

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

Index fact sheet as of June 30, 2026

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 Currency

USD

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: 24

Company Size by Market
Capitalization (millions):

Average: \$463
Median: \$392
Largest: \$1,235
Smallest: \$138

Performance Data

3 Month: 5.2%
6 Month: 2.3%
YTD: 2.3%
1 Year: 4.7%
Annualized 3 Year: 10.2%
Annualized 5 Year: 4.2%
Annualized 10 Year: 6.5%
Standard Deviation: 11.9%
Sharpe Ratio: 0.47

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.

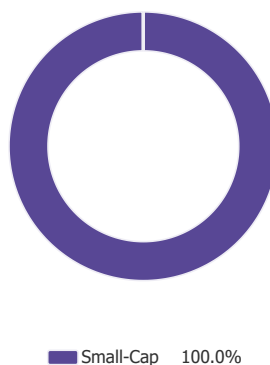
Performance of \$1,000 invested



Top Constituents

Company Name	Sector	Ticker	Index Weight
Highland Income Fund		HFRO	8.6%
Nuveen Floating Rate Income Fund		JFR	7.3%
Eaton Vance Ltd Duration Income Fund		EVV	7.1%
Nuveen Credit Strategies Income Fund		JQC	7.1%
BlackRock Multi-Sector Income Trust		BIT	5.9%
Western Asset Emerging Markets Debt Fund		EMD	5.1%
Invesco Senior Income Trust		VVR	4.8%
PIMCO Income Strategy Fund II		PFN	4.7%
PGIM Global High Yield Fund Inc.		GHY	4.5%
Blackrock Debt Str		DSU	4.0%
Total:			59.1%

Market Capitalization



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