

# FACTSHEET - AS OF 06-Apr-2026

## 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             | 1370.08                                  |
| 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       | 360              |                        |  |

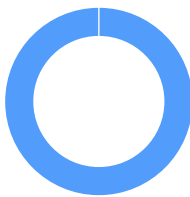
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -3.63%  | -2.63%  | 1.29%   | 19.74%          | -0.60%  | 35.78%          |
| Performance (p.a.) |         |         |         |                 |         | 11.66%          |
| Volatility (p.a.)  | 19.37%  | 16.84%  | 13.43%  | 10.36%          | 16.59%  | 10.17%          |
| High               | 1428.22 | 1482.21 | 1482.21 | 1482.21         | 1482.21 | 1482.21         |
| Low                | 1325.42 | 1325.42 | 1307.20 | 1144.26         | 1325.42 | 913.85          |
| Sharpe Ratio*      | -2.06   | -0.83   | -0.08   | 1.58            | -0.36   | 0.79            |
| Max. Drawdown      | -7.20%  | -10.58% | -10.58% | -10.58%         | -10.58% | -12.15%         |
| VaR 95 \ 99        |         |         |         | -16.6% \ -34.0% |         | -15.3% \ -34.0% |
| CVaR 95 \ 99       |         |         |         | -27.4% \ -48.8% |         | -25.5% \ -50.0% |

\* 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).

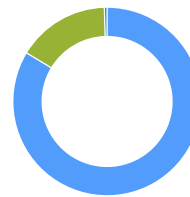
## COMPOSITION BY CURRENCIES

- USD 100.0%



## COMPOSITION BY COUNTRIES

- US 83.6%
- CA 15.9%
- BM 0.5%



## TOP COMPONENTS AS OF 06-Apr-2026

| Company  | Ticker         | Country | Currency | Index Weight (%) |
|--|----------------|---------|----------|------------------|
| SPROTT PHYSICAL GOLD TRUST                     | PHYS UP Equity | CA      | USD      | 6.52%            |
| SPROTT PHYSICAL SILVER TRUST USD               | PSLV UP Equity | CA      | USD      | 5.63%            |
| SPROTT PHYSICAL GOLD AND SILVER                | CEF UP Equity  | CA      | USD      | 3.54%            |
| PIMCO DYNAMIC INCOME FUND                      | PDI UN Equity  | US      | USD      | 2.57%            |
| DNP SELECT INCOME FUND INC                     | DNP UN Equity  | US      | USD      | 1.51%            |
| REAVES UTIL INCOME FD                          | UTG UA Equity  | US      | USD      | 1.38%            |
| NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND  | NEA UN Equity  | US      | USD      | 1.30%            |
| CALAMOS STRAT TOT RETURN FD                    | CSQ UW Equity  | US      | USD      | 1.10%            |
| ADAMS DIVERSIFIED EQUITY FUN                   | ADX UN Equity  | US      | USD      | 1.07%            |
| NUVEEN PREFERRED AND INCOME OPPORTUNITIES FUND | JPC UN Equity  | US      | USD      | 1.07%            |

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