

FACTSHEET - AS OF 02-Apr-2026

Solactive United States Broad Close End Funds Index NTR

DESCRIPTION

The Solactive United Broad Close End Funds Index NTR intends to track the performance of US listed Close End Funds. Constituents are weighted by share class market capitalization. The index is calculated as a net total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0J5Z	Base Value / Base Date	1000 Points / 28.06.2023
Bloomberg / Reuters	/.SUSBCFN	Last Price	1368.76
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 07.06.2023
Index Members	360		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.94%	-1.08%	2.01%	23.79%	-0.70%	35.64%
Performance (p.a.)						11.67%
Volatility (p.a.)	19.31%	16.79%	13.38%	11.90%	16.72%	10.18%
High	1443.84	1482.21	1482.21	1482.21	1482.21	1482.21
Low	1325.42	1325.42	1307.20	1105.04	1325.42	913.85
Sharpe Ratio*	-2.58	-0.47	0.03	1.72	-0.38	0.79
Max. Drawdown	-8.20%	-10.58%	-10.58%	-10.58%	-10.58%	-12.15%
VaR 95 \ 99				-18.2% \ -36.9%		-15.3% \ -34.0%
CVaR 95 \ 99				-31.1% \ -52.2%		-25.5% \ -50.0%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

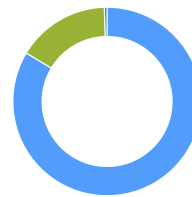
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 83.6%
- CA 16.0%
- BM 0.5%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SPROTT PHYSICAL GOLD TRUST	PHYS UP Equity	CA	USD	6.55%
SPROTT PHYSICAL SILVER TRUST USD	PSLV UP Equity	CA	USD	5.64%
SPROTT PHYSICAL GOLD AND SILVER	CEF UP Equity	CA	USD	3.55%
PIMCO DYNAMIC INCOME FUND	PDI UN Equity	US	USD	2.57%
DNP SELECT INCOME FUND INC	DNP UN Equity	US	USD	1.51%
REAVES UTIL INCOME FD	UTG UA Equity	US	USD	1.37%
NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	NEA UN Equity	US	USD	1.32%
CALAMOS STRAT TOT RETURN FD	CSQ UW Equity	US	USD	1.09%
NUVEEN PREFERRED AND INCOME OPPORTUNITIES FUND	JPC UN Equity	US	USD	1.07%
ADAMS DIVERSIFIED EQUITY FUN	ADX UN Equity	US	USD	1.06%

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