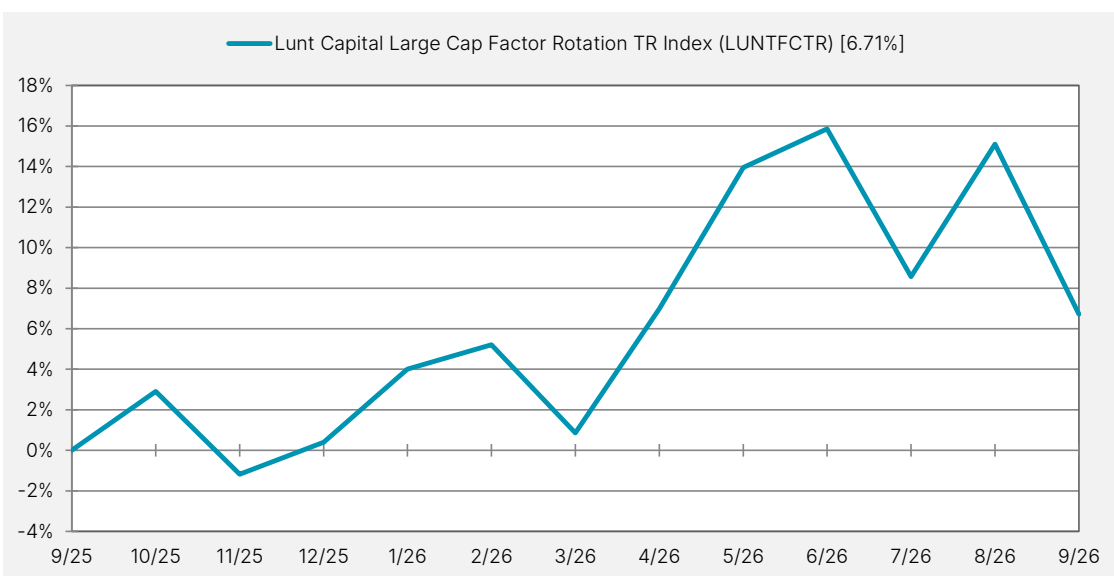


Lunt Capital Large Cap Factor Rotation TR Index

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: 166
Currency: USD
History: 07/09/2018
YTD Return: 6.29%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
HUM	HUMANA INC	2.32%
CNC	CENTENE CORP	2.13%
V	VISA INC.	1.63%
ALL	ALLSTATE CP	1.50%
MA	MASTERCARD INC	1.49%
TRV	THE TRAVELERS CO	1.43%
SMCI	SUPER MICRO CMPTR CM	1.38%
BR	BROADRIDGE FIN SOL	1.36%
MSI	MOTOROLA SOLUTIONS	1.34%
HIG	THE HARTFORD INSURAN	1.31%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	11.71%	17
Telecommunications	3.45%	6
Health Care	13.31%	18
Financials	24.62%	35
Real Estate	5.43%	11
Consumer Discretionary	6.52%	15
Consumer Staples	8.93%	16
Industrials	16.82%	28
Basic Materials	0.82%	3
Energy	4.43%	8
Utilities	3.94%	9

All Information as of 09/30/2026.

PERFORMANCE(TR Version)

ANNUAL	
1 Year	6.71%
2 Year	15.78%
3 Year	28.48%
4 Year	-4.11%
5 Year	-21.72%
6 Year	35.75%
7 Year	18.50%
8 Year	7.18%
9 Year	15.82%
10 Year	17.46%

CUMULATIVE	
1 Year	6.71%
2 Year	23.54%
3 Year	58.73%
4 Year	52.22%
5 Year	19.15%
6 Year	61.76%
7 Year	91.68%
8 Year	105.45%
9 Year	137.95%
10 Year	179.50%

CUMULATIVE ANNUALIZED	
1 Year	6.71%
2 Year	11.15%
3 Year	16.65%
4 Year	11.07%
5 Year	3.57%
6 Year	8.35%
7 Year	9.74%
8 Year	9.42%
9 Year	10.11%
10 Year	10.83%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	19.67%
2 Year	20.51%
3 Year	16.38%
4 Year	21.00%
5 Year	23.12%
6 Year	17.10%
7 Year	37.75%
8 Year	15.87%
9 Year	12.71%
10 Year	10.15%

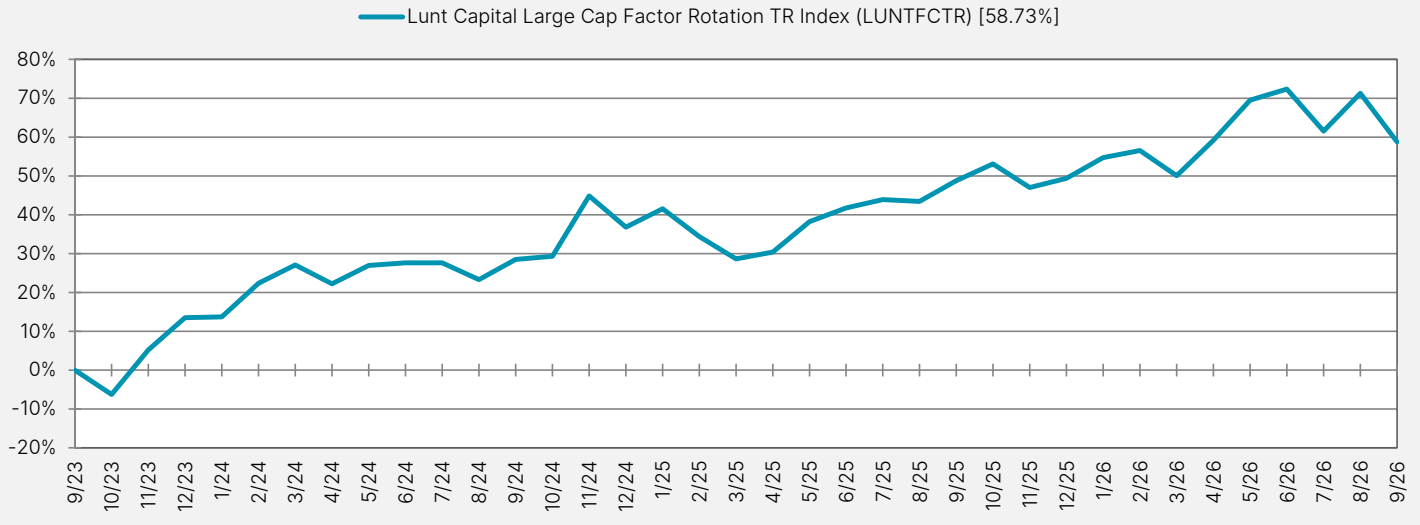
CUMULATIVE	
1 Year	19.67%
2 Year	20.07%
3 Year	18.91%
4 Year	19.45%
5 Year	20.25%
6 Year	19.76%
7 Year	23.21%
8 Year	22.42%
9 Year	21.56%
10 Year	20.70%

PERFORMANCE(TR Version)

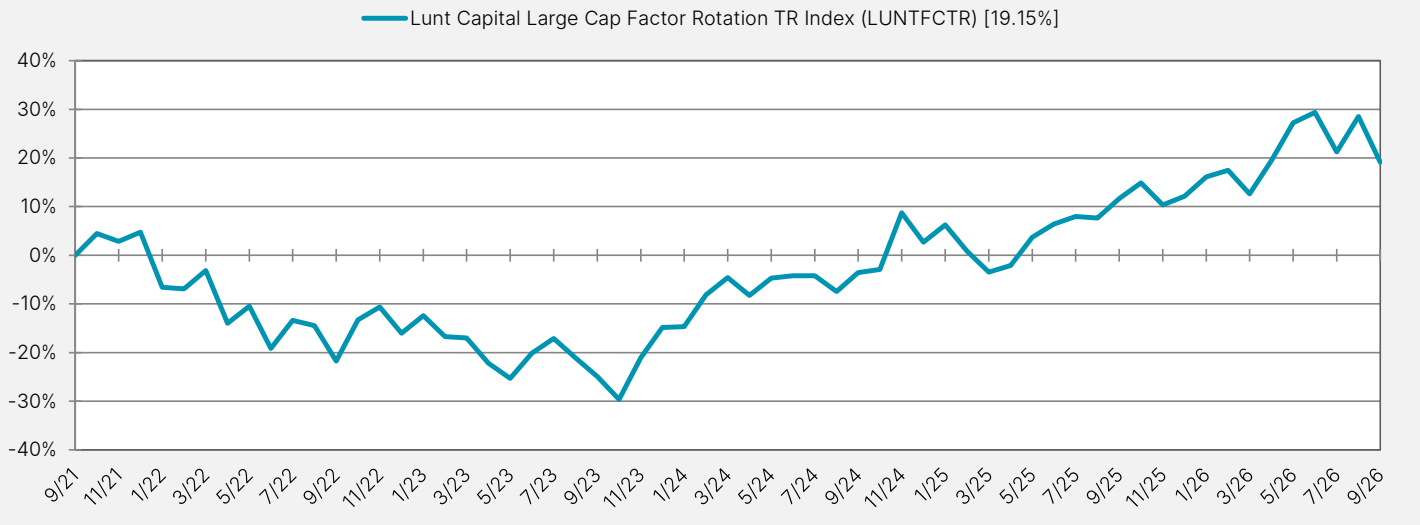
CALENDER YEAR	
2026	6.29%
2025	9.19%
2024	20.54%
2023	1.45%
2022	-19.84%
2021	22.10%
2020	31.14%
2019	31.39%
2018	-7.07%
2017	18.35%

All Information as of 09/30/2026.

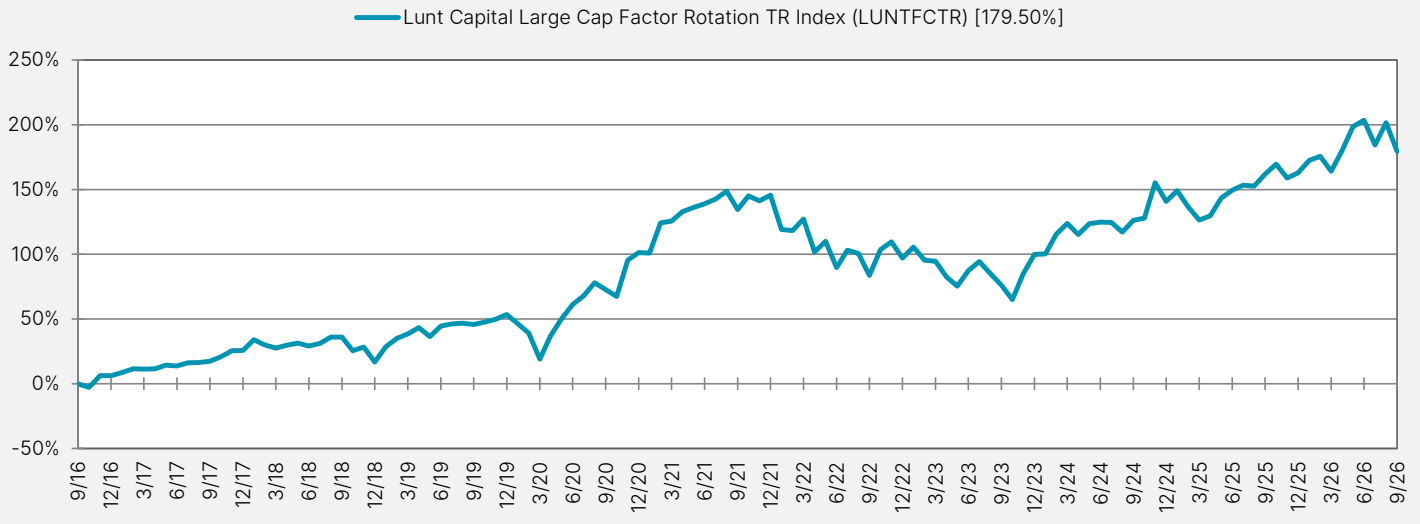
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 09/30/2026.

MONTHLY PERFORMANCE(TR Version)

Sep 2026	-7.30%
Aug 2026	6.02%
Jul 2026	-6.29%
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%

All Information as of 09/30/2026.

QUARTERLY PERFORMANCE(TR Version)

Q3 2026	-7.90%
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%

All Information as of 09/30/2026.

All Information as of 09/30/2026.

Sources: Nasdaq Index Research. Bloomberg. FactSet.

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