

FACTSHEET - AS OF 06-Apr-2026

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	335.55
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	48		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.87%	-1.51%	0.40%	23.01%	-0.20%	235.55%
Performance (p.a.)						7.03%
Volatility (p.a.)	18.17%	12.79%	10.94%	9.69%	12.55%	16.21%
High	338.99	350.92	350.92	350.92	350.92	350.92
Low	322.86	322.86	322.29	269.13	322.86	46.56
Sharpe Ratio*	-0.76	-0.76	-0.26	2.04	-0.35	0.21
Max. Drawdown	-4.76%	-8.00%	-8.00%	-8.00%	-8.00%	-53.46%
VaR 95 \ 99				-16.0% \ -26.0%		-20.1% \ -45.1%
CVaR 95 \ 99				-22.4% \ -31.1%		-40.4% \ -88.3%

* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
GABELLI DIVIDEND & INCOME TR	GDV UN Equity	US	USD	7.05%
ROYCE VALUE TRUST	RVT UN Equity	US	USD	5.92%
EATON VANCE TAX-ADV DVD INC	EVT UN Equity	US	USD	5.32%
TRI CONTL CORP	TY UN Equity	US	USD	5.19%
LIBERTY ALL STAR EQUITY FUND	USA UN Equity	US	USD	4.79%
EATON VANCE TAX-MANAGED BUY-WRITE OPPORTUNITIES FUND	ETV UN Equity	US	USD	4.68%
BLACKROCK SCIENCE AND TECHNOLOGY TRUST II	BSTZ UN Equity	US	USD	4.59%
NUVEEN S&P500 DYN OVERWRT FD	SPXX UN Equity	US	USD	4.19%
GENERAL AMERICAN INVESTORS CO INC	GAM UN Equity	US	USD	4.07%
NUVEEN NAS100 DYN OVERWRT FD	QQX UW Equity	US	USD	4.01%

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