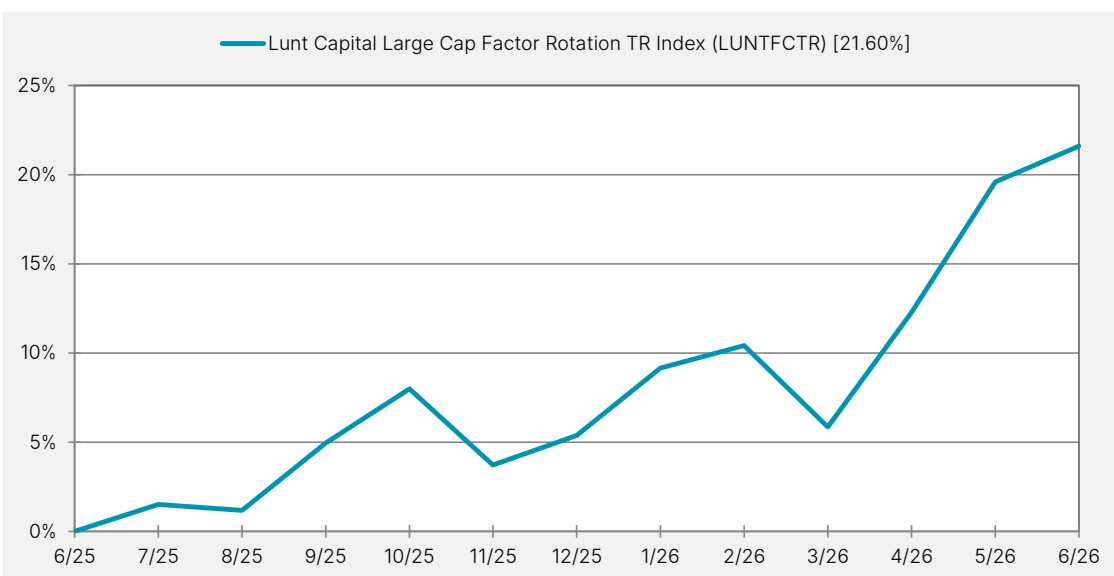


Lunt Capital Large Cap Factor Rotation TR Index

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.nasdaq.com/Index/Overview/LUNTFCTR>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 165
Currency: USD
History: 07/09/2018
YTD Return: 15.40%

INDEX TICKERS

Price Return: LUNTFCTR
Total Return: LUNTFCTR
Net Total Return: LUNTFCTR

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
CNC	CENTENE CORP	3.20%
HUM	HUMANA INC	2.24%
AXON	AXON ENTERPRISE INC	2.05%
BE	BLOOM NRG CP CL A	1.84%
SMCI	SUPER MICRO CMPTR CM	1.77%
CRDO	CREDO TCH GP HLD ORD	1.53%
INTC	INTEL CORP	1.53%
FICO	FAIR ISAAC CP	1.36%
FLUT	FLUTTER ENTERTAINMEN	1.33%
MRVL	MARVELL TECH INC CMN	1.27%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	28.59%	38
Telecommunications	3.11%	7
Health Care	9.43%	11
Financials	10.76%	24
Real Estate	2.42%	5
Consumer Discretionary	13.17%	23
Consumer Staples	4.68%	7
Industrials	15.34%	25
Basic Materials	5.55%	9
Energy	4.26%	11
Utilities	2.70%	5

All Information as of 06/30/2026.

PERFORMANCE(TR Version)

ANNUAL	
1 Year	21.60%
2 Year	11.07%
3 Year	19.91%
4 Year	-1.21%
5 Year	-20.62%
6 Year	48.19%
7 Year	11.63%
8 Year	11.81%
9 Year	13.62%
10 Year	21.99%

CUMULATIVE	
1 Year	21.60%
2 Year	35.06%
3 Year	61.94%
4 Year	59.99%
5 Year	27.00%
6 Year	88.20%
7 Year	110.08%
8 Year	134.88%
9 Year	166.89%
10 Year	225.56%

CUMULATIVE ANNUALIZED	
1 Year	21.60%
2 Year	16.21%
3 Year	17.43%
4 Year	12.47%
5 Year	4.90%
6 Year	11.11%
7 Year	11.19%
8 Year	11.26%
9 Year	11.52%
10 Year	12.53%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	18.38%
2 Year	21.39%
3 Year	15.08%
4 Year	22.85%
5 Year	21.02%
6 Year	19.03%
7 Year	37.02%
8 Year	14.84%
9 Year	12.64%
10 Year	11.38%

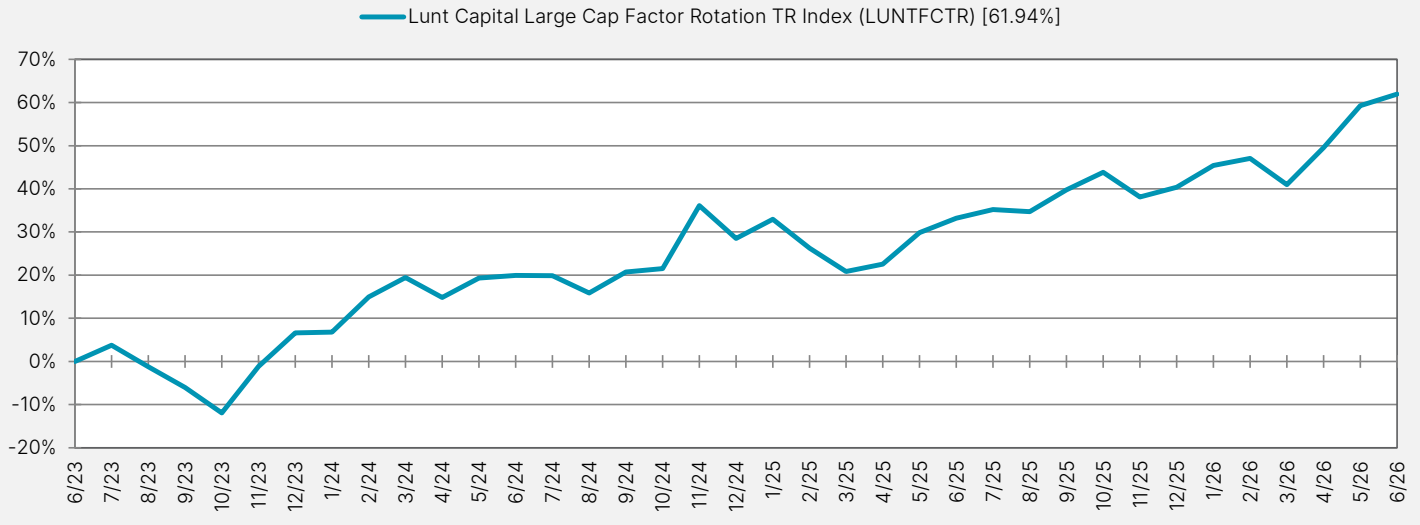
CUMULATIVE	
1 Year	18.38%
2 Year	19.92%
3 Year	18.44%
4 Year	19.63%
5 Year	19.93%
6 Year	19.79%
7 Year	23.06%
8 Year	22.20%
9 Year	21.35%
10 Year	20.57%

PERFORMANCE(TR Version)

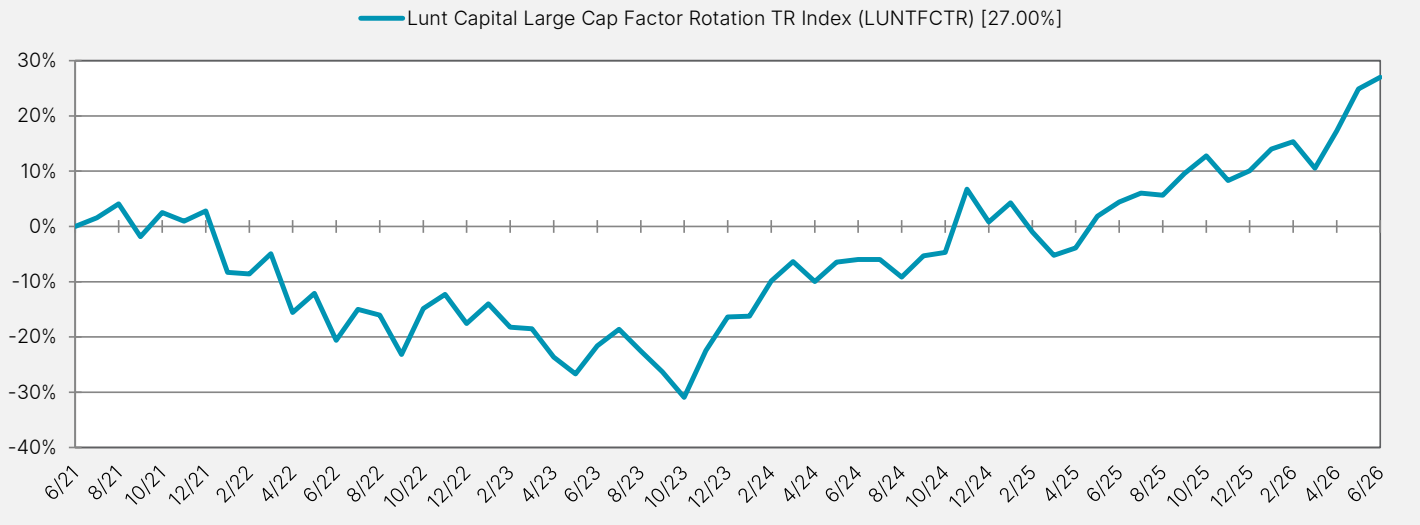
CALENDER YEAR	
2026	15.40%
2025	9.19%
2024	20.54%
2023	1.45%
2022	-19.84%
2021	22.10%
2020	31.14%
2019	31.39%
2018	-7.07%
2017	18.35%

All Information as of 06/30/2026.

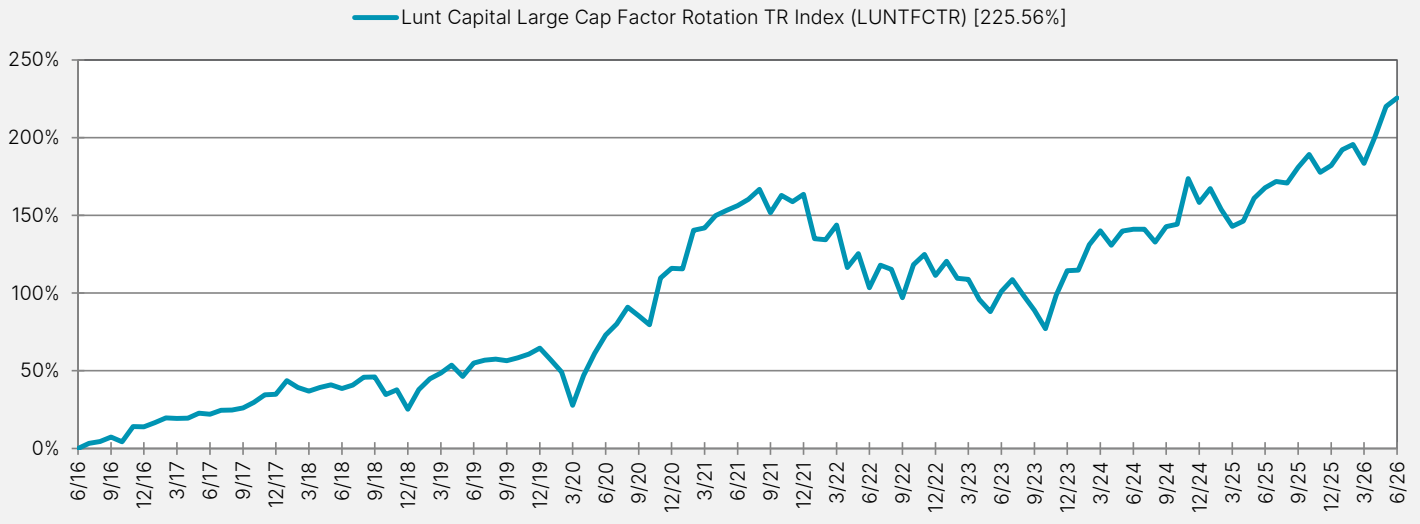
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 06/30/2026.

MONTHLY PERFORMANCE(TR Version)

Jun 2026	1.68%
May 2026	6.51%
Apr 2026	6.07%
Mar 2026	-4.14%
Feb 2026	1.16%
Jan 2026	3.60%
Dec 2025	1.60%
Nov 2025	-3.97%
Oct 2025	2.90%
Sep 2025	3.74%
Aug 2025	-0.33%
Jul 2025	1.51%
Jun 2025	2.56%
May 2025	5.98%
Apr 2025	1.39%
Mar 2025	-4.29%
Feb 2025	-5.05%
Jan 2025	3.47%
Dec 2024	-5.58%
Nov 2024	12.01%
Oct 2024	0.66%
Sep 2024	4.22%
Aug 2024	-3.38%
Jul 2024	-0.01%
Jun 2024	0.51%
May 2024	3.89%
Apr 2024	-3.85%
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%

All Information as of 06/30/2026.

QUARTERLY PERFORMANCE(TR Version)

Q2 2026	14.87%
Q1 2026	0.46%
Q4 2025	0.40%
Q3 2025	4.95%
Q2 2025	10.21%
Q1 2025	-5.97%
Q4 2024	6.45%
Q3 2024	0.69%
Q2 2024	0.40%
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%

All Information as of 06/30/2026.

All Information as of 06/30/2026.
Sources: Nasdaq Index Research. Bloomberg. FactSet.

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