

# FACTSHEET - AS OF 21-May-2025

## 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	1214.57
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	394		

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### STATISTICS

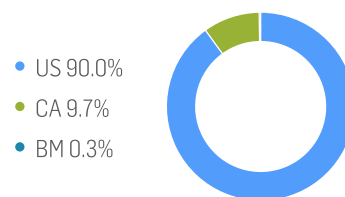
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.92%	-2.72%	-0.69%	8.75%	2.08%	20.36%
Performance (p.a.)						10.26%
Volatility (p.a.)	8.89%	18.24%	14.24%	11.22%	15.29%	10.03%
High	1227.34	1248.49	1249.61	1249.61	1249.61	1249.61
Low	1146.68	1105.04	1105.04	1104.89	1105.04	913.85
Sharpe Ratio*	10.93	-0.82	-0.40	0.41	0.08	0.60
Max. Drawdown	-1.04%	-11.49%	-11.57%	-11.57%	-11.57%	-12.15%
VaR 95 \ 99				-13.9% \ -38.7%		-14.1% \ -30.5%
CVaR 95 \ 99				-29.9% \ -64.1%		-24.2% \ -50.6%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SPROTT PHYSICAL GOLD TRUST	PHYS UP Equity	CA	USD	4.61%
PIMCO DYNAMIC INCOME FUND	PDI UN Equity	US	USD	2.80%
SPROTT PHYSICAL SILVER TRUST USD	PSLV UP Equity	CA	USD	2.54%
SPROTT PHYSICAL GOLD AND SILVER	CEF UP Equity	CA	USD	2.50%
DNP SELECT INCOME FUND INC	DNP UN Equity	US	USD	1.56%
NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	NEA UN Equity	US	USD	1.39%
CALAMOS STRAT TOT RETURN FD	CSQ UW Equity	US	USD	1.17%
REAVES UTIL INCOME FD	UTG UA Equity	US	USD	1.16%
EATON VANCE TAX-MANAGED GLOBAL DIVERSIFIED EQUITY INCOME FUND	EXG UN Equity	US	USD	1.13%
NUVEEN QUALITY MUNICIPAL INCOM	NAD UN Equity	US	USD	1.12%

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The index is launched on 28-Jun-2023. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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