

FACTSHEET – January 29, 2018

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.

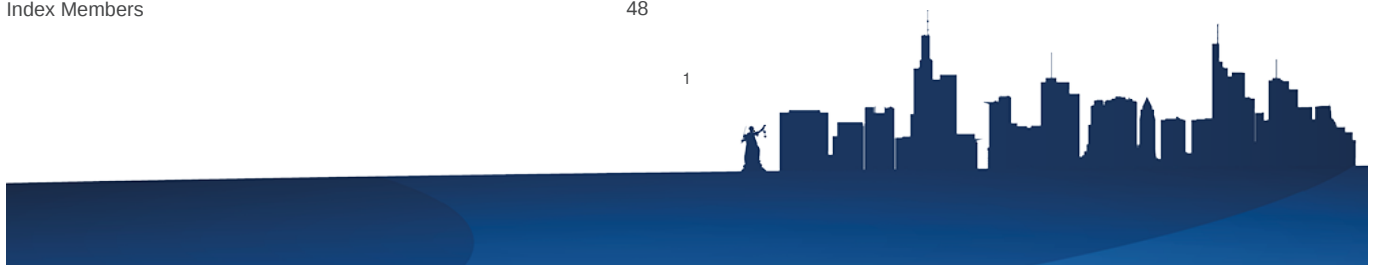
HISTORICAL PERFORMANCE*



* 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

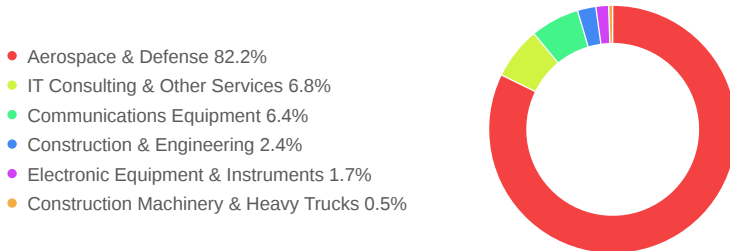
ISIN / WKN	DE000SLA2WC9 / SLA2WC	Base Value / Base Date	100 Points / June 1, 2016
Ticker / RIC	MCDER Index / .MCDER	Last Price	138.03
Index Sponsor	Motif Capital Management, Inc.	52W High	138.03
Calculation Agent	Solactive AG	52W Low	106.82
Index Type	Excess Return	Calculation	09:30 a.m. to 04:30 p.m. (ET), every 15 seconds
Index Currency	USD		
Index Members	48		



FACTSHEET – January 29, 2018

Motif Capital National Defense 7 ER Index

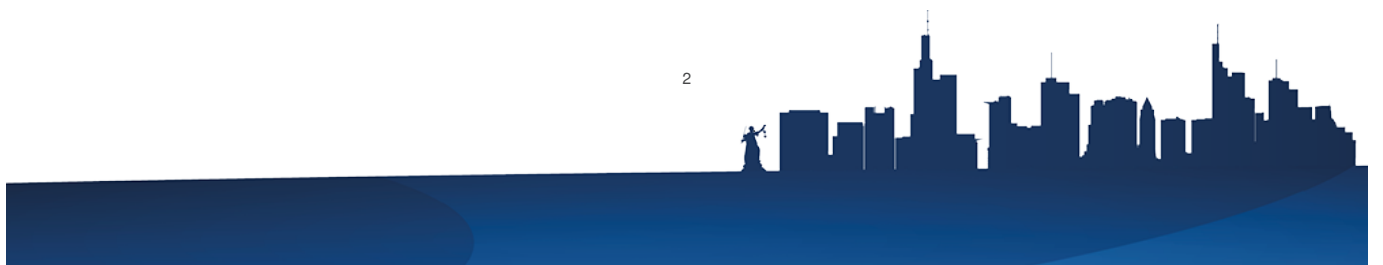
COMPOSITION OF STOCKS BY SUB-INDUSTRY AS OF JANUARY 29, 2018*



* 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 29, 2018

Ticker	Currency	Country	Company	Weight
			Money Market Position	40.63%
BA	USD	US	BOEING CO/THE	7.79%
NOC	USD	US	NORTHROP GRUMMAN CORP	6.00%
RTN	USD	US	RAYTHEON B	5.97%
LMT	USD	US	LOCKHEED MARTIN CORP	5.76%
GD	USD	US	GENERAL DYNAMICS	5.16%
HRS	USD	US	HARRIS CORP	3.31%
UTX	USD	US	UNITED TECHNOLOGIES CORP	3.14%
LLL	USD	US	L3 TECHNOLOGIES INC	3.05%
HII	USD	US	HUNTINGTON INGALLS INDUSTRIES	2.58%
COL	USD	US	ROCKWELL COLLINS INC	2.34%



FACTSHEET – January 29, 2018

Motif Capital National Defense 7 ER Index

PERFORMANCE¹

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

AS OF JANUARY 29, 2018	Index
Effective Performance (1M)	6.6%
Effective Performance (6M) ¹	16.3%
Effective Performance (1Y) ¹	27.9%
Effective Performance (3Y) ¹	45.6%
Effective Performance (5Y) ¹	78.5%
Effective Performance (10Y) ¹	91.3%
Annualized Performance (since June 2011) ²	9.3%
Annualized Volatility (since June 2011) ²	7.8%
Return over risk (since June 2011) ³	1.19
Maximum Drawdown (since June 2011) ⁴	10.2%

DETAILED HISTORICAL MONTHLY PERFORMANCE⁵

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2018	6.64%												6.64%
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.

FACTSHEET – January 29, 2018

Motif Capital National Defense 7 ER Index

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.

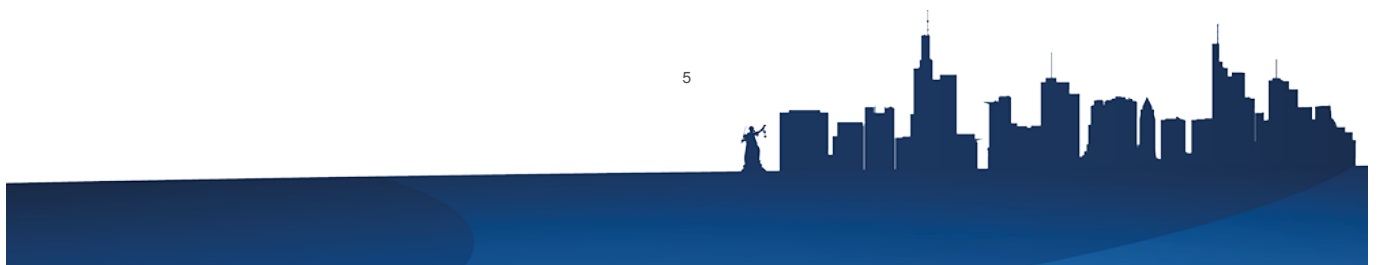
Money Market Position	BA	NOC	RTN	LMT	GD	HRS	UTX	LLL	HII	COL	LDOS	KBR	DRS	HON	PCP	GR
	Dec-2017	39.0%	7.5%	6.1%	6.0%	5.9%	5.2%	3.6%	3.2%	3.1%	2.8%	2.6%	-	-	-	-
Nov-2017	17.9%	9.4%	8.3%	8.1%	8.0%	7.2%	4.9%	4.2%	4.1%	3.9%	3.5%	-	-	-	-	-
Oct-2017	16.8%	9.4%	8.3%	8.3%	8.1%	7.6%	4.8%	4.3%	4.2%	3.9%	3.6%	-	-	-	-	-
Sep-2017	31.2%	7.7%	6.7%	7.1%	6.8%	6.3%	3.9%	3.6%	3.6%	3.1%	3.0%	-	-	-	-	-
Aug-2017	15.0%	9.5%	8.3%	8.7%	8.6%	7.9%	4.7%	4.7%	4.4%	3.8%	3.7%	-	-	-	-	-
Jul-2017	31.8%	7.0%	6.8%	6.9%	6.8%	6.6%	3.7%	4.0%	3.5%	3.0%	2.7%	-	-	-	-	-
Jun-2017	31.7%	8.0%	6.4%	6.5%	6.3%	7.7%	3.4%	4.5%	3.5%	2.9%	2.3%	-	-	-	-	-
May-2017	26.6%	8.7%	6.7%	7.0%	6.6%	8.5%	3.6%	5.1%	3.8%	3.3%	2.4%	-	-	-	-	-
Apr-2017	32.8%	7.9%	6.1%	6.3%	6.1%	7.7%	3.4%	4.5%	3.6%	3.2%	2.2%	-	-	-	-	-
Mar-2017	30.9%	8.1%	6.2%	6.4%	6.2%	7.9%	3.5%	4.5%	3.7%	3.4%	2.2%	-	-	-	-	-
Feb-2017	19.8%	9.1%	7.2%	7.5%	7.1%	9.1%	4.0%	5.3%	4.3%	3.9%	2.4%	-	-	-	-	-
Jan-2017	18.2%	9.0%	7.4%	7.7%	7.3%	9.2%	4.0%	5.5%	4.2%	3.9%	2.5%	-	-	-	-	-
Dec-2016	44.0%	6.0%	5.2%	5.1%	5.0%	6.2%	2.8%	3.7%	2.9%	2.5%	1.8%	-	-	-	-	-
Nov-2016	57.1%	4.5%	4.2%	4.1%	4.0%	4.6%	2.2%	2.9%	2.2%	1.8%	1.3%	-	-	-	-	-

* 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.

FACTSHEET – January 29, 2018

Motif Capital National Defense 7 ER Index

Money Market Position	BA	NOC	RTN	LMT	GD	HRS	UTX	LLL	HII	COL	LDOS	KBR	DRS	HON	PCP	GR
	Oct-2016	41.2%	6.1%	5.6%	5.8%	5.5%	6.3%	2.9%	4.0%	3.3%	2.5%	1.8%	-	-	-	-
Sep-2016	32.1%	6.7%	6.3%	6.7%	6.4%	7.3%	3.3%	4.7%	3.8%	2.9%	2.1%	-	-	-	-	-
Aug-2016	11.4%	8.9%	8.2%	8.8%	8.7%	9.3%	4.2%	6.4%	4.9%	4.0%	2.8%	-	-	-	-	-
Jul-2016	56.8%	4.4%	4.2%	4.2%	4.3%	4.4%	2.0%	3.1%	2.4%	2.0%	1.4%	-	-	-	-	-
Jun-2016	34.2%	5.8%	7.8%	8.1%	7.5%	6.0%	2.7%	5.3%	3.4%	3.0%	2.0%	-	-	-	-	-
May-2016	43.6%	5.0%	7.0%	7.0%	6.8%	5.3%	2.2%	4.7%	2.7%	2.4%	1.8%	-	-	-	-	-
Apr-2016	22.7%	6.9%	9.3%	9.7%	9.0%	7.0%	3.1%	6.9%	3.4%	3.2%	2.6%	-	-	-	-	-
Mar-2016	49.9%	4.5%	6.0%	6.3%	5.8%	4.6%	2.1%	4.4%	2.2%	2.0%	1.7%	-	-	-	-	-
Feb-2016	68.4%	2.8%	3.8%	4.2%	3.7%	3.1%	1.3%	2.6%	1.4%	1.3%	1.0%	-	-	-	-	-
Jan-2016	59.8%	3.7%	4.6%	5.0%	4.6%	3.6%	1.8%	3.2%	1.7%	1.5%	1.3%	-	-	-	-	-
Dec-2015	51.7%	4.7%	5.4%	5.9%	5.3%	4.5%	2.1%	3.9%	2.1%	1.8%	1.6%	-	-	-	-	-
Nov-2015	56.2%	4.3%	4.8%	5.2%	4.8%	4.2%	1.8%	3.6%	1.9%	1.6%	1.4%	-	-	-	-	-
Oct-2015	60.4%	3.9%	4.3%	4.6%	4.5%	4.0%	1.6%	3.4%	1.7%	1.3%	1.3%	-	-	-	-	-
Sep-2015	72.6%	2.7%	2.9%	3.1%	3.1%	2.8%	1.1%	2.3%	1.1%	1.0%	0.9%	-	-	-	-	-
Aug-2015	57.7%	4.2%	4.5%	4.7%	4.6%	4.3%	1.8%	3.6%	1.8%	1.5%	1.4%	-	-	-	-	-
Jul-2015	44.3%	5.7%	5.7%	5.8%	5.8%	5.6%	2.4%	5.2%	2.5%	1.9%	1.9%	-	-	-	-	-
Jun-2015	34.9%	6.6%	7.8%	6.4%	7.1%	7.2%	2.1%	6.0%	2.8%	2.2%	2.4%	-	-	-	-	-
May-2015	43.4%	5.7%	6.6%	5.7%	6.0%	6.0%	1.8%	5.1%	2.4%	1.9%	2.1%	-	-	-	-	-
Apr-2015	50.6%	5.1%	5.8%	5.0%	5.3%	5.0%	1.5%	4.4%	2.1%	1.8%	1.8%	-	-	-	-	-
Mar-2015	49.0%	5.3%	6.0%	5.2%	5.6%	5.1%	1.5%	4.6%	2.2%	1.9%	1.8%	-	-	-	-	-



FACTSHEET – January 29, 2018

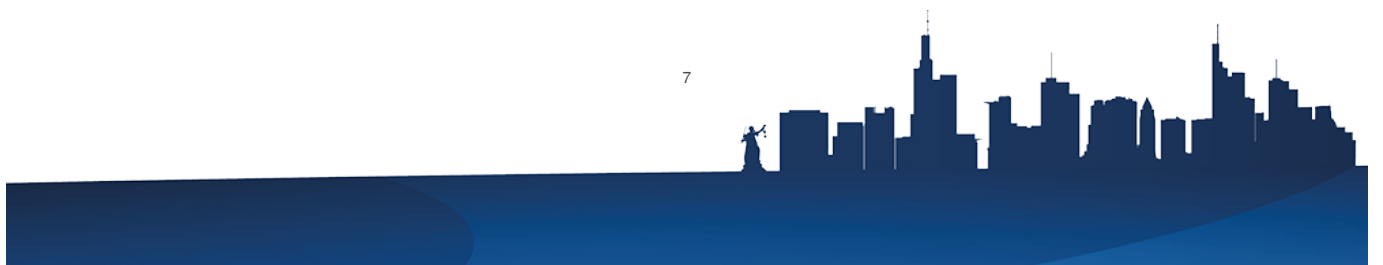
Motif Capital National Defense 7 ER Index

Money Market Position	BA	NOC	RTN	LMT	GD	HRS	UTX	LLL	HII	COL	LDOS	KBR	DRS	HON	PCP	GR
	Feb-2015	52.0%	5.0%	5.8%	4.9%	5.2%	5.0%	1.4%	4.4%	2.2%	1.7%	1.6%	-	-	-	-
Jan-2015	56.9%	4.1%	5.0%	4.5%	4.8%	4.7%	1.2%	4.0%	2.0%	1.4%	1.5%	-	-	-	-	-
Dec-2014	32.1%	6.3%	7.7%	7.2%	7.5%	7.6%	2.0%	6.2%	3.1%	2.1%	2.3%	-	-	-	-	-
Nov-2014	52.1%	4.6%	5.2%	5.1%	5.3%	5.5%	1.4%	4.2%	2.2%	1.5%	1.7%	-	-	-	-	-
Oct-2014	57.2%	4.2%	4.6%	4.5%	4.8%	4.6%	1.2%	3.8%	1.9%	1.3%	1.5%	-	-	-	-	-
Sep-2014	22.8%	7.5%	8.2%	8.1%	8.4%	8.2%	2.3%	7.0%	3.4%	2.4%	2.6%	-	-	-	-	-
Aug-2014	48.8%	5.0%	5.4%	5.2%	5.5%	5.3%	1.6%	4.8%	2.2%	1.6%	1.7%	-	-	-	-	-
Jul-2014	32.6%	6.7%	7.0%	6.8%	6.9%	6.9%	2.2%	6.6%	3.2%	1.9%	2.3%	-	-	-	-	-
Jun-2014	37.1%	6.0%	6.8%	6.8%	7.1%	6.9%	2.1%	5.8%	2.7%	-	2.1%	-	-	-	1.5%	-
May-2014	52.2%	4.6%	5.2%	5.3%	5.5%	5.2%	1.6%	4.4%	1.9%	-	1.6%	-	-	-	1.1%	-
Apr-2014	56.1%	4.1%	4.8%	5.0%	5.0%	4.5%	1.4%	4.1%	1.8%	-	1.5%	-	-	-	1.1%	-
Mar-2014	51.4%	4.4%	5.4%	5.5%	5.6%	5.0%	1.6%	4.4%	1.9%	-	1.7%	-	-	-	1.2%	-
Feb-2014	62.7%	3.5%	4.0%	4.2%	4.2%	3.8%	1.2%	3.4%	1.5%	-	1.3%	-	-	-	0.9%	-
Jan-2014	41.5%	6.1%	6.3%	6.3%	6.4%	5.6%	1.9%	5.5%	2.2%	-	2.0%	-	-	-	1.5%	-
Dec-2013	40.5%	6.3%	6.5%	6.5%	6.4%	5.6%	1.9%	5.6%	2.3%	-	2.0%	-	-	-	1.6%	-
Nov-2013	45.0%	5.9%	6.0%	6.0%	5.9%	5.1%	1.7%	5.2%	2.1%	-	1.9%	-	-	-	1.5%	-
Oct-2013	53.6%	4.8%	4.9%	4.8%	4.9%	4.5%	1.4%	4.5%	1.8%	-	1.6%	-	-	-	1.2%	-
Sep-2013	45.9%	5.3%	5.6%	5.7%	5.7%	5.3%	1.7%	5.5%	2.1%	-	2.0%	-	-	-	1.4%	-
Aug-2013	38.1%	5.8%	6.4%	6.6%	6.5%	6.1%	1.9%	6.2%	2.4%	-	2.4%	-	-	-	1.6%	-
Jul-2013	55.7%	4.4%	4.5%	4.4%	4.5%	4.4%	1.3%	4.5%	1.8%	-	1.7%	-	-	-	1.2%	-

FACTSHEET – January 29, 2018

Motif Capital National Defense 7 ER Index

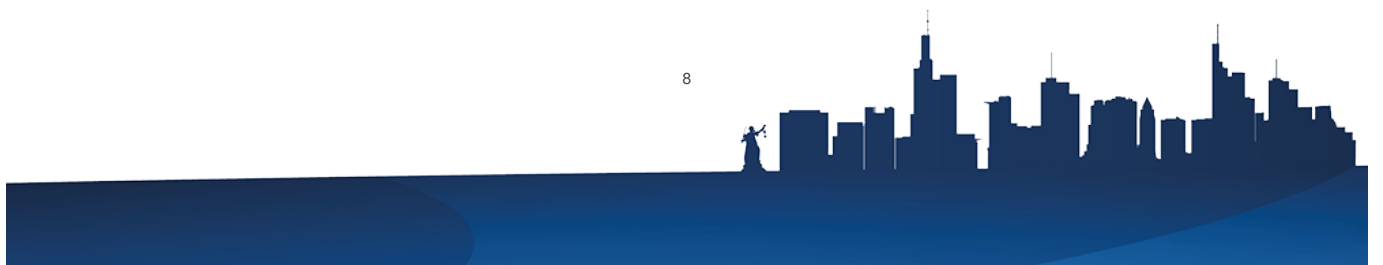
Money Market Position	BA	NOC	RTN	LMT	GD	HRS	UTX	LLL	HII	COL	LDOS	KBR	DRS	HON	PCP	GR
	Jun-2013	52.5%	5.2%	4.9%	4.6%	4.8%	4.7%	1.3%	4.7%	2.0%	-	1.8%	-	-	-	1.2%
May-2013	54.2%	4.9%	4.6%	4.4%	4.6%	4.5%	1.3%	4.7%	1.9%	-	1.8%	1.3%	-	-	-	-
Apr-2013	43.8%	5.9%	5.5%	5.2%	5.6%	5.4%	1.5%	6.1%	2.5%	-	2.3%	1.6%	-	-	-	-
Mar-2013	47.1%	5.4%	4.9%	4.8%	5.1%	5.2%	1.5%	5.8%	2.3%	-	2.2%	1.4%	-	-	-	-
Feb-2013	40.8%	5.7%	5.6%	5.4%	5.7%	5.8%	1.8%	6.6%	2.6%	-	2.5%	-	-	-	1.5%	-
Jan-2013	51.5%	4.6%	4.6%	4.6%	4.9%	5.0%	1.6%	5.1%	2.1%	-	2.0%	1.2%	-	-	-	-
Dec-2012	47.3%	5.2%	5.2%	5.2%	5.4%	5.4%	1.7%	5.4%	2.3%	-	2.2%	-	-	-	1.4%	-
Nov-2012	54.8%	4.4%	4.5%	4.5%	4.7%	4.6%	1.5%	4.6%	2.0%	-	1.9%	-	-	-	1.2%	-
Oct-2012	21.3%	7.5%	8.2%	7.7%	8.4%	8.1%	2.6%	7.9%	3.4%	-	3.1%	-	-	-	1.9%	-
Sep-2012	33.5%	6.3%	6.7%	6.7%	7.0%	6.8%	2.3%	6.8%	2.9%	-	2.6%	1.8%	-	-	-	-
Aug-2012	52.0%	4.8%	5.0%	4.8%	5.1%	4.9%	1.5%	5.0%	2.0%	-	1.8%	1.3%	-	-	-	-
Jul-2012	63.4%	3.7%	3.6%	3.7%	3.7%	3.7%	1.1%	3.6%	1.6%	-	1.4%	1.0%	-	-	-	-
Jun-2012	58.7%	4.4%	4.0%	4.6%	4.7%	4.0%	1.2%	3.9%	1.7%	-	1.4%	-	-	-	-	1.2%
May-2012	50.7%	5.4%	4.7%	5.5%	5.8%	4.7%	1.4%	4.7%	1.9%	-	1.7%	-	-	-	1.7%	-
Apr-2012	49.9%	5.3%	4.7%	5.5%	5.9%	4.9%	1.4%	4.8%	1.9%	-	1.8%	-	-	-	1.7%	-
Mar-2012	35.3%	6.8%	5.9%	6.9%	7.5%	6.5%	1.8%	6.3%	2.4%	-	2.4%	-	-	-	2.2%	-
Feb-2012	41.0%	6.3%	5.3%	6.1%	6.7%	5.8%	1.6%	5.8%	2.2%	-	2.2%	-	-	-	2.0%	-
Jan-2012	58.3%	4.6%	3.8%	4.4%	4.6%	4.2%	1.1%	3.9%	1.6%	-	1.6%	-	-	-	1.4%	-
Dec-2011	74.3%	2.8%	2.4%	2.7%	2.8%	2.5%	-	2.5%	1.0%	-	1.0%	-	-	-	0.9%	-
Nov-2011	75.4%	2.5%	2.3%	2.5%	2.7%	2.4%	-	2.4%	1.0%	-	0.9%	-	-	-	0.8%	-



FACTSHEET – January 29, 2018

Motif Capital National Defense 7 ER Index

Money Market Position	BA	NOC	RTN	LMT	GD	HRS	UTX	LLL	HII	COL	LDOS	KBR	DRS	HON	PCP	GR
	Oct-2011	77.2%	2.3%	2.1%	2.3%	2.5%	2.2%	-	2.3%	0.9%	-	0.9%	-	-	0.7%	-
Sep-2011	81.0%	2.0%	1.8%	1.9%	2.1%	1.8%	-	1.9%	0.8%	-	0.7%	-	-	0.6%	-	0.5%
Aug-2011	78.4%	2.2%	2.0%	2.1%	2.3%	2.2%	0.6%	2.1%	0.9%	-	0.8%	-	-	0.7%	-	-
Jul-2011	51.6%	4.9%	4.7%	4.6%	4.9%	4.8%	-	4.9%	2.1%	-	1.8%	1.4%	-	1.5%	-	-
Jun-2011	51.3%	4.9%	4.9%	4.3%	4.5%	5.0%	1.7%	5.3%	2.8%	-	1.6%	-	-	0.3%	-	-
May-2011	43.7%	5.8%	5.5%	4.8%	5.0%	5.8%	2.2%	6.3%	3.3%	-	1.7%	2.0%	-	-	-	-
Apr-2011	48.5%	5.1%	4.9%	4.5%	4.6%	5.4%	2.1%	5.7%	2.9%	-	1.6%	1.8%	-	-	-	-
Mar-2011	59.2%	3.9%	4.2%	3.7%	3.7%	4.4%	1.6%	4.4%	2.3%	-	1.3%	1.4%	-	-	-	-
Feb-2011	46.7%	5.1%	5.6%	4.7%	4.8%	5.8%	2.0%	5.8%	3.0%	-	1.8%	1.8%	-	-	-	-
Jan-2011	20.4%	7.7%	8.5%	7.2%	7.0%	8.5%	3.1%	8.5%	4.5%	-	2.6%	2.8%	-	-	-	-
Dec-2010	57.2%	4.0%	4.5%	3.7%	3.6%	4.6%	1.7%	4.7%	2.4%	-	1.4%	1.5%	-	-	-	-
Nov-2010	49.1%	5.0%	5.4%	4.6%	4.4%	5.4%	2.1%	5.5%	2.9%	-	1.6%	1.8%	-	-	-	-
Oct-2010	58.4%	4.4%	4.4%	3.8%	3.7%	4.3%	1.7%	4.5%	2.4%	-	1.4%	1.5%	-	-	-	-
Sep-2010	67.7%	3.2%	3.4%	3.0%	3.0%	3.3%	1.3%	3.4%	1.9%	-	1.1%	1.2%	-	-	-	-
Aug-2010	68.0%	3.3%	3.3%	2.9%	3.1%	3.2%	1.3%	3.4%	1.9%	-	1.1%	1.3%	-	-	-	-
Jul-2010	72.3%	2.8%	2.8%	2.7%	2.7%	2.8%	1.1%	2.8%	1.7%	-	0.9%	1.1%	-	-	-	-
Jun-2010	77.4%	2.8%	2.4%	2.2%	1.9%	2.2%	0.9%	2.4%	1.5%	-	1.0%	0.6%	-	-	-	-
May-2010	71.4%	3.6%	3.1%	2.8%	2.3%	2.8%	1.1%	3.0%	1.9%	-	1.3%	0.6%	-	-	-	-
Apr-2010	24.5%	9.5%	8.2%	7.3%	5.8%	7.7%	2.9%	8.0%	5.3%	-	3.4%	-	-	-	1.6%	-
Mar-2010	48.7%	6.4%	5.5%	5.0%	4.0%	5.2%	1.9%	5.4%	3.6%	-	2.3%	1.2%	-	-	-	-



FACTSHEET – January 29, 2018

Motif Capital National Defense 7 ER Index

Money Market Position	BA	NOC	RTN	LMT	GD	HRS	UTX	LLL	HII	COL	LDOS	KBR	DRS	HON	PCP	GR
	Feb-2010	61.0%	4.7%	4.2%	3.9%	3.0%	4.0%	1.5%	4.1%	2.8%	-	1.7%	1.0%	-	-	-
Jan-2010	47.5%	6.1%	5.4%	5.1%	4.1%	5.3%	2.2%	5.8%	3.7%	-	2.3%	1.3%	-	-	-	-
Dec-2009	56.9%	4.7%	4.4%	4.3%	3.5%	4.4%	1.8%	4.8%	3.0%	-	1.9%	1.1%	-	-	-	-
Nov-2009	65.5%	3.7%	3.6%	3.4%	2.8%	3.6%	1.4%	3.9%	2.3%	-	1.5%	0.9%	-	-	-	-
Oct-2009	58.8%	4.5%	4.1%	3.9%	3.4%	4.4%	1.5%	4.5%	2.8%	-	1.8%	1.1%	-	-	-	-
Sep-2009	57.1%	4.7%	4.3%	4.1%	3.7%	4.4%	1.5%	4.6%	3.1%	-	1.8%	1.2%	-	-	-	-
Aug-2009	61.3%	4.0%	3.8%	3.9%	3.4%	3.8%	1.3%	4.0%	2.8%	-	1.6%	1.1%	-	-	-	-
Jul-2009	70.9%	2.9%	2.9%	3.0%	2.8%	2.8%	0.9%	2.9%	2.1%	-	1.1%	0.9%	-	-	-	-
Jun-2009	71.8%	2.8%	2.7%	3.0%	3.1%	2.6%	0.9%	3.0%	2.2%	-	1.1%	0.7%	-	-	-	-
May-2009	74.7%	2.4%	2.6%	2.8%	2.8%	2.3%	0.9%	2.6%	2.1%	-	0.9%	0.6%	-	-	-	-
Apr-2009	81.8%	1.6%	1.9%	2.0%	2.0%	1.5%	0.7%	1.9%	1.6%	-	0.6%	0.5%	-	-	-	-
Mar-2009	83.6%	1.5%	1.6%	1.8%	1.8%	1.3%	0.7%	1.7%	1.5%	-	0.6%	0.5%	-	-	-	-
Feb-2009	76.4%	2.0%	2.3%	2.7%	2.6%	2.1%	1.1%	2.3%	2.1%	-	0.8%	0.7%	-	-	-	-
Jan-2009	77.4%	2.0%	2.2%	2.7%	2.4%	2.0%	1.0%	2.2%	1.9%	-	0.8%	0.6%	-	-	-	-
Dec-2008	86.9%	1.2%	1.2%	1.6%	1.4%	1.2%	0.5%	1.3%	1.1%	-	0.4%	0.4%	-	-	-	-
Nov-2008	90.0%	1.0%	0.9%	1.2%	1.1%	1.0%	0.4%	1.0%	0.8%	-	0.3%	0.3%	-	-	-	-
Oct-2008	86.0%	1.3%	1.3%	1.5%	1.6%	1.3%	0.5%	1.4%	1.2%	-	0.5%	0.3%	-	-	-	-
Sep-2008	69.3%	2.9%	3.1%	3.1%	3.5%	3.0%	1.2%	2.8%	2.6%	-	1.0%	-	-	0.8%	-	-
Aug-2008	67.2%	3.1%	3.3%	3.3%	3.5%	3.4%	1.3%	3.0%	2.6%	-	1.1%	-	-	0.8%	-	-
Jul-2008	68.1%	3.2%	3.2%	3.2%	3.3%	3.2%	1.3%	2.9%	2.4%	-	1.0%	-	0.9%	-	-	-

FACTSHEET – January 29, 2018

Motif Capital National Defense 7 ER Index

Money Market Position	BA	NOC	RTN	LMT	GD	HRS	UTX	LLL	HII	COL	LDOS	KBR	DRS	HON	PCP	GR
	Jun-2008	61.1%	3.1%	3.4%	4.2%	4.2%	4.3%	1.6%	3.6%	2.3%	-	1.4%	-	1.2%	-	-
May-2008	55.1%	3.7%	3.9%	5.0%	4.8%	4.9%	1.8%	4.2%	2.8%	-	1.8%	-	1.3%	-	-	-
Apr-2008	63.3%	3.0%	3.3%	4.4%	4.0%	4.0%	1.3%	3.5%	2.5%	-	1.5%	-	1.0%	-	-	-
Mar-2008	63.8%	2.9%	3.6%	4.3%	3.9%	3.9%	1.3%	3.4%	2.4%	-	1.4%	-	1.0%	-	-	-
Feb-2008	65.8%	2.9%	3.3%	4.1%	3.7%	3.6%	1.3%	3.3%	2.2%	-	1.4%	-	1.0%	-	-	-
Jan-2008	65.8%	2.8%	3.2%	3.8%	3.8%	3.6%	1.3%	3.3%	2.2%	-	1.5%	-	1.0%	-	-	-
Dec-2007	66.1%	2.9%	3.0%	3.5%	3.5%	3.5%	1.4%	3.2%	2.0%	-	1.5%	-	1.1%	-	-	-
Nov-2007	59.6%	3.5%	3.6%	4.2%	4.2%	4.1%	1.6%	3.7%	2.5%	-	1.8%	-	1.2%	-	-	-
Oct-2007	51.3%	4.4%	4.2%	5.1%	5.0%	4.8%	1.9%	4.6%	2.8%	-	2.2%	-	1.6%	-	-	-
Sep-2007	69.3%	3.0%	2.7%	3.3%	3.0%	3.0%	1.2%	3.0%	1.7%	-	1.3%	-	0.9%	-	-	-
Aug-2007	67.5%	3.3%	3.0%	3.4%	3.3%	3.1%	1.3%	3.1%	1.9%	-	1.4%	-	0.9%	-	-	-
Jul-2007	45.4%	5.6%	5.0%	5.3%	5.4%	5.4%	2.2%	5.3%	3.2%	-	2.6%	-	1.5%	-	-	-
Jun-2007	33.7%	6.1%	6.4%	5.3%	7.0%	6.4%	2.6%	6.1%	4.8%	-	3.4%	-	0.4%	-	-	-
May-2007	32.1%	6.1%	6.6%	5.0%	7.5%	6.7%	2.6%	6.1%	5.2%	-	3.5%	-	-	-	3.0%	-
Apr-2007	34.7%	5.8%	6.6%	5.0%	7.4%	6.5%	2.7%	5.9%	5.0%	-	3.5%	-	-	-	2.6%	-
Mar-2007	53.3%	4.2%	4.7%	3.5%	5.5%	4.7%	1.9%	4.2%	3.4%	-	2.6%	-	-	-	1.8%	-
Feb-2007	44.4%	4.9%	5.5%	4.3%	6.6%	5.6%	2.3%	5.2%	4.1%	-	3.1%	-	-	-	2.1%	-
Jan-2007	25.6%	6.7%	7.3%	5.7%	8.7%	7.8%	3.1%	6.9%	5.4%	-	4.1%	-	-	-	2.8%	-
Dec-2006	42.8%	5.4%	5.5%	4.5%	6.6%	5.8%	2.2%	5.3%	4.2%	-	3.0%	-	-	-	2.1%	-
Nov-2006	38.2%	5.7%	6.0%	4.8%	7.0%	6.3%	2.3%	6.0%	4.6%	-	3.2%	-	-	-	2.3%	-

FACTSHEET – January 29, 2018

Motif Capital National Defense 7 ER Index

Money Market Position	BA	NOC	RTN	LMT	GD	HRS	UTX	LLL	HII	COL	LDOS	KBR	DRS	HON	PCP	GR
Oct-2006	30.7%	6.1%	7.0%	5.4%	7.9%	7.3%	2.7%	6.8%	5.1%	-	3.5%	-	-	2.6%	-	-
Sep-2006	29.7%	6.0%	7.4%	5.4%	7.9%	7.3%	2.9%	7.0%	5.2%	-	3.5%	-	-	2.5%	-	-
Aug-2006	54.8%	4.0%	4.7%	3.5%	5.2%	4.6%	1.9%	4.5%	3.2%	-	2.3%	-	-	1.6%	-	-
Jul-2006	61.4%	3.6%	4.0%	2.9%	4.1%	4.0%	1.5%	3.9%	2.9%	-	2.0%	-	-	1.4%	-	-
Jun-2006	-	9.8%	10.1%	7.4%	10.0%	10.0%	3.8%	10.2%	7.5%	-	5.2%	-	-	3.7%	-	-

FACTSHEET – January 29, 2018

Motif Capital National Defense 7 ER Index

For more information, please visit www.solactive.com.

This info service is offered exclusively by Solactive AG, Guiollettstr. 54, D-60325 Frankfurt am Main, E-Mail indexing@solactive.com | Disclaimer: Any financial instrument linked to the Index is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards any Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of any financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade mark for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument. Remember, the information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. The information and opinions contained in this document have been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. Solactive AG and all other companies mentioned in this document will not be responsible for the consequences of reliance upon any opinion or statement contained herein or for any omission. | © Solactive AG, 2018. All rights reserved.

Investing in financial products involves risks to be considered prior to making any investment decision. An investment in a financial product linked to the Index should only be made after a review of companies included in the Index and such financial product linked to the Index, including a review of the risks associated with such companies or product. Past performance is no guarantee of future results.

Index Calculator Disclaimer:

The Index is calculated and published by the Calculation Agent. The Calculation Agent uses its best efforts to ensure that the Index is calculated correctly. The Calculation Agent does not warrant the accuracy or completeness of any information contained herein. Irrespective of its obligations towards the Index Sponsor, the Calculation Agent has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. The calculation and publication of the Index by the Calculation Agent for the purpose of use in connection with the financial instrument does not constitute a recommendation by the Calculation Agent to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of the Calculation Agent with regard to any investment in this financial instrument.