

# Palmer Square CLO Indices Statistics - Rebalance and Constituents



Palmer Square CLO Senior Debt Index (CLOSE)  
Palmer Square CLO Debt Index (CLODI)

**April 29, 2022**

## Overview:

The Palmer Square CLO Senior Debt Index (ticker: CLOSE) and Palmer Square CLO Debt Index (ticker: CLODI) seek to reflect the investable universe for U.S. dollar denominated collateralized loan obligations (“CLOs”). CLOSE is comprised of original rated AAA and AA debt issued after January 1, 2009 subject to certain inclusion criteria, and CLODI is comprised of original rated A, BBB, and BB debt issued after January 1, 2009 subject to certain inclusion criteria. Please contact Palmer Square for more information on the methodology and inclusion criteria.

## Index Constituents and Guidelines:

Both indices are comprised solely of cash and arbitrage CLOs backed by broadly syndicated leveraged loans. CLOs that do not fit these criteria include Middle-Market CLOs, ABS CDOs, Emerging Market CLOs, and Balance Sheet CLOs. Please contact Palmer Square for more information on the methodology and inclusion criteria.

## Index Monthly Returns:

|       | Index Level | MoM Change | Price Return | Interest Return |
|-------|-------------|------------|--------------|-----------------|
| CLOSE | 118.11      | -0.12%     | -0.26%       | 0.14%           |
| CLODI | 141.46      | -0.31%     | -0.65%       | 0.34%           |

## Index Statistics:

|       | # of CUSIPs | Par Amount (\$bn) | Market Value (%) |
|-------|-------------|-------------------|------------------|
| CLOSE | 571         | 131.46            | 100%             |
| AAA   | 285         | 111.08            | 84.6%            |
| AA    | 286         | 20.38             | 15.4%            |

|       | # of CUSIPs | Par Amount (\$bn) | Market Value (%) |
|-------|-------------|-------------------|------------------|
| CLODI | 862         | 29.61             | 100%             |
| A     | 287         | 10.94             | 37.4%            |
| BBB   | 287         | 10.77             | 36.5%            |
| BB    | 288         | 7.90              | 26.1%            |

|       | Price | MoM Change | DM (Libor) | MoM Change | DM (SOFR) | MoM Change | WAL  | MoM Change | Yield | MoM Change | Current Yield | MoM Change |
|-------|-------|------------|------------|------------|-----------|------------|------|------------|-------|------------|---------------|------------|
| CLOSE | 99.07 | -0.22      | 145        | 6          | 170       | 11         | 3.91 | -0.16      | 4.42% | 0.58%      | 2.19%         | 0.71%      |
| AAA   | 99.17 | -0.22      | 136        | 6          | 161       | 11         | 3.61 | -0.13      | 4.34% | 0.58%      | 2.11%         | 0.71%      |
| AA    | 98.53 | -0.20      | 191        | 5          | 217       | 8          | 5.55 | -0.32      | 4.88% | 0.60%      | 2.64%         | 0.72%      |

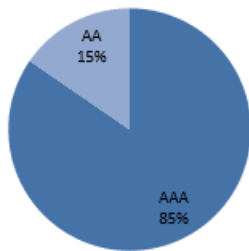
|       | Price | MoM Change | DM (Libor) | MoM Change | DM (SOFR) | MoM Change | WAL  | MoM Change | Yield  | MoM Change | Current Yield | MoM Change |
|-------|-------|------------|------------|------------|-----------|------------|------|------------|--------|------------|---------------|------------|
| CLODI | 96.81 | -0.49      | 412        | 9          | 437       | 13         | 6.72 | -0.07      | 7.10%  | 0.69%      | 4.67%         | 0.75%      |
| A     | 98.00 | -0.30      | 240        | 6          | 265       | 9          | 6.14 | -0.20      | 5.34%  | 0.65%      | 3.10%         | 0.74%      |
| BBB   | 97.11 | -0.55      | 362        | 10         | 387       | 14         | 6.81 | 0.06       | 6.56%  | 0.71%      | 4.23%         | 0.75%      |
| BB    | 94.70 | -0.67      | 729        | 14         | 754       | 17         | 7.44 | -0.05      | 10.36% | 0.73%      | 7.63%         | 0.80%      |

**Allocation By Rating/Vintage/Reinvestment End Date:**

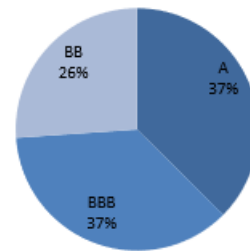
| CLOSE   | AAA     | AA      |
|---------|---------|---------|
| Vintage | 100.00% | 100.00% |
| 2013    | 0.84%   | 0.82%   |
| 2014    | 3.54%   | 3.62%   |
| 2015    | 4.09%   | 3.88%   |
| 2016    | 5.51%   | 6.07%   |
| 2017    | 18.26%  | 16.74%  |
| 2018    | 20.84%  | 19.22%  |
| 2019    | 11.98%  | 12.04%  |
| 2020    | 8.07%   | 8.53%   |
| 2021    | 21.48%  | 23.63%  |
| 2022    | 5.39%   | 5.44%   |

| CLODI   | A       | BBB     | BB      |
|---------|---------|---------|---------|
| Vintage | 100.00% | 100.00% | 100.00% |
| 2013    | 1.14%   | 0.70%   | 0.78%   |
| 2014    | 4.43%   | 3.92%   | 4.53%   |
| 2015    | 3.18%   | 3.32%   | 3.31%   |
| 2016    | 6.78%   | 6.83%   | 7.27%   |
| 2017    | 18.08%  | 18.18%  | 18.42%  |
| 2018    | 20.12%  | 20.77%  | 20.40%  |
| 2019    | 11.82%  | 11.77%  | 12.46%  |
| 2020    | 8.17%   | 7.95%   | 7.89%   |
| 2021    | 21.07%  | 21.37%  | 20.05%  |
| 2022    | 5.21%   | 5.19%   | 4.90%   |

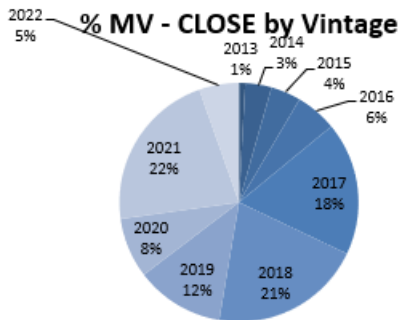
**% MV - CLOSE by Rating**



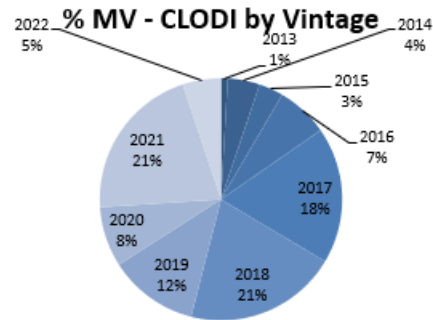
**% MV - CLODI by Rating**



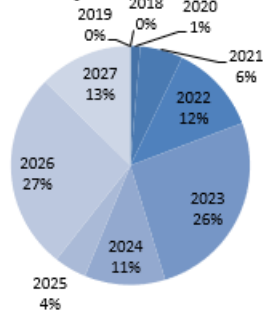
**% MV - CLOSE by Vintage**



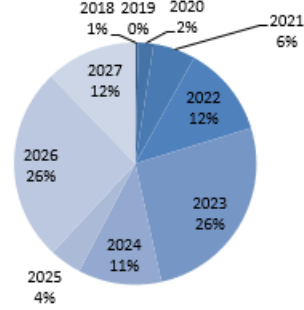
**% MV - CLODI by Vintage**



**% MV - CLOSE by Reinvestment End Date**



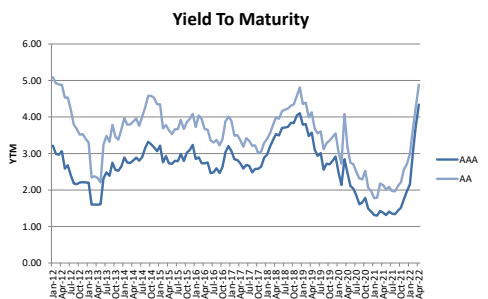
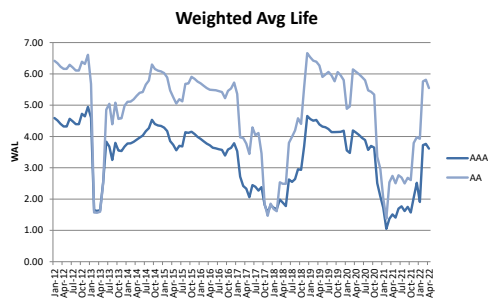
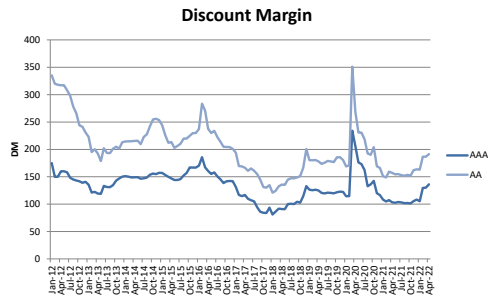
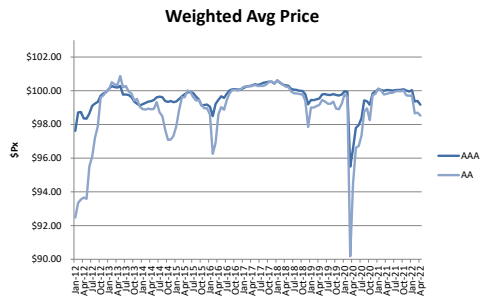
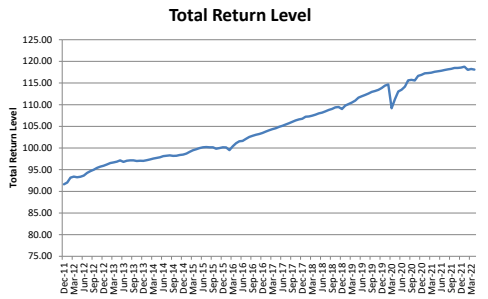
**% MV - CLODI by Reinvestment End Date**



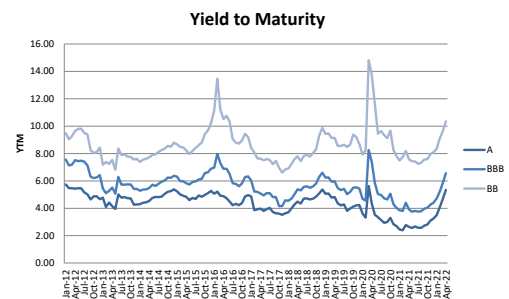
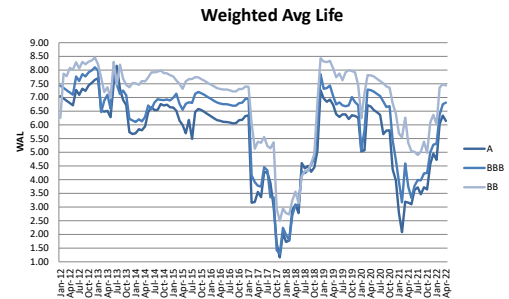
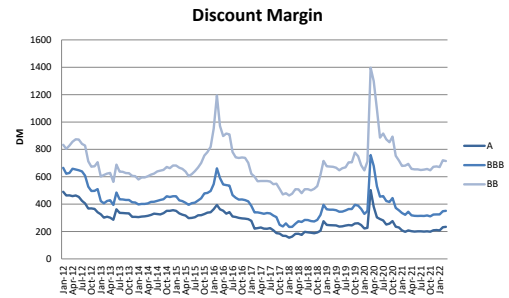
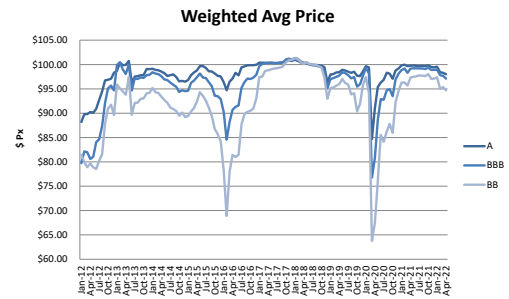
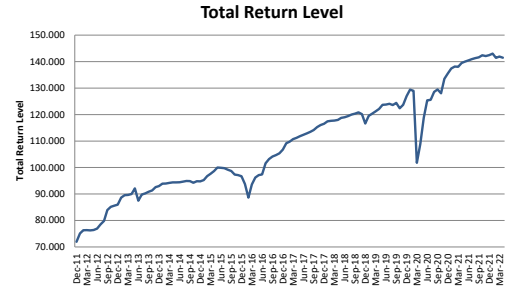
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

The numbers prior to June 1, 2015 are hypothetical/model data, calculated using a compilation of Thompson Reuters pricing and secondary market trade quotes. There are inherent limitations of showing data derived from the retroactive application of a model. Unlike actual performance, these results may not accurately reflect the effect of certain material economic or market factors, and therefore, results may be over or under-stated due to the impact of these factors. It is unknown what effects these factors might have had on Palmer Square Capital Management LLC's decision-making if it were actually calculating the Indices during the entire time period.

**CLOSE:**



**CLODI:**



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The numbers prior to June 1, 2015 are hypothetical/model data, calculated using a compilation of Thompson Reuters pricing and secondary market trade quotes. There are inherent limitations of showing data derived from the retroactive application of a model. Unlike actual performance, these results may not accurately reflect the effect of certain material economic or market factors, and therefore, results may be over or under-stated due to the impact of these factors. It is unknown what effects these factors might have had on Palmer Square Capital Management LLC's decision-making if it were actually calculating the Indices during the entire time period.

**Indices Constituents: Palmer Square Senior Debt Index (CLOSE)**

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| AGL 2020-3A A      | 00119MAA7 | 0.30%  | ARES 2016-41A BR   | 04016DAU9 | 0.05%  |
| AGL 2020-3A B1     | 00119MAC3 | 0.04%  | ARES 2017-43A AR   | 04016PAJ7 | 0.38%  |
| AGL 2020-5A A1R    | 00119TAF1 | 0.38%  | ARES 2017-43A BR   | 04016PAL2 | 0.08%  |
| AGL 2020-5A BR     | 00119TAK0 | 0.07%  | ARES 2017-44A A1R  | 04016NAM5 | 0.50%  |
| AGL 2021-12A A1    | 00120BAA8 | 0.28%  | ARES 2017-44A A3R1 | 04016NAR4 | 0.05%  |
| AGL 2021-12A B     | 00120BAE0 | 0.05%  | ARES 2017-46A A1   | 04016UAC1 | 0.26%  |
| AGL 2021-13A A1    | 00120JAA1 | 0.28%  | ARES 2017-46A B1   | 04016UAG2 | 0.03%  |
| AGL 2021-13A B     | 00120JAE3 | 0.06%  | ARES 2018-47A A1   | 04016VAA3 | 0.31%  |
| AIGIM 2021-1A A    | 00141YAA3 | 0.24%  | ARES 2018-47A B    | 04016VAE5 | 0.06%  |
| AIGIM 2021-1A B    | 00141YAC9 | 0.04%  | ARES 2018-50A AR   | 04018LAJ4 | 0.24%  |
| AIGIM 2021-3A A    | 00142QAA9 | 0.24%  | ARES 2018-50A BR   | 04018LAL9 | 0.04%  |
| AIGIM 2021-3A B    | 00142QAC5 | 0.05%  | ARES 2020-56A AR   | 04018NAN1 | 0.28%  |
| AIMCO 2020-11A AR  | 00140NAN0 | 0.29%  | ARES 2020-56A BR   | 04018NAQ4 | 0.06%  |
| AIMCO 2020-11A BR  | 00140NAQ3 | 0.05%  | ARES 2021-59A A    | 04018EAA9 | 0.29%  |
| ALINE 2018-1A A    | 016269AA0 | 0.25%  | ARES 2021-59A B1   | 04018EAC5 | 0.04%  |
| ALINE 2018-1A B    | 016269AB8 | 0.04%  | ARES 2021-62A A1   | 00192WAA5 | 0.28%  |
| ALLEG 2018-3A A    | 01750NAA7 | 0.27%  | ARES 2021-62A B    | 00192WAE7 | 0.05%  |
| ALLEG 2018-3A B1   | 01750NAC3 | 0.03%  | ATCLO 2018-12A A1  | 04942UAC0 | 0.23%  |
| ALLEG 2021-2A A1   | 01751AAC0 | 0.12%  | ATCLO 2018-12A B   | 04942UAG1 | 0.04%  |
| ALLEG 2021-2A B    | 01751AAE6 | 0.04%  | ATCLO 2019-13A A1L | BCC2IWPB9 | 0.17%  |
| ALM 2020-1A A1A1   | 00166FAC0 | 1.01%  | ATCLO 2019-13A BNR | 04942VBA1 | 0.03%  |
| ALM 2020-1A A2     | 00166FAG1 | 0.13%  | ATRM 13A A1        | 04966HAA4 | 0.40%  |
| ANCHC 2021-19A A   | 03328JAA5 | 0.23%  | ATRM 13A B         | 04966HAE6 | 0.08%  |
| ANCHC 2021-19A B1  | 03328JAC1 | 0.05%  | ATRM 14A A1        | 04965LAC2 | 0.35%  |
| APID 2016-25A A1R  | 03762YAF4 | 0.35%  | ATRM 14A B         | 04965LAJ7 | 0.07%  |
| APID 2016-25A A2R  | 03762YAH0 | 0.06%  | ATRM 15A A1        | 04965FAC5 | 0.46%  |
| APID 2017-28A A1A  | 03767CAA8 | 0.33%  | ATRM 15A B         | 04965FAG6 | 0.09%  |
| APID 2017-28A A2   | 03767CAC4 | 0.05%  | ATRM 9A AR2        | 55821CAA2 | 0.42%  |
| APID 2018-18A A1   | 03767NAC0 | 0.28%  | ATRM 9A BR2        | 55821CAC8 | 0.07%  |
| APID 2018-18A B    | 03767NAG1 | 0.05%  | AWPT 2021-14A A1   | 28623RAC2 | 0.23%  |
| APID 2018-29A A1A  | 03767MAC2 | 0.28%  | AWPT 2021-14A B    | 28623RAG3 | 0.04%  |
| APID 2018-29A A2   | 03767MAG3 | 0.05%  | BABSN 2018-3A A1   | 06760PAC5 | 0.24%  |
| APID 2019-31A A1R  | 03767VAG3 | 0.30%  | BABSN 2018-3A B1   | 06760PAG6 | 0.04%  |
| APID 2019-31A BR   | 03767VAL2 | 0.05%  | BABSN 2018-4X A1   | 06760XAA2 | 0.23%  |
| APID 2021-35A A    | 03768UAA7 | 0.24%  | BABSN 2018-4X B    | 06760XAE4 | 0.04%  |
| APID 2021-35A B    | 03768UAB5 | 0.05%  | BALLY 2021-18A A1  | 05875YAA4 | 0.26%  |
| APID XXXA A1A      | 03768CAC3 | 0.29%  | BALLY 2021-18A A2  | 05875YAC0 | 0.05%  |
| APID XXXA A2       | 03768CAG4 | 0.06%  | BARDT 2019-2A AR   | 06744NGB1 | 0.29%  |
| ARES 2015-2A AR2   | 04015GAP4 | 0.49%  | BARDT 2019-2A BR   | 06744NBJ5 | 0.05%  |
| ARES 2015-2A BR2   | 04015GAR0 | 0.09%  | BATLN 2017-11A AR  | 07132LAL3 | 0.30%  |
| ARES 2016-40A A1RR | 04016GBB3 | 0.29%  | BATLN 2017-11A BR  | 07132LAN9 | 0.07%  |
| ARES 2016-40A A3RR | 04016GBF4 | 0.06%  | BATLN 2018-12A A1  | 07133RAA3 | 0.27%  |
| ARES 2016-41A AR2  | 04016DAS4 | 0.29%  | BATLN 2018-12A B1  | 07133RAC9 | 0.03%  |

*Indices Constituents and their corresponding weights are subject to change and should not be considered a recommendation to buy or sell any security.*

**Indices Constituents: Palmer Square Senior Debt Index (CLOSE)**

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| BATLN 2019-14A AR  | 07090AAQ6 | 0.27%  | CBAM 2017-2A BR   | 12481KAU2 | 0.14%  |
| BATLN 2019-14A BR  | 07090AAS2 | 0.05%  | CBAM 2017-4A A    | 12481NAB8 | 0.49%  |
| BCC 2018-1A A1     | 05683LAA4 | 0.26%  | CBAM 2017-4A B2   | 12481NAD4 | 0.05%  |
| BCC 2018-1A B      | 05683LAE6 | 0.06%  | CBAM 2018-5A A    | 12481QAC9 | 0.49%  |
| BCC 2018-2A A1     | 05682VAA3 | 0.27%  | CBAM 2018-5A B1   | 12481QAE5 | 0.07%  |
| BCC 2018-2A B      | 05682VAE5 | 0.05%  | CBAM 2018-6A A1R  | 12481XAN0 | 0.47%  |
| BCC 2019-2A AR     | 05682LAJ6 | 0.24%  | CBAM 2018-6A B1R  | 12481XAS9 | 0.06%  |
| BCC 2019-2A BR     | 05682LAL1 | 0.05%  | CBAM 2019-9A A    | 14987VAA7 | 0.29%  |
| BCC 2019-4A A1R    | 05684AAN9 | 0.29%  | CBAM 2019-9A B1   | 14987VAC3 | 0.03%  |
| BCC 2019-4A BR     | 05684AAS8 | 0.05%  | CGMS 2012-3A A1A2 | 14312EAJ2 | 0.29%  |
| BCC 2021-4A A1     | 05685AAC2 | 0.29%  | CGMS 2012-3A A2A2 | 14312EAN3 | 0.02%  |
| BCC 2021-4A B      | 05685AAG3 | 0.05%  | CGMS 2014-1A A1R2 | 14310MAW7 | 0.33%  |
| BCC 2022-1A A1     | 05684UAA3 | 0.26%  | CGMS 2014-1A BR2  | 14310MBA4 | 0.06%  |
| BCC 2022-1A B      | 05684UAE5 | 0.05%  | CGMS 2015-1A AR3  | 14311DBN5 | 0.23%  |
| BCC 2022-2A A1     | 05682GAA6 | 0.29%  | CGMS 2015-1A BR3  | 14311DBQ8 | 0.05%  |
| BCC 2022-2A B      | 05682GAG3 | 0.05%  | CGMS 2017-2A A1R  | 14315JAQ2 | 0.27%  |
| BCHPK 2019-1A A1R  | 07355TAU6 | 0.37%  | CGMS 2017-2A A2R  | 14315JAU3 | 0.05%  |
| BCHPK 2019-1A B1R  | 07355TAY8 | 0.03%  | CGMS 2017-4A A1   | 14315BAA4 | 0.30%  |
| BLACK 2019-2A A1A  | 09204GAA7 | 0.24%  | CGMS 2017-4A A2   | 14315BAC0 | 0.05%  |
| BLACK 2019-2A A2   | 09204GAC3 | 0.04%  | CGMS 2018-2A A1   | 14317PAA1 | 0.29%  |
| BLUEM 2018-3A A1   | 09630AAC0 | 0.28%  | CGMS 2018-2A A2   | 14317PAC7 | 0.05%  |
| BLUEM 2018-3A B    | 09630AAG1 | 0.05%  | CGMS 2018-4A A1A  | 14315RAA9 | 0.28%  |
| BLUEM 2021-32A A   | 09631EAA5 | 0.24%  | CGMS 2018-4A A2   | 14315RAE1 | 0.05%  |
| BLUEM 2021-32A B   | 09631EAC1 | 0.05%  | CGMS 2019-1A A1AR | 14316BAL9 | 0.28%  |
| BOYCE 2022-1A A1   | 103228AA0 | 0.36%  | CGMS 2019-1A A2R  | 14316BAQ8 | 0.05%  |
| BOYCE 2022-1A B1   | 103228AE2 | 0.05%  | CGMS 2019-3A A1R  | 14314HAQ7 | 0.29%  |
| BSP 2017-11A A1R   | 08179CAN1 | 0.30%  | CGMS 2019-3A A2R  | 14314HAS3 | 0.05%  |
| BSP 2017-11A A2R   | 08179CAQ4 | 0.05%  | CGMS 2021-1A A1   | 14316MAA9 | 0.28%  |
| BSP 2017-12A A1R   | 08179HAE0 | 0.35%  | CGMS 2021-1A A2   | 14316MAC5 | 0.07%  |
| BSP 2017-12A A2R   | 08179HAG5 | 0.06%  | CGMS 2021-8A A    | 143120AA1 | 0.28%  |
| BSP 2019-17A AR    | 08182BAL2 | 0.24%  | CGMS 2021-8A B    | 143120AC7 | 0.07%  |
| BSP 2019-17A BR    | 08182BAN8 | 0.04%  | CIFC 2012-2RA A1  | 12551PAA0 | 0.17%  |
| BSP 2019-19A A     | 08182RAA1 | 0.25%  | CIFC 2012-2RA A2  | 12551PAC6 | 0.04%  |
| BSP 2019-19A B     | 08182RAC7 | 0.05%  | CIFC 2013-2A A1L2 | 12549BAY4 | 0.30%  |
| BSP 2021-23A A1    | 08186VAA8 | 0.26%  | CIFC 2013-2A A2L2 | 12549BBA5 | 0.06%  |
| BSP 2021-23A B1    | 08186VAE0 | 0.02%  | CIFC 2014-2RA A1  | 12548RAB0 | 0.39%  |
| BSP 2021-25A A1    | 08186YAA2 | 0.23%  | CIFC 2014-2RA A2  | 12548RAC8 | 0.07%  |
| BSP 2021-25A B     | 08186YAC8 | 0.04%  | CIFC 2014-3A A1R2 | 12549QBA2 | 0.33%  |
| CATSK 2017-1A A1AR | 149420AL5 | 0.47%  | CIFC 2014-3A BR2  | 12549QBE4 | 0.06%  |
| CATSK 2017-1A A2   | 149420AE1 | 0.06%  | CIFC 2017-1A AR   | 12551AAL9 | 0.37%  |
| CAVU 2021-3A A     | 89624GAA1 | 0.24%  | CIFC 2017-1A B    | 12551AAC9 | 0.07%  |
| CAVU 2021-3A B1    | 89624GAC7 | 0.03%  | CIFC 2017-4A A1R  | 12551JAL0 | 0.40%  |
| CBAM 2017-2A AR    | 12481KAS7 | 0.76%  |                   |           |        |

*Indices Constituents and their corresponding weights are subject to change and should not be considered a recommendation to buy or sell any security.*

**Indices Constituents: Palmer Square Senior Debt Index (CLOSE)**

| Bloomberg Ticker    | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|---------------------|-----------|--------|-------------------|-----------|--------|
| CIFC 2017-4A A2R    | 12551JAN6 | 0.07%  | DRSLF 2022-98A B1 | 26248AAC8 | 0.04%  |
| CIFC 2018-1A A      | 12551RAA6 | 0.50%  | ELM12 2021-5A A   | 29002YAA0 | 0.28%  |
| CIFC 2018-1A B      | 12551RAC2 | 0.08%  | ELM12 2021-5A B   | 29002YAC6 | 0.06%  |
| CIFC 2018-2A A1     | 17180WAA3 | 0.40%  | ELM14 2022-1A A   | 29003WAA3 | 0.32%  |
| CIFC 2018-2A A2     | 17180WAC9 | 0.06%  | ELM14 2022-1A B   | 29003WAC9 | 0.06%  |
| CIFC 2019-1A AR     | 12553DAJ6 | 0.30%  | ELM16 2022-3A A   | 29002UAA8 | 0.37%  |
| CIFC 2019-1A BR     | 12553DAL1 | 0.05%  | ELM16 2022-3A B   | 29002UAC4 | 0.07%  |
| CIFC 2019-4A A1R    | 17182XAL5 | 0.24%  | ELMW7 2020-4A A   | 29002QAA7 | 0.23%  |
| CIFC 2019-4A A2R    | 17182XAQ4 | 0.04%  | ELMW7 2020-4A B   | 29002QAC3 | 0.06%  |
| CIFC 2021-3A A      | 12564DAA2 | 0.28%  | ELMW8 2021-1A A1  | 29003EAA3 | 0.44%  |
| CIFC 2021-3A B      | 12564DAC8 | 0.06%  | ELMW8 2021-1A B1  | 29003EAC9 | 0.08%  |
| CIFC 2021-7A A1     | 12567HAC6 | 0.20%  | FCBSL 2017-2A A   | 34961PAA8 | 0.29%  |
| CIFC 2021-7A B      | 12567HAE2 | 0.07%  | FCBSL 2017-2A B1  | 34961PAC4 | 0.03%  |
| CIFC 2022-1A A      | 12570LAA6 | 0.25%  | FCBSL 2021-2A A   | 34963DAA3 | 0.24%  |
| CIFC 2022-1A B      | 12570LAC2 | 0.05%  | FCBSL 2021-2A B   | 34963DAC9 | 0.06%  |
| CIFC 2022-2A A1     | 12567MAA9 | 0.18%  | FCBSL 2021-4A A   | 34963DAJ4 | 0.27%  |
| CIFC 2022-2A B      | 12567MAE1 | 0.04%  | FCBSL 2021-4A B1  | 34963DAL9 | 0.04%  |
| COOK 2018-1A A1     | 21623PAA5 | 0.46%  | FLAT 2021-1A A1   | 33883PAC1 | 0.23%  |
| COOK 2018-1A B      | 21623PAE7 | 0.07%  | FLAT 2021-1A B    | 33883PAE7 | 0.05%  |
| DRSLF 2016-43A AR2  | 26245CBE2 | 0.32%  | GCSL 2020-48A A1  | 38177DAA6 | 0.26%  |
| DRSLF 2016-43A B1R2 | 26245CBG7 | 0.04%  | GCSL 2020-48A B1  | 38177DAG3 | 0.04%  |
| DRSLF 2016-45A A1R  | 26244MAL6 | 0.31%  | GCSL 2021-55A A   | 38178LAA7 | 0.26%  |
| DRSLF 2016-45A BR   | 26244MAQ5 | 0.06%  | GCSL 2021-55A B   | 38178LAC3 | 0.06%  |
| DRSLF 2017-47A A1R  | 26245EAJ8 | 0.33%  | GILBT 2017-1A A   | 375415AA4 | 0.50%  |
| DRSLF 2017-47A BR   | 26245EAN9 | 0.04%  | GILBT 2017-1A B   | 375415AC0 | 0.08%  |
| DRSLF 2017-49A AR   | 26244QAN3 | 0.29%  | GLD10 2015-10A AR | 38137PAQ3 | 0.33%  |
| DRSLF 2017-49A BR   | 26244QAQ6 | 0.06%  | GLD10 2015-10A BR | 38137PAU4 | 0.04%  |
| DRSLF 2017-53A A    | 26243EAA9 | 0.30%  | GLM 2017-1A A1L   | GOLIIQZH0 | 0.05%  |
| DRSLF 2017-53A B    | 26243EAB7 | 0.05%  | GLM 2017-1A B1R2  | 38136FBJ1 | 0.04%  |
| DRSLF 2018-64A A    | 26251LAC8 | 0.30%  | GLM 2017-2A AR    | 38136MAU2 | 0.36%  |
| DRSLF 2018-64A B    | 26251LAE4 | 0.05%  | GLM 2017-2A BR    | 38136MAW8 | 0.04%  |
| DRSLF 2019-68A AR   | 26252QAJ1 | 0.24%  | GLM 2018-3A A     | 38138BAC4 | 0.33%  |
| DRSLF 2019-68A BR   | 26252QAL6 | 0.05%  | GLM 2018-3A B1    | 38138BAG5 | 0.03%  |
| DRSLF 2020-86A A1R  | 26245XAL1 | 0.29%  | GLM 2019-4A AR    | 38137YAN1 | 0.18%  |
| DRSLF 2020-86A BR   | 26245XAQ0 | 0.05%  | GLM 2019-4A BR    | 38137YAS0 | 0.05%  |
| DRSLF 2021-92A A    | 262488AA7 | 0.29%  | GLM 2019-5A AR    | 38138DAN6 | 0.10%  |
| DRSLF 2021-92A B    | 262488AC3 | 0.05%  | GLM 2019-5A BR    | 38138DAQ9 | 0.05%  |
| DRSLF 2021-95A A    | 262487AA9 | 0.29%  | GLM 2020-7A AR    | 38138LAL2 | 0.12%  |
| DRSLF 2021-95A B    | 262487AC5 | 0.05%  | GLM 2020-7A BR    | 38138LAN8 | 0.05%  |
| DRSLF 2022-97A A    | 26248XAA2 | 0.25%  | GLM 2021-11A A    | 38138KAC4 | 0.31%  |
| DRSLF 2022-97A B    | 26248XAC8 | 0.05%  | GLM 2021-11A B    | 38138KAE0 | 0.07%  |
| DRSLF 2022-98A A    | 26248AAA2 | 0.27%  | GLM 2021-9A A     | 38138JAC7 | 0.35%  |

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**Indices Constituents: Palmer Square Senior Debt Index (CLOSE)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|-------------------|-----------|--------|--------------------|-----------|--------|
| GLM 2021-9A B     | 38138JAE3 | 0.06%  | LCM 35A B          | 50202QAE3 | 0.04%  |
| GRNPK 2018-1A A2  | 39729RAB4 | 0.35%  | MAGNE 2012-7A A1R2 | 55951PBA4 | 0.30%  |
| GRNPK 2018-1A B   | 39729RAC2 | 0.10%  | MAGNE 2012-7A A2R2 | 55951PBC0 | 0.05%  |
| HLM 13A-18 A1     | 40437LAC6 | 0.23%  | MAGNE 2019-22A A1R | 55954HAL6 | 0.32%  |
| HLM 13A-18 B      | 40437LAG7 | 0.04%  | MAGNE 2019-22A BR  | 55954HAN2 | 0.06%  |
| HLM 2021-16A A1   | 40440XAA9 | 0.23%  | MAGNE 2019-24A AR  | 55954WAL3 | 0.30%  |
| HLM 2021-16A B    | 40440XAC5 | 0.05%  | MAGNE 2019-24A BR  | 55954WAN9 | 0.06%  |
| ICG 2021-1A A1    | 449303AA4 | 0.19%  | MAGNE 2020-27A AR  | 55955EAL2 | 0.24%  |
| ICG 2021-1A B     | 449303AE6 | 0.04%  | MAGNE 2020-27A BR  | 55955EAN8 | 0.05%  |
| INVCO 2021-2A A   | 46149MAA4 | 0.24%  | MAGNE 2021-29A A   | 55955KAA2 | 0.27%  |
| INVCO 2021-2A B   | 46149MAC0 | 0.05%  | MAGNE 2021-29A B   | 55955KAC8 | 0.05%  |
| INVCO 2021-3A A   | 46146JAA4 | 0.24%  | MCLO 2017-10A A1AR | 56578JAL6 | 0.23%  |
| INVCO 2021-3A B   | 46146JAC0 | 0.05%  | MCLO 2017-10A A2   | 56578JAE2 | 0.05%  |
| INVCO 2022-1A A   | 460988AA6 | 0.30%  | MCLO 2017-9A A1AR  | 56577PAL3 | 0.18%  |
| INVCO 2022-1A B   | 460988AC2 | 0.06%  | MCLO 2017-9A A2    | 56577PAE9 | 0.06%  |
| JTWN 2018-6RA A1  | 47047LAA7 | 0.37%  | MCLO 2018-11A A1   | 56577QAA5 | 0.27%  |
| JTWN 2018-6RA A2A | 47047LAC3 | 0.04%  | MCLO 2018-11A A2   | 56577QAC1 | 0.04%  |
| KAYNE 2020-7A A1  | 48661CAA0 | 0.29%  | MDPK 2015-17A AR2  | 55818YBN0 | 0.39%  |
| KAYNE 2020-7A B1  | 48661CAC6 | 0.05%  | MDPK 2015-17A BR2  | 55818YBS9 | 0.07%  |
| KKR 16 A1R2       | 48251BAW0 | 0.34%  | MDPK 2015-18A ARR  | 55819BAW0 | 0.37%  |
| KKR 16 A2R2       | 48251BAY6 | 0.07%  | MDPK 2015-18A BR   | 55819BAN0 | 0.06%  |
| KKR 18 AR         | 48251JAL7 | 0.34%  | MDPK 2016-21A A2RR | 55820JBG4 | 0.07%  |
| KKR 18 BR         | 48251JAN3 | 0.06%  | MDPK 2016-21A AARR | 55820JBC3 | 0.37%  |
| KKR 20 A          | 48251TAA9 | 0.29%  | MDPK 2016-22A A1R  | 55819XAY8 | 0.38%  |
| KKR 20 B          | 48251TAB7 | 0.05%  | MDPK 2016-22A BR   | 55819XBC5 | 0.07%  |
| KKR 2022-41A A1   | 48255PAA3 | 0.19%  | MDPK 2017-23A AR   | 55820TAJ7 | 0.37%  |
| KKR 2022-41A B    | 48255PAC9 | 0.05%  | MDPK 2017-23A BR   | 55820TAL2 | 0.08%  |
| KKR 21 A          | 48252KAA7 | 0.30%  | MDPK 2018-27A A1A  | 55820YAA5 | 0.36%  |
| KKR 21 B          | 48252KAC3 | 0.05%  | MDPK 2018-27A A2   | 55820YAC1 | 0.08%  |
| KKR 22A A         | 48252WAA1 | 0.30%  | MDPK 2018-28A A1   | 55821AAA6 | 0.31%  |
| KKR 22A B         | 48252WAC7 | 0.05%  | MDPK 2018-28A B    | 55821AAE8 | 0.05%  |
| KKR 31A A1        | 48254NAA9 | 0.27%  | MDPK 2018-30A A    | 55821TAA5 | 0.37%  |
| KKR 31A B         | 48254NAE1 | 0.06%  | MDPK 2018-30A B    | 55821TAC1 | 0.05%  |
| LCM 16A A1AR      | 50181GBA7 | 0.20%  | MDPK 2018-32A A1R  | 55817AAN4 | 0.37%  |
| LCM 16A BR2       | 50181GBG4 | 0.07%  | MDPK 2018-32A BR   | 55817AAS3 | 0.07%  |
| LCM 24A AR        | 50188YAE4 | 0.30%  | MDPK 2019-33A AR   | 55819JAN3 | 0.38%  |
| LCM 24A BR        | 50188YAG9 | 0.05%  | MDPK 2019-33A BR   | 55819JAG6 | 0.09%  |
| LCM 26A A1        | 50200FAC3 | 0.28%  | MDPK 2020-46A AR   | 55822AAL1 | 0.32%  |
| LCM 26A B         | 50200FAE9 | 0.05%  | MDPK 2020-46A B1R  | 55822AAN7 | 0.08%  |
| LCM 34A A1        | 50203CAA1 | 0.23%  | MDPK 2021-48A A    | 55821UAA2 | 0.42%  |
| LCM 34A B         | 50203CAE3 | 0.05%  | MDPK 2021-48A B    | 55821UAC8 | 0.08%  |
| LCM 35A A1        | 50202QAA1 | 0.23%  | MDPK 2021-59A A    | 55822EAA7 | 0.33%  |

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**Indices Constituents: Palmer Square Senior Debt Index (CLOSE)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|-------------------|-----------|--------|--------------------|-----------|--------|
| MDPK 2021-59A B   | 55822EAC3 | 0.07%  | OAKC 2021-16A B    | 67115LAC8 | 0.06%  |
| MDPK 2022-53A A   | 558189AA4 | 0.32%  | OAKCL 2019-3A A1R  | 67400EAN4 | 0.35%  |
| MDPK 2022-53A B   | 558189AC0 | 0.06%  | OAKCL 2019-3A BR   | 67400EAS3 | 0.06%  |
| MIDO 2017-7A A1R  | 59801WAM8 | 0.27%  | OAKCL 2019-4A A1R  | 67402CAQ9 | 0.36%  |
| MIDO 2017-7A BR   | 59801WAR7 | 0.04%  | OAKCL 2019-4A BR   | 67402CAU0 | 0.06%  |
| MP23 2021-4A A1   | 56607TAA3 | 0.23%  | OCP 2014-6A A1R    | 67106BAQ0 | 0.46%  |
| MP23 2021-4A B1   | 56607TAE5 | 0.03%  | OCP 2014-6A A2R    | 67106BAR8 | 0.10%  |
| NCC 2018-IIA A    | 63152PAA6 | 0.29%  | OCP 2017-13A A1AR  | 67097LAH9 | 0.29%  |
| NCC 2018-IIA B    | 63152PAC2 | 0.05%  | OCP 2017-13A A2R   | 67097LAM8 | 0.04%  |
| NEUB 2019-32A AR  | 64132DAJ7 | 0.28%  | OCP 2017-14A A1A   | 67097QAA3 | 0.27%  |
| NEUB 2019-32A BR  | 64132DAL2 | 0.06%  | OCP 2017-14A A2    | 67097QAE5 | 0.05%  |
| NEUB 2019-33A AR  | 64132TAJ2 | 0.28%  | OCP 2018-15A A1    | 67112KAA7 | 0.28%  |
| NEUB 2019-33A BR  | 64132TAL7 | 0.06%  | OCP 2018-15A A3    | 67112KAC3 | 0.05%  |
| NEUB 2020-36A A1R | 64133KAU5 | 0.22%  | OCP 2021-22A A     | 67117TAA3 | 0.26%  |
| NEUB 2020-36A BR  | 64133KAL5 | 0.05%  | OCP 2021-22A B1    | 67117TAC9 | 0.04%  |
| NEUB 2020-39A A1  | 64134GAA7 | 0.23%  | OCT14 2012-1A A2RR | 67590ABT8 | 0.05%  |
| NEUB 2020-39A B   | 64134GAE9 | 0.05%  | OCT14 2012-1A AARR | 67590ABP6 | 0.32%  |
| NEUB 2021-43A A   | 64134AAA0 | 0.28%  | OCT21 2014-1A A2R3 | 67590QBM8 | 0.06%  |
| NEUB 2021-43A B   | 64134AAC6 | 0.07%  | OCT21 2014-1A AAR3 | 67590QBK2 | 0.34%  |
| NEUB 2021-46A A   | 64134QAA5 | 0.28%  | OCT24 2015-1A A15  | 67573ABS1 | 0.40%  |
| NEUB 2021-46A B   | 64134QAC1 | 0.06%  | OCT24 2015-1A B5   | 67573ABW2 | 0.07%  |
| NEUB 2022-47A A   | 64135DAA3 | 0.30%  | OCT28 2016-1A A1R  | 67591EAQ6 | 0.33%  |
| NEUB 2022-47A B   | 64135DAC9 | 0.06%  | OCT28 2016-1A BR   | 67591EAU7 | 0.06%  |
| NEUB 2022-48A A1  | 64135GAA6 | 0.29%  | OCT37 2018-2A A1A  | 67591VAA3 | 0.27%  |
| NEUB 2022-48A B   | 64135GAE8 | 0.06%  | OCT37 2018-2A A2   | 67591VAE5 | 0.06%  |
| OAKC 2012-7A AR3  | 67102QAV0 | 0.10%  | OCT38 2018-1A A1   | 67591YAA7 | 0.29%  |
| OAKC 2012-7A BR3  | 67102QAZ1 | 0.02%  | OCT38 2018-1A A3A  | 67591YAE9 | 0.03%  |
| OAKC 2014-10RA AR | 67707CAQ1 | 0.28%  | OCT40 2019-1A A1R  | 67592BAL2 | 0.29%  |
| OAKC 2014-10RA BR | 67707CAS7 | 0.06%  | OCT40 2019-1A BR   | 67592BAN8 | 0.05%  |
| OAKC 2015-12A A1R | 67109YAL8 | 0.26%  | OCT45 2019-1A A1R  | 67577MAN3 | 0.32%  |
| OAKC 2015-12A BR  | 67109YAQ7 | 0.05%  | OCT45 2019-1A BR   | 67577MAQ6 | 0.06%  |
| OAKC 2019-3A AR   | 67112RAS3 | 0.33%  | OCT46 2020-2A AR   | 67577VAL7 | 0.24%  |
| OAKC 2019-3A BR   | 67112RAU8 | 0.07%  | OCT46 2020-2A BR   | 67577VAN3 | 0.05%  |
| OAKC 2019-4A AR   | 67098DAS2 | 0.28%  | OCT51 2021-1A A    | 67578JAA7 | 0.24%  |
| OAKC 2019-4A BR   | 67098DAU7 | 0.06%  | OCT51 2021-1A B    | 67578JAC3 | 0.05%  |
| OAKC 2020-5A A1   | 67113GAC1 | 0.29%  | OHALF 2015-1A AR3  | 67109BDC5 | 0.30%  |
| OAKC 2020-5A B    | 67113GAG2 | 0.05%  | OHALF 2015-1A BR3  | 67109BDE1 | 0.07%  |
| OAKC 2020-7A AR   | 67098WAN1 | 0.26%  | OZLM 2017-19A A1AR | 67112CAL1 | 0.22%  |
| OAKC 2020-7A BR   | 67098WAQ4 | 0.06%  | OZLM 2017-19A A2AR | 67112CAN7 | 0.04%  |
| OAKC 2021-10A A   | 67707LAC2 | 0.13%  | PCEPK 2021-1A A    | 70470MAC9 | 0.30%  |
| OAKC 2021-10A B   | 67707LAG3 | 0.07%  | PCEPK 2021-1A B1   | 70470MAE5 | 0.07%  |
| OAKC 2021-16A A   | 67115LAA2 | 0.28%  | PLMRS 2021-3A A1   | 69688FAA8 | 0.37%  |

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**Indices Constituents: Palmer Square Senior Debt Index (CLOSE)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|-------------------|-----------|--------|--------------------|-----------|--------|
| PLMRS 2021-3A B   | 69688FAJ9 | 0.07%  | SNDPT 2014-2RA B   | 83613WAC8 | 0.05%  |
| PLMRS 2021-4A A   | 69702EAA3 | 0.37%  | SNDPT 2016-2A AR2  | 83610CAW1 | 0.25%  |
| PLMRS 2021-4A B   | 69702EAC9 | 0.07%  | SNDPT 2016-2A BR2  | 83610CAY7 | 0.06%  |
| PSTAT 2020-1A A1  | 69701EAA4 | 0.14%  | SNDPT 2016-3A AR2  | 83609NAN0 | 0.25%  |
| PSTAT 2020-1A A2  | 69701EAC0 | 0.07%  | SNDPT 2016-3A B1R  | 83609NAQ3 | 0.04%  |
| PSTAT 2021-3A A1  | 69702BAA9 | 0.43%  | SNDPT 2017-2A AR   | 83610KAJ2 | 0.40%  |
| PSTAT 2021-3A A2  | 69702BAC5 | 0.09%  | SNDPT 2017-2A BR   | 83610KAL7 | 0.07%  |
| PSTAT 2021-4A A1  | 69702HAA6 | 0.48%  | SNDPT 2017-3A A1R  | 83611GAL5 | 0.40%  |
| PSTAT 2021-4A A2  | 69702HAC2 | 0.09%  | SNDPT 2017-3A A2   | 83611GAC5 | 0.07%  |
| PSTAT 2022-1A A1  | 69701CAA8 | 0.39%  | SNDPT 2017-4A A1   | 83609TAA5 | 0.40%  |
| PSTAT 2022-1A A2  | 69701CAC4 | 0.07%  | SNDPT 2017-4A A2A  | 83609TAC1 | 0.05%  |
| REG13 2018-2A A1  | 75888FAC9 | 0.28%  | SNDPT 2018-2A A    | 83611JAA3 | 0.40%  |
| REG13 2018-2A A2  | 75888FAE5 | 0.05%  | SNDPT 2018-2A B    | 83611JAC9 | 0.07%  |
| REG14 2018-3A A   | 75888MAE0 | 0.34%  | SNDPT 2019-1A AR   | 83611KAL6 | 0.23%  |
| REG14 2018-3A B   | 75888MAG5 | 0.05%  | SNDPT 2019-1A BR   | 83611KAN2 | 0.06%  |
| REG15 2018-4A A1  | 75888RAC3 | 0.30%  | SNDPT 2020-2A AR   | 83611VAS7 | 0.24%  |
| REG15 2018-4A A2  | 75888RAE9 | 0.05%  | SNDPT 2020-2A B1R  | 83611VAU2 | 0.04%  |
| REG16 2019-2A A1  | 75888TAA3 | 0.29%  | SNDPT 2020-3A A1   | 83615CAA4 | 0.23%  |
| REG16 2019-2A B   | 75888TAE5 | 0.05%  | SNDPT 2020-3A B    | 83615CAC0 | 0.05%  |
| REG18 2021-1A A1  | 75884EAA0 | 0.26%  | SNDPT 2021-3A A    | 83615PAA5 | 0.26%  |
| REG18 2021-1A B   | 75884EAC6 | 0.05%  | SNDPT 2021-3A B    | 83615PAC1 | 0.05%  |
| REG20 2021-2A A   | 75884YAA6 | 0.24%  | SNDPT 2021-4A A    | 83616AAC3 | 0.07%  |
| REG20 2021-2A B   | 75884YAC2 | 0.05%  | SNDPT 2021-4A B1   | 83616AAG4 | 0.04%  |
| RESPK 2020-1A AR  | 758465BA5 | 0.24%  | SPEAK 2017-4A AR   | 82667EAC5 | 0.29%  |
| RESPK 2020-1A BR  | 758465BC1 | 0.05%  | SPEAK 2017-4A BR   | 82667EAE1 | 0.06%  |
| ROCKT 2021-3A A1  | 77341NAA3 | 0.25%  | STWRT 2015-1A A1R  | 860444AL2 | 0.35%  |
| ROCKT 2021-3A B   | 77341NAE5 | 0.05%  | STWRT 2015-1A BR   | 860444AQ1 | 0.04%  |
| RRAM 2017-1A A1AB | 78108YAL6 | 0.33%  | SYMP 2016-17A AR   | 87165UAN1 | 0.13%  |
| RRAM 2017-1A A2B  | 78108YAQ5 | 0.05%  | SYMP 2016-17A BR   | 87165UAQ4 | 0.04%  |
| RRAM 2018-4A A1A  | 74972FAC9 | 0.43%  | SYMP 2021-25A A    | 87167WAC9 | 0.24%  |
| RRAM 2018-4A A2   | 74972FAG0 | 0.06%  | SYMP 2021-25A B    | 87167WAE5 | 0.05%  |
| RRAM 2021-17A A1A | 74980QAA9 | 0.32%  | TRNTS 2017-6A ARR  | 89640YAU8 | 0.33%  |
| RRAM 2021-17A A2  | 74980QAE1 | 0.05%  | TRNTS 2017-6A BR1  | 89640YAW4 | 0.05%  |
| RRAM 2021-18A A1A | 749752AA9 | 0.34%  | TRNTS 2018-9A ARR  | 89641JAC9 | 0.29%  |
| RRAM 2021-18A A2  | 749752AE1 | 0.07%  | TRNTS 2018-9A BRR  | 89641JAS5 | 0.05%  |
| RSRVA 2016-3A ARR | 76761RAY5 | 0.29%  | TRNTS 2019-10A AR  | 89640AAL0 | 0.29%  |
| RSRVA 2016-3A BRR | 76761RBA6 | 0.05%  | TRNTS 2019-10A B1R | 89640AAN6 | 0.04%  |
| SHACK 2014-5RA A  | 81881JAC6 | 0.29%  | TRNTS 2019-11A A1R | 89641HAQ3 | 0.29%  |
| SHACK 2014-5RA B  | 81881JAE2 | 0.05%  | TRNTS 2019-11A BR  | 89641HAU4 | 0.05%  |
| SIXST 2021-20A A1 | 83012QAA2 | 0.24%  | TRNTS 2020-14A A1  | 89641QAA8 | 0.23%  |
| SIXST 2021-20A B  | 83012QAC8 | 0.04%  | TRNTS 2020-14A B   | 89641QAE0 | 0.05%  |
| SNDPT 2014-2RA A  | 83613WAA2 | 0.30%  | TRNTS 2021-15A A1  | 89641XAA3 | 0.22%  |

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|---------------------|-----------|--------|-------------------|-----------|--------|
| TRNTS 2021-15A B1   | 89641XAC9 | 0.04%  | WELF 2021-3A A    | 94951JAA8 | 0.24%  |
| TSYMP 2017-1A AR    | 87232BAF9 | 0.32%  | WELF 2021-3A B    | 94951JAC4 | 0.05%  |
| TSYMP 2017-1A BR    | 87232BAH5 | 0.06%  | WINDR 2014-2A AR  | 88390AAT7 | 0.30%  |
| VENTR 2013-15A AR3  | 92328XBD0 | 0.10%  | WINDR 2014-2A BR  | 88390AAV2 | 0.05%  |
| VENTR 2013-15A BR3  | 92328XBF5 | 0.05%  | WINDR 2016-1A BR  | 88433AAL3 | 0.01%  |
| VENTR 2014-17A ARR  | 92329YAL0 | 0.25%  | WINDR 2017-1A ARR | 97315TAC6 | 0.29%  |
| VENTR 2014-17A BRR  | 92329YAN6 | 0.05%  | WINDR 2017-1A BR  | 97315TAE2 | 0.05%  |
| VENTR 2017-27A AR   | 92331LBC3 | 0.29%  | WINDR 2017-4A A   | 87249LAC5 | 0.29%  |
| VENTR 2017-27A BR   | 92331LBE9 | 0.05%  | WINDR 2017-4A B   | 87249LAE1 | 0.05%  |
| VENTR 2017-30A A1   | 92331NAA4 | 0.33%  | WINDR 2018-2A A1  | 88434HAA1 | 0.27%  |
| VENTR 2017-30A B    | 92331NAE6 | 0.05%  | WINDR 2018-2A B   | 88434HAG8 | 0.05%  |
| VENTR 2018-31A A1   | 92331VAA6 | 0.39%  | WINDR 2019-3A AR  | 97314JAA3 | 0.29%  |
| VENTR 2018-31A B    | 92331VAE8 | 0.05%  | WINDR 2019-3A BR  | 97314JAC9 | 0.05%  |
| VENTR 2018-33A A1LR | 92330YAN3 | 0.25%  | WINDR 2021-4A A   | 97316UAA6 | 0.24%  |
| VENTR 2018-33A BR   | 92330YAU7 | 0.05%  | WINDR 2021-4A B   | 97316UAC2 | 0.04%  |
| VENTR 2019-38A A1R  | 92332NAS4 | 0.28%  | WLLMN 2021-1A A   | 949723AA8 | 0.27%  |
| VENTR 2019-38A BR   | 92332NAW5 | 0.05%  | WLLMN 2021-1A B   | 949723AC4 | 0.07%  |
| VENTR 2020-39A A1   | 92332TAB8 | 0.24%  | WOODS 2018-17A A  | 66860PAA2 | 0.26%  |
| VENTR 2020-39A B    | 92332TAD4 | 0.04%  | WOODS 2018-17A B  | 66860PAC8 | 0.04%  |
| VENTR 2021-43A A1   | 92290CAB5 | 0.23%  | YCLO 2018-1A A    | 98625LAA0 | 0.25%  |
| VENTR 2021-43A B    | 92290CAE9 | 0.05%  | YCLO 2018-1A B    | 98625LAC6 | 0.04%  |
| VENTR 2021-44A A1N  | 92332KAC5 | 0.22%  |                   |           |        |
| VENTR 2021-44A B    | 92332KAJ0 | 0.04%  |                   |           |        |
| VIBR 2018-8A A1A    | 92558FAA7 | 0.27%  |                   |           |        |
| VIBR 2018-8A A2     | 92558FAC3 | 0.04%  |                   |           |        |
| VOYA 2015-3A A1R    | 92913UAN6 | 0.37%  |                   |           |        |
| VOYA 2015-3A A3R    | 92913UA55 | 0.07%  |                   |           |        |
| VOYA 2016-3A A1R    | 92915HAL7 | 0.28%  |                   |           |        |
| VOYA 2016-3A A3R    | 92915HAQ6 | 0.05%  |                   |           |        |
| VOYA 2017-2A A1R    | 92915UAG9 | 0.28%  |                   |           |        |
| VOYA 2017-2A A2AR   | 92915UAJ3 | 0.06%  |                   |           |        |
| VOYA 2017-3A A1R    | 92915QAU7 | 0.28%  |                   |           |        |
| VOYA 2017-3A A2AR   | 92915QAW3 | 0.05%  |                   |           |        |
| VOYA 2018-1A A1     | 92917AAA4 | 0.31%  |                   |           |        |
| VOYA 2018-1A A2     | 92917AAC0 | 0.05%  |                   |           |        |
| VOYA 2018-2A A1     | 92917JAA5 | 0.28%  |                   |           |        |
| VOYA 2018-2A B1     | 92917JAE7 | 0.04%  |                   |           |        |
| VOYA 2019-4A A1R    | 92918BAN3 | 0.28%  |                   |           |        |
| VOYA 2019-4A BR     | 92918BAS2 | 0.05%  |                   |           |        |
| VOYA 2021-3A A      | 92919DAA6 | 0.24%  |                   |           |        |
| VOYA 2021-3A B      | 92919DAC2 | 0.05%  |                   |           |        |
| WEHPK 2022-1A A     | 94860LAA3 | 0.27%  |                   |           |        |
| WEHPK 2022-1A B     | 94860LAC9 | 0.05%  |                   |           |        |

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**Indices Constituents: Palmer Square Debt Index (CLODI)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|-------------------|-----------|--------|
| AGL 2020-3A C     | 00119MAG4 | 0.12%  | APID 2018-18A E   | 03767QAA7 | 0.08%  |
| AGL 2020-3A D     | 00119MAJ8 | 0.10%  | APID 2018-29A B   | 03767MAJ7 | 0.14%  |
| AGL 2020-3A E     | 00119NAA5 | 0.10%  | APID 2018-29A C   | 03767MAL2 | 0.10%  |
| AGL 2020-5A CR    | 00119TAM6 | 0.16%  | APID 2018-29A D   | 03767GAA9 | 0.07%  |
| AGL 2020-5A DR    | 00119TAP9 | 0.16%  | APID 2019-31A CR  | 03767VAN8 | 0.14%  |
| AGL 2020-5A ER    | 00119UAC5 | 0.11%  | APID 2019-31A DR  | 03767VAQ1 | 0.12%  |
| AGL 2021-12A C    | 00120BAG5 | 0.11%  | APID 2019-31A ER  | 03767XAC8 | 0.09%  |
| AGL 2021-12A D    | 00120BAJ9 | 0.13%  | APID 2021-35A C   | 03768UAC3 | 0.10%  |
| AGL 2021-12A E    | 00120CAA6 | 0.09%  | APID 2021-35A D   | 03768UAD1 | 0.10%  |
| AGL 2021-13A C    | 00120JAG8 | 0.12%  | APID 2021-35A E   | 03768TAA0 | 0.06%  |
| AGL 2021-13A D    | 00120JAJ2 | 0.12%  | APID XXXA B       | 03768CAJ8 | 0.14%  |
| AGL 2021-13A E    | 00120KAA8 | 0.08%  | APID XXXA C       | 03768CAL3 | 0.13%  |
| AIGIM 2021-1A C   | 00141YAE5 | 0.10%  | APID XXXA D       | 03768BAA9 | 0.08%  |
| AIGIM 2021-1A D   | 00141YAG0 | 0.12%  | ARES 2015-2A CR   | 04015GAT6 | 0.20%  |
| AIGIM 2021-1A E   | 00141YAJ4 | 0.07%  | ARES 2015-2A DR   | 04015GAV1 | 0.20%  |
| AIGIM 2021-3A C   | 00142QAE1 | 0.08%  | ARES 2015-2A ER   | 04015HAL1 | 0.14%  |
| AIGIM 2021-3A D   | 00142QAG6 | 0.11%  | ARES 2016-40A BRR | 04016GBH0 | 0.13%  |
| AIGIM 2021-3A E   | 00142QAJ0 | 0.07%  | ARES 2016-40A CRR | 04016GBK3 | 0.14%  |
| AIMCO 2020-11A CR | 00140NAS9 | 0.12%  | ARES 2016-40A DR  | 04016HAK2 | 0.11%  |
| AIMCO 2020-11A DR | 00140NAU4 | 0.12%  | ARES 2016-41A CR  | 04016DAW5 | 0.12%  |
| AIMCO 2020-11A ER | 00140PAE5 | 0.08%  | ARES 2016-41A DR  | 04016DAY1 | 0.12%  |
| ALINE 2018-1A C   | 016269AC6 | 0.09%  | ARES 2016-41A ER  | 04016KAG4 | 0.08%  |
| ALINE 2018-1A D   | 016269AD4 | 0.11%  | ARES 2017-43A CR  | 04016PAN8 | 0.15%  |
| ALINE 2018-1A E   | 016268AA2 | 0.08%  | ARES 2017-43A DR  | 04016PAQ1 | 0.17%  |
| ALLEG 2018-3A C   | 01750NAG4 | 0.10%  | ARES 2017-43A ER  | 04017AAG5 | 0.11%  |
| ALLEG 2018-3A D   | 01750NAJ8 | 0.13%  | ARES 2017-44A BR  | 04016NAT0 | 0.22%  |
| ALLEG 2018-3A E   | 01750KAA3 | 0.10%  | ARES 2017-44A CR  | 04016NAX1 | 0.20%  |
| ALLEG 2021-2A C   | 01751AAG1 | 0.09%  | ARES 2017-44A DR  | 04016NAZ6 | 0.19%  |
| ALLEG 2021-2A D   | 01751AAJ5 | 0.10%  | ARES 2017-46A C2  | 04016UAN7 | 0.10%  |
| ALLEG 2021-2A E   | 01750YAA3 | 0.08%  | ARES 2017-46A D   | 04016UAQ0 | 0.13%  |
| ALM 2020-1A B     | 00166FAJ5 | 0.42%  | ARES 2017-46A E   | 04016UAS6 | 0.10%  |
| ALM 2020-1A C     | 00166FAL0 | 0.41%  | ARES 2018-47A C   | 04016VAG0 | 0.14%  |
| ALM 2020-1A D     | 00166DAA9 | 0.30%  | ARES 2018-47A D   | 04016VAJ4 | 0.15%  |
| ANHC 2021-19A C   | 03328JAE7 | 0.10%  | ARES 2018-47A E   | 04016WAA1 | 0.10%  |
| ANHC 2021-19A D   | 03328JAG2 | 0.10%  | ARES 2018-50A CR  | 04018LAN5 | 0.08%  |
| ANHC 2021-19A E   | 03328KAA2 | 0.09%  | ARES 2018-50A D   | 04018LAG0 | 0.11%  |
| APID 2016-25A B1R | 03762YAK3 | 0.08%  | ARES 2018-50A E   | 04018KAA5 | 0.09%  |
| APID 2016-25A CR  | 03762YAP2 | 0.14%  | ARES 2020-56A CR  | 04018NAS0 | 0.12%  |
| APID 2016-25A DR  | 03766CAD3 | 0.11%  | ARES 2020-56A DR  | 04018NAU5 | 0.13%  |
| APID 2017-28A B   | 03767CAD2 | 0.17%  | ARES 2020-56A ER  | 04018PAE6 | 0.07%  |
| APID 2017-28A C   | 03767CAE0 | 0.17%  | ARES 2021-59A C1  | 04018EAE1 | 0.11%  |
| APID 2017-28A D   | 03766YAA1 | 0.10%  | ARES 2021-59A D   | 04018EAG6 | 0.12%  |
| APID 2018-18A C   | 03767NAJ5 | 0.13%  | ARES 2021-59A E   | 04018GAA4 | 0.07%  |
| APID 2018-18A D   | 03767NAL0 | 0.11%  | ARES 2021-62A C   | 00192WAG2 | 0.12%  |

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**Indices Constituents: Palmer Square Debt Index (CLODI)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|-------------------|-----------|--------|--------------------|-----------|--------|
| ARES 2021-62A D   | 00192WAJ6 | 0.12%  | BATLN 2019-14A C1R | 07090AAU7 | 0.10%  |
| ARES 2021-62A E   | 00192XAA3 | 0.07%  | BATLN 2019-14A DR  | 07090AA99 | 0.11%  |
| ATCLO 2018-12A C  | 04942UAJ5 | 0.12%  | BATLN 2019-14A ER  | 07133DAE6 | 0.08%  |
| ATCLO 2018-12A D  | 04942UAL0 | 0.08%  | BCC 2018-1A C      | 05683LAG1 | 0.12%  |
| ATCLO 2018-12A E  | 04942TAA7 | 0.08%  | BCC 2018-1A D      | 05683LAJ5 | 0.11%  |
| ATCLO 2019-13A CR | 04942VBE3 | 0.11%  | BCC 2018-1A E      | 05683MAA2 | 0.08%  |
| ATCLO 2019-13A D  | 04942VAS3 | 0.09%  | BCC 2018-2A C      | 05682VAG0 | 0.13%  |
| ATCLO 2019-13A E  | 04942AAA8 | 0.08%  | BCC 2018-2A D      | 05682VAJ4 | 0.11%  |
| ATRM 13A C        | 04966HAG1 | 0.18%  | BCC 2018-2A E      | 05682WAA1 | 0.08%  |
| ATRM 13A D        | 04966HAJ5 | 0.18%  | BCC 2019-2A CR     | 05682LAN7 | 0.10%  |
| ATRM 13A E        | 04965TAA9 | 0.11%  | BCC 2019-2A DR     | 05682LAQ0 | 0.09%  |
| ATRM 14A C        | 04965LAL2 | 0.16%  | BCC 2019-2A ER     | 05682MAE5 | 0.07%  |
| ATRM 14A D        | 04965LAN8 | 0.17%  | BCC 2019-4A CR     | 05684AAU3 | 0.09%  |
| ATRM 14A E        | 04965HAA5 | 0.10%  | BCC 2019-4A DR     | 05684AAW9 | 0.13%  |
| ATRM 15A C        | 04965FAJ0 | 0.23%  | BCC 2019-4A ER     | 05682XAE1 | 0.12%  |
| ATRM 15A D        | 04965FAL5 | 0.18%  | BCC 2021-4A C      | 05685AAJ7 | 0.12%  |
| ATRM 15A E        | 04965EAA2 | 0.13%  | BCC 2021-4A D      | 05685AAL2 | 0.12%  |
| ATRM 9A CR2       | 55821CAE4 | 0.24%  | BCC 2021-4A E      | 05684VAA1 | 0.08%  |
| ATRM 9A DR        | 04964KAU5 | 0.14%  | BCC 2022-1A C      | 05684UAG0 | 0.11%  |
| ATRM 9A ER        | 04964LAJ8 | 0.12%  | BCC 2022-1A D      | 05684UAJ4 | 0.11%  |
| AVERY 2014-1A CR  | 05363UAW3 | 0.08%  | BCC 2022-1A E      | 05684WAA9 | 0.07%  |
| AVERY 2014-1A D   | 05363UAL7 | 0.14%  | BCC 2022-2A C      | 05682GAJ7 | 0.13%  |
| AVERY 2014-1A E   | 05363VAC5 | 0.12%  | BCC 2022-2A D1     | 05682GAL2 | 0.10%  |
| AWPT 2021-14A C   | 28623RAJ7 | 0.09%  | BCC 2022-2A E      | 05683XAA8 | 0.07%  |
| AWPT 2021-14A D1  | 28623RAL2 | 0.07%  | BCHPK 2019-1A C1R  | 07355TBC5 | 0.11%  |
| AWPT 2021-14A E   | 28623TAA2 | 0.07%  | BCHPK 2019-1A DR   | 07355TBE1 | 0.16%  |
| BABSN 2018-3A C   | 06760PAL5 | 0.14%  | BCHPK 2019-1A ER   | 07355VAL1 | 0.12%  |
| BABSN 2018-3A D   | 06760PAJ0 | 0.15%  | BLACK 2019-2A B    | 09204GAD1 | 0.11%  |
| BABSN 2018-3A E   | 06760RAA5 | 0.09%  | BLACK 2019-2A C    | 09204GAE9 | 0.09%  |
| BABSN 2018-4X C   | 06760XAG9 | 0.09%  | BLACK 2019-2A D    | 09204JAA1 | 0.07%  |
| BABSN 2018-4X D   | 06760XAJ3 | 0.11%  | BLUEM 2018-3A C    | 09630AAJ5 | 0.12%  |
| BABSN 2018-4X E   | 06760YAA0 | 0.09%  | BLUEM 2018-3A D    | 09630AAL0 | 0.12%  |
| BALLY 2021-18A B  | 05875YAE6 | 0.11%  | BLUEM 2018-3A E    | 09629YAA5 | 0.07%  |
| BALLY 2021-18A C  | 05875YAG1 | 0.11%  | BLUEM 2021-32A C   | 09631EAE7 | 0.10%  |
| BALLY 2021-18A D  | 05875XAA6 | 0.07%  | BLUEM 2021-32A D   | 09631EAG2 | 0.10%  |
| BARDT 2019-2A CR  | 06744NBL0 | 0.10%  | BLUEM 2021-32A E   | 09631FAA2 | 0.06%  |
| BARDT 2019-2A DR  | 06744NBN6 | 0.12%  | BOYCE 2022-1A C    | 103228AJ1 | 0.15%  |
| BARDT 2019-2A ER  | 06744PBE1 | 0.10%  | BOYCE 2022-1A D    | 103228AL6 | 0.15%  |
| BATLN 2017-11A CR | 07132LAQ2 | 0.11%  | BOYCE 2022-1A E    | 103226AA4 | 0.10%  |
| BATLN 2017-11A DR | 07132LAS8 | 0.14%  | BSP 2017-11A B     | 08179CAJ0 | 0.13%  |
| BATLN 2017-11A ER | 07132MAE7 | 0.09%  | BSP 2017-11A C     | 08179CAL5 | 0.13%  |
| BATLN 2018-12A C1 | 07133RAG0 | 0.08%  | BSP 2017-11A D     | 08179GAA0 | 0.08%  |
| BATLN 2018-12A D  | 07133RAL9 | 0.13%  | BSP 2017-12A B     | 08179HAC4 | 0.13%  |
| BATLN 2018-12A E  | 07134HAA4 | 0.12%  | BSP 2017-12A C     | 08179HAD2 | 0.14%  |

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**Indices Constituents: Palmer Square Debt Index (CLODI)**

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|------------------|-----------|--------|-------------------|-----------|--------|
| BSP 2017-12A D   | 08179JAA4 | 0.10%  | CGMS 2017-2A C    | 14315JAJ8 | 0.13%  |
| BSP 2019-17A CR  | 08182BAQ1 | 0.13%  | CGMS 2017-2A D    | 14315KAA4 | 0.08%  |
| BSP 2019-17A DR  | 08182BAS7 | 0.10%  | CGMS 2017-4A B    | 14315BAE6 | 0.12%  |
| BSP 2019-17A ER  | 08182AAE0 | 0.06%  | CGMS 2017-4A C    | 14315BAG1 | 0.13%  |
| BSP 2019-19A C   | 08182RAE3 | 0.11%  | CGMS 2017-4A D    | 14315CAA2 | 0.09%  |
| BSP 2019-19A D   | 08182RAG8 | 0.11%  | CGMS 2018-2A B    | 14317PAE3 | 0.19%  |
| BSP 2019-19A E   | 08183PAA4 | 0.07%  | CGMS 2018-2A C    | 14317PAG8 | 0.11%  |
| BSP 2021-23A C   | 08186VAJ9 | 0.12%  | CGMS 2018-2A D    | 14317QAA9 | 0.09%  |
| BSP 2021-23A D   | 08186VAL4 | 0.12%  | CGMS 2018-4A B    | 14315RAG6 | 0.11%  |
| BSP 2021-23A E   | 08186XAA4 | 0.07%  | CGMS 2018-4A C    | 14315RAJ0 | 0.13%  |
| BSP 2021-25A C   | 08186YAE4 | 0.09%  | CGMS 2018-4A D    | 14315QAA1 | 0.09%  |
| BSP 2021-25A D   | 08186YAG9 | 0.10%  | CGMS 2019-1A BR   | 14316BAS4 | 0.09%  |
| BSP 2021-25A E   | 08187AAA3 | 0.07%  | CGMS 2019-1A CR   | 14316BAU9 | 0.12%  |
| CATSK 2017-1A B  | 149420AG6 | 0.27%  | CGMS 2019-1A D    | 14316DAA9 | 0.11%  |
| CATSK 2017-1A C  | 149420AJ0 | 0.20%  | CGMS 2019-3A BR   | 14314HAU8 | 0.12%  |
| CATSK 2017-1A D  | 149421AA7 | 0.15%  | CGMS 2019-3A CR   | 14314HAW4 | 0.12%  |
| CAVU 2021-3A C1  | 89624GAE3 | 0.05%  | CGMS 2019-3A DR   | 14314KAG2 | 0.08%  |
| CAVU 2021-3A D   | 89624GAG8 | 0.10%  | CGMS 2021-1A B    | 14316MAE1 | 0.12%  |
| CAVU 2021-3A E   | 89624HAA9 | 0.08%  | CGMS 2021-1A C    | 14316MAG6 | 0.12%  |
| CBAM 2017-2A CR  | 12481KAW8 | 0.27%  | CGMS 2021-1A D    | 14317LAA0 | 0.08%  |
| CBAM 2017-2A DR  | 12481KAY4 | 0.31%  | CGMS 2021-8A C    | 143120AE3 | 0.12%  |
| CBAM 2017-2A ER  | 12481LAE6 | 0.25%  | CGMS 2021-8A D    | 143120AG8 | 0.12%  |
| CBAM 2017-4A C   | 12481NAE2 | 0.19%  | CGMS 2021-8A E    | 143117AA7 | 0.08%  |
| CBAM 2017-4A D   | 12481NAF9 | 0.21%  | CIFC 2012-2RA B   | 12551PAE2 | 0.10%  |
| CBAM 2017-4A E   | 12481PAA5 | 0.14%  | CIFC 2012-2RA C   | 12551PAG7 | 0.10%  |
| CBAM 2018-5A C   | 12481QAJ4 | 0.18%  | CIFC 2012-2RA D   | 12551QAA8 | 0.08%  |
| CBAM 2018-5A D   | 12481QAL9 | 0.20%  | CIFC 2013-2A A3LR | 12549BAU2 | 0.18%  |
| CBAM 2018-5A E   | 12481UAA4 | 0.14%  | CIFC 2013-2A B1LR | 12549BAW8 | 0.12%  |
| CBAM 2018-6A CR  | 12481XAY6 | 0.16%  | CIFC 2013-2A B2LR | 12548YAH2 | 0.08%  |
| CBAM 2018-6A DR  | 12481XBA7 | 0.21%  | CIFC 2014-2RA A3  | 12548RAD6 | 0.14%  |
| CBAM 2018-6A ER  | 12482AAE9 | 0.17%  | CIFC 2014-2RA B1  | 12548RAE4 | 0.16%  |
| CBAM 2019-9A C   | 14987VAG4 | 0.10%  | CIFC 2014-2RA B2  | 12551FAA2 | 0.16%  |
| CBAM 2019-9A D   | 14987VAJ8 | 0.13%  | CIFC 2014-3A CR2  | 12549QBG9 | 0.17%  |
| CBAM 2019-9A E   | 14987UAA9 | 0.12%  | CIFC 2014-3A DR2  | 12549QBJ3 | 0.12%  |
| CGMS 2012-3A BR2 | 14312EAS2 | 0.13%  | CIFC 2014-3A ER2  | 12549RAG8 | 0.09%  |
| CGMS 2012-3A CR2 | 14312EAU7 | 0.12%  | CIFC 2017-1A C    | 12551AAG0 | 0.21%  |
| CGMS 2012-3A DR2 | 14312GAC2 | 0.08%  | CIFC 2017-1A D    | 12551AAJ4 | 0.16%  |
| CGMS 2014-1A CR2 | 14310MBC0 | 0.17%  | CIFC 2017-1A E    | 12551BAA1 | 0.11%  |
| CGMS 2014-1A DR  | 14310MBE6 | 0.11%  | CIFC 2017-4A BR   | 12551JAG9 | 0.15%  |
| CGMS 2014-1A ER  | 14310PAN0 | 0.11%  | CIFC 2017-4A CR   | 12551JAS5 | 0.17%  |
| CGMS 2015-1A CR3 | 14311DBS4 | 0.08%  | CIFC 2017-4A D    | 12551KAA1 | 0.11%  |
| CGMS 2015-1A DR3 | 14311DBU9 | 0.10%  | CIFC 2018-1A C    | 12551RAE8 | 0.19%  |
| CGMS 2015-1A ER  | 14311EAY0 | 0.08%  | CIFC 2018-1A D    | 12551RAG3 | 0.20%  |
| CGMS 2017-2A B   | 14315JAG4 | 0.11%  | CIFC 2018-1A E    | 12547WAA2 | 0.15%  |

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**Indices Constituents: Palmer Square Debt Index (CLODI)**

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP      | Weight |
|--------------------|-----------|--------|-------------------|------------|--------|
| CIFC 2018-2A B     | 17180WAE5 | 0.14%  | DRSLF 2019-68A ER | 26252RAE0  | 0.07%  |
| CIFC 2018-2A C     | 17180WAG0 | 0.18%  | DRSLF 2020-86A CR | 26245XAS6  | 0.13%  |
| CIFC 2018-2A D     | 17180YAA9 | 0.13%  | DRSLF 2020-86A DR | 26245XAU1  | 0.13%  |
| CIFC 2019-1A CR    | 12553DAN7 | 0.10%  | DRSLF 2020-86A ER | 26246AAE6  | 0.08%  |
| CIFC 2019-1A DR    | 12553DAQ0 | 0.12%  | DRSLF 2021-92A C  | 262488AE9  | 0.12%  |
| CIFC 2019-1A E     | 12553BAA9 | 0.12%  | DRSLF 2021-92A D  | 262488AG4  | 0.12%  |
| CIFC 2019-4A BR    | 17182XAS0 | 0.10%  | DRSLF 2021-92A E  | 26251HAA1  | 0.08%  |
| CIFC 2019-4A CR    | 17182XAU5 | 0.10%  | DRSLF 2021-95A C  | 262487AE1  | 0.12%  |
| CIFC 2019-4A DR    | 125493AE6 | 0.08%  | DRSLF 2021-95A D  | 262487AG6  | 0.12%  |
| CIFC 2021-3A C     | 12564DAE4 | 0.12%  | DRSLF 2021-95A E  | 262485AA3  | 0.09%  |
| CIFC 2021-3A D     | 12564DAG9 | 0.12%  | DRSLF 2022-97A C  | 26248XAE4  | 0.10%  |
| CIFC 2021-3A E1    | 12565BAA5 | 0.07%  | DRSLF 2022-97A D  | 26248XAG9  | 0.10%  |
| CIFC 2021-7A C     | 12567HAG7 | 0.11%  | DRSLF 2022-97A E  | 26251RAA9  | 0.07%  |
| CIFC 2021-7A D     | 12567HAJ1 | 0.13%  | DRSLF 2022-98A C  | 26248AAAG9 | 0.11%  |
| CIFC 2021-7A E     | 12567KAA3 | 0.08%  | DRSLF 2022-98A D  | 26248AAJ3  | 0.11%  |
| CIFC 2022-1A C     | 12570LAE8 | 0.09%  | DRSLF 2022-98A E  | 26248CAA8  | 0.07%  |
| CIFC 2022-1A D     | 12570LAG3 | 0.11%  | ELM12 2021-5A C   | 29002YAE2  | 0.12%  |
| CIFC 2022-1A E     | 12570BAA8 | 0.07%  | ELM12 2021-5A D   | 29002YAG7  | 0.12%  |
| CIFC 2022-2A C     | 12567MAG6 | 0.10%  | ELM12 2021-5A E   | 29003CAA7  | 0.08%  |
| CIFC 2022-2A D     | 12567MAJ0 | 0.10%  | ELM14 2022-1A C   | 29003WAE5  | 0.14%  |
| CIFC 2022-2A E     | 12567QAA0 | 0.07%  | ELM14 2022-1A D   | 29003WAG0  | 0.13%  |
| COOK 2018-1A C     | 21623PAG2 | 0.25%  | ELM14 2022-1A E   | 29003XAA1  | 0.09%  |
| COOK 2018-1A D     | 21623PAJ6 | 0.21%  | ELM16 2022-3A C   | 29002UAE0  | 0.16%  |
| COOK 2018-1A E     | 21623RAA1 | 0.13%  | ELM16 2022-3A D   | 29002UAG5  | 0.16%  |
| DRSLF 2016-43A CR2 | 26245CBJ1 | 0.14%  | ELM16 2022-3A E   | 29003DAA5  | 0.10%  |
| DRSLF 2016-43A DR3 | 26245CBL6 | 0.13%  | ELMW7 2020-4A C   | 29002QAE9  | 0.10%  |
| DRSLF 2016-43A ER3 | 26245BAC9 | 0.09%  | ELMW7 2020-4A D   | 29002QAG4  | 0.10%  |
| DRSLF 2016-45A CR  | 26244MAS1 | 0.10%  | ELMW7 2020-4A E   | 29002RAA5  | 0.06%  |
| DRSLF 2016-45A DR  | 26244MAU6 | 0.13%  | ELMW8 2021-1A C1  | 29003EAE5  | 0.18%  |
| DRSLF 2016-45A ER  | 26244PAG0 | 0.12%  | ELMW8 2021-1A D1  | 29003EAG0  | 0.18%  |
| DRSLF 2017-47A CR  | 26245EAQ2 | 0.18%  | ELMW8 2021-1A E1  | 290021AA2  | 0.10%  |
| DRSLF 2017-47A D   | 26245EAE9 | 0.15%  | FCBSL 2017-2A C   | 34961PAG5  | 0.13%  |
| DRSLF 2017-47A E   | 26245EAF6 | 0.11%  | FCBSL 2017-2A D   | 34961PAJ9  | 0.12%  |
| DRSLF 2017-49A CR  | 26244QAS2 | 0.14%  | FCBSL 2017-2A E   | 34961NAA3  | 0.07%  |
| DRSLF 2017-49A DR  | 26244QAU7 | 0.10%  | FCBSL 2021-2A C   | 34963DAE5  | 0.11%  |
| DRSLF 2017-49A E   | 26244QAE3 | 0.09%  | FCBSL 2021-2A D   | 34963DAG0  | 0.10%  |
| DRSLF 2017-53A C   | 26243EAC5 | 0.13%  | FCBSL 2021-2A E   | 34963GAA6  | 0.06%  |
| DRSLF 2017-53A D   | 26243EAD3 | 0.11%  | FCBSL 2021-4A C   | 34963DAQ8  | 0.13%  |
| DRSLF 2017-53A E   | 26243EAE1 | 0.07%  | FCBSL 2021-4A D   | 34963DAS4  | 0.12%  |
| DRSLF 2018-64A C   | 26251LAG9 | 0.10%  | FCBSL 2021-4A E   | 34963GAE8  | 0.08%  |
| DRSLF 2018-64A D   | 26251LAJ3 | 0.13%  | FLAT 2021-1A C    | 33883PAG2  | 0.08%  |
| DRSLF 2018-64A E   | 26251MAA0 | 0.10%  | FLAT 2021-1A D    | 33883PAJ6  | 0.11%  |
| DRSLF 2019-68A CR  | 26252QAN2 | 0.10%  | FLAT 2021-1A E    | 33883TAA7  | 0.08%  |
| DRSLF 2019-68A DR  | 26252QAQ5 | 0.10%  | GCSL 2020-48A C   | 38177DAL2  | 0.12%  |

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**Indices Constituents: Palmer Square Debt Index (CLODI)**

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|--------------------|-----------|--------|------------------|-----------|--------|
| GCBSL 2020-48A D   | 38177DAN8 | 0.10%  | ICG 2021-1A C    | 449303AG1 | 0.08%  |
| GCBSL 2020-48A E   | 38177FAA1 | 0.07%  | ICG 2021-1A D    | 449303AJ5 | 0.08%  |
| GCBSL 2021-55A C   | 38178LAE9 | 0.10%  | ICG 2021-1A E    | 449289AA5 | 0.04%  |
| GCBSL 2021-55A D   | 38178LAG4 | 0.11%  | INVCO 2021-2A C  | 46149MAD8 | 0.09%  |
| GCBSL 2021-55A E   | 38178QAA6 | 0.06%  | INVCO 2021-2A D  | 46149MAE6 | 0.10%  |
| GILBT 2017-1A C    | 375415AE6 | 0.19%  | INVCO 2021-2A E  | 46091AAA8 | 0.07%  |
| GILBT 2017-1A D    | 375415AG1 | 0.21%  | INVCO 2021-3A C  | 46146JAE6 | 0.09%  |
| GILBT 2017-1A E    | 375414AA7 | 0.17%  | INVCO 2021-3A D  | 46146JAG1 | 0.10%  |
| GLD10 2015-10A C1R | 38137PAW0 | 0.15%  | INVCO 2021-3A E  | 46145KAA2 | 0.07%  |
| GLD10 2015-10A DR  | 38137PAY6 | 0.14%  | INVCO 2022-1A C  | 460988AE8 | 0.10%  |
| GLD10 2015-10A ER  | 38137RAJ5 | 0.09%  | INVCO 2022-1A D  | 460988AG3 | 0.13%  |
| GLM 2017-1A CR2    | 38136FBL6 | 0.12%  | INVCO 2022-1A E  | 46091GAA5 | 0.10%  |
| GLM 2017-1A DR2    | 38136FBN2 | 0.14%  | JTWN 2018-6RA B  | 47047LAG4 | 0.13%  |
| GLM 2017-1A ER2    | 38136HAL3 | 0.09%  | JTWN 2018-6RA C  | 47047LAJ8 | 0.16%  |
| GLM 2017-2A C      | 38136MAL2 | 0.15%  | JTWN 2018-6RA D  | 47047KAA9 | 0.12%  |
| GLM 2017-2A D      | 38136MAQ1 | 0.17%  | KAYNE 2020-7A C  | 48661CAE2 | 0.12%  |
| GLM 2017-2A E      | 38136PAA9 | 0.14%  | KAYNE 2020-7A D  | 48661CAG7 | 0.09%  |
| GLM 2018-3A C      | 38138BAL4 | 0.20%  | KAYNE 2020-7A E  | 48661FAA3 | 0.10%  |
| GLM 2018-3A D      | 38138BAN0 | 0.15%  | KKR 16 BR2       | 48251BBA7 | 0.13%  |
| GLM 2018-3A E      | 38138AAA0 | 0.09%  | KKR 16 CR2       | 48251BBC3 | 0.14%  |
| GLM 2019-4A CR     | 38137YAU5 | 0.23%  | KKR 16 DR2       | 48251DAG1 | 0.10%  |
| GLM 2019-4A DR     | 38137YAW1 | 0.16%  | KKR 18 CR        | 48251JAQ6 | 0.12%  |
| GLM 2019-4A E      | 38138CAA6 | 0.09%  | KKR 18 D         | 48251JAJ2 | 0.15%  |
| GLM 2019-5A CR     | 38138DAS5 | 0.18%  | KKR 18 E         | 48251HAA5 | 0.11%  |
| GLM 2019-5A DR     | 38138DAU0 | 0.12%  | KKR 20 C         | 48251TAC5 | 0.12%  |
| GLM 2019-5A E      | 38138EAA2 | 0.08%  | KKR 20 D         | 48251TAD3 | 0.13%  |
| GLM 2020-7A CR     | 38138LAQ1 | 0.09%  | KKR 20 E         | 48251VAA4 | 0.09%  |
| GLM 2020-7A DR     | 38138LAS7 | 0.10%  | KKR 2022-41A C   | 48255PAE5 | 0.10%  |
| GLM 2020-7A ER     | 38138MAE6 | 0.07%  | KKR 2022-41A D   | 48255PAG0 | 0.10%  |
| GLM 2021-11A C     | 38138KAG5 | 0.13%  | KKR 2022-41A E   | 48255MAA0 | 0.07%  |
| GLM 2021-11A D     | 38138KAJ9 | 0.13%  | KKR 21 C         | 48252KAE9 | 0.11%  |
| GLM 2021-11A E     | 38138RAA3 | 0.05%  | KKR 21 D         | 48252KAG4 | 0.13%  |
| GLM 2021-9A C      | 38138JAG8 | 0.15%  | KKR 21 E         | 48252LAA5 | 0.09%  |
| GLM 2021-9A D      | 38138JAJ2 | 0.14%  | KKR 22A C        | 48252WAE3 | 0.10%  |
| GLM 2021-9A E      | 38138HAA5 | 0.07%  | KKR 22A D        | 48252WAG8 | 0.12%  |
| GRNPK 2018-1A C    | 39729RAD0 | 0.19%  | KKR 22A E        | 48252VAA3 | 0.11%  |
| GRNPK 2018-1A D    | 39729RAE8 | 0.23%  | KKR 31A C        | 48254NAG6 | 0.12%  |
| GRNPK 2018-1A E    | 39729TAA2 | 0.13%  | KKR 31A D        | 48254NAJ0 | 0.12%  |
| HLM 13A-18 C       | 40437LAJ1 | 0.12%  | KKR 31A E        | 48254MAA1 | 0.08%  |
| HLM 13A-18 D       | 40437LAL6 | 0.11%  | LCM 16A CR2      | 50181GBJ8 | 0.16%  |
| HLM 13A-18 E       | 40437MAA8 | 0.06%  | LCM 16A DR2      | 50181GBL3 | 0.13%  |
| HLM 2021-16A C     | 40440XAE1 | 0.09%  | LCM 16A ER2      | 50181HAC2 | 0.09%  |
| HLM 2021-16A D     | 40440XAG6 | 0.11%  | LCM 24A CR       | 50188YAJ3 | 0.15%  |
| HLM 2021-16A E     | 40441AAA8 | 0.07%  | LCM 24A D        | 50188YAD6 | 0.11%  |

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**Indices Constituents: Palmer Square Debt Index (CLODI)**

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|--------------------|-----------|--------|------------------|-----------|--------|
| LCM 24A E          | 50189MAA7 | 0.08%  | MDPK 2016-22A DR | 55819XBG6 | 0.14%  |
| LCM 26A C          | 50200FAG4 | 0.13%  | MDPK 2016-22A ER | 55819VAG1 | 0.11%  |
| LCM 26A D          | 50200FAJ8 | 0.11%  | MDPK 2017-23A CR | 55820TAN8 | 0.21%  |
| LCM 26A E          | 50200GAA5 | 0.07%  | MDPK 2017-23A DR | 55820TAQ1 | 0.16%  |
| LCM 34A C          | 50203CAG8 | 0.09%  | MDPK 2017-23A E  | 55820UAA3 | 0.11%  |
| LCM 34A D          | 50203CAJ2 | 0.11%  | MDPK 2018-27A B  | 55820YAD9 | 0.16%  |
| LCM 34A E          | 50203DAA9 | 0.07%  | MDPK 2018-27A C  | 55820YAE7 | 0.16%  |
| LCM 35A C          | 50202QAG8 | 0.10%  | MDPK 2018-27A D  | 55820XAA7 | 0.10%  |
| LCM 35A D          | 50202QAJ2 | 0.10%  | MDPK 2018-28A C  | 55821AAG3 | 0.15%  |
| LCM 35A E          | 50203NAA7 | 0.07%  | MDPK 2018-28A D  | 55821AAJ7 | 0.15%  |
| MAGNE 2012-7A BR2  | 55951PBE6 | 0.12%  | MDPK 2018-28A E  | 55821BAA4 | 0.09%  |
| MAGNE 2012-7A CR2  | 55951PBG1 | 0.11%  | MDPK 2018-30A C  | 55821TAE7 | 0.15%  |
| MAGNE 2012-7A DR2  | 55952XAG4 | 0.08%  | MDPK 2018-30A D  | 55821TAG2 | 0.15%  |
| MAGNE 2019-22A CR  | 55954HAQ5 | 0.14%  | MDPK 2018-30A E  | 55822HAA0 | 0.08%  |
| MAGNE 2019-22A DR  | 55954HAS1 | 0.13%  | MDPK 2018-32A CR | 55817AAU8 | 0.19%  |
| MAGNE 2019-22A ER  | 55954DAE1 | 0.09%  | MDPK 2018-32A DR | 55817AAW4 | 0.14%  |
| MAGNE 2019-24A CR  | 55954WAQ2 | 0.12%  | MDPK 2018-32A ER | 55817CAE0 | 0.10%  |
| MAGNE 2019-24A DR  | 55954WAS8 | 0.12%  | MDPK 2019-33A CR | 55819JAS2 | 0.17%  |
| MAGNE 2019-24A ER  | 55954XAE7 | 0.08%  | MDPK 2019-33A DR | 55819JAU7 | 0.16%  |
| MAGNE 2020-27A CR  | 55955EAQ1 | 0.09%  | MDPK 2019-33A E  | 55819KAA8 | 0.11%  |
| MAGNE 2020-27A DR  | 55955EAS7 | 0.10%  | MDPK 2020-46A CR | 55822AAQ0 | 0.13%  |
| MAGNE 2020-27A ER  | 55955FAE5 | 0.07%  | MDPK 2020-46A DR | 55822AAS6 | 0.15%  |
| MAGNE 2021-29A C   | 55955KAE4 | 0.09%  | MDPK 2020-46A ER | 55821VAE2 | 0.09%  |
| MAGNE 2021-29A D   | 55955KAG9 | 0.11%  | MDPK 2021-48A C  | 55821UAE4 | 0.17%  |
| MAGNE 2021-29A E   | 55955JAA5 | 0.09%  | MDPK 2021-48A D  | 55821UAG9 | 0.17%  |
| MCLO 2017-10A B    | 56578JAG7 | 0.14%  | MDPK 2021-48A E  | 55821WAA8 | 0.10%  |
| MCLO 2017-10A C    | 56578JAJ1 | 0.10%  | MDPK 2021-59A C  | 55822EAE9 | 0.14%  |
| MCLO 2017-10A D    | 56577TAE1 | 0.06%  | MDPK 2021-59A D  | 55822EAG4 | 0.14%  |
| MCLO 2017-9A B     | 56577PAG4 | 0.13%  | MDPK 2021-59A E  | 55822FAA4 | 0.10%  |
| MCLO 2017-9A C     | 56577PAJ8 | 0.11%  | MDPK 2022-53A C  | 558189AE6 | 0.13%  |
| MCLO 2017-9A D     | 56578DAA3 | 0.09%  | MDPK 2022-53A D  | 558189AG1 | 0.14%  |
| MCLO 2018-11A B    | 56577QAE7 | 0.10%  | MDPK 2022-53A E  | 558201AA7 | 0.08%  |
| MCLO 2018-11A C    | 56577QAG2 | 0.11%  | MIDO 2017-7A CR  | 59801WAT3 | 0.12%  |
| MCLO 2018-11A D    | 56577RAA3 | 0.06%  | MIDO 2017-7A D   | 59801WAJ5 | 0.12%  |
| MDPK 2015-17A CR2  | 55818YBW0 | 0.15%  | MIDO 2017-7A E   | 59802YAA9 | 0.09%  |
| MDPK 2015-17A DR   | 55818YBJ9 | 0.17%  | MP23 2021-4A C1  | 56607TAJ4 | 0.08%  |
| MDPK 2015-17A ER   | 55819AAL6 | 0.14%  | MP23 2021-4A D1  | 56607TAN5 | 0.07%  |
| MDPK 2015-18A CRR  | 55819BBA7 | 0.19%  | MP23 2021-4A E   | 566068AA0 | 0.05%  |
| MDPK 2015-18A DR   | 55819BAQ3 | 0.16%  | NCC 2018-IIA C   | 63152PAE8 | 0.10%  |
| MDPK 2015-18A ER   | 55819CAN8 | 0.09%  | NCC 2018-IIA D   | 63152PAG3 | 0.12%  |
| MDPK 2016-21A BRR  | 55820JBJ8 | 0.16%  | NCC 2018-IIA E   | 63152QAA4 | 0.09%  |
| MDPK 2016-21A C1RR | 55820JBL3 | 0.14%  | NEUB 2019-32A CR | 64132DAN8 | 0.13%  |
| MDPK 2016-21A DRR  | 55820KAJ6 | 0.08%  | NEUB 2019-32A DR | 64132DAQ1 | 0.11%  |
| MDPK 2016-22A CR   | 55819XBE1 | 0.19%  | NEUB 2019-32A ER | 64132EAL0 | 0.08%  |

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**Indices Constituents: Palmer Square Debt Index (CLODI)**

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| NEUB 2019-33A CR   | 64132TAN3 | 0.12%  | OAKC 2021-10A E   | 67707MAA4 | 0.07%  |
| NEUB 2019-33A DR   | 64132TAQ6 | 0.12%  | OAKC 2021-16A C   | 67115LAE4 | 0.12%  |
| NEUB 2019-33A ER   | 64132WAL0 | 0.08%  | OAKC 2021-16A D   | 67115LAG9 | 0.12%  |
| NEUB 2020-36A CR   | 64133KAN1 | 0.11%  | OAKC 2021-16A E   | 67115MAA0 | 0.08%  |
| NEUB 2020-36A DR   | 64133KAQ4 | 0.10%  | OAKCL 2019-3A CR  | 67400EAW4 | 0.15%  |
| NEUB 2020-36A ER   | 64133JAL8 | 0.06%  | OAKCL 2019-3A D1R | 67400EAY0 | 0.10%  |
| NEUB 2020-39A C    | 64134GAG4 | 0.10%  | OAKCL 2019-3A ER  | 67400GAE9 | 0.10%  |
| NEUB 2020-39A D    | 64134GAJ8 | 0.11%  | OAKCL 2019-4A CR  | 67402CAW6 | 0.15%  |
| NEUB 2020-39A E    | 64134FAA9 | 0.06%  | OAKCL 2019-4A D1R | 67402CAY2 | 0.11%  |
| NEUB 2021-43A C    | 64134AAE2 | 0.12%  | OAKCL 2019-4A E   | 67400JAA1 | 0.10%  |
| NEUB 2021-43A D    | 64134AAG7 | 0.12%  | OCP 2014-6A BR    | 67106BAS6 | 0.23%  |
| NEUB 2021-43A E    | 64134DAA4 | 0.07%  | OCP 2014-6A CR    | 67106BAT4 | 0.19%  |
| NEUB 2021-46A C    | 64134QAE7 | 0.12%  | OCP 2014-6A DR    | 67106HAG9 | 0.14%  |
| NEUB 2021-46A D    | 64134QAG2 | 0.12%  | OCP 2017-13A BR   | 67097LAP1 | 0.15%  |
| NEUB 2021-46A E    | 64134RAA3 | 0.08%  | OCP 2017-13A CR   | 67097LAR7 | 0.11%  |
| NEUB 2022-47A C    | 64135DAE5 | 0.12%  | OCP 2017-13A DR   | 67097NAG7 | 0.08%  |
| NEUB 2022-47A D    | 64135DAG0 | 0.12%  | OCP 2017-14A B    | 67097QAG0 | 0.12%  |
| NEUB 2022-47A E    | 64134TAA9 | 0.08%  | OCP 2017-14A C    | 67097QAJ4 | 0.13%  |
| NEUB 2022-48A C    | 64135GAG3 | 0.13%  | OCP 2017-14A D    | 67097TAA7 | 0.08%  |
| NEUB 2022-48A D    | 64135GAJ7 | 0.12%  | OCP 2018-15A B    | 67112KAE9 | 0.15%  |
| NEUB 2022-48A E    | 64135HAA4 | 0.08%  | OCP 2018-15A C    | 67112KAF6 | 0.11%  |
| OAKC 2012-7A CR3   | 67102QBD9 | 0.14%  | OCP 2018-15A D    | 67112QAA4 | 0.07%  |
| OAKC 2012-7A D1R3  | 67102QBF4 | 0.12%  | OCP 2021-22A C    | 67117TAE5 | 0.11%  |
| OAKC 2012-7A ER3   | 67102UAF6 | 0.08%  | OCP 2021-22A D    | 67117TAG0 | 0.11%  |
| OAKC 2014-10RA CR  | 67707CAU2 | 0.12%  | OCP 2021-22A E    | 67118JAA4 | 0.07%  |
| OAKC 2014-10RA D1R | 67707CAW8 | 0.10%  | OCT14 2012-1A BRR | 67590ABV3 | 0.16%  |
| OAKC 2014-10RA ER  | 67707DAG1 | 0.06%  | OCT14 2012-1A CRR | 67590ABX9 | 0.13%  |
| OAKC 2015-12A CR   | 67109YAS3 | 0.12%  | OCT14 2012-1A DR  | 67590ABK7 | 0.09%  |
| OAKC 2015-12A DR   | 67109YAU8 | 0.12%  | OCT21 2014-1A BR3 | 67590QBN6 | 0.12%  |
| OAKC 2015-12A ER   | 67110BAE1 | 0.07%  | OCT21 2014-1A CR3 | 67590QBP1 | 0.14%  |
| OAKC 2019-3A CR    | 67112RAW4 | 0.14%  | OCT21 2014-1A DRR | 67590UAQ1 | 0.12%  |
| OAKC 2019-3A DR    | 67112RAY0 | 0.14%  | OCT24 2015-1A CS  | 67573ABY8 | 0.14%  |
| OAKC 2019-3A ER    | 67112TAG5 | 0.09%  | OCT24 2015-1A DS  | 67573BBG5 | 0.18%  |
| OAKC 2019-4A CR    | 67098DAW3 | 0.12%  | OCT24 2015-1A ES  | 67573BBJ9 | 0.17%  |
| OAKC 2019-4A DR    | 67098DAY9 | 0.12%  | OCT28 2016-1A C1R | 67591EAW3 | 0.11%  |
| OAKC 2019-4A ER    | 67098EAG6 | 0.08%  | OCT28 2016-1A DR  | 67591EBA0 | 0.13%  |
| OAKC 2020-5A C     | 67113GAJ6 | 0.12%  | OCT28 2016-1A ER  | 67591GAJ7 | 0.09%  |
| OAKC 2020-5A D     | 67113GAL1 | 0.12%  | OCT37 2018-2A B   | 67591VAG0 | 0.11%  |
| OAKC 2020-5A E     | 67113NAA0 | 0.08%  | OCT37 2018-2A C   | 67591VAJ4 | 0.13%  |
| OAKC 2020-7A CR    | 67098WAS0 | 0.11%  | OCT37 2018-2A D   | 67591WAA1 | 0.07%  |
| OAKC 2020-7A DR    | 67098WAU5 | 0.11%  | OCT38 2018-1A B   | 67591YAJ8 | 0.13%  |
| OAKC 2020-7A ER    | 67111WAE4 | 0.07%  | OCT38 2018-1A C   | 67591YAL3 | 0.13%  |
| OAKC 2021-10A C    | 67707LAJ7 | 0.14%  | OCT38 2018-1A D   | 67591XAA9 | 0.08%  |
| OAKC 2021-10A D1   | 67707LAL2 | 0.13%  | OCT40 2019-1A C1R | 67592BAQ1 | 0.10%  |

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**Indices Constituents: Palmer Square Debt Index (CLODI)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|-------------------|-----------|--------|
| OCT40 2019-1A DR  | 67592BAS7 | 0.12%  | REG15 2018-4A B   | 75888RAG4 | 0.09%  |
| OCT40 2019-1A ER  | 67592EAE2 | 0.08%  | REG15 2018-4A C   | 75888RAJ8 | 0.13%  |
| OCT45 2019-1A C1R | 67577MAS2 | 0.09%  | REG15 2018-4A D   | 75888PAA1 | 0.12%  |
| OCT45 2019-1A DR  | 67577MAU7 | 0.13%  | REG16 2019-2A C   | 75888TAG0 | 0.13%  |
| OCT45 2019-1A ER  | 67577NAG6 | 0.09%  | REG16 2019-2A D   | 75888TAJ4 | 0.12%  |
| OCT46 2020-2A CR  | 67577VAQ6 | 0.10%  | REG16 2019-2A E   | 75888QAA9 | 0.08%  |
| OCT46 2020-2A DR  | 67577VAS2 | 0.10%  | REG18 2021-1A C   | 75884EAD4 | 0.12%  |
| OCT46 2020-2A ER  | 67578LAE4 | 0.07%  | REG18 2021-1A D   | 75884EAE2 | 0.11%  |
| OCT51 2021-1A C   | 67578JAE9 | 0.09%  | REG18 2021-1A E   | 75884HAA3 | 0.07%  |
| OCT51 2021-1A D   | 67578JAG4 | 0.11%  | REG20 2021-2A C   | 75884YAE8 | 0.09%  |
| OCT51 2021-1A E   | 67578MAA0 | 0.07%  | REG20 2021-2A D   | 75884YAG3 | 0.11%  |
| OHALF 2015-1A CR3 | 67109BDG6 | 0.13%  | REG20 2021-2A E   | 75885AAA7 | 0.08%  |
| OHALF 2015-1A DR3 | 67109BDJ0 | 0.13%  | RESPK 2020-1A CR  | 758465BE7 | 0.11%  |
| OHALF 2015-1A ER3 | 67109CBE1 | 0.09%  | RESPK 2020-1A DR  | 758465BG2 | 0.10%  |
| OZLM 2017-19A B1R | 67112CAQ0 | 0.07%  | RESPK 2020-1A ER  | 758464AL5 | 0.07%  |
| OZLM 2017-19A CR  | 67112CAS6 | 0.11%  | ROCKT 2021-3A C   | 77341NAG0 | 0.10%  |
| OZLM 2017-19A DR  | 67112CAU1 | 0.10%  | ROCKT 2021-3A D   | 77341NAJ4 | 0.11%  |
| PCEPK 2021-1A C   | 70470MAJ4 | 0.13%  | ROCKT 2021-3A E   | 77341PAA8 | 0.08%  |
| PCEPK 2021-1A D   | 70470MAL9 | 0.13%  | RRAM 2017-1A B1B  | 78108YAS1 | 0.19%  |
| PCEPK 2021-1A E   | 70470NAA1 | 0.08%  | RRAM 2017-1A C1B  | 78108YAU6 | 0.14%  |
| PLMRS 2021-3A C   | 69688FAE0 | 0.15%  | RRAM 2017-1A D1B  | 78109AAE3 | 0.09%  |
| PLMRS 2021-3A D   | 69688FAG5 | 0.16%  | RRAM 2018-4A B    | 74972FAJ4 | 0.28%  |
| PLMRS 2021-3A E   | 69688JAA0 | 0.12%  | RRAM 2018-4A C    | 74972FAL9 | 0.18%  |
| PLMRS 2021-4A C   | 69702EAE5 | 0.15%  | RRAM 2018-4A D    | 74979KAA5 | 0.12%  |
| PLMRS 2021-4A D   | 69702EAG0 | 0.15%  | RRAM 2021-17A B   | 74980QAG6 | 0.19%  |
| PLMRS 2021-4A E   | 69702GAA8 | 0.10%  | RRAM 2021-17A C   | 74980QAJ0 | 0.14%  |
| PSTAT 2020-1A B   | 69701EAE6 | 0.16%  | RRAM 2021-17A D   | 74980YAA2 | 0.09%  |
| PSTAT 2020-1A C   | 69701EAG1 | 0.07%  | RRAM 2021-18A B   | 749752AG6 | 0.18%  |
| PSTAT 2020-1A D   | 69701DAA6 | 0.08%  | RRAM 2021-18A C   | 749752AJ0 | 0.15%  |
| PSTAT 2021-3A B   | 69702BAE1 | 0.21%  | RRAM 2021-18A D   | 749737AA0 | 0.10%  |
| PSTAT 2021-3A C   | 69702BAG6 | 0.12%  | RSRVA 2016-3A CRR | 76761RBC2 | 0.12%  |
| PSTAT 2021-3A D   | 69702CAA7 | 0.12%  | RSRVA 2016-3A DRR | 76761RBE8 | 0.12%  |
| PSTAT 2021-4A B   | 69702HAE8 | 0.21%  | RSRVA 2016-3A ERR | 76761TAG0 | 0.08%  |
| PSTAT 2021-4A C   | 69702HAG3 | 0.12%  | SHACK 2014-5RA C  | 81881JAG7 | 0.10%  |
| PSTAT 2021-4A D   | 69702JAA2 | 0.12%  | SHACK 2014-5RA D  | 81881JAJ1 | 0.11%  |
| PSTAT 2022-1A B   | 69701CAE0 | 0.16%  | SHACK 2014-5RA E  | 81881NAA1 | 0.10%  |
| PSTAT 2022-1A C   | 69701CAG5 | 0.09%  | SIXST 2021-20A C  | 83012QAE4 | 0.10%  |
| PSTAT 2022-1A D   | 69702LAA7 | 0.09%  | SIXST 2021-20A D  | 83012QAG9 | 0.10%  |
| REG13 2018-2A B   | 75888FAG0 | 0.09%  | SIXST 2021-20A E  | 83012RAA0 | 0.06%  |
| REG13 2018-2A C   | 75888FAJ4 | 0.12%  | SNDPT 2014-2RA C  | 83613WAE4 | 0.11%  |
| REG13 2018-2A D   | 75888GAA1 | 0.12%  | SNDPT 2014-2RA D  | 83613WAG9 | 0.11%  |
| REG14 2018-3A C   | 75888MAJ9 | 0.12%  | SNDPT 2014-2RA E  | 83614AAA9 | 0.09%  |
| REG14 2018-3A D   | 75888MAL4 | 0.14%  | SNDPT 2016-2A CR2 | 83610CBA8 | 0.14%  |
| REG14 2018-3A E   | 75888NAA6 | 0.13%  | SNDPT 2016-2A DR  | 83610CAU5 | 0.12%  |

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**Indices Constituents: Palmer Square Debt Index (CLODI)**

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| SNDPT 2016-2A ER   | 83610EAE7 | 0.12%  | TRNTS 2017-6A DR2  | 89640YBG8 | 0.04%  |
| SNDPT 2016-3A CR   | 83609NAU4 | 0.15%  | TRNTS 2017-6A ER   | 89641BAE3 | 0.08%  |
| SNDPT 2016-3A DR   | 83609NAW0 | 0.12%  | TRNTS 2018-9A CRR  | 89641JAU0 | 0.10%  |
| SNDPT 2016-3A E    | 83609MAA0 | 0.12%  | TRNTS 2018-9A D    | 89641JAG1 | 0.13%  |
| SNDPT 2017-2A CR   | 83610KAN3 | 0.17%  | TRNTS 2018-9A E    | 89641KAA1 | 0.10%  |
| SNDPT 2017-2A D    | 83610KAG8 | 0.14%  | TRNTS 2019-10A CR  | 89640AA55 | 0.10%  |
| SNDPT 2017-2A E    | 83610LAA9 | 0.13%  | TRNTS 2019-10A DR  | 89640AAU0 | 0.13%  |
| SNDPT 2017-3A B    | 83611GAE1 | 0.14%  | TRNTS 2019-10A ER  | 89640CAG7 | 0.11%  |
| SNDPT 2017-3A C    | 83611GAG6 | 0.18%  | TRNTS 2019-11A CR  | 89641HAW0 | 0.11%  |
| SNDPT 2017-3A D    | 83611FAA1 | 0.10%  | TRNTS 2019-11A D1R | 89641HAY6 | 0.07%  |
| SNDPT 2017-4A B    | 83609TAE7 | 0.16%  | TRNTS 2019-11A ER  | 89641LAG6 | 0.10%  |
| SNDPT 2017-4A C    | 83609TAG2 | 0.15%  | TRNTS 2020-14A C   | 89641QAG5 | 0.12%  |
| SNDPT 2017-4A D    | 83608DAA1 | 0.10%  | TRNTS 2020-14A D   | 89641QAJ9 | 0.10%  |
| SNDPT 2018-2A C    | 83611JAE5 | 0.15%  | TRNTS 2020-14A E   | 89641VAA7 | 0.07%  |
| SNDPT 2018-2A D    | 83611JAG0 | 0.15%  | TRNTS 2021-15A C   | 89641XAG0 | 0.10%  |
| SNDPT 2018-2A E    | 83611HAA7 | 0.12%  | TRNTS 2021-15A D   | 89641XAJ4 | 0.08%  |
| SNDPT 2019-1A CR   | 83611KAS1 | 0.10%  | TRNTS 2021-15A E   | 89642BAA0 | 0.08%  |
| SNDPT 2019-1A DR   | 83611KAU6 | 0.10%  | TSYMP 2017-1A CR   | 87232BAK8 | 0.11%  |
| SNDPT 2019-1A E    | 83610FAA2 | 0.07%  | TSYMP 2017-1A D    | 87232BAE2 | 0.15%  |
| SNDPT 2020-2A C1R  | 83611VAY4 | 0.08%  | TSYMP 2017-1A E    | 87232RAA5 | 0.09%  |
| SNDPT 2020-2A DR   | 83611VBC1 | 0.09%  | VENTR 2013-15A CR3 | 92328XBH1 | 0.09%  |
| SNDPT 2020-2A ER   | 83613KAJ9 | 0.08%  | VENTR 2013-15A DR2 | 92328XA22 | 0.11%  |
| SNDPT 2020-3A C    | 83615CAE6 | 0.10%  | VENTR 2013-15A ER2 | 92328LAH8 | 0.10%  |
| SNDPT 2020-3A D    | 83615CAG1 | 0.10%  | VENTR 2014-17A CRR | 92329YAQ9 | 0.16%  |
| SNDPT 2020-3A E    | 83615FAA7 | 0.06%  | VENTR 2014-17A DRR | 92329YAS5 | 0.13%  |
| SNDPT 2021-3A C    | 83615PAE7 | 0.11%  | VENTR 2014-17A ERR | 92330CAD3 | 0.10%  |
| SNDPT 2021-3A D    | 83615PAG2 | 0.10%  | VENTR 2017-27A CR  | 92331LBG4 | 0.11%  |
| SNDPT 2021-3A E    | 83615UAA4 | 0.08%  | VENTR 2017-27A D   | 92331RAD9 | 0.12%  |
| SNDPT 2021-4A C    | 83616AAL3 | 0.11%  | VENTR 2017-27A E   | 92331TAA1 | 0.09%  |
| SNDPT 2021-4A D    | 83616AAQ2 | 0.10%  | VENTR 2017-30A C   | 92331NAG1 | 0.15%  |
| SNDPT 2021-4A E    | 83616FAA6 | 0.08%  | VENTR 2017-30A D   | 92331NAJ5 | 0.13%  |
| SPEAK 2017-4A CR   | 82667EAG6 | 0.12%  | VENTR 2017-30A E   | 92331PAA9 | 0.10%  |
| SPEAK 2017-4A DR   | 82667EAJ0 | 0.12%  | VENTR 2018-31A C1  | 92331VAG3 | 0.16%  |
| SPEAK 2017-4A ER   | 82667GAA4 | 0.07%  | VENTR 2018-31A D   | 92331VAJ7 | 0.14%  |
| STWRT 2015-1A CR   | 860444AS7 | 0.20%  | VENTR 2018-31A E   | 92331WAA4 | 0.10%  |
| STWRT 2015-1A DR   | 860444AU2 | 0.15%  | VENTR 2018-33A CR  | 92330YAW3 | 0.13%  |
| STWRT 2015-1A ER   | 860443AE0 | 0.11%  | VENTR 2018-33A D   | 92330YAL7 | 0.11%  |
| SYMP 2016-17A CR   | 87165UAS0 | 0.11%  | VENTR 2018-33A E   | 92331GAA9 | 0.09%  |
| SYMP 2016-17A DR   | 87165UAU5 | 0.11%  | VENTR 2019-38A CR  | 92332NAY1 | 0.10%  |
| SYMP 2016-17A ER   | 87165XAL9 | 0.09%  | VENTR 2019-38A DR  | 92332NBA2 | 0.12%  |
| SYMP 2021-25A C    | 87167WAG0 | 0.11%  | VENTR 2019-38A E   | 92332PAA8 | 0.10%  |
| SYMP 2021-25A D    | 87167WAJ4 | 0.10%  | VENTR 2020-39A C   | 92332TAE2 | 0.09%  |
| SYMP 2021-25A E    | 87167YAA9 | 0.06%  | VENTR 2020-39A D   | 92332TAF9 | 0.10%  |
| TRNTS 2017-6A CRR1 | 89640YAY0 | 0.06%  | VENTR 2020-39A E   | 92332RAA4 | 0.09%  |

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**Indices Constituents: Palmer Square Debt Index (CLODI)**

| Bloomberg Ticker  | CUSIP      | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|------------|--------|-------------------|-----------|--------|
| VENTR 2021-43A C  | 92290CAF6  | 0.10%  | WINDR 2016-1A ER  | 87248FAE5 | 0.10%  |
| VENTR 2021-43A D  | 92290CAG4  | 0.09%  | WINDR 2017-1A CR  | 97315TAG7 | 0.12%  |
| VENTR 2021-43A E  | 92332BAA9  | 0.07%  | WINDR 2017-1A DR  | 97315TAJ1 | 0.12%  |
| VENTR 2021-44A C  | 92332KAL5  | 0.08%  | WINDR 2017-1A ER  | 97315XAA1 | 0.08%  |
| VENTR 2021-44A D1 | 92332KAN1  | 0.07%  | WINDR 2017-4A C   | 87249LAG6 | 0.13%  |
| VENTR 2021-44A E  | 92332QAC2  | 0.08%  | WINDR 2017-4A D   | 87249LAJ0 | 0.13%  |
| VIBR 2018-8A B1   | 92558FAE9  | 0.08%  | WINDR 2017-4A E   | 87249MAA7 | 0.09%  |
| VIBR 2018-8A C    | 92558FAG4  | 0.12%  | WINDR 2018-2A C   | 88434HAJ2 | 0.13%  |
| VIBR 2018-8A D    | 92557RAA2  | 0.08%  | WINDR 2018-2A D   | 88434HAL7 | 0.11%  |
| VOYA 2015-3A BR   | 92913UUAU0 | 0.18%  | WINDR 2018-2A E   | 88433LAA3 | 0.07%  |
| VOYA 2015-3A CR   | 92913UAW6  | 0.15%  | WINDR 2019-3A CR  | 97314JAE5 | 0.13%  |
| VOYA 2015-3A DR   | 92913DAJ3  | 0.10%  | WINDR 2019-3A DR  | 97314JAG0 | 0.11%  |
| VOYA 2016-3A BR   | 92915HAS2  | 0.12%  | WINDR 2019-3A E1R | 97314GAA9 | 0.04%  |
| VOYA 2016-3A CR   | 92915HAU7  | 0.12%  | WINDR 2019-3A E2R | 97314GAC5 | 0.04%  |
| VOYA 2016-3A DR   | 92915KAE6  | 0.08%  | WINDR 2021-4A C   | 97316UAE8 | 0.09%  |
| VOYA 2017-2A BR   | 92915UAN4  | 0.14%  | WINDR 2021-4A D   | 97316UAG3 | 0.11%  |
| VOYA 2017-2A CR   | 92915UAQ7  | 0.12%  | WINDR 2021-4A E2  | 97316VAJ5 | 0.04%  |
| VOYA 2017-2A D    | 92915XAD0  | 0.08%  | WLLMN 2021-1A C   | 949723AE0 | 0.12%  |
| VOYA 2017-3A BR   | 92915QAY9  | 0.12%  | WLLMN 2021-1A D   | 949723AG5 | 0.12%  |
| VOYA 2017-3A CR   | 92915QBA0  | 0.11%  | WLLMN 2021-1A E   | 94972AAA2 | 0.08%  |
| VOYA 2017-3A DR   | 92916PAF1  | 0.07%  | WOODS 2018-17A C  | 66860PAE4 | 0.11%  |
| VOYA 2018-1A B    | 92917AAE6  | 0.20%  | WOODS 2018-17A D  | 66860PAG9 | 0.09%  |
| VOYA 2018-1A C    | 92917AAG1  | 0.13%  | WOODS 2018-17A E  | 66860LAA1 | 0.08%  |
| VOYA 2018-1A D    | 92917BAA2  | 0.08%  | YCLO 2018-1A C1   | 98625LAE2 | 0.05%  |
| VOYA 2018-2A C1   | 92917JAJ6  | 0.09%  | YCLO 2018-1A D    | 98625LAG7 | 0.11%  |
| VOYA 2018-2A D    | 92917JAN7  | 0.12%  | YCLO 2018-1A E    | 98625MAA8 | 0.10%  |
| VOYA 2018-2A E    | 92917TAA3  | 0.07%  |                   |           |        |
| VOYA 2019-4A CR   | 92918BAU7  | 0.13%  |                   |           |        |
| VOYA 2019-4A DR   | 92918BAW3  | 0.12%  |                   |           |        |
| VOYA 2019-4A ER   | 92917UAE2  | 0.08%  |                   |           |        |
| VOYA 2021-3A C    | 92919DAE8  | 0.10%  |                   |           |        |
| VOYA 2021-3A D    | 92919DAG3  | 0.10%  |                   |           |        |
| VOYA 2021-3A E    | 92919CAA8  | 0.07%  |                   |           |        |
| WEHPK 2022-1A C   | 94860LAE5  | 0.11%  |                   |           |        |
| WEHPK 2022-1A D   | 94860LAG0  | 0.11%  |                   |           |        |
| WEHPK 2022-1A E   | 94860MAA1  | 0.08%  |                   |           |        |
| WELF 2021-3A C    | 94951JAE0  | 0.09%  |                   |           |        |
| WELF 2021-3A D    | 94951JAG5  | 0.10%  |                   |           |        |
| WELF 2021-3A E    | 94951KAC1  | 0.07%  |                   |           |        |
| WINDR 2014-2A CR  | 88390AAX8  | 0.11%  |                   |           |        |
| WINDR 2014-2A DR  | 88390AAZ3  | 0.13%  |                   |           |        |
| WINDR 2014-2A ER  | 88432BAG3  | 0.09%  |                   |           |        |
| WINDR 2016-1A CR  | 88433AAN9  | 0.13%  |                   |           |        |
| WINDR 2016-1A DR  | 88433AAQ2  | 0.10%  |                   |           |        |

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Total return includes interest, capital gains, dividends and distributions realized over a given period of time. Weighted average price is a market value weighted average price of each constituent in the underlying index. Discount margin is the return earned in addition to the index underlying the floating rate security. Weighted average life (WAL) is the average number of years for which each dollar of unpaid principal on the underlying debt security remains outstanding. Once calculated, WAL tells how many years it will take to pay half of the outstanding principal. Yield to maturity is the rate of return anticipated on a bond if held until the end of its lifetime.

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