

FACTSHEET – January 18, 2019

Motif Capital Artificial Intelligence 8 ER Index

DESCRIPTION

The Motif Capital Artificial Intelligence 8 ER Index (the “Index”):

The index provides exposure to stocks of certain companies concentrated in the technology sector that may benefit from the development of “Artificial Intelligence”. For purposes of the Index, Artificial Intelligence is the ability of a machine to perform cognitive tasks typically associated with human brains, such as perception, reasoning, learning, interacting with the environment and problem solving.

The index 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: 8%. 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 October 30, 2018 for the Index are based on hypothetical performance data derived using the Index rules as of October 30, 2018, 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

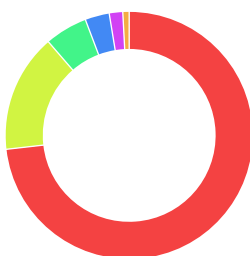
ISIN / WKN	DE000SLA6PU6 / SLA6PU	Base Value / Base Date	100 Points / June 1, 2016
Ticker / RIC	MCAIE / .MCAIE	Last Price	119.18
Index Sponsor	Motif Capital Management, Inc.	52W High	131.37
Calculation Agent	Solactive AG	52W Low	114.94
Index Type	Excess Return	Calculation	09:30 a.m. to 4:30 p.m. (ET), every 15 seconds
Index Currency	USD		
Index Members	99		

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COMPOSITION OF STOCKS BY INDUSTRY AS OF JANUARY 18, 2019*

- Software & IT Services 73.2%
- Semiconductors & Semiconductor Equipment 15.5%
- Communications Equipment 5.6%
- Computers, Phones & Household Electronics 3.2%
- Electronic Equipment & Parts 1.8%
- Office Equipment 0.8%



* Composition of Stocks by Sector is 100% in Technology. The industry groups referenced above are categorized in the technology sector. Sector 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 79%) consistently has been allocated to the money market position.

TOP COMPONENTS AS OF JANUARY 18, 2019

Ticker	Currency	Country	Company	Weight
			Money Market Position	77.46%
ADBE	USD	US	ADOBE INC	0.90%
BIDU	USD	KY	BAIDU INC - SPON ADR	0.82%
BABA	USD	KY	ALIBABA GROUP HOLDING-SP ADR	0.79%
NVDA	USD	US	NVIDIA CORP	0.78%
INTC	USD	US	INTEL CORP	0.78%
MSFT	USD	US	MICROSOFT CORP	0.75%
SAP	USD	DE	SAP AG-SPONSORED ADR	0.69%
GOOGL	USD	US	ALPHABET INC A-SHARES	0.67%
IBM	USD	US	INTL BUSINESS MACHINES CORP	0.66%
NUAN	USD	US	NUANCE COMMUNICATIONS INC	0.65%

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PERFORMANCE¹

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

AS OF JANUARY 18, 2019	Index
Effective Performance (1M)	1.6%
Effective Performance (6M) ¹	-7.4%
Effective Performance (1Y) ¹	-5.3%
Effective Performance (3Y) ¹	25.4%
Effective Performance (5Y) ¹	20.3%
Effective Performance (10Y) ¹	-
Annualized Performance (since July 2013) ²	6.9%
Annualized Volatility (since July 2013) ²	9.3%
Return over risk (since July 2013) ³	0.74
Maximum Drawdown (since July 2013) ⁴	12.5%

DETAILED HISTORICAL MONTHLY PERFORMANCE¹

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2019	1.97%												1.97%
2018	5.73%	-1.85%	-1.60%	0.07%	2.68%	-0.79%	0.24%	3.13%	-0.89%	-7.37%	0.25%	-2.22%	-3.15%
2017	2.16%	2.29%	1.65%	1.57%	3.93%	-0.11%	2.27%	0.59%	1.07%	3.81%	0.92%	-0.79%	21.03%
2016	-4.64%	-0.27%	2.79%	-0.58%	2.24%	-1.87%	1.90%	1.08%	0.29%	-1.66%	0.29%	0.14%	-0.52%
2015	-1.74%	2.75%	0.54%	1.52%	1.89%	-0.28%	0.44%	-5.48%	-0.77%	2.74%	1.75%	-1.51%	1.54%
2014	-0.35%	1.44%	-1.33%	-1.74%	1.41%	2.83%	-2.10%	1.11%	-0.84%	0.52%	1.69%	-1.65%	0.84%
2013							1.07%	0.10%	3.24%	0.03%	2.47%	3.61%	10.92%

¹ Data prior to October 30, 2018 for the Index is hypothetical and was derived using the Index rules as of Oct 30, 2018 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 July 24, 2013.

³ Calculated by dividing the annualized performance by the annualized volatility since July 24, 2013.

⁴ The largest percentage decline in the Index level from any previously occurring level since July 24, 2013.

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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	ADBE	BIDU	INTC	BABA	MSFT	NVDA	SAP	GOOGL	IBM	NUAN	MA	SNE	CSCO	INFY	AMBA	CRM	QCOM	VRNT	FEYE	PTC
Dec-2018	75.9%	4.0%	3.9%	3.5%	3.5%	3.4%	3.4%	3.1%	3.0%	2.9%	2.9%	-	-	-	-	-	-	-	-	-
Nov-2018	76.9%	3.6%	3.8%	3.2%	3.3%	3.2%	3.5%	2.9%	2.7%	2.7%	3.0%	-	-	-	-	-	-	-	-	-
Oct-2018	54.3%	4.0%	4.0%	3.3%	3.1%	3.3%	4.3%	3.1%	2.9%	2.9%	3.2%	-	-	-	-	-	-	-	-	-
Sep-2018	34.0%	3.8%	4.3%	2.9%	3.2%	3.1%	5.5%	3.1%	2.8%	3.1%	2.9%	-	-	-	-	-	-	-	-	-
Aug-2018	48.0%	3.7%	4.2%	3.0%	3.4%	3.0%	5.4%	3.0%	2.9%	3.0%	2.7%	-	-	-	-	-	-	-	-	-
Jul-2018	54.8%	3.7%	4.9%	3.1%	3.9%	3.0%	5.0%	3.1%	3.1%	3.1%	2.6%	-	-	-	-	-	-	-	-	-
Jun-2018	35.1%	3.7%	4.9%	3.3%	3.9%	2.8%	4.9%	3.1%	2.9%	3.0%	-	2.6%	-	-	-	-	-	-	-	-
May-2018	47.7%	4.0%	5.6%	2.8%	5.7%	-	7.0%	-	3.9%	-	-	2.8%	2.7%	-	2.7%	-	2.9%	-	-	-
Apr-2018	70.8%	3.7%	6.2%	2.8%	5.4%	-	6.7%	-	3.8%	2.9%	-	2.8%	2.8%	-	-	-	2.8%	-	-	-
Mar-2018	61.7%	3.7%	5.5%	2.8%	5.6%	-	6.9%	-	3.9%	3.0%	-	-	2.9%	-	2.8%	-	2.7%	-	-	-
Feb-2018	63.0%	3.5%	6.1%	-	5.5%	-	7.0%	-	4.1%	3.0%	2.7%	-	3.0%	-	2.7%	-	2.7%	-	-	-
Jan-2018	34.4%	3.3%	5.9%	-	6.0%	-	7.1%	-	4.3%	3.1%	3.0%	-	2.8%	-	2.7%	-	2.6%	-	-	-
Dec-2017	49.3%	3.2%	6.2%	2.6%	5.6%	-	6.1%	-	4.2%	3.2%	3.0%	-	2.9%	-	2.7%	-	-	-	-	-
Nov-2017	16.6%	3.2%	6.2%	-	5.7%	-	6.3%	-	4.1%	3.2%	2.8%	-	3.0%	-	2.6%	-	2.6%	-	-	-

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Money Market Position	ADBE	BIDU	INTC	BABA	MSFT	NVDA	SAP	GOOGL	IBM	NUAN	MA	SNE	CSCO	INFY	AMBA	CRM	QCOM	VRNT	FEYE	PTC
Oct-2017	26.5%	3.2%	6.4%	2.6%	6.0%	-	6.5%	2.6%	4.1%	3.2%	2.7%	-	2.8%	-	-	-	-	-	-	-
Sep-2017	31.8%	2.8%	6.8%	-	5.9%	-	5.9%	2.6%	4.1%	3.1%	3.0%	-	2.5%	-	2.5%	-	-	-	-	-
Aug-2017	33.8%	2.9%	6.1%	-	5.7%	-	5.5%	-	3.9%	3.0%	3.0%	-	2.6%	-	2.5%	-	-	-	-	-
Jul-2017	49.2%	2.7%	6.2%	-	5.2%	-	5.3%	-	3.9%	3.0%	3.3%	-	2.7%	-	2.7%	-	-	-	-	-
Jun-2017	54.6%	2.8%	-	-	5.0%	-	-	-	4.0%	-	-	-	2.7%	-	2.7%	-	-	-	-	-
May-2017	41.2%	-	4.7%	-	4.3%	12.8%	-	-	-	4.0%	-	-	-	-	3.6%	-	-	-	-	3.3%
Apr-2017	30.0%	-	4.8%	-	4.5%	9.8%	-	-	-	4.2%	-	-	-	-	3.6%	-	-	-	-	3.3%
Mar-2017	32.9%	-	4.7%	-	4.4%	10.4%	-	-	3.6%	4.1%	-	-	-	-	4.0%	-	-	-	-	3.3%
Feb-2017	14.9%	-	4.9%	-	4.4%	9.9%	-	-	3.8%	4.1%	-	-	-	-	3.9%	-	-	-	-	3.5%
Jan-2017	43.6%	-	5.0%	-	4.5%	11.0%	-	-	3.8%	4.0%	-	-	-	-	3.7%	-	-	-	-	-
Dec-2016	55.2%	-	4.9%	-	4.5%	11.3%	-	-	3.8%	3.9%	-	-	-	-	4.1%	-	-	-	-	-
Nov-2016	50.0%	-	5.0%	-	4.4%	9.7%	-	-	3.7%	4.2%	-	-	-	-	4.0%	-	-	-	-	3.4%
Oct-2016	45.8%	-	5.3%	-	4.4%	7.5%	-	-	3.5%	3.7%	-	-	-	-	4.2%	-	3.3%	-	-	-
Sep-2016	38.5%	-	5.3%	-	4.0%	7.0%	-	-	3.5%	3.7%	-	-	-	-	4.2%	3.6%	-	-	-	-
Aug-2016	31.1%	-	5.1%	-	4.1%	6.4%	-	-	3.5%	3.7%	-	-	-	-	4.3%	3.6%	-	-	-	-
Jul-2016	69.3%	-	4.8%	-	4.1%	6.0%	-	-	3.6%	4.2%	-	-	-	-	4.5%	-	-	-	-	-
Jun-2016	47.2%	-	5.0%	-	3.7%	4.9%	-	-	-	4.1%	-	-	-	-	4.9%	-	-	-	-	-
May-2016	45.5%	-	4.4%	-	6.0%	11.2%	-	-	4.2%	-	-	-	-	-	6.0%	-	3.6%	-	-	-
Apr-2016	47.8%	-	5.0%	-	5.9%	9.0%	-	-	4.2%	3.6%	-	-	-	-	6.1%	-	-	-	-	-
Mar-2016	66.7%	-	4.9%	-	6.5%	8.9%	-	-	4.3%	3.9%	-	-	-	-	6.1%	-	-	-	-	-
Feb-2016	74.3%	-	4.8%	-	6.5%	8.6%	-	-	4.1%	4.5%	-	-	-	-	5.9%	-	3.7%	-	-	-
Jan-2016	60.0%	-	4.6%	-	7.1%	8.1%	-	-	3.9%	4.1%	-	-	-	-	6.4%	-	3.3%	-	-	-
Dec-2015	50.7%	-	4.8%	-	6.5%	8.2%	-	-	3.9%	4.2%	-	-	-	-	5.4%	-	-	-	-	-

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Money Market Position	ADBE	BIDU	INTC	BABA	MSFT	NVDA	SAP	GOOGL	IBM	NUAN	MA	SNE	CSCO	INFY	AMBA	CRM	QCOM	VRNT	FEYE	PTC
Nov-2015	59.6%	5.4%	-	-	6.1%	7.7%	-	-	3.8%	4.3%	-	-	-	5.2%	-	-	-	-	-	-
Oct-2015	62.2%	4.9%	-	-	6.2%	7.2%	-	-	4.0%	3.6%	-	-	-	6.0%	-	-	4.0%	-	-	-
Sep-2015	73.2%	3.8%	-	-	5.6%	6.7%	-	-	4.4%	-	-	-	-	6.7%	-	-	3.9%	-	-	-
Aug-2015	47.7%	4.0%	-	-	5.3%	5.9%	-	-	4.4%	-	-	-	-	5.8%	-	-	4.0%	-	-	-
Jul-2015	49.8%	4.3%	-	-	5.2%	4.8%	-	-	4.4%	-	-	-	-	5.3%	-	-	4.1%	-	-	-
Jun-2015	34.9%	4.9%	-	-	4.9%	3.9%	-	-	4.3%	3.8%	-	-	-	4.0%	4.0%	-	-	-	-	-
May-2015	49.0%	4.5%	-	-	5.0%	-	-	-	-	-	-	-	5.2%	-	5.5%	-	-	-	4.9%	-
Apr-2015	46.6%	4.7%	-	-	5.4%	-	-	-	-	-	-	-	5.4%	-	4.7%	-	-	-	4.6%	-
Mar-2015	37.8%	5.1%	-	-	4.6%	-	-	-	-	-	-	-	5.3%	-	5.0%	-	-	-	4.5%	-
Feb-2015	55.6%	5.0%	-	-	5.0%	-	-	-	4.2%	-	-	-	5.7%	-	-	-	-	-	5.1%	-
Jan-2015	57.7%	5.7%	-	-	4.9%	-	-	-	4.2%	-	-	-	5.4%	-	-	-	-	-	4.1%	-
Dec-2014	43.8%	5.8%	-	-	5.4%	-	-	-	4.2%	-	-	-	5.4%	-	-	-	-	-	-	-
Nov-2014	58.3%	6.1%	-	-	5.5%	-	-	-	4.2%	-	-	-	5.3%	-	-	-	-	3.9%	-	-
Oct-2014	62.1%	6.2%	-	-	5.6%	-	-	-	4.4%	4.1%	-	-	4.9%	-	-	-	-	-	-	-
Sep-2014	34.6%	5.8%	-	-	5.7%	-	-	-	5.2%	4.3%	-	-	5.2%	-	-	-	-	-	-	-
Aug-2014	48.9%	5.7%	-	-	5.5%	-	-	-	5.2%	4.6%	-	-	5.1%	-	-	-	-	-	-	-
Jul-2014	32.7%	5.8%	-	-	5.3%	-	-	-	5.3%	5.1%	-	-	5.2%	-	-	-	-	-	-	-
Jun-2014	34.5%	6.1%	-	-	4.9%	-	-	-	-	4.6%	-	-	-	-	-	-	-	-	-	-
May-2014	64.4%	7.1%	-	-	-	5.4%	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Apr-2014	66.0%	6.9%	-	-	-	5.4%	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Mar-2014	57.8%	6.5%	-	-	5.0%	5.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Feb-2014	68.6%	7.1%	-	-	-	5.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jan-2014	39.1%	6.9%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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Dec-2013	35.2%	7.4%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Nov-2013	49.1%	7.2%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Oct-2013	46.4%	7.3%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Sep-2013	37.9%	7.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aug-2013	39.9%	6.5%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jul-2013	43.4%	6.4%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jun-2013	-	5.0%	-	-	5.1%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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

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