

# FACTSHEET - AS OF 16-Apr-2024

## Solactive Top 50 Discount and Yield CEF Index PR

### DESCRIPTION

The Solactive Top 50 Discount and Yield CEF Index PR aims to track Closed End Funds in the United States selected based on price discount/premium, dividend yield and fund fee.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA7YH3 / SLA7YH	Base Value / Base Date	100 Points / 13.06.2008
Bloomberg / Reuters	/ .SOLCEFP	Last Price	110.31
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2008
Index Members	50		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.72%	1.33%	11.83%	4.92%	0.16%	10.31%
Performance (p.a.)						0.62%
Volatility (p.a.)	8.16%	7.80%	9.34%	8.58%	7.66%	16.72%
High	115.64	115.64	115.64	115.64	115.64	135.13
Low	110.31	108.72	96.41	96.41	108.72	45.12
Sharpe Ratio*	-4.15	0.03	2.16	-0.04	-0.62	-0.28
Max. Drawdown	-4.61%	-4.61%	-4.61%	-11.89%	-4.61%	-54.90%
VaR 95 \ 99				-15.8% \ -18.7%		-21.0% \ -47.6%
CVaR 95 \ 99				-17.9% \ -20.8%		-42.3% \ -93.1%

\* 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 100.0%



## TOP COMPONENTS AS OF 16-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	NEA UN Equity	US	USD	8.87%
NUVEEN QUALITY MUNICIPAL INCOM	NAD UN Equity	US	USD	7.08%
NUVEEN AMT-FREE MUNICIPAL CRED	NVG UN Equity	US	USD	6.83%
ADAMS DIVERSIFIED EQUITY FUN	ADX UN Equity	US	USD	6.35%
GABELLI DIVIDEND & INCOME TR	GDV UN Equity	US	USD	5.37%
KAYNE ANDERSON ENERGY INFRASTRUCTURE FUND INC	KYN UN Equity	US	USD	4.60%
BLACKROCK HEALTH SCI TR II	BMEZ UN Equity	US	USD	4.57%
NUVEEN FLOATING RATE INCOME FUND	JFR UN Equity	US	USD	3.19%
VIRTUS DIVIDEND INTEREST & PREMIUM STRATEGY FUND	NFJ UN Equity	US	USD	3.10%
GENERAL AMERICAN INVESTORS CO INC	GAM UN Equity	US	USD	2.99%

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