

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

Index fact sheet as of December 31, 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

### 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 25

Company Size by Market Capitalization (millions):

Average: \$454  
Median: \$374  
Largest: \$1,196  
Smallest: \$120

## Performance Data

3 Month: -0.6%  
6 Month: 5.9%  
YTD: 12.5%  
1 Year: 12.5%  
Annualized 3 Year: 3.1%  
Annualized 5 Year: 5.0%  
Annualized 10 Year: 6.1%  
Standard Deviation: 12.3%  
Sharpe Ratio: 0.48

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.

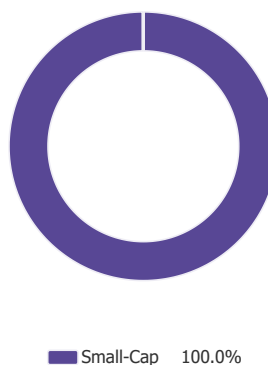
## Performance of \$1,000 invested



## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Nuveen Floating Rate Income Fund		JFR	8.3%
Eaton Vance Limited Duration Income Fund		EVV	7.7%
Nuveen Credit Strategies Income Fund		JQC	7.1%
Western Asset Emerging Markets Debt Fund		EMD	7.1%
Highland Income Fund		HFRO	6.8%
PGIM Global High Yield Fund Inc.		GHY	5.7%
BlackRock Multi-Sector Income Trust		BIT	4.4%
PIMCO Income Strategy Fund II		PFN	4.3%
PGIM High Yield Bond Fund Inc.		ISD	4.1%
Invesco Senior Income Trust		VVR	4.0%
<b>Total:</b>			<b>59.6%</b>

## Market Capitalization



VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions. VettaFi owns and administers S-Network Global indexes.

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