

# FACTSHEET - AS OF 23-Apr-2024

## Solactive Top 50 Discount and Yield CEF Index TR

### DESCRIPTION

The Solactive Top 50 Discount and Yield CEF Index TR 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	DE000SLA7YK7 / SLA7YK	Base Value / Base Date	100 Points / 13.06.2008
Bloomberg / Reuters	SOLCEFT Index/ .SOLCEFT	Last Price	388.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	-1.89%	3.74%	19.79%	13.23%	3.76%	288.42%
Performance (p.a.)						8.93%
Volatility (p.a.)	8.32%	7.53%	8.85%	8.48%	7.36%	16.66%
High	399.38	399.38	399.38	399.38	399.38	399.44
Low	382.81	374.40	323.23	323.23	371.15	47.21
Sharpe Ratio*	-3.13	1.43	4.40	0.96	0.95	0.22
Max. Drawdown	-4.15%	-4.15%	-4.15%	-10.39%	-4.15%	-52.81%
VaR 95 \ 99				-15.3% \ -18.1%		-20.5% \ -46.8%
CVaR 95 \ 99				-17.0% \ -19.7%		-41.6% \ -91.2%

\* 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 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	NEA UN Equity	US	USD	8.76%
NUVEEN QUALITY MUNICIPAL INCOM	NAD UN Equity	US	USD	7.00%
NUVEEN AMT-FREE MUNICIPAL CRED	NVG UN Equity	US	USD	6.76%
ADAMS DIVERSIFIED EQUITY FUN	ADX UN Equity	US	USD	6.25%
GABELLI DIVIDEND & INCOME TR	GDV UN Equity	US	USD	5.47%
KAYNE ANDERSON ENERGY INFRASTRUCTURE FUND INC	KYN UN Equity	US	USD	4.71%
BLACKROCK HEALTH SCI TR II	BMEZ UN Equity	US	USD	4.51%
NUVEEN FLOATING RATE INCOME FUND	JFR UN Equity	US	USD	3.22%
VIRTUS DIVIDEND INTEREST & PREMIUM STRATEGY FUND	NFJ UN Equity	US	USD	3.12%
GENERAL AMERICAN INVESTORS CO INC	GAM UN Equity	US	USD	2.97%

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