

# FACTSHEET – December 14, 2018

## Prime Equity Closed End Fund Index

### DESCRIPTION

The Prime Equity Closed End Fund Index is designed to measure the performance of the twenty-five highest ranked Closed End Funds with a substantial allocation to stocks or other income generating securities, pay dividends, are listed in the United States, and that have satisfied the remaining eligibility requirements. The Closed End Fund ranking algorithm is determined by the Prime Scoring and Selection Factors, including: a.) Distribution Rate; b.) Premium/Discount Rate; c.) Total Expense Ratio; and, d.) Liquidity. The top twenty-five scoring CEFs are then selected for the Index Components.

The index is calculated on a Price Return, Net Total Return, and Gross Total Return basis. The data included herein uses the Gross Total Return version of the index.

### HISTORICAL PERFORMANCE



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### CHARACTERISTICS

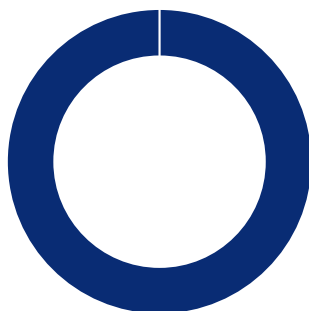
ISIN / WKN	DE000SLA2225 / SLA222	Base Value / Base Date	100 Points / 06.02.2017
Bloomberg / Reuters	PECEF Index / .PECEF	Last Price	109.22
Index Calculator	Solactive AG	52W High	127.40
Index Type	Gross Total Return	52W Low	109.22
Index Currency	USD	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Members	24	History	Available daily back to 06.02.2017
Dividends	Reinvested (Total Return Index)		

### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.3%	-13.2%	-9.6%	-5.6%	-7.5%	9.2%
Performance (p.a.)	-41.5%	-43.8%	-18.4%	-5.6%	-7.9%	4.9%
Volatility (p.a.)	16.4%	17.4%	13.6%	13.6%	13.8%	11.2%
High	117.19	126.66	127.40	127.40	127.40	127.40
Low	109.22	109.22	109.22	109.22	109.22	100.00
Sharpe Ratio	-2.68	-2.68	-1.57	-0.64	-0.80	0.16
Max. Drawdown	-6.8%	-13.8%	-14.3%	-14.3%	-14.3%	-14.3%
VaR 95 \ 99				-25.7% \ -44.3%		-21.0% \ -38.5%
CVaR 95 \ 99				-37.4% \ -54.7%		-31.4% \ -48.7%

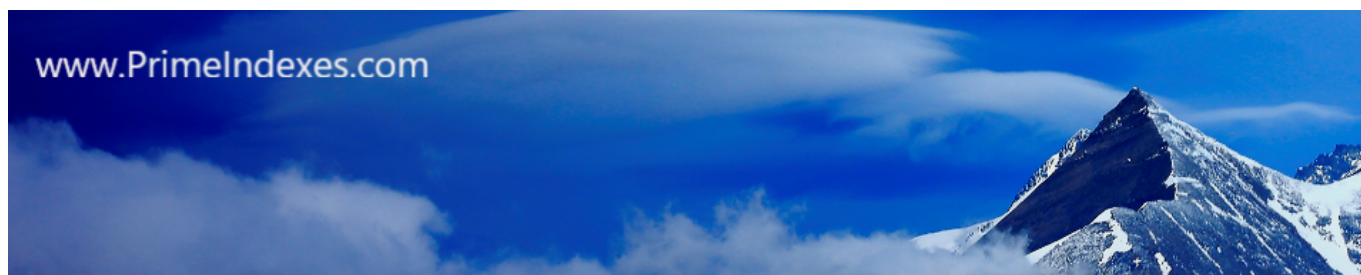
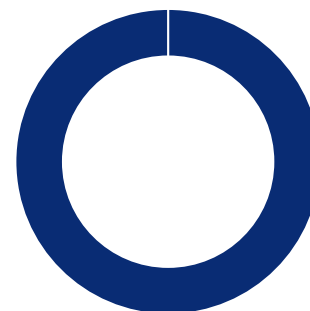
### Composition by Currencies

• USD 100.0%



### Composition by Countries

• US 100.0%

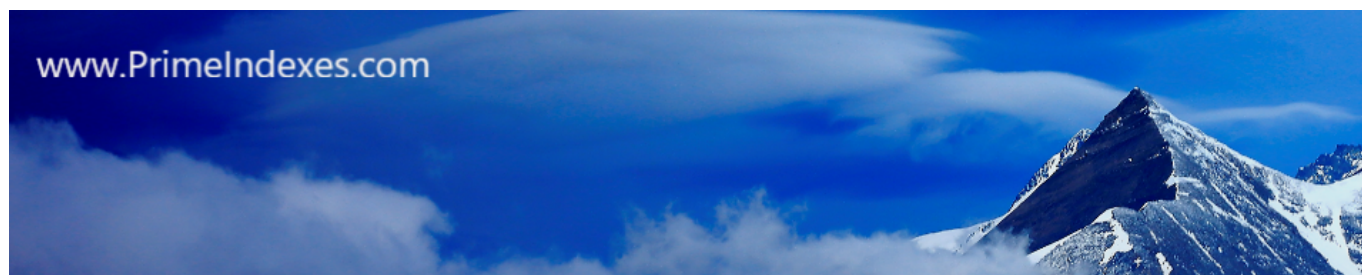


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### COMPONENTS AS OF 14.12.2018

Ticker	Currency	Country	Company	Weight
KMF UN Equity	USD	US	KAYNE ANDERSON MIDSTREAM/ENERGY FUND INC	6.24%
USA UN Equity	USD	US	LIBERTY ALL STAR EQUITY FUND	5.62%
THW UN Equity	USD	US	TEKLA WORLD HEALTHCARE FUND	4.98%
DPG UN Equity	USD	US	DUFF & PHELPS GLB UTL INC FD	4.54%
GAB UN Equity	USD	US	GABELLI EQUITY TRUST	4.48%
THQ UN Equity	USD	US	TEKLA HEALTHCARE OPPORTUNITIES FUND	4.47%
RQI UN Equity	USD	US	COHEN & STEERS QUALITY INCOME REALTY FUND INC	4.44%
ETJ UN Equity	USD	US	EATON VANCE RISK-MANAGED DIVERSIFIED EQUITY INCOME FUND	4.39%
RVT UN Equity	USD	US	ROYCE VALUE TRUST	4.29%
CSQ UW Equity	USD	US	CALAMOS STRAT TOT RETURN FD	4.25%
HQH UN Equity	USD	US	TEKLA HEALTHCARE INVESTORS FUND	4.24%
AWP UN Equity	USD	US	ABERDEEN GLOBAL PREMIER PROPERTIES FUND	4.16%
IGR UN Equity	USD	US	CBRE CLARION GLOBAL REAL EST	4.13%
RNP UN Equity	USD	US	COHEN STEERS REIT AND PREFERRED INCOME FUND	4.10%
NFJ UN Equity	USD	US	ALLIANZGI NFJ DIVIDEND INTEREST & PREMIUM STRATEGY FUND	4.00%
RMT UN Equity	USD	US	ROYCE MICRO-CAP TRUST INC	3.92%
EXG UN Equity	USD	US	EATON VANCE TAX-MANAGED GLOBAL DIVERSIFIED EQUITY INCOME FUND	3.82%
IGD UN Equity	USD	US	VOYA GLOBAL EQUITY DIVIDEND & PREMIUM OPPORTUNITY FUND	3.81%
ADX UN Equity	USD	US	ADAMS DIVERSIFIED EQUITY FUN	3.64%
GER UN Equity	USD	US	GOLDMAN SACHS MLP AND ENERGY RENAISSANCE FUND	3.54%
GGN UA Equity	USD	US	GAMCO GLOBAL GOLD NATURAL RESOURCES & INCOME TRUST	3.39%
KYN UN Equity	USD	US	KAYNE ANDERSON MLP/MIDSTREAM INVESTMENT CO	3.26%
CTR UN Equity	USD	US	CLEARBRIDGE MLP & MIDSTREAM FUND INC	3.19%
FMO UN Equity	USD	US	FIDUCIARY CLAYMORE ENERGY INFRASTRUCTURE FUND	3.09%





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