

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

Index fact sheet as of March 28, 2024

CEFBLX 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: \$455
Median: \$432
Largest: \$1,170
Smallest: \$120

Performance Data

3 Month: 5.6%
6 Month: 11.7%
YTD: 5.6%
1 Year: 17.4%
Annualized 3 Year: 4.0%
Annualized 5 Year: 5.7%
Annualized 10 Year: 5.2%
Standard Deviation: 12.2%
Sharpe Ratio: 0.44

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.

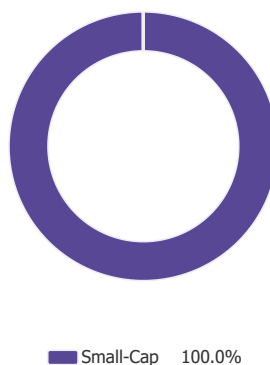
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Nuveen Floating Rate Income Fund		JFR	8.4%
Eaton Vance Limited Duration Income Fund		EVV	7.9%
Nuveen Credit Strategies Income Fund		JQC	7.8%
Highland Income Fund		HFRO	6.7%
Western Asset Emerging Markets Debt Fund		EMD	5.7%
Invesco Senior Income Trust		VVR	5.4%
PGIM Global High Yield Fund Inc.		GHY	4.9%
PIMCO Income Strategy Fund II		PFN	4.8%
Blackrock Floating Rate Income		FRA	4.4%
Blackrock Debt Str		DSU	4.4%
Total:			60.4%

Market Capitalization



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