

CEFBXLX / S-NETWORK CEF BANK LOAN/LIMITED DURATION INDEX

Index fact sheet as of April 30, 2024

CEFBXLX Facts

Ticker

Price Return: CEFBLX
Total Return: CEFBLXTR
Net Total Return: CEFBLXNTR

Index Launch

January 13, 2014

Base Value

1,000 on December 31, 2008

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

The last business day of June and
December

Rebalancing Dates

The last business day of March,
June, September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 25

Company Size by Market
Capitalization (millions):

Average: \$443
Median: \$417
Largest: \$1,153
Smallest: \$119

Performance Data

3 Month: 1.7%
6 Month: 13.0%
YTD: 3.4%
1 Year: 14.3%
Annualized 3 Year: 2.6%
Annualized 5 Year: 4.7%
Annualized 10 Year: 4.9%
Standard Deviation: 12.2%
Sharpe Ratio: 0.41

Designed to serve as a benchmark for closed-end funds listed in the US that are principally engaged in asset management processes designed to produce taxable annual yield through investment in senior bank loans and other short duration instruments.

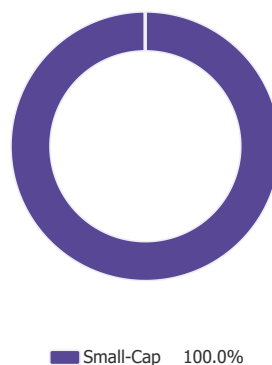
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Highland Income Fund		HFRO	8.2%
Nuveen Floating Rate Income Fund		JFR	8.1%
Nuveen Credit Strategies Income Fund		JQC	8.1%
Eaton Vance Limited Duration Income Fund		EVV	7.8%
Western Asset Emerging Markets Debt Fund		EMD	6.8%
PGIM Global High Yield Fund Inc.		GHY	5.9%
PGIM High Yield Bond Fund Inc.		ISD	4.7%
Invesco Senior Income Trust		VVR	4.2%
PIMCO Income Strategy Fund II		PFN	4.0%
Blackrock Floating Rate Income		FRA	4.0%
Total:			61.7%

Market Capitalization



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