

## FACTSHEET – 01.08.2017

### Solactive Stable Income Europe Index

#### DESCRIPTION

The Solactive Stable Income Europe Index is intended to reflect the performance of sector leader companies. The Index Components are selected based on their Free Cash Flow Yield, relative to their peers and subsequently screened for their realized Dividend yield and realized Volatility.

#### HISTORICAL PERFORMANCE\*



#### CHARACTERISTICS

ISIN / WKN	DE000SLA3KP4 / SLA3KP	Base Value / Base Date	100 Points / 01.02.2006
Bloomberg / Reuters	SOLFCF Index / .SOLFCF	Last Price	125.96
Index Calculator	Solactive AG	52W High	131.17
Index Type	Developed Markets	52W Low	108.65
Index Currency	EUR	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Members	50	History	Available daily back to 01.02.2006
Dividends	Not included (Price Index)		



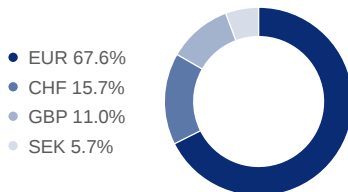
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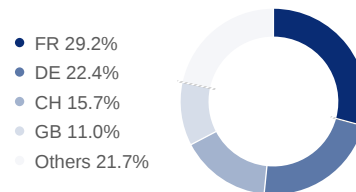
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.7%	-2.7%	7.4%	8.8%	8.4%	26.0%
Performance (p.a.)	9.0%	-10.3%	15.7%	8.9%	14.7%	2.0%
Volatility (p.a.)	9.7%	9.1%	8.2%	9.1%	8.0%	15.0%
High	127.67	131.17	131.17	131.17	131.17	137.86
Low	124.92	124.92	117.10	108.65	115.98	60.75
Sharpe Ratio	0.97	-1.09	1.95	1.00	1.87	0.15
Max. Drawdown	-2.2%	-4.8%	-4.8%	-7.8%	-4.8%	-50.9%
VaR 95 \ 99				-15.2% \ -22.2%		-23.7% \ -43.3%
CVaR 95 \ 99				-20.0% \ -27.6%		-36.9% \ -59.9%

### Composition by Currencies



### Composition by Countries



### TOP COMPONENTS AS OF 01.08.2017

Ticker	Currency	Country	Company	Weight
ACA FP Equity	EUR	FR	CREDIT AGRICOLE SA	2.47%
EOAN GY Equity	EUR	DE	EON	2.40%
CNP FP Equity	EUR	FR	CNP ASSURANCES SA	2.26%
KPN NA Equity	EUR	NL	KONINKLIJKE KPN NV	2.24%
KN FP Equity	EUR	FR	NATIXIS SA	2.23%
CS FP Equity	EUR	FR	AXA SA	2.20%
ALV GY Equity	EUR	DE	ALLIANZ SE	2.16%
TLX GY Equity	EUR	DE	TALANX AG	2.15%
MF FP Equity	EUR	FR	WENDEL SA	2.15%
BALN VX Equity	CHF	CH	BALOISE HOLDING AG	2.11%



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For more information, please visit [www.solactive.com](http://www.solactive.com).

\* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

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