2%	4.6%	3.5%	-	-	5.2%	4.9%	-	-	-	-	-	-	-	-	-	-
Nov-2019	5.2%	5.0%	5.3%	4.9%	4.9%	5.3%	4.7%	3.6%	-	-	5.2%	4.9%	-	-	-	-	-	-	-	-	-	-
Oct-2019	5.1%	5.1%	5.3%	5.1%	4.8%	5.1%	4.8%	3.5%	-	-	5.2%	4.8%	-	-	-	-	-	-	-	-	-	-
Sep-2019	5.1%	5.1%	5.3%	5.0%	4.8%	5.1%	4.8%	3.4%	-	-	5.2%	4.8%	-	-	-	-	-	-	-	-	-	-
Aug-2019	5.1%	5.1%	5.2%	5.1%	4.9%	5.1%	4.9%	3.5%	-	-	5.1%	4.8%	-	-	-	-	-	-	-	-	-	-
Jul-2019	5.1%	5.1%	5.2%	5.1%	4.7%	5.1%	5.0%	-	3.3%	-	5.1%	5.0%	-	-	-	-	-	-	-	-	-	-
Jun-2019	5.8%	4.9%	5.8%	4.8%	4.9%	4.7%	-	5.7%	5.3%	-	4.6%	4.4%	-	-	-	-	-	-	-	-	-	-
May-2019	5.8%	4.9%	6.0%	4.8%	5.0%	4.6%	-	5.7%	5.2%	-	4.7%	4.5%	-	-	-	-	-	-	-	-	-	-
Apr-2019	5.7%	4.8%	6.0%	4.8%	4.8%	5.1%	-	5.6%	5.1%	-	4.9%	4.5%	-	-	-	-	-	-	-	-	-	-
Mar-2019	5.4%	4.8%	6.1%	4.8%	4.8%	5.0%	-	5.5%	5.0%	-	4.8%	4.4%	-	-	-	-	-	-	-	-	-	-
Feb-2019	5.3%	4.9%	6.4%	4.8%	4.7%	5.0%	-	5.4%	5.0%	-	4.8%	4.4%	-	-	-	-	-	-	-	-	-	-
Jan-2019	5.1%	4.8%	6.1%	4.7%	4.8%	5.0%	-	5.2%	5.0%	-	4.6%	4.6%	-	-	-	-	-	-	-	-	-	-
Dec-2018	5.4%	5.0%	5.2%	-	4.6%	4.9%	4.6%	5.2%	5.0%	-	4.5%	4.9%	-	-	-	-	-	-	-	-	-	-
Nov-2018	5.1%	5.0%	5.1%	-	4.8%	5.0%	4.7%	5.1%	4.8%	-	4.6%	5.0%	-	-	-	-	-	-	-	-	-	-

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	TDS	LMT	BA	NOC	LDOS	HII	GD	HRS	LL	BAH	RTN	UTX	COL	TXT	FLR	OA	KBR	FLR	DRS	HON	PCP	GR
Oct-2018	4.7%	5.2%	5.2%	-	4.7%	5.2%	4.8%	5.4%	5.1%	-	4.7%	4.9%	-	-	-	-	-	-	-	-	-	-
Sep-2018	4.8%	5.0%	4.9%	-	4.8%	5.3%	4.7%	5.1%	5.0%	-	4.7%	4.9%	-	-	-	-	-	-	-	-	-	-
Aug-2018	4.9%	4.9%	4.8%	-	5.0%	5.2%	4.7%	5.2%	5.1%	-	4.7%	4.9%	-	-	-	-	-	-	-	-	-	-
Jul-2018	5.2%	5.1%	5.2%	5.0%	4.6%	5.2%	5.1%	-	-	3.4%	5.1%	5.1%	-	-	-	-	-	-	-	-	-	-
Jun-2018	5.8%	4.9%	5.8%	4.8%	4.9%	4.7%	-	5.7%	5.3%	-	4.6%	4.4%	-	-	-	-	-	-	-	-	-	-
May-2018	5.8%	4.9%	6.0%	4.8%	5.0%	4.6%	-	5.7%	5.2%	-	4.7%	4.5%	-	-	-	-	-	-	-	-	-	-
Apr-2018	5.7%	4.8%	6.0%	4.8%	4.8%	5.1%	-	5.6%	5.1%	-	4.9%	4.5%	-	-	-	-	-	-	-	-	-	-
Mar-2018	5.4%	4.8%	6.1%	4.8%	4.8%	5.0%	-	5.5%	5.0%	-	4.8%	4.4%	-	-	-	-	-	-	-	-	-	-
Feb-2018	5.3%	4.9%	6.4%	4.8%	4.7%	5.0%	-	5.4%	5.0%	-	4.8%	4.4%	-	-	-	-	-	-	-	-	-	-
Jan-2018	5.1%	4.8%	6.1%	4.7%	4.8%	5.0%	-	5.2%	5.0%	-	4.6%	4.6%	-	-	-	-	-	-	-	-	-	-
Dec-2017	4.6%	4.8%	6.1%	5.0%	5.2%	5.3%	-	5.5%	4.9%	-	4.9%	-	5.5%	-	-	-	-	-	-	-	-	-
Nov-2017	4.7%	4.9%	5.7%	5.1%	5.1%	5.5%	-	5.5%	4.9%	-	4.9%	-	5.5%	-	-	-	-	-	-	-	-	-
Oct-2017	4.6%	4.9%	5.6%	5.0%	5.1%	5.4%	-	5.3%	4.9%	-	5.0%	-	5.6%	-	-	-	-	-	-	-	-	-
Sep-2017	4.7%	5.0%	5.6%	4.9%	5.0%	5.2%	-	5.3%	5.1%	-	5.1%	-	5.7%	-	-	-	-	-	-	-	-	-
Aug-2017	4.8%	5.1%	5.6%	4.9%	5.0%	5.3%	-	5.1%	5.1%	-	5.2%	-	5.6%	-	-	-	-	-	-	-	-	-
Jul-2017	5.0%	5.0%	5.2%	5.0%	4.9%	5.1%	-	5.0%	5.0%	-	5.0%	-	5.1%	-	-	-	-	-	-	-	-	-
Jun-2017	4.6%	4.6%	5.8%	4.7%	-	-	5.7%	5.3%	4.7%	-	4.8%	4.8%	5.0%	-	-	-	-	-	-	-	-	-
May-2017	-	4.5%	5.9%	4.6%	-	4.5%	5.9%	5.4%	4.7%	-	4.8%	4.9%	5.1%	-	-	-	-	-	-	-	-	-
Apr-2017	-	8.6%	11.1%	8.6%	-	4.7%	10.8%	5.1%	5.3%	-	8.8%	6.4%	3.4%	-	-	-	-	-	-	-	-	-
Mar-2017	-	4.5%	5.8%	4.5%	-	4.8%	5.7%	5.6%	4.8%	-	4.7%	4.6%	4.8%	-	-	-	-	-	-	-	-	-
Feb-2017	-	4.4%	5.8%	4.5%	-	5.1%	5.6%	5.4%	4.7%	-	4.6%	4.5%	4.6%	-	-	-	-	-	-	-	-	-
Jan-2017	-	4.4%	5.5%	4.4%	-	4.7%	5.7%	5.4%	4.7%	-	4.5%	4.6%	4.6%	-	-	-	-	-	-	-	-	-
Dec-2016	4.4%	-	5.3%	4.5%	-	4.5%	5.4%	5.3%	4.5%	-	4.5%	4.6%	4.7%	-	-	-	-	-	-	-	-	-
Nov-2016	4.4%	4.5%	5.0%	4.7%	-	-	5.4%	5.3%	4.6%	-	4.6%	4.5%	4.6%	-	-	-	-	-	-	-	-	-

FACTSHEET – June 26, 2020

Motif Capital National Defense Price Return Index

	TDG	LMT	BA	NOC	LDOS	HII	GD	HRS	LL	BAH	RTN	UTX	COL	TXT	FLR	OA	KBR	FLR	DRS	HON	PCP	GR
Oct-2016	5.4%	4.7%	5.3%	4.9%	-	-	5.2%	5.1%	4.5%	-	4.8%	4.8%	4.8%	-	-	-	-	-	-	-	-	-
Sep-2016	5.2%	4.6%	4.9%	4.6%	-	-	5.3%	5.3%	4.9%	-	4.7%	4.7%	4.7%	-	-	-	-	-	-	-	-	-
Aug-2016	5.1%	4.7%	4.8%	4.5%	-	-	5.3%	5.4%	4.9%	-	4.9%	5.0%	4.7%	-	-	-	-	-	-	-	-	-
Jul-2016	5.0%	4.8%	5.0%	-	-	4.6%	5.1%	5.0%	5.0%	-	4.8%	5.0%	4.8%	-	-	-	-	-	-	-	-	-
Jun-2016	4.9%	5.0%	5.0%	4.9%	-	-	5.0%	5.0%	5.0%	-	4.9%	5.0%	5.0%	-	-	-	-	-	-	-	-	-
May-2016	5.8%	6.2%	-	6.6%	-	5.2%	4.9%	5.0%	5.9%	-	6.7%	-	4.7%	-	-	4.7%	-	-	-	-	-	-
Apr-2016	5.1%	6.2%	4.9%	6.5%	-	5.0%	5.0%	5.2%	5.8%	-	6.6%	-	-	-	-	4.8%	-	-	-	-	-	-
Mar-2016	5.1%	6.1%	-	6.4%	-	4.8%	4.8%	5.2%	5.4%	-	6.6%	-	5.1%	-	-	4.9%	-	-	-	-	-	-
Feb-2016	5.1%	6.3%	-	6.5%	-	4.8%	5.2%	5.5%	5.6%	-	7.0%	-	5.1%	-	-	5.0%	-	-	-	-	-	-
Jan-2016	5.1%	5.8%	-	5.9%	-	4.5%	4.8%	5.8%	5.3%	-	6.8%	-	-	-	-	5.1%	-	-	-	-	5.6%	-
Dec-2015	4.9%	5.6%	5.0%	5.7%	-	-	-	5.4%	5.1%	-	6.2%	-	4.8%	-	-	4.7%	-	-	-	-	5.2%	-
Nov-2015	4.9%	5.6%	4.9%	5.5%	-	-	4.9%	5.1%	5.1%	-	6.1%	-	4.7%	-	-	-	-	-	-	-	5.1%	-
Oct-2015	4.7%	5.7%	5.2%	5.7%	-	-	5.1%	5.0%	5.4%	-	6.0%	-	-	-	-	4.6%	-	-	-	-	5.2%	-
Sep-2015	5.0%	5.9%	5.0%	5.6%	-	-	5.2%	5.1%	4.9%	-	6.1%	-	4.7%	-	-	-	-	-	-	-	5.7%	-
Aug-2015	5.3%	5.6%	4.9%	5.3%	-	-	5.2%	5.2%	4.8%	-	5.5%	-	4.6%	-	-	-	-	-	-	-	5.5%	-
Jul-2015	5.0%	5.6%	5.2%	5.4%	-	-	5.3%	5.4%	5.1%	-	5.7%	-	4.6%	-	-	-	-	-	-	-	4.5%	-
Jun-2015	4.8%	5.2%	5.1%	5.3%	-	-	5.2%	4.8%	4.9%	-	5.0%	4.9%	5.0%	-	-	-	-	-	-	-	-	-
May-2015	4.2%	5.6%	5.3%	6.3%	-	4.2%	5.8%	-	4.7%	-	5.3%	4.9%	5.0%	-	-	-	-	-	-	-	-	-
Apr-2015	-	5.4%	5.2%	5.9%	-	4.3%	5.5%	3.8%	4.4%	-	5.2%	4.6%	4.9%	-	-	-	-	-	-	-	-	-
Mar-2015	3.8%	5.7%	5.3%	6.0%	-	4.5%	5.3%	-	4.7%	-	5.3%	4.6%	4.8%	-	-	-	-	-	-	-	-	-
Feb-2015	-	5.6%	5.3%	6.2%	-	4.5%	5.3%	-	4.8%	-	5.2%	4.7%	4.4%	-	-	-	-	-	-	-	3.8%	-
Jan-2015	3.9%	5.7%	5.5%	6.4%	-	4.0%	5.6%	-	5.0%	-	5.2%	4.8%	4.6%	-	-	-	-	-	-	-	-	-
Dec-2014	-	5.7%	4.8%	5.8%	-	3.8%	5.6%	-	5.0%	-	5.5%	4.7%	4.4%	-	-	-	-	-	-	-	4.5%	-
Nov-2014	-	5.7%	5.0%	5.6%	-	-	6.0%	-	4.9%	-	5.5%	4.5%	4.5%	3.8%	-	-	-	-	-	-	4.5%	-

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Motif Capital National Defense Price Return Index

	TDG	LMT	BA	NOC	LDOS	HII	GD	HRS	LL	BAH	RTN	UTX	COL	TXT	FLR	OA	KBR	FLR	DRS	HON	PCP	GR
Oct-2014	-	5.8%	4.8%	5.6%	-	-	5.9%	-	4.9%	-	5.5%	4.5%	4.5%	3.7%	-	-	-	-	-	-	4.2%	-
Sep-2014	-	5.7%	5.0%	5.5%	-	3.7%	5.5%	-	4.9%	-	5.5%	4.6%	4.3%	-	-	-	-	-	-	-	4.7%	-
Aug-2014	-	5.4%	4.9%	5.3%	-	-	5.3%	3.7%	4.5%	-	5.1%	4.6%	4.2%	-	-	-	-	-	-	-	4.8%	-
Jul-2014	-	5.4%	4.9%	5.4%	-	-	5.3%	3.7%	4.5%	-	5.1%	4.8%	4.2%	-	-	-	-	-	-	-	4.7%	-
Jun-2014	4.1%	5.3%	4.9%	5.3%	-	-	5.3%	-	4.8%	-	5.2%	4.9%	4.2%	-	-	-	-	-	-	-	4.7%	-
May-2014	5.1%	5.9%	5.1%	5.7%	-	-	5.8%	-	4.3%	-	5.8%	4.8%	-	4.2%	-	-	-	-	-	-	4.3%	-
Apr-2014	4.9%	6.0%	4.9%	5.8%	-	-	5.5%	-	4.2%	-	5.7%	4.9%	-	4.4%	-	-	-	-	-	-	4.4%	-
Mar-2014	5.0%	5.9%	4.8%	5.8%	-	-	5.4%	-	4.2%	-	5.9%	4.8%	-	4.2%	-	-	-	-	-	-	4.3%	-
Feb-2014	4.8%	5.8%	4.9%	5.6%	-	-	5.4%	-	-	-	5.8%	4.8%	4.1%	4.2%	-	-	-	-	-	-	4.4%	-
Jan-2014	4.7%	5.7%	4.9%	5.6%	-	-	5.2%	-	4.1%	-	5.9%	4.9%	4.0%	-	-	-	-	-	-	-	4.5%	-
Dec-2013	4.5%	5.6%	5.4%	5.6%	-	-	4.9%	-	4.0%	-	5.6%	4.9%	-	4.1%	-	-	-	-	-	-	4.8%	-
Nov-2013	4.5%	5.5%	5.5%	5.7%	-	-	4.8%	-	4.0%	-	5.6%	4.9%	3.9%	-	-	-	-	-	-	-	4.7%	-
Oct-2013	4.4%	5.4%	5.6%	5.7%	-	-	4.8%	-	4.0%	-	5.5%	4.9%	4.0%	-	-	-	-	-	-	-	4.8%	-
Sep-2013	4.4%	5.4%	5.2%	5.2%	-	-	5.0%	-	3.9%	-	5.3%	5.2%	4.0%	-	-	-	-	-	-	-	4.5%	-
Aug-2013	4.5%	5.4%	4.8%	5.3%	5.1%	-	5.0%	-	-	-	5.5%	5.0%	4.4%	-	-	-	-	-	-	-	4.4%	-
Jul-2013	4.7%	5.2%	4.8%	5.2%	5.1%	-	5.1%	-	-	-	5.1%	5.2%	4.3%	-	-	-	-	-	-	-	4.5%	-
Jun-2013	4.4%	5.0%	5.3%	5.1%	4.7%	-	4.9%	-	-	-	4.8%	4.9%	4.8%	-	-	-	-	-	-	-	5.2%	-
May-2013	-	4.9%	5.4%	5.2%	4.2%	-	4.8%	-	4.1%	-	4.8%	5.0%	5.3%	-	-	-	-	-	-	-	5.1%	-
Apr-2013	4.3%	4.9%	5.3%	5.1%	4.6%	-	4.9%	-	-	-	4.7%	5.1%	5.5%	-	-	-	-	-	-	-	4.9%	-
Mar-2013	4.5%	4.8%	5.0%	4.7%	-	-	4.7%	-	4.2%	-	4.4%	5.2%	5.5%	-	-	-	-	-	-	-	4.8%	-
Feb-2013	4.4%	4.6%	4.7%	4.7%	-	-	4.8%	-	4.2%	-	4.4%	5.4%	5.6%	-	-	-	-	-	-	-	5.0%	-
Jan-2013	4.3%	4.7%	4.7%	4.8%	-	-	4.8%	-	4.3%	-	4.3%	5.3%	5.6%	-	-	-	-	-	-	-	5.0%	-
Dec-2012	4.4%	5.1%	4.9%	5.1%	-	-	5.1%	-	4.4%	-	4.9%	5.1%	5.7%	-	-	-	-	-	-	-	5.3%	-
Nov-2012	4.5%	5.3%	4.9%	5.1%	-	-	5.1%	-	4.5%	-	5.0%	5.1%	5.7%	-	-	-	-	-	-	-	5.3%	-

FACTSHEET – June 26, 2020

Motif Capital National Defense Price Return Index

	TDG	LMT	BA	NOC	LDOS	HII	GD	HRS	LL	BAH	RTN	UTX	COL	TXT	FLR	OA	KBR	FLR	DRS	HON	PCP	GR
Oct-2012	4.5%	5.4%	4.8%	5.4%	-	-	5.3%	-	4.4%	-	5.0%	5.1%	5.5%	-	-	-	-	-	-	-	5.1%	-
Sep-2012	4.4%	5.4%	4.7%	5.2%	-	-	5.1%	4.6%	-	-	5.0%	5.1%	5.5%	-	-	-	-	-	-	-	4.8%	-
Aug-2012	4.4%	5.4%	4.9%	5.4%	4.5%	-	5.2%	-	-	-	5.1%	5.3%	5.1%	-	-	-	-	-	-	-	4.9%	-
Jul-2012	-	5.4%	5.3%	5.5%	4.4%	-	5.2%	-	4.5%	-	5.2%	5.1%	5.4%	-	-	-	-	-	-	-	4.8%	-
Jun-2012	-	5.0%	5.0%	5.0%	-	-	5.1%	-	4.4%	-	5.0%	4.9%	5.0%	-	-	-	-	-	-	-	4.8%	4.8%
May-2012	-	5.8%	5.4%	4.8%	-	-	4.9%	-	-	-	5.8%	4.8%	4.7%	-	-	-	-	-	-	5.3%	5.1%	6.5%
Apr-2012	-	5.8%	5.4%	4.7%	-	-	-	4.8%	-	-	5.6%	4.8%	4.7%	-	-	-	-	-	-	5.3%	4.9%	5.8%
Mar-2012	-	5.7%	5.2%	-	-	-	5.0%	4.7%	-	-	5.4%	4.8%	4.8%	-	-	-	-	-	-	5.3%	4.8%	5.8%
Feb-2012	-	5.6%	5.2%	-	-	-	5.0%	4.6%	-	-	5.2%	4.9%	4.9%	-	-	-	-	-	-	5.1%	4.6%	5.8%
Jan-2012	-	5.4%	5.4%	-	-	-	4.9%	4.5%	-	-	5.1%	4.7%	5.0%	-	-	-	-	-	-	5.2%	4.7%	6.0%
Dec-2011	-	5.6%	5.6%	4.7%	-	-	5.0%	-	-	-	5.5%	4.6%	5.0%	-	-	-	-	-	-	5.1%	5.0%	6.2%
Nov-2011	-	5.4%	5.3%	4.6%	-	-	5.0%	-	-	-	5.2%	4.9%	5.0%	-	-	-	-	-	-	5.1%	5.0%	6.2%
Oct-2011	-	5.3%	5.1%	4.7%	-	-	4.8%	-	-	-	5.0%	5.0%	5.1%	-	-	-	-	-	-	5.0%	4.9%	6.2%
Sep-2011	-	5.6%	5.2%	4.7%	-	-	4.7%	-	-	-	5.2%	5.0%	5.4%	-	-	-	-	-	-	4.6%	5.2%	6.8%
Aug-2011	-	5.3%	5.3%	-	-	-	4.9%	4.8%	-	-	5.0%	4.9%	4.7%	-	-	-	-	-	-	4.7%	5.1%	4.7%
Jul-2011	-	5.0%	5.1%	4.7%	-	-	4.9%	-	4.9%	-	4.8%	5.0%	4.8%	-	-	-	-	-	-	4.8%	4.7%	-
Jun-2011	-	5.0%	5.0%	5.0%	-	-	5.0%	4.6%	5.0%	-	5.0%	5.0%	5.0%	-	-	-	-	-	-	5.0%	-	-
May-2011	-	-	5.0%	4.7%	-	-	5.0%	4.6%	4.6%	-	-	5.4%	4.6%	-	-	-	5.3%	-	-	-	6.2%	4.8%
Apr-2011	-	-	5.0%	4.6%	-	-	4.9%	4.9%	4.5%	-	-	5.5%	4.7%	-	-	-	5.4%	-	-	-	6.0%	4.8%
Mar-2011	-	-	4.7%	4.5%	-	-	5.2%	4.6%	4.4%	-	-	5.2%	4.8%	-	-	-	5.4%	-	-	-	5.7%	4.6%
Feb-2011	-	-	4.7%	4.9%	-	-	5.3%	4.5%	4.5%	-	-	5.3%	4.9%	-	-	-	4.8%	-	-	-	5.7%	4.8%
Jan-2011	-	-	4.5%	5.1%	-	-	5.2%	4.5%	4.5%	-	-	5.1%	4.9%	-	-	-	4.7%	-	-	-	5.7%	5.0%
Dec-2010	-	-	4.5%	5.1%	-	-	5.2%	4.6%	4.3%	-	-	5.3%	4.7%	-	-	-	4.7%	-	-	-	5.9%	5.2%
Nov-2010	-	-	4.7%	5.1%	-	-	5.1%	4.7%	4.5%	-	-	5.3%	4.8%	-	-	-	4.4%	-	-	-	6.2%	5.3%

FACTSHEET – June 26, 2020

Motif Capital National Defense Price Return Index

	TDG	LMT	BA	NOC	LDOS	HII	GD	HRS	LL	BAH	RTN	UTX	COL	TXT	FLR	OA	KBR	FLR	DRS	HON	PCP	GR
Oct-2010	-	4.3%	5.1%	5.2%	-	-	5.2%	4.8%	4.6%	-	-	5.2%	5.1%	-	-	-	-	-	-	-	6.1%	5.1%
Sep-2010	-	-	5.0%	5.2%	4.5%	-	5.0%	4.9%	4.8%	-	-	5.2%	5.2%	-	-	-	-	-	-	-	5.9%	4.8%
Aug-2010	-	4.8%	5.0%	5.1%	-	-	4.9%	5.1%	4.8%	-	-	5.2%	5.2%	-	-	-	-	-	-	-	5.7%	4.8%
Jul-2010	-	4.8%	5.1%	5.0%	4.7%	-	4.9%	4.9%	4.9%	-	-	5.2%	5.1%	-	-	-	-	-	-	-	5.7%	-
Jun-2010	-	5.0%	5.0%	4.9%	5.0%	-	5.0%	-	5.0%	-	5.0%	5.0%	5.0%	-	-	-	-	-	-	-	5.1%	-
May-2010	-	-	6.2%	5.4%	-	-	5.0%	5.5%	4.9%	-	4.8%	5.3%	5.7%	-	4.9%	-	-	-	-	-	6.4%	-
Apr-2010	-	-	6.4%	5.5%	-	-	5.1%	5.5%	5.0%	-	4.9%	5.4%	5.8%	-	4.9%	-	-	-	-	-	6.5%	-
Mar-2010	-	-	6.5%	5.5%	-	-	5.3%	5.3%	5.1%	-	4.9%	5.4%	5.7%	-	4.6%	-	-	-	-	-	6.6%	-
Feb-2010	-	-	6.1%	5.5%	-	-	5.4%	5.3%	5.4%	-	5.2%	5.4%	5.5%	-	4.7%	-	-	-	-	-	6.2%	-
Jan-2010	-	-	6.1%	5.3%	-	-	5.1%	5.3%	5.1%	-	5.0%	5.5%	5.4%	-	5.4%	-	-	-	-	-	6.1%	-
Dec-2009	-	-	5.3%	5.1%	-	-	5.1%	5.7%	5.2%	-	4.8%	5.6%	5.5%	-	5.8%	-	-	-	-	-	6.2%	-
Nov-2009	-	-	5.4%	5.3%	-	-	5.2%	5.6%	5.0%	-	5.1%	5.7%	5.6%	-	5.4%	-	-	-	-	-	6.2%	-
Oct-2009	-	-	5.2%	5.1%	-	-	5.3%	5.6%	4.8%	-	4.7%	5.5%	5.6%	-	5.5%	-	-	-	-	-	6.0%	-
Sep-2009	-	-	5.7%	5.0%	-	-	5.2%	4.8%	5.1%	-	4.8%	5.2%	5.4%	-	5.3%	-	-	-	-	-	6.1%	-
Aug-2009	-	-	5.4%	4.9%	-	-	4.9%	4.6%	4.9%	-	4.9%	5.3%	5.1%	-	4.5%	-	-	-	-	-	5.7%	-
Jul-2009	-	4.5%	4.9%	4.7%	4.6%	-	4.8%	-	5.3%	-	5.1%	5.1%	4.9%	-	-	-	-	-	-	-	5.2%	-
Jun-2009	-	5.1%	5.0%	4.9%	5.2%	-	4.9%	-	5.1%	-	5.1%	5.2%	5.2%	-	-	-	-	-	-	-	4.7%	-
May-2009	-	5.9%	4.9%	5.1%	5.8%	-	4.8%	4.5%	5.9%	-	5.5%	6.2%	6.1%	-	-	-	-	-	-	-	-	-
Apr-2009	-	5.8%	4.6%	5.4%	6.3%	-	4.6%	4.7%	6.4%	-	5.9%	6.0%	5.8%	-	-	-	-	-	-	-	-	-
Mar-2009	-	5.8%	4.6%	5.5%	7.3%	-	4.2%	5.0%	6.4%	-	5.7%	6.0%	5.6%	-	-	-	-	-	-	-	-	-
Feb-2009	-	5.3%	4.1%	4.8%	7.5%	-	4.5%	6.5%	6.5%	-	5.9%	5.7%	5.4%	-	-	-	-	-	-	-	-	-
Jan-2009	-	5.8%	4.7%	5.2%	6.6%	-	4.9%	6.4%	6.4%	-	6.3%	5.7%	5.5%	-	-	-	-	-	-	-	-	-
Dec-2008	-	5.7%	4.5%	4.7%	6.3%	-	4.8%	5.4%	5.7%	-	6.1%	6.1%	5.5%	-	-	-	-	-	-	-	-	-
Nov-2008	-	5.6%	4.8%	4.5%	6.1%	-	4.6%	5.3%	5.6%	-	6.2%	5.9%	5.1%	-	-	-	-	-	-	-	-	-

FACTSHEET – June 26, 2020

Motif Capital National Defense Price Return Index

	TDG	LMT	BA	NOC	LDOS	HII	GD	HRS	LL	BAH	RTN	UTX	COL	TXT	FLR	OA	KBR	FLR	DRS	HON	PCP	GR
Oct-2008	-	5.9%	5.6%	4.9%	6.0%	-	5.0%	5.2%	6.4%	-	6.2%	6.3%	5.2%	-	-	-	-	-	-	-	-	-
Sep-2008	-	6.0%	-	5.0%	5.2%	-	4.9%	5.3%	6.1%	-	5.1%	5.5%	5.4%	-	-	-	-	-	5.4%	-	-	-
Aug-2008	-	5.6%	4.9%	5.0%	-	-	5.4%	5.2%	5.7%	-	5.1%	5.2%	5.2%	-	-	-	-	-	4.9%	-	-	-
Jul-2008	-	5.2%	4.7%	5.1%	-	-	5.3%	5.0%	5.6%	-	5.0%	5.3%	5.0%	-	-	-	-	-	5.0%	-	-	-
Jun-2008	-	5.2%	4.4%	4.8%	-	-	5.3%	5.0%	4.9%	-	5.2%	4.9%	-	-	-	-	5.6%	-	4.8%	-	-	-
May-2008	-	5.3%	-	4.5%	-	-	5.4%	5.6%	5.0%	-	5.4%	4.6%	-	4.3%	-	-	6.1%	6.4%	-	-	-	-
Apr-2008	-	5.4%	-	4.7%	-	-	5.6%	4.9%	5.5%	-	5.7%	5.0%	-	4.5%	-	-	5.3%	5.6%	-	-	-	-
Mar-2008	-	5.5%	-	5.3%	-	-	5.6%	4.7%	5.8%	-	6.2%	5.1%	-	4.4%	-	-	5.5%	5.5%	-	-	-	-
Feb-2008	-	5.5%	4.4%	5.2%	-	-	5.3%	4.6%	5.5%	-	6.1%	5.1%	-	-	-	-	6.4%	5.3%	-	-	-	-
Jan-2008	-	5.7%	-	5.2%	-	-	5.4%	5.1%	5.6%	-	6.0%	5.2%	4.5%	-	-	-	6.0%	4.5%	-	-	-	-
Dec-2007	-	5.1%	-	4.7%	-	-	5.2%	5.3%	4.9%	-	5.1%	4.9%	-	4.9%	-	-	6.7%	5.0%	-	-	-	-
Nov-2007	-	5.1%	-	-	-	-	4.9%	5.1%	4.9%	-	5.0%	4.6%	-	4.6%	-	-	6.6%	4.8%	-	-	4.6%	-
Oct-2007	-	4.9%	-	4.6%	-	-	4.9%	4.7%	4.7%	-	4.9%	4.5%	-	-	-	-	6.8%	5.0%	-	-	4.5%	-
Sep-2007	-	5.0%	4.8%	-	-	-	4.7%	4.7%	4.6%	-	5.1%	5.0%	-	-	-	-	6.4%	4.7%	-	-	4.6%	-
Aug-2007	-	4.9%	4.8%	4.8%	-	-	4.7%	5.3%	4.7%	-	5.3%	4.9%	4.6%	-	-	-	5.8%	-	-	-	-	-
Jul-2007	-	5.1%	5.3%	4.8%	-	-	4.9%	5.0%	4.9%	-	5.0%	5.0%	4.8%	-	-	-	5.9%	-	-	-	-	-
Jun-2007	-	4.9%	5.0%	5.0%	-	-	4.9%	5.0%	4.9%	-	4.9%	5.0%	5.0%	-	-	-	4.9%	-	-	-	-	-
May-2007	-	5.2%	-	4.5%	-	-	4.6%	-	4.8%	-	4.7%	-	4.9%	4.6%	-	-	-	4.5%	-	5.5%	8.0%	-
Apr-2007	-	5.4%	-	4.7%	-	-	4.8%	-	4.8%	-	4.8%	-	4.9%	4.6%	-	-	-	4.4%	-	5.5%	7.5%	-
Mar-2007	-	5.7%	-	4.9%	-	-	4.9%	4.5%	4.9%	-	4.9%	4.4%	5.2%	-	-	-	-	-	4.9%	7.8%	-	-
Feb-2007	-	5.8%	-	4.9%	-	-	5.0%	-	5.0%	-	5.1%	4.6%	5.2%	4.5%	-	-	-	-	5.0%	6.9%	-	-
Jan-2007	-	5.8%	-	4.9%	-	-	5.1%	4.6%	4.7%	-	5.0%	4.8%	5.4%	-	-	-	-	-	5.0%	6.8%	-	-
Dec-2006	-	5.7%	4.6%	4.8%	-	-	5.0%	-	4.9%	-	5.2%	-	5.2%	4.7%	-	-	-	-	5.1%	6.2%	-	-
Nov-2006	-	5.7%	-	4.8%	-	-	5.1%	-	4.9%	-	5.1%	4.7%	5.0%	5.0%	-	-	-	-	4.9%	6.1%	-	-

FACTSHEET – June 26, 2020

Motif Capital National Defense Price Return Index

	TDG	LMT	BA	NOC	LDOS	HII	GD	HRS	LL	BAH	RTN	UTX	COL	TXT	FLR	OA	KBR	FLR	DRS	HON	PCP	GR
Oct-2006	-	5.7%	-	5.0%	-	-	5.1%	-	5.1%	-	5.2%	5.0%	5.0%	4.8%	-	-	-	-	-	5.0%	5.7%	-
Sep-2006	-	5.8%	-	5.2%	-	-	5.3%	-	5.0%	-	5.2%	5.0%	4.9%	4.8%	-	-	-	-	-	5.0%	5.4%	-
Aug-2006	-	5.7%	-	5.2%	-	-	5.1%	-	5.0%	-	5.2%	5.0%	4.8%	-	-	-	-	4.9%	-	4.8%	5.1%	-
Jul-2006	-	5.5%	-	5.2%	-	-	5.1%	-	-	-	5.0%	5.0%	4.9%	5.0%	-	-	-	5.0%	-	4.9%	5.3%	-
Jun-2006	-	4.9%	-	5.0%	-	-	4.9%	-	5.0%	-	-	5.1%	5.1%	5.1%	-	-	-	5.3%	-	5.0%	5.3%	-

FACTSHEET – June 26, 2020

Motif Capital National Defense Price Return Index

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