

FACTSHEET - AS OF 26-Apr-2024

Solactive Top 50 Discount and Yield CEF Index NTR

DESCRIPTION

The Solactive Top 50 Discount and Yield CEF Index NTR 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	DE000SLA7YJ9 / SLA7YJ	Base Value / Base Date	100 Points / 13.06.2008
Bloomberg / Reuters	/ .SOLCFN	Last Price	261.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	-2.65%	2.44%	18.32%	11.59%	2.85%	161.47%
Performance (p.a.)						6.24%
Volatility (p.a.)	8.52%	7.69%	8.81%	8.45%	7.38%	16.66%
High	269.92	269.92	269.92	269.92	269.92	284.27
Low	258.35	256.89	221.96	220.98	251.73	46.56
Sharpe Ratio*	-3.90	0.64	4.02	0.76	0.50	0.06
Max. Drawdown	-4.29%	-4.29%	-4.29%	-10.85%	-4.29%	-53.46%
VaR 95 \ 99				-15.5% \ -18.2%		-20.7% \ -46.6%
CVaR 95 \ 99				-17.2% \ -19.7%		-41.8% \ -91.5%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	NEA UN Equity	US	USD	8.73%
NUVEEN QUALITY MUNICIPAL INCOM	NAD UN Equity	US	USD	6.96%
NUVEEN AMT-FREE MUNICIPAL CRED	NVG UN Equity	US	USD	6.74%
ADAMS DIVERSIFIED EQUITY FUN	ADX UN Equity	US	USD	6.32%
GABELLI DIVIDEND & INCOME TR	GDV UN Equity	US	USD	5.43%
KAYNE ANDERSON ENERGY INFRASTRUCTURE FUND INC	KYN UN Equity	US	USD	4.72%
BLACKROCK HEALTH SCI TR II	BMEZ UN Equity	US	USD	4.51%
NUVEEN FLOATING RATE INCOME FUND	JFR UN Equity	US	USD	3.20%
VIRTUS DIVIDEND INTEREST & PREMIUM STRATEGY FUND	NFJ UN Equity	US	USD	3.13%
GENERAL AMERICAN INVESTORS CO INC	GAM UN Equity	US	USD	3.01%

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