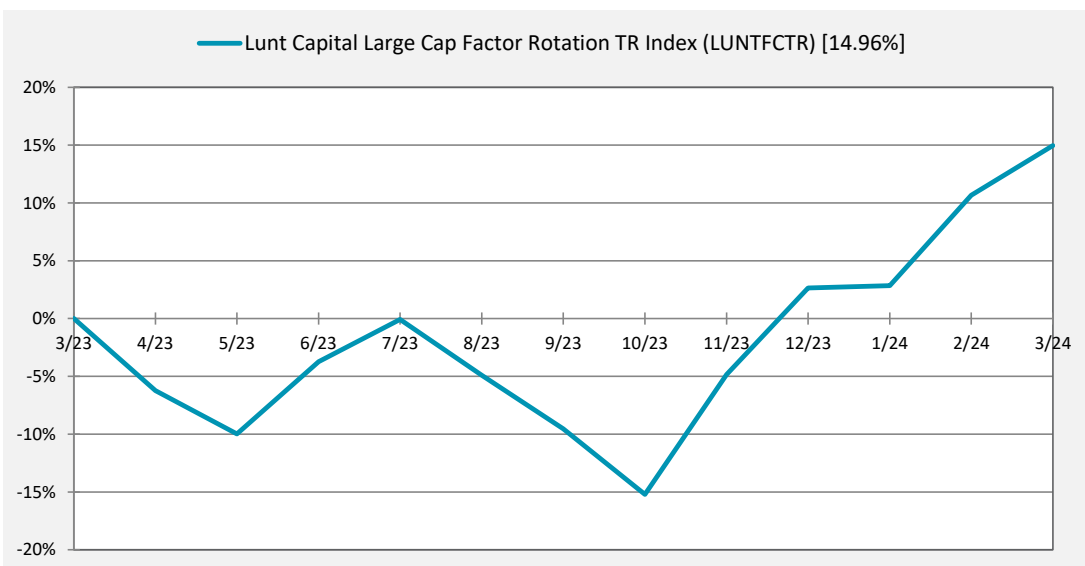


## Lunt Capital Large Cap Factor Rotation TR Index

The Lunt Capital Large Cap Factor Rotation Index seeks to select a portfolio of securities exhibiting desirable factor exposure. The Index selects securities from four single factor-oriented indexes based on the proprietary Lunt Capital Factor Allocation Methodology.

More information about the Index can be found at <https://indexes.nasdaqomx.com/Index/Overview/LUNTFCTR>

### 1-YEAR PERFORMANCE



### QUICK FACTS

**Securities:** 160  
**Currency:** USD  
**History:** 07/09/2018  
**YTD Return:** 12.01%

### INDEX TICKERS

**Price Return:** LUNTFPCR  
**Total Return:** LUNTFCTR  
**Net Total Return:** LUNTFCNR

### TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
NVDA	NVIDIA CORPORATION	4.30%
SMCI	SUPER MICRO CMPTR CM	3.18%
AVGO	BROADCOM INC.	2.17%
BLDR	BUILDERS FIRSTSOURCE	1.96%
DKNG	DRAFTKINGS INC. CL A	1.90%
MA	MASTERCARD INC	1.74%
META	META PLATFORMS INC.	1.67%
PLTR	PALANTIR TECHNOLOGIE	1.64%
CRWD	CROWDSTRIKE HLD CM A	1.58%
FICO	FAIR ISAAC CP	1.44%

### INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	36.94%	46
Telecommunications	1.12%	3
Health Care	10.14%	16
Financials	9.35%	19
Real Estate	2.10%	4
Consumer Discretionary	12.88%	26
Consumer Staples	2.90%	7
Industrials	18.61%	27
Basic Materials	3.10%	7
Energy	0.94%	2
Utilities	1.93%	3

All Information as of 03/28/2024.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	14.96%
2 Year	-14.32%
3 Year	0.76%
4 Year	89.33%
5 Year	-13.95%
6 Year	8.49%
7 Year	14.70%
8 Year	24.92%
9 Year	1.70%
10 Year	16.36%

### CUMULATIVE

1 Year	14.96%
2 Year	-1.50%
3 Year	-0.76%
4 Year	87.89%
5 Year	61.69%
6 Year	75.41%
7 Year	101.20%
8 Year	151.34%
9 Year	155.62%
10 Year	197.43%

### CUMULATIVE ANNUALIZED

1 Year	14.96%
2 Year	-0.76%
3 Year	-0.25%
4 Year	17.08%
5 Year	10.09%
6 Year	9.82%
7 Year	10.50%
8 Year	12.21%
9 Year	10.99%
10 Year	11.52%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	16.88%
2 Year	25.12%
3 Year	16.45%
4 Year	28.71%
5 Year	30.14%
6 Year	15.25%
7 Year	11.44%
8 Year	13.08%
9 Year	17.35%
10 Year	13.35%

### CUMULATIVE

1 Year	16.88%
2 Year	21.42%
3 Year	19.87%
4 Year	22.47%
5 Year	24.21%
6 Year	22.96%
7 Year	21.69%
8 Year	20.81%
9 Year	20.45%
10 Year	19.85%

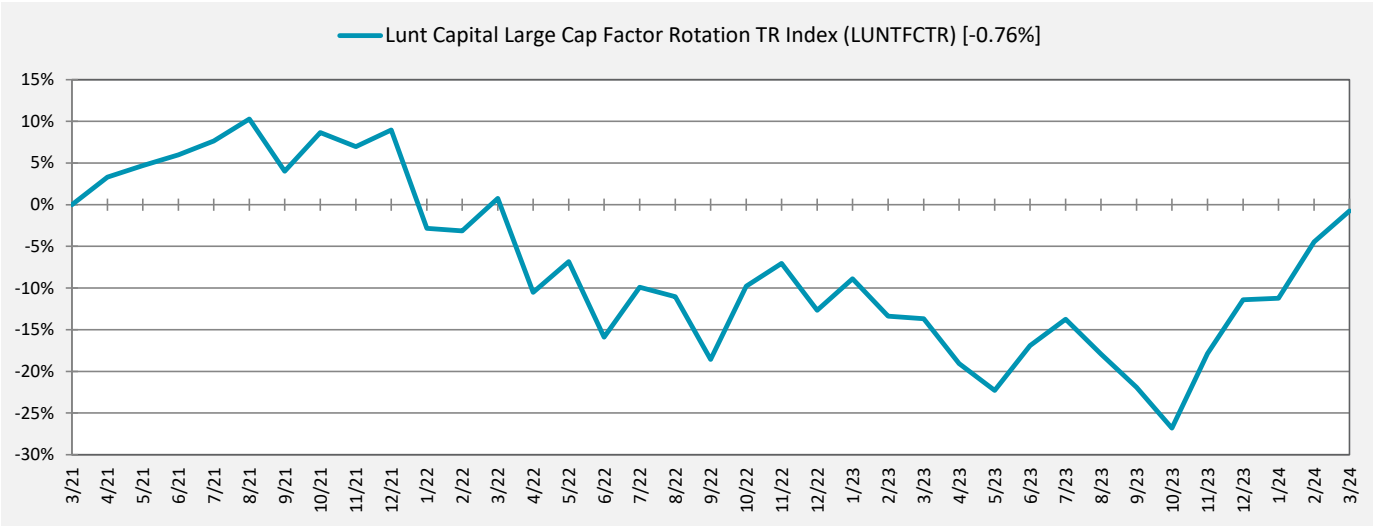
## PERFORMANCE(TR Version)

### CALENDER YEAR

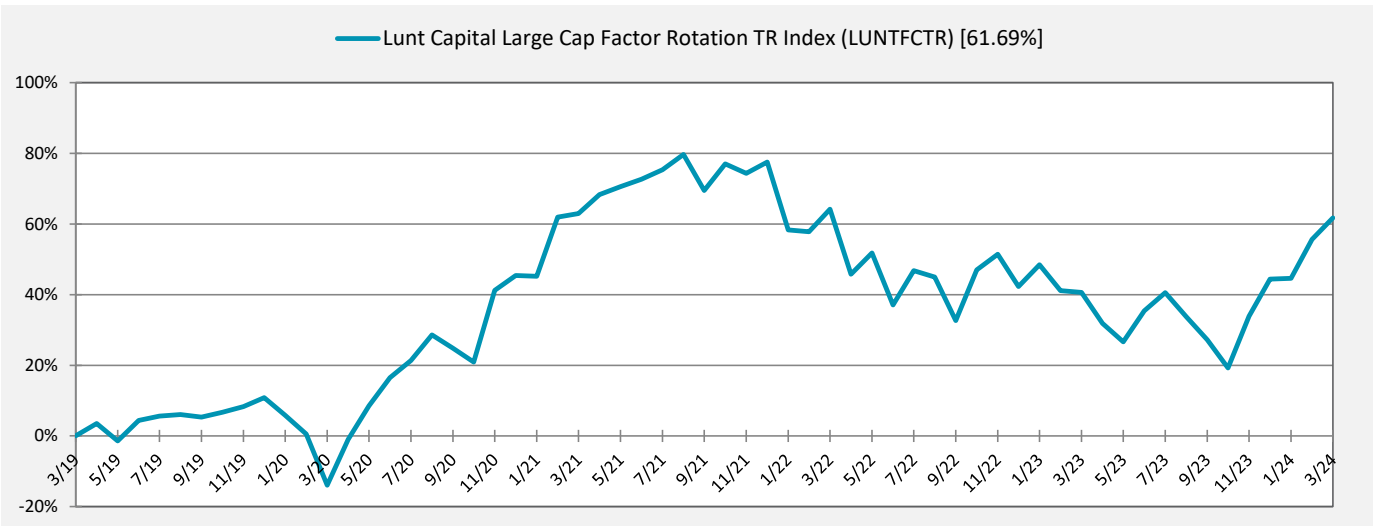
2024	12.01%
2023	1.45%
2022	-19.84%
2021	22.10%
2020	31.14%
2019	31.39%
2018	-7.07%
2017	18.35%
2016	24.30%
2015	3.12%

All Information as of 03/28/2024.

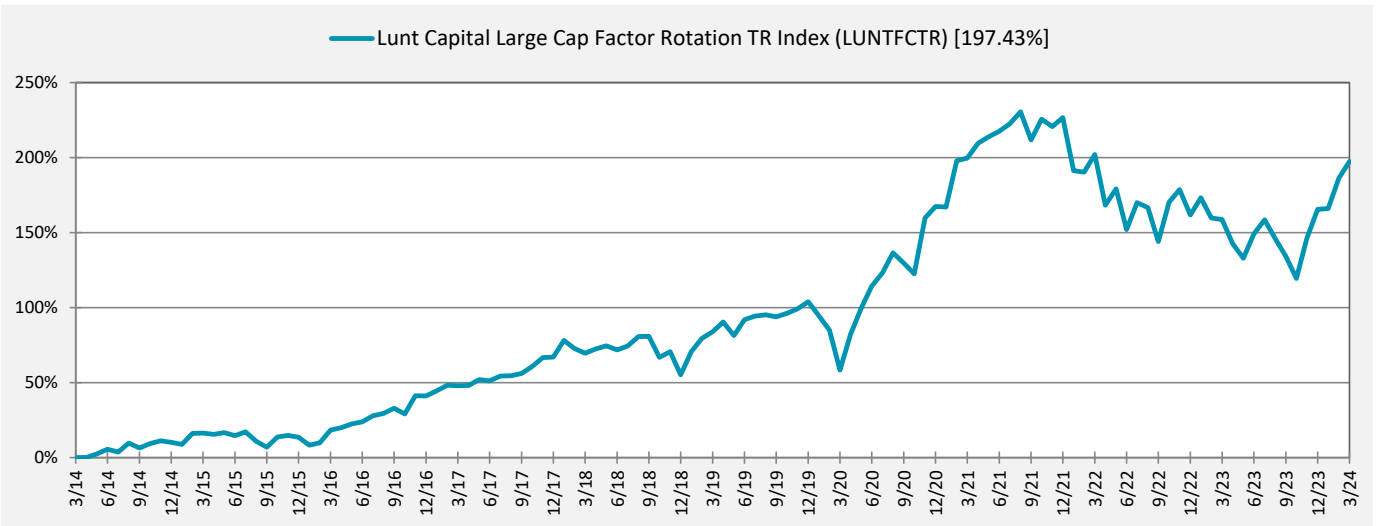
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 03/28/2024.

## MONTHLY PERFORMANCE(TR Version)

Mar 2024	3.89%
Feb 2024	7.60%
Jan 2024	0.19%
Dec 2023	7.85%
Nov 2023	12.24%
Oct 2023	-6.27%
Sep 2023	-4.87%
Aug 2023	-4.83%
Jul 2023	3.79%
Jun 2023	6.93%
May 2023	-3.98%
Apr 2023	-6.24%
Mar 2023	-0.35%
Feb 2023	-4.93%
Jan 2023	4.33%
Dec 2022	-6.04%
Nov 2022	3.05%
Oct 2022	10.78%
Sep 2022	-8.47%
Aug 2022	-1.25%
Jul 2022	7.10%
Jun 2022	-9.70%
May 2022	4.11%
Apr 2022	-11.19%
Mar 2022	4.04%
Feb 2022	-0.34%
Jan 2022	-10.81%
Dec 2021	1.84%
Nov 2021	-1.54%
Oct 2021	4.45%
Sep 2021	-5.67%
Aug 2021	2.46%
Jul 2021	1.57%
Jun 2021	1.23%
May 2021	1.33%
Apr 2021	3.31%
Mar 2021	0.62%
Feb 2021	11.53%
Jan 2021	-0.13%
Dec 2020	2.96%

Nov 2020	16.77%
Oct 2020	-3.15%
Sep 2020	-2.89%
Aug 2020	5.96%
Jul 2020	4.15%
Jun 2020	7.35%
May 2020	9.64%
Apr 2020	15.03%
Mar 2020	-14.39%
Feb 2020	-5.00%
Jan 2020	-4.56%
Dec 2019	2.39%
Nov 2019	1.49%
Oct 2019	1.26%
Sep 2019	-0.67%
Aug 2019	0.43%
Jul 2019	1.20%
Jun 2019	5.86%
May 2019	-4.73%
Apr 2019	3.48%
Mar 2019	2.47%
Feb 2019	5.09%
Jan 2019	10.06%
Dec 2018	-9.04%
Nov 2018	2.27%
Oct 2018	-7.72%
Sep 2018	0.05%
Aug 2018	3.62%
Jul 2018	1.56%
Jun 2018	-1.61%
May 2018	1.20%
Apr 2018	1.71%
Mar 2018	-1.75%
Feb 2018	-3.08%
Jan 2018	6.61%
Dec 2017	0.19%
Nov 2017	3.75%
Oct 2017	2.92%
Sep 2017	0.98%
Aug 2017	0.16%

Jul 2017	2.14%
Jun 2017	-0.55%
May 2017	2.57%
Apr 2017	0.21%
Mar 2017	-0.31%
Feb 2017	2.68%
Jan 2017	2.33%
Dec 2016	-0.10%
Nov 2016	9.35%
Oct 2016	-2.80%
Sep 2016	2.63%
Aug 2016	1.27%
Jul 2016	3.22%
Jun 2016	1.19%
May 2016	2.16%
Apr 2016	1.27%
Mar 2016	7.70%
Feb 2016	1.41%
Jan 2016	-4.57%
Dec 2015	-1.04%
Nov 2015	0.83%
Oct 2015	6.35%
Sep 2015	-3.50%
Aug 2015	-5.43%
Jul 2015	2.33%
Jun 2015	-1.71%
May 2015	1.02%
Apr 2015	-0.83%
Mar 2015	0.24%
Feb 2015	6.65%
Jan 2015	-1.15%
Dec 2014	-1.01%
Nov 2014	1.70%
Oct 2014	2.75%
Sep 2014	-2.91%
Aug 2014	5.67%
Jul 2014	-1.69%
Jun 2014	2.90%
May 2014	2.38%
Apr 2014	0.18%

## QUARTERLY PERFORMANCE(TR Version)

Q1 2024	12.01%
Q4 2023	13.47%
Q3 2023	-6.03%
Q2 2023	-3.74%
Q1 2023	-1.16%
Q4 2022	7.26%
Q3 2022	-3.19%
Q2 2022	-16.52%
Q1 2022	-7.52%
Q4 2021	4.74%
Q3 2021	-1.83%
Q2 2021	5.97%
Q1 2021	12.07%
Q4 2020	16.45%
Q3 2020	7.16%
Q2 2020	35.39%
Q1 2020	-22.37%
Q4 2019	5.22%
Q3 2019	0.94%
Q2 2019	4.37%
Q1 2019	18.52%
Q4 2018	-14.16%
Q3 2018	5.30%
Q2 2018	1.27%
Q1 2018	1.52%
Q4 2017	6.99%
Q3 2017	3.30%
Q2 2017	2.23%
Q1 2017	4.75%
Q4 2016	6.19%
Q3 2016	7.28%
Q2 2016	4.69%
Q1 2016	4.22%
Q4 2015	6.11%
Q3 2015	-6.61%
Q2 2015	-1.53%
Q1 2015	5.67%
Q4 2014	3.44%
Q3 2014	0.86%
Q2 2014	5.54%

All Information as of 03/28/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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