

# Palmer Square CLO Indices Statistics - Rebalance and Constituents



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

**November 30, 2023**

## 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 | 129.09      | 0.92%      | 0.34%        | 0.58%           |
| CLODI | 158.27      | 2.15%      | 1.33%        | 0.82%           |

## Index Statistics:

|       | # of CUSIPs | Par Amount (\$bn) | Market Value (%) |
|-------|-------------|-------------------|------------------|
| CLOSE | 630         | 135.59            | 100%             |
| AAA   | 314         | 113.47            | 83.8%            |
| AA    | 316         | 22.12             | 16.2%            |

|       | # of CUSIPs | Par Amount (\$bn) | Market Value (%) |
|-------|-------------|-------------------|------------------|
| CLODI | 949         | 31.94             | 100%             |
| A     | 316         | 11.84             | 38.4%            |
| BBB   | 316         | 11.69             | 36.8%            |
| BB    | 317         | 8.41              | 24.8%            |

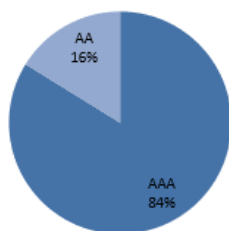
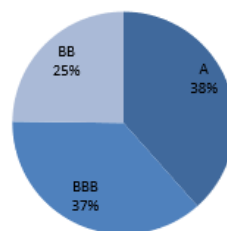
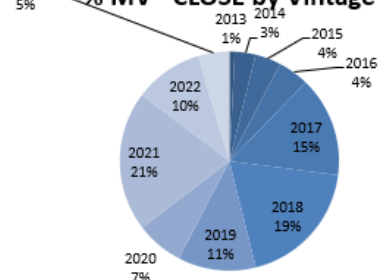
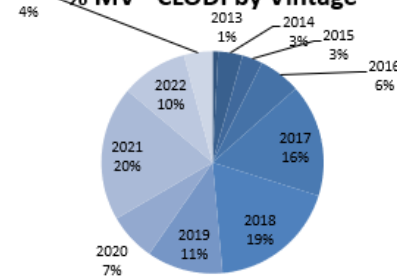
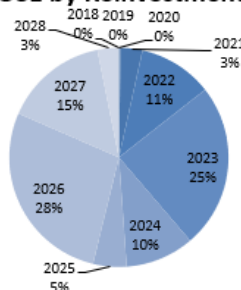
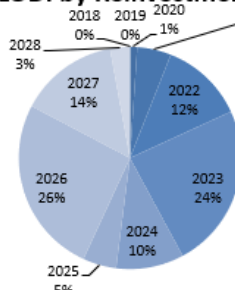
|       | Price | MoM Change | DM (Libor) | MoM Change | DM (SOFR) | MoM Change | WAL  | MoM Change | Yield | MoM Change | Current Yield | MoM Change |
|-------|-------|------------|------------|------------|-----------|------------|------|------------|-------|------------|---------------|------------|
| CLOSE | 99.54 | 0.33       | 137        | -13        | 162       | -13        | 2.83 | -0.17      | 5.98% | -0.49%     | 6.93%         | -0.01%     |
| AAA   | 99.69 | 0.27       | 126        | -13        | 151       | -13        | 2.52 | -0.18      | 5.91% | -0.47%     | 6.83%         | -0.01%     |
| AA    | 98.80 | 0.64       | 197        | -17        | 222       | -17        | 4.46 | -0.15      | 6.32% | -0.63%     | 7.43%         | -0.04%     |

|       | Price | MoM Change | DM (Libor) | MoM Change | DM (SOFR) | MoM Change | WAL  | MoM Change | Yield  | MoM Change | Current Yield | MoM Change |
|-------|-------|------------|------------|------------|-----------|------------|------|------------|--------|------------|---------------|------------|
| CLODI | 95.86 | 1.25       | 460        | -32        | 486       | -32        | 5.25 | -0.24      | 9.05%  | -0.79%     | 9.65%         | -0.11%     |
| A     | 98.70 | 0.88       | 238        | -23        | 263       | -23        | 4.73 | -0.24      | 6.82%  | -0.67%     | 7.88%         | -0.06%     |
| BBB   | 96.05 | 1.31       | 413        | -33        | 438       | -33        | 5.38 | -0.22      | 8.54%  | -0.81%     | 9.27%         | -0.12%     |
| BB    | 91.21 | 1.78       | 870        | -48        | 896       | -48        | 5.87 | -0.26      | 13.23% | -0.98%     | 13.19%        | -0.25%     |

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

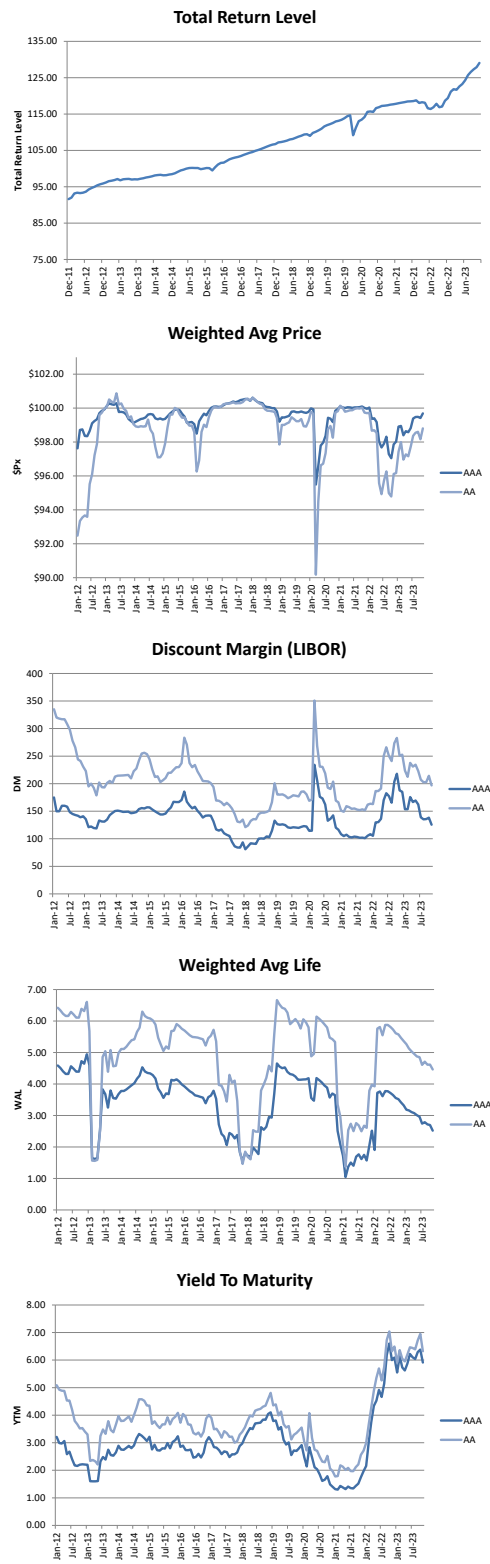
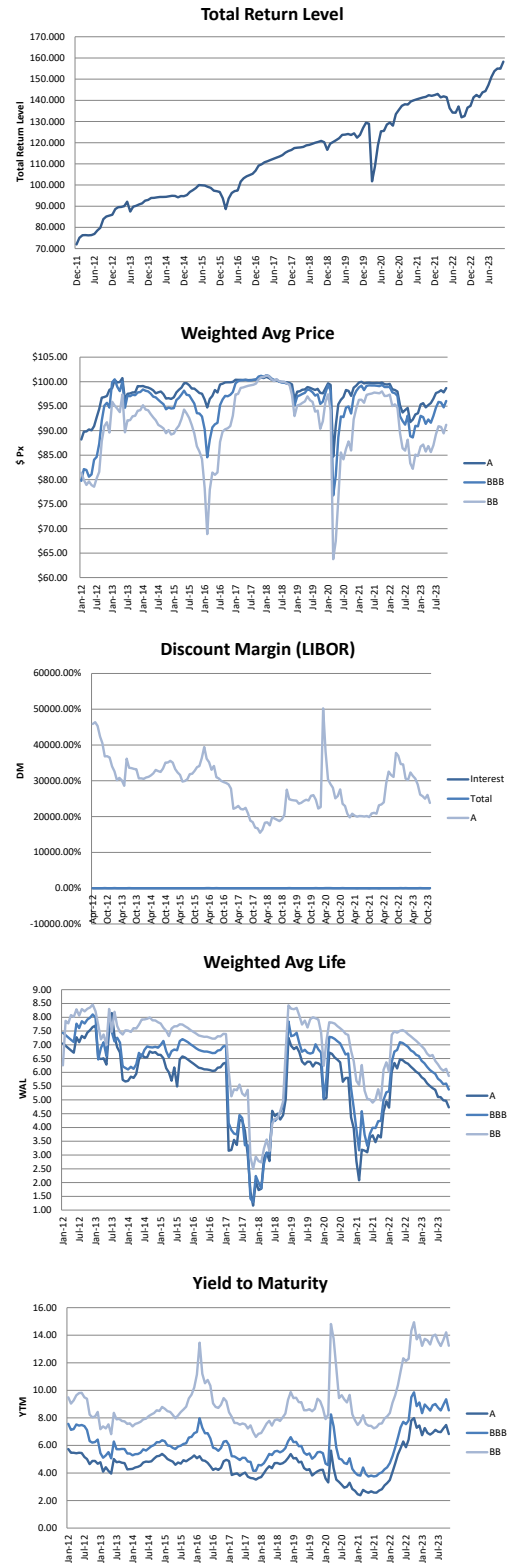
| CLOSE   | AAA     | AA      |
|---------|---------|---------|
| Vintage | 100.00% | 100.00% |
| 2013    | 0.80%   | 0.76%   |
| 2014    | 3.00%   | 3.34%   |
| 2015    | 3.90%   | 3.52%   |
| 2016    | 4.47%   | 5.04%   |
| 2017    | 14.70%  | 15.22%  |
| 2018    | 19.35%  | 17.72%  |
| 2019    | 11.61%  | 11.06%  |
| 2020    | 6.98%   | 7.09%   |
| 2021    | 20.41%  | 21.82%  |
| 2022    | 10.17%  | 9.76%   |
| 2023    | 4.60%   | 4.68%   |

| CLODI   | A       | BBB     | BB      |
|---------|---------|---------|---------|
| Vintage | 100.00% | 100.00% | 100.00% |
| 2013    | 1.05%   | 0.65%   | 0.74%   |
| 2014    | 3.67%   | 3.24%   | 3.80%   |
| 2015    | 3.02%   | 3.02%   | 2.88%   |
| 2016    | 5.95%   | 6.02%   | 6.49%   |
| 2017    | 16.43%  | 16.34%  | 16.42%  |
| 2018    | 18.57%  | 19.01%  | 18.45%  |
| 2019    | 10.90%  | 10.84%  | 11.76%  |
| 2020    | 6.89%   | 6.87%   | 7.07%   |
| 2021    | 19.53%  | 19.77%  | 19.33%  |
| 2022    | 9.64%   | 9.90%   | 9.43%   |
| 2023    | 4.35%   | 4.34%   | 3.64%   |

**% 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:**

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.

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP      | Weight |
|-------------------|-----------|--------|--------------------|------------|--------|
| AGL 2020-3A A     | 00119MAA7 | 0.28%  | APID XXXA A2       | 03768CAG4  | 0.06%  |
| AGL 2020-3A B1    | 00119MAC3 | 0.04%  | ARES 2015-2A AR2   | 04015GAP4  | 0.47%  |
| AGL 2020-5A A1R   | 00119TAF1 | 0.37%  | ARES 2015-2A BR2   | 04015GAR0  | 0.09%  |
| AGL 2020-5A BR    | 00119TAK0 | 0.06%  | ARES 2016-40A A1RR | 04016GBB3  | 0.16%  |
| AGL 2021-12A A1   | 00120BAA8 | 0.27%  | ARES 2016-40A A3RR | 04016GBF4  | 0.06%  |
| AGL 2021-12A B    | 00120BAE0 | 0.05%  | ARES 2016-41A AR2  | 04016DAS4  | 0.28%  |
| AGL 2021-13A A1   | 00120JAA1 | 0.27%  | ARES 2016-41A BR   | 04016DAU9  | 0.05%  |
| AGL 2021-13A B    | 00120JAE3 | 0.06%  | ARES 2017-43A AR   | 04016PAJ7  | 0.37%  |
| AIGIM 2021-1A A   | 00141YAA3 | 0.24%  | ARES 2017-43A BR   | 04016PAL2  | 0.08%  |
| AIGIM 2021-1A B   | 00141YAC9 | 0.04%  | ARES 2017-44A A1R  | 04016NAM5  | 0.49%  |
| AIGIM 2021-3A A   | 00142QAA9 | 0.23%  | ARES 2017-44A A3R1 | 04016NAR4  | 0.04%  |
| AIGIM 2021-3A B   | 00142QAC5 | 0.05%  | ARES 2017-46A A1   | 04016UAC1  | 0.20%  |
| AIMCO 2020-11A AR | 00140NAN0 | 0.28%  | ARES 2017-46A B1   | 04016UAG2  | 0.03%  |
| AIMCO 2020-11A BR | 00140NAQ3 | 0.05%  | ARES 2018-47A A1   | 04016VAA3  | 0.28%  |
| ALINE 2018-1A A   | 016269AA0 | 0.23%  | ARES 2018-47A B    | 04016VAE5  | 0.05%  |
| ALINE 2018-1A B   | 016269AB8 | 0.04%  | ARES 2018-50A AR   | 04018LAJ4  | 0.24%  |
| ALLEG 2018-3A A   | 01750NAA7 | 0.26%  | ARES 2018-50A BR   | 04018LAL9  | 0.04%  |
| ALLEG 2018-3A B1  | 01750NAC3 | 0.03%  | ARES 2020-56A AR   | 04018NAN1  | 0.28%  |
| ALLEG 2021-2A A1  | 01751AAC0 | 0.11%  | ARES 2020-56A BR   | 04018NAQ4  | 0.06%  |
| ALLEG 2021-2A B   | 01751AAE6 | 0.04%  | ARES 2021-59A A    | 04018EAA9  | 0.28%  |
| ALM 2020-1A A1A1  | 00166FAC0 | 0.61%  | ARES 2021-59A B1   | 04018EAC5  | 0.04%  |
| ALM 2020-1A A2    | 00166FAG1 | 0.13%  | ARES 2021-62A A1   | 00192WAA5  | 0.27%  |
| ANCHC 2021-19A A  | 03328JAA5 | 0.22%  | ARES 2021-62A B    | 00192WAE7  | 0.05%  |
| ANCHC 2021-19A B1 | 03328JAC1 | 0.04%  | ARES 2022-65A A1   | 04019FAA5  | 0.36%  |
| APID 2016-25A A1R | 03762YAF4 | 0.34%  | ARES 2022-65A B    | 04019FAE7  | 0.06%  |
| APID 2016-25A A2R | 03762YAH0 | 0.06%  | ATCLO 2018-12A A1  | 04942UAC0  | 0.22%  |
| APID 2017-28A A1A | 03767CAA8 | 0.31%  | ATCLO 2018-12A B   | 04942UAG1  | 0.04%  |
| APID 2017-28A A2  | 03767CAC4 | 0.05%  | ATCLO 2019-13A A1L | BCC2IWB9P9 | 0.15%  |
| APID 2018-18A A1  | 03767NAC0 | 0.27%  | ATCLO 2019-13A BNR | 04942VBA1  | 0.03%  |
| APID 2018-18A B   | 03767NAG1 | 0.05%  | ATRM 13A A1        | 04966HAA4  | 0.37%  |
| APID 2018-29A A1A | 03767MAC2 | 0.27%  | ATRM 13A B         | 04966HAE6  | 0.08%  |
| APID 2018-29A A2  | 03767MAG3 | 0.05%  | ATRM 14A A1        | 04965LAC2  | 0.33%  |
| APID 2019-31A A1R | 03767VAG3 | 0.29%  | ATRM 14A B         | 04965LAJ7  | 0.07%  |
| APID 2019-31A BR  | 03767VAL2 | 0.05%  | ATRM 15A A1        | 04965FAC5  | 0.44%  |
| APID 2021-35A A   | 03768UAA7 | 0.23%  | ATRM 15A B         | 04965FAG6  | 0.08%  |
| APID 2021-35A B   | 03768UAB5 | 0.05%  | ATRM 9A AR2        | 55821CAA2  | 0.40%  |
| APID 2022-42A A1  | 03770GAA4 | 0.25%  | ATRM 9A BR2        | 55821CAC8  | 0.07%  |
| APID 2022-42A B   | 03770GAE6 | 0.04%  | AWPT 2021-14A A1   | 28623RAC2  | 0.22%  |
| APID 2023-44A A1  | 037989AA8 | 0.18%  | AWPT 2021-14A B    | 28623RAG3  | 0.04%  |
| APID 2023-44A B   | 037989AE0 | 0.04%  | BABSN 2018-3A A1   | 06760PAC5  | 0.09%  |
| APID 2023-46A A1  | 03770RAA0 | 0.23%  | BABSN 2018-3A B1   | 06760PAG6  | 0.04%  |
| APID 2023-46A B   | 03770RAE2 | 0.04%  | BABSN 2018-4X A1   | 06760XAA2  | 0.23%  |
| APID XXXA A1A     | 03768CAC3 | 0.28%  | BABSN 2018-4X B    | 06760XAE4  | 0.04%  |

*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 |
|-------------------|-----------|--------|--------------------|------------|--------|
| BABSN 2023-2A A1  | 06763FAA8 | 0.23%  | BSP 2017-12A A2R   | 08179HAG5  | 0.06%  |
| BABSN 2023-2A B1  | 06763FAC4 | 0.04%  | BSP 2019-17A AR    | 08182BAL2  | 0.24%  |
| BALLY 2021-18A A1 | 05875YAA4 | 0.26%  | BSP 2019-17A BR    | 08182BAN8  | 0.04%  |
| BALLY 2021-18A A2 | 05875YAC0 | 0.05%  | BSP 2019-19A A     | 08182RAA1  | 0.24%  |
| BARDT 2019-2A AR  | 06744NBG1 | 0.28%  | BSP 2019-19A B     | 08182RAC7  | 0.04%  |
| BARDT 2019-2A BR  | 06744NBJ5 | 0.05%  | BSP 2021-23A A1    | 08186VAA8  | 0.26%  |
| BATLN 2017-11A AR | 07132LAL3 | 0.29%  | BSP 2021-23A B1    | 08186VAE0  | 0.02%  |
| BATLN 2017-11A BR | 07132LAN9 | 0.06%  | BSP 2021-25A A1    | 08186YAA2  | 0.22%  |
| BATLN 2018-12A A1 | 07133RAA3 | 0.26%  | BSP 2021-25A B     | 08186YAC8  | 0.04%  |
| BATLN 2018-12A B1 | 07133RAC9 | 0.03%  | CARVL 2022-1A A1   | 14686FAA6  | 0.22%  |
| BATLN 2019-14A AR | 07090AAQ6 | 0.26%  | CARVL 2022-1A B    | 14686FAC2  | 0.04%  |
| BATLN 2019-14A BR | 07090AAS2 | 0.05%  | CARVL 2023-1A A1   | 14686BAA5  | 0.22%  |
| BCC 2018-1A A1    | 05683LAA4 | 0.24%  | CARVL 2023-1A B1   | 14686BAE7  | 0.04%  |
| BCC 2018-1A B     | 05683LAE6 | 0.06%  | CATSK 2017-1A A1AR | 149420AL5  | 0.22%  |
| BCC 2018-2A A1    | 05682VAA3 | 0.25%  | CATSK 2017-1A A2   | 149420AE1  | 0.06%  |
| BCC 2018-2A B     | 05682VAE5 | 0.05%  | CAVU 2021-3A A     | 89624GAA1  | 0.23%  |
| BCC 2019-2A AR    | 05682LAJ6 | 0.24%  | CAVU 2021-3A B1    | 89624GAC7  | 0.03%  |
| BCC 2019-2A BR    | 05682LAL1 | 0.04%  | CBAM 2017-2A AR    | 12481KAS7  | 0.74%  |
| BCC 2019-4A A1R   | 05684AAN9 | 0.28%  | CBAM 2017-2A BR    | 12481KAU2  | 0.14%  |
| BCC 2019-4A BR    | 05684AAS8 | 0.05%  | CBAM 2017-4A A     | 12481NAB8  | 0.43%  |
| BCC 2021-4A A1    | 05685AAC2 | 0.28%  | CBAM 2017-4A B2    | 12481NAD4  | 0.04%  |
| BCC 2021-4A B     | 05685AAG3 | 0.05%  | CBAM 2018-5A A     | 12481QAC9  | 0.45%  |
| BCC 2022-1A A1    | 05684UAA3 | 0.25%  | CBAM 2018-5A B1    | 12481QAE5  | 0.07%  |
| BCC 2022-1A B     | 05684UAE5 | 0.04%  | CBAM 2018-6A A1R   | 12481XAN0  | 0.43%  |
| BCC 2022-2A A1    | 05682GAA6 | 0.28%  | CBAM 2018-6A B1R   | 12481XAS9  | 0.06%  |
| BCC 2022-2A B     | 05682GAG3 | 0.05%  | CBAM 2019-9A A     | 14987VAA7  | 0.22%  |
| BCC 2023-3A A     | 05682CAA5 | 0.29%  | CBAM 2019-9A B1    | 14987VAC3  | 0.03%  |
| BCC 2023-3A B     | 05682CAC1 | 0.05%  | CGMS 2012-3A A1A2  | 14312EAJ2  | 0.28%  |
| BCHPK 2019-1A A1R | 07355TAU6 | 0.36%  | CGMS 2012-3A A2A2  | 14312EAN3  | 0.02%  |
| BCHPK 2019-1A B1R | 07355TAY8 | 0.03%  | CGMS 2014-1A A1R2  | 14310MAW7  | 0.30%  |
| BLACK 2019-2A A1A | 09204GAA7 | 0.23%  | CGMS 2014-1A BR2   | 14310MBA4  | 0.05%  |
| BLACK 2019-2A A2  | 09204GAC3 | 0.04%  | CGMS 2015-1A AR3   | 14311DBN5  | 0.21%  |
| BLUEM 2018-3A A1  | 09630AAC0 | 0.27%  | CGMS 2015-1A BR3   | 14311DBQ8  | 0.04%  |
| BLUEM 2018-3A B   | 09630AAG1 | 0.05%  | CGMS 2017-2A A1R   | 14315J AQ2 | 0.24%  |
| BLUEM 2021-32A A  | 09631EAA5 | 0.23%  | CGMS 2017-2A A2R   | 14315JAU3  | 0.05%  |
| BLUEM 2021-32A B  | 09631EAC1 | 0.05%  | CGMS 2017-4A A1    | 14315BAA4  | 0.25%  |
| BLUEM 2022-35A A  | 09631RAA6 | 0.26%  | CGMS 2017-4A A2    | 14315BAC0  | 0.05%  |
| BLUEM 2022-35A B  | 09631RAC2 | 0.05%  | CGMS 2018-2A A1    | 14317PAA1  | 0.28%  |
| BOYCE 2022-1A A1  | 103228AA0 | 0.34%  | CGMS 2018-2A A2    | 14317PAC7  | 0.05%  |
| BOYCE 2022-1A B1  | 103228AE2 | 0.05%  | CGMS 2018-4A A1A   | 14315RAA9  | 0.28%  |
| BSP 2017-11A A1R  | 08179CAN1 | 0.21%  | CGMS 2018-4A A2    | 14315RAE1  | 0.05%  |
| BSP 2017-11A A2R  | 08179CAQ4 | 0.05%  | CGMS 2019-1A A1AR  | 14316BAL9  | 0.27%  |
| BSP 2017-12A A1R  | 08179HAE0 | 0.26%  | CGMS 2019-1A A2R   | 14316BAQ8  | 0.05%  |

*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 |
|---------------------|-----------|--------|--------------------|-----------|--------|
| CGMS 2019-3A A1R    | 14314HAQ7 | 0.28%  | DRSLF 2017-47A BR  | 26245EAN9 | 0.04%  |
| CGMS 2019-3A A2R    | 14314HAS3 | 0.05%  | DRSLF 2017-49A AR  | 26244QAN3 | 0.26%  |
| CGMS 2021-1A A1     | 14316MAA9 | 0.27%  | DRSLF 2017-49A BR  | 26244QAQ6 | 0.05%  |
| CGMS 2021-1A A2     | 14316MAC5 | 0.07%  | DRSLF 2017-53A A   | 26243EAA9 | 0.27%  |
| CGMS 2021-8A A      | 143120AA1 | 0.27%  | DRSLF 2017-53A B   | 26243EAB7 | 0.05%  |
| CGMS 2021-8A B      | 143120AC7 | 0.06%  | DRSLF 2018-64A A   | 26251LAC8 | 0.28%  |
| CGMS 2022-4A A1     | 14317BAA2 | 0.25%  | DRSLF 2018-64A B   | 26251LAE4 | 0.05%  |
| CGMS 2022-4A B1     | 14317BAE4 | 0.03%  | DRSLF 2019-68A AR  | 26252QAJ1 | 0.24%  |
| CIFC 2013-2A A1L2   | 12549BAY4 | 0.27%  | DRSLF 2019-68A BR  | 26252QAL6 | 0.04%  |
| CIFC 2013-2A A2L2   | 12549BBA5 | 0.06%  | DRSLF 2020-86A A1R | 26245XAL1 | 0.28%  |
| CIFC 2014-2RA A1    | 12548RAB0 | 0.30%  | DRSLF 2020-86A BR  | 26245XAQ0 | 0.05%  |
| CIFC 2014-2RA A2    | 12548RAC8 | 0.06%  | DRSLF 2021-92A A   | 262488AA7 | 0.28%  |
| CIFC 2014-3A A1R2   | 12549QBA2 | 0.32%  | DRSLF 2021-92A B   | 262488AC3 | 0.05%  |
| CIFC 2014-3A BR2    | 12549QBE4 | 0.06%  | DRSLF 2021-95A A   | 262487AA9 | 0.28%  |
| CIFC 2017-1A AR     | 12551AAL9 | 0.23%  | DRSLF 2021-95A B   | 262487AC5 | 0.05%  |
| CIFC 2017-1A B      | 12551AAC9 | 0.07%  | DRSLF 2022-97A A   | 26248XAA2 | 0.23%  |
| CIFC 2017-4A A1R    | 12551JAL0 | 0.32%  | DRSLF 2022-97A B   | 26248XAC8 | 0.04%  |
| CIFC 2017-4A A2R    | 12551JAN6 | 0.06%  | DRSLF 2022-98A A   | 26248AAA2 | 0.26%  |
| CIFC 2018-1A A      | 12551RAA6 | 0.48%  | DRSLF 2022-98A B1  | 26248AAC8 | 0.04%  |
| CIFC 2018-1A B      | 12551RAC2 | 0.08%  | ELM12 2021-5A A    | 29002YAA0 | 0.07%  |
| CIFC 2018-2A A1     | 17180WAA3 | 0.38%  | ELM12 2021-5A B    | 29002YAC6 | 0.06%  |
| CIFC 2018-2A A2     | 17180WAC9 | 0.06%  | ELM14 2022-1A A    | 29003WAA3 | 0.31%  |
| CIFC 2019-1A AR     | 12553DAJ6 | 0.29%  | ELM14 2022-1A B    | 29003WAC9 | 0.06%  |
| CIFC 2019-1A BR     | 12553DAL1 | 0.05%  | ELM16 2022-3A A    | 29002UAA8 | 0.35%  |
| CIFC 2019-4A A1R    | 17182XAL5 | 0.23%  | ELM16 2022-3A B    | 29002UAC4 | 0.07%  |
| CIFC 2019-4A A2R    | 17182XAQ4 | 0.04%  | ELMW7 2020-4A AR   | 29002QAJ8 | 0.24%  |
| CIFC 2021-3A A      | 12564DAA2 | 0.27%  | ELMW7 2020-4A BR   | 29002QAL3 | 0.04%  |
| CIFC 2021-3A B      | 12564DAC8 | 0.06%  | ELMW8 2021-1A A1   | 29003EAA3 | 0.43%  |
| CIFC 2021-7A A1     | 12567HAC6 | 0.20%  | ELMW8 2021-1A B1   | 29003EAC9 | 0.08%  |
| CIFC 2021-7A B      | 12567HAE2 | 0.07%  | FCBSL 2017-2A A    | 34961PAA8 | 0.15%  |
| CIFC 2022-1A A      | 12570LAA6 | 0.23%  | FCBSL 2017-2A B1   | 34961PAC4 | 0.03%  |
| CIFC 2022-1A B      | 12570LAC2 | 0.04%  | FCBSL 2021-2A A    | 34963DAA3 | 0.23%  |
| CIFC 2022-2A A1     | 12567MAA9 | 0.17%  | FCBSL 2021-2A B    | 34963DAC9 | 0.06%  |
| CIFC 2022-2A B      | 12567MAE1 | 0.04%  | FCBSL 2021-4A A    | 34963DAJ4 | 0.27%  |
| COOK 2018-1A A1     | 21623PAA5 | 0.41%  | FCBSL 2021-4A B1   | 34963DAL9 | 0.04%  |
| COOK 2018-1A B      | 21623PAE7 | 0.07%  | FCBSL 2022-1A A1   | 34964HAA3 | 0.23%  |
| DCLO 2022-4A A1     | 25255NAA6 | 0.11%  | FCBSL 2022-1A B1   | 34964HAC9 | 0.02%  |
| DCLO 2022-4A A2A    | 25255NAE8 | 0.04%  | FLAT 2021-1A A1    | 33883PAC1 | 0.23%  |
| DRSLF 2016-43A AR2  | 26245CBE2 | 0.31%  | FLAT 2021-1A B     | 33883PAE7 | 0.04%  |
| DRSLF 2016-43A B1R2 | 26245CBG7 | 0.04%  | GCSL 2020-48A A1   | 38177DAA6 | 0.25%  |
| DRSLF 2016-45A A1R  | 26244MAL6 | 0.30%  | GCSL 2020-48A B1   | 38177DAG3 | 0.04%  |
| DRSLF 2016-45A BR   | 26244MAQ5 | 0.06%  | GCSL 2021-55A A    | 38178LAA7 | 0.25%  |
| DRSLF 2017-47A A1R  | 26245EAJ8 | 0.19%  | GCSL 2021-55A B    | 38178LAC3 | 0.06%  |

*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 |
|-------------------|-----------|--------|--------------------|-----------|--------|
| GCSL 2023-68A A   | 38179QAA5 | 0.23%  | JTWN 2018-6RA A2A  | 47047LAC3 | 0.04%  |
| GCSL 2023-68A B   | 38179QAC1 | 0.05%  | KAYNE 2020-7A A1   | 48661CAA0 | 0.28%  |
| GILBT 2017-1A A   | 375415AA4 | 0.41%  | KAYNE 2020-7A B1   | 48661CAC6 | 0.05%  |
| GILBT 2017-1A B   | 375415AC0 | 0.08%  | KKR 16 A1R2        | 48251BAW0 | 0.33%  |
| GLD10 2015-10A AR | 38137PAQ3 | 0.32%  | KKR 16 A2R2        | 48251BAY6 | 0.07%  |
| GLD10 2015-10A BR | 38137PAU4 | 0.04%  | KKR 18 AR          | 48251JAL7 | 0.23%  |
| GLM 2017-1A A1L   | GOLIIQZH0 | 0.28%  | KKR 18 BR          | 48251JAN3 | 0.06%  |
| GLM 2017-1A B1R2  | 38136FBJ1 | 0.03%  | KKR 20 A           | 48251TAA9 | 0.26%  |
| GLM 2017-2A AR    | 38136MAU2 | 0.30%  | KKR 20 B           | 48251TAB7 | 0.05%  |
| GLM 2017-2A BR    | 38136MAW8 | 0.04%  | KKR 2022-41A A1    | 48255PAA3 | 0.18%  |
| GLM 2018-3A A     | 38138BAC4 | 0.31%  | KKR 2022-41A B     | 48255PAC9 | 0.04%  |
| GLM 2018-3A B1    | 38138BAG5 | 0.03%  | KKR 21 A           | 48252KAA7 | 0.27%  |
| GLM 2019-4A AR    | 38137YAN1 | 0.17%  | KKR 21 B           | 48252KAC3 | 0.05%  |
| GLM 2019-4A BR    | 38137YAS0 | 0.05%  | KKR 22A A          | 48252WAA1 | 0.28%  |
| GLM 2019-5A AR    | 38138DAN6 | 0.09%  | KKR 22A B          | 48252WAC7 | 0.05%  |
| GLM 2019-5A BR    | 38138DAQ9 | 0.04%  | KKR 31A A1         | 48254NAA9 | 0.27%  |
| GLM 2020-7A AR    | 38138LAL2 | 0.12%  | KKR 31A B          | 48254NAE1 | 0.06%  |
| GLM 2020-7A BR    | 38138LAN8 | 0.04%  | LCM 16A A1AR       | 50181GBA7 | 0.20%  |
| GLM 2021-11A A    | 38138KAC4 | 0.30%  | LCM 16A BR2        | 50181GBG4 | 0.07%  |
| GLM 2021-11A B    | 38138KAE0 | 0.07%  | LCM 24A AR         | 50188YAE4 | 0.18%  |
| GLM 2021-9A A     | 38138JAC7 | 0.34%  | LCM 24A BR         | 50188YAG9 | 0.05%  |
| GLM 2021-9A B     | 38138JAE3 | 0.06%  | LCM 26A A1         | 50200FAC3 | 0.20%  |
| GLM 2022-12A A    | 38138FAC5 | 0.27%  | LCM 26A B          | 50200FAE9 | 0.05%  |
| GLM 2022-12A B    | 38138FAG6 | 0.05%  | LCM 34A A1         | 50203CAA1 | 0.22%  |
| GRNPK 2018-1A A2  | 39729RAB4 | 0.33%  | LCM 34A B          | 50203CAE3 | 0.04%  |
| GRNPK 2018-1A B   | 39729RAC2 | 0.09%  | LCM 35A A1         | 50202QAA1 | 0.22%  |
| HLM 13A-18 A1     | 40437LAC6 | 0.22%  | LCM 35A B          | 50202QAE3 | 0.04%  |
| HLM 13A-18 B      | 40437LAG7 | 0.04%  | MAGNE 2012-7A A1R2 | 55951PBA4 | 0.17%  |
| HLM 2021-16A A1   | 40440XAA9 | 0.23%  | MAGNE 2012-7A A2R2 | 55951PBC0 | 0.05%  |
| HLM 2021-16A B    | 40440XAC5 | 0.05%  | MAGNE 2019-22A A1R | 55954HAL6 | 0.31%  |
| ICG 2021-1A A1    | 449303AA4 | 0.18%  | MAGNE 2019-22A BR  | 55954HAN2 | 0.06%  |
| ICG 2021-1A B     | 449303AE6 | 0.03%  | MAGNE 2019-24A AR  | 55954WAL3 | 0.28%  |
| INVCO 2021-2A A   | 46149MAA4 | 0.24%  | MAGNE 2019-24A BR  | 55954WAN9 | 0.05%  |
| INVCO 2021-2A B   | 46149MAC0 | 0.04%  | MAGNE 2020-27A AR  | 55955EAL2 | 0.24%  |
| INVCO 2021-3A A   | 46146JAA4 | 0.24%  | MAGNE 2020-27A BR  | 55955EAN8 | 0.04%  |
| INVCO 2021-3A B   | 46146JAC0 | 0.04%  | MAGNE 2021-29A A   | 55955KAA2 | 0.26%  |
| INVCO 2022-1A A   | 460988AA6 | 0.28%  | MAGNE 2021-29A B   | 55955KAC8 | 0.04%  |
| INVCO 2022-1A B   | 460988AC2 | 0.05%  | MCLO 2017-10A A1AR | 56578JAL6 | 0.11%  |
| INVCO 2023-1A A1  | 46146GAA0 | 0.25%  | MCLO 2017-10A A2   | 56578JAE2 | 0.05%  |
| INVCO 2023-1A B   | 46146GAE2 | 0.05%  | MCLO 2017-9A A1AR  | 56577PAL3 | 0.06%  |
| JNPPK 2023-1A A1  | 48206KAA4 | 0.23%  | MCLO 2017-9A A2    | 56577PAE9 | 0.06%  |
| JNPPK 2023-1A B   | 48206KAE6 | 0.06%  | MCLO 2018-11A A1   | 56577QAA5 | 0.24%  |
| JTWN 2018-6RA A1  | 47047LAA7 | 0.29%  | MCLO 2018-11A A2   | 56577QAC1 | 0.04%  |

*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 |
|--------------------|-----------|--------|-------------------|-----------|--------|
| MDPK 2015-17A AR2  | 55818YBN0 | 0.36%  | NEUB 2020-36A BR  | 64133KAL5 | 0.04%  |
| MDPK 2015-17A BR2  | 55818YBS9 | 0.07%  | NEUB 2020-39A A1  | 64134GAA7 | 0.22%  |
| MDPK 2015-18A ARR  | 55819BAW0 | 0.35%  | NEUB 2020-39A B   | 64134GAE9 | 0.04%  |
| MDPK 2015-18A BR   | 55819BAN0 | 0.06%  | NEUB 2021-43A A   | 64134AAA0 | 0.27%  |
| MDPK 2016-21A A2RR | 55820JBG4 | 0.06%  | NEUB 2021-43A B   | 64134AAC6 | 0.07%  |
| MDPK 2016-21A AARR | 55820JBC3 | 0.36%  | NEUB 2021-46A A   | 64134QAA5 | 0.27%  |
| MDPK 2016-22A A1R  | 55819XAY8 | 0.37%  | NEUB 2021-46A B   | 64134QAC1 | 0.06%  |
| MDPK 2016-22A BR   | 55819XBC5 | 0.07%  | NEUB 2022-49A A   | 64135JAA0 | 0.08%  |
| MDPK 2017-23A AR   | 55820TAJ7 | 0.35%  | NEUB 2022-49A B   | 64135JAC6 | 0.06%  |
| MDPK 2017-23A BR   | 55820TAL2 | 0.08%  | OAKC 2012-7A AR3  | 67102QAV0 | 0.10%  |
| MDPK 2018-27A A1A  | 55820YAA5 | 0.34%  | OAKC 2012-7A BR3  | 67102QAZ1 | 0.02%  |
| MDPK 2018-27A A2   | 55820YAC1 | 0.08%  | OAKC 2014-10RA AR | 67707CAQ1 | 0.27%  |
| MDPK 2018-28A A1   | 55821AAA6 | 0.29%  | OAKC 2014-10RA BR | 67707CAS7 | 0.06%  |
| MDPK 2018-28A B    | 55821AAE8 | 0.05%  | OAKC 2015-12A A1R | 67109YAL8 | 0.25%  |
| MDPK 2018-30A A    | 55821TAA5 | 0.34%  | OAKC 2015-12A BR  | 67109YAQ7 | 0.05%  |
| MDPK 2018-30A B    | 55821TAC1 | 0.05%  | OAKC 2019-3A AR   | 67112RAS3 | 0.32%  |
| MDPK 2018-32A A1R  | 55817AAN4 | 0.35%  | OAKC 2019-3A BR   | 67112RAU8 | 0.07%  |
| MDPK 2018-32A BR   | 55817AAS3 | 0.06%  | OAKC 2019-4A AR   | 67098DAS2 | 0.28%  |
| MDPK 2019-33A AR   | 55819JAN3 | 0.37%  | OAKC 2019-4A BR   | 67098DAU7 | 0.06%  |
| MDPK 2019-33A BR   | 55819JAQ6 | 0.08%  | OAKC 2020-5A A1   | 67113GAC1 | 0.28%  |
| MDPK 2020-46A AR   | 55822AAL1 | 0.31%  | OAKC 2020-5A B    | 67113GAG2 | 0.05%  |
| MDPK 2020-46A B1R  | 55822AAN7 | 0.07%  | OAKC 2020-7A AR   | 67098WAN1 | 0.25%  |
| MDPK 2021-48A A    | 55821UAA2 | 0.40%  | OAKC 2020-7A BR   | 67098WAQ4 | 0.06%  |
| MDPK 2021-48A B    | 55821UAC8 | 0.07%  | OAKC 2021-10A A   | 67707LAC2 | 0.12%  |
| MDPK 2021-59A A    | 55822EAA7 | 0.32%  | OAKC 2021-10A B   | 67707LAG3 | 0.06%  |
| MDPK 2021-59A B    | 55822EAC3 | 0.07%  | OAKC 2021-16A A   | 67115LAA2 | 0.27%  |
| MDPK 2022-53A A    | 558189AA4 | 0.31%  | OAKC 2021-16A B   | 67115LAC8 | 0.06%  |
| MDPK 2022-53A B    | 558189AC0 | 0.05%  | OAKC 2022-11A A   | 67115VAA0 | 0.30%  |
| MDPK 2022-55A A1   | 55819FAA9 | 0.27%  | OAKC 2022-11A B   | 67115VAC6 | 0.06%  |
| MDPK 2022-55A B1   | 55819FAE1 | 0.04%  | OAKC 2023-14A A   | 67117AAA4 | 0.24%  |
| MDPK 2023-63A A1   | 55817GAA9 | 0.27%  | OAKC 2023-14A B   | 67117AAE6 | 0.04%  |
| MDPK 2023-63A B1   | 55817GAE1 | 0.04%  | OAKCL 2019-3A A1R | 67400EAN4 | 0.34%  |
| MIDO 2017-7A A1R   | 59801WAM8 | 0.13%  | OAKCL 2019-3A BR  | 67400EAS3 | 0.06%  |
| MIDO 2017-7A BR    | 59801WAR7 | 0.04%  | OAKCL 2019-4A A1R | 67402CAQ9 | 0.35%  |
| MP23 2021-4A A1    | 56607TAA3 | 0.23%  | OAKCL 2019-4A BR  | 67402CAU0 | 0.06%  |
| MP23 2021-4A B1    | 56607TAE5 | 0.03%  | OCP 2014-6A A1R   | 67106BAQ0 | 0.41%  |
| NCC 2018-IIA A     | 63152PAA6 | 0.28%  | OCP 2014-6A A2R   | 67106BAR8 | 0.09%  |
| NCC 2018-IIA B     | 63152PAC2 | 0.05%  | OCP 2017-13A A1AR | 67097LAH9 | 0.27%  |
| NEUB 2019-32A AR   | 64132DAJ7 | 0.27%  | OCP 2017-13A A2R  | 67097LAM8 | 0.04%  |
| NEUB 2019-32A BR   | 64132DAL2 | 0.06%  | OCP 2017-14A A1A  | 67097QAA3 | 0.21%  |
| NEUB 2019-33A AR   | 64132TAJ2 | 0.28%  | OCP 2017-14A A2   | 67097QAE5 | 0.05%  |
| NEUB 2019-33A BR   | 64132TAL7 | 0.06%  | OCP 2018-15A A1   | 67112KAA7 | 0.27%  |
| NEUB 2020-36A A1R  | 64133KAU5 | 0.21%  | OCP 2018-15A A3   | 67112KAC3 | 0.05%  |

*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 |
|--------------------|-----------|--------|-------------------|-----------|--------|
| OCP 2021-22A A     | 67117TAA3 | 0.25%  | PSTAT 2021-4A A2  | 69702HAC2 | 0.09%  |
| OCP 2021-22A B1    | 67117TAC9 | 0.04%  | PSTAT 2022-1A A1  | 69701CAA8 | 0.28%  |
| OCT14 2012-1A A2RR | 67590ABT8 | 0.05%  | PSTAT 2022-1A A2  | 69701CAC4 | 0.07%  |
| OCT14 2012-1A AARR | 67590ABP6 | 0.19%  | PSTAT 2022-3A A1A | 69690CAA1 | 0.39%  |
| OCT21 2014-1A A2R3 | 67590QBM8 | 0.06%  | PSTAT 2022-3A A1B | 69690CAC7 | 0.10%  |
| OCT21 2014-1A AAR3 | 67590QBK2 | 0.33%  | REG13 2018-2A A1  | 75888FAC9 | 0.26%  |
| OCT28 2016-1A A1R  | 67591EAQ6 | 0.32%  | REG13 2018-2A A2  | 75888FAE5 | 0.04%  |
| OCT28 2016-1A BR   | 67591EAU7 | 0.05%  | REG14 2018-3A A   | 75888MAE0 | 0.33%  |
| OCT37 2018-2A A1A  | 67591VAA3 | 0.25%  | REG14 2018-3A B   | 75888MAG5 | 0.05%  |
| OCT37 2018-2A A2   | 67591VAE5 | 0.05%  | REG15 2018-4A A1  | 75888RAC3 | 0.29%  |
| OCT38 2018-1A A1   | 67591YAA7 | 0.28%  | REG15 2018-4A A2  | 75888RAE9 | 0.05%  |
| OCT38 2018-1A A3A  | 67591YAE9 | 0.03%  | REG16 2019-2A A1  | 75888TAA3 | 0.28%  |
| OCT40 2019-1A A1R  | 67592BAL2 | 0.28%  | REG16 2019-2A B   | 75888TAE5 | 0.05%  |
| OCT40 2019-1A BR   | 67592BAN8 | 0.05%  | REG18 2021-1A A1  | 75884EAA0 | 0.25%  |
| OCT45 2019-1A A1R  | 67577MAN3 | 0.31%  | REG18 2021-1A B   | 75884EAC6 | 0.05%  |
| OCT45 2019-1A BR   | 67577MAQ6 | 0.05%  | REG20 2021-2A A   | 75884YAA6 | 0.24%  |
| OCT46 2020-2A AR   | 67577VAL7 | 0.24%  | REG20 2021-2A B   | 75884YAC2 | 0.04%  |
| OCT46 2020-2A BR   | 67577VAN3 | 0.04%  | REG22 2022-2A A   | 758968AA9 | 0.24%  |
| OCT51 2021-1A A    | 67578JAA7 | 0.24%  | REG22 2022-2A B1  | 758968AC5 | 0.03%  |
| OCT51 2021-1A B    | 67578JAC3 | 0.04%  | RESPK 2020-1A AR  | 758465BA5 | 0.23%  |
| OCT58 2022-1A A1   | 675932AA5 | 0.27%  | RESPK 2020-1A BR  | 758465BC1 | 0.05%  |
| OCT58 2022-1A B    | 675932AG2 | 0.05%  | ROCKT 2021-3A A1  | 77341NAA3 | 0.24%  |
| OCT64 2022-1A A1   | 67579AAD9 | 0.39%  | ROCKT 2021-3A B   | 77341NAE5 | 0.04%  |
| OCT64 2022-1A B1   | 67579AAK3 | 0.06%  | ROCKT 2022-1A A1  | 77340JAA3 | 0.21%  |
| OCT67 2023-1A A1   | 67571LAA9 | 0.22%  | ROCKT 2022-1A B   | 77340JAC9 | 0.04%  |
| OCT67 2023-1A B    | 67571LAE1 | 0.05%  | RRAM 2017-1A A1AB | 78108YAL6 | 0.32%  |
| OHALF 2015-1A AR3  | 67109BDC5 | 0.29%  | RRAM 2017-1A A2B  | 78108YAQ5 | 0.05%  |
| OHALF 2015-1A BR3  | 67109BDE1 | 0.07%  | RRAM 2018-4A A1A  | 74972FAC9 | 0.37%  |
| OZLM 2017-19A A1AR | 67112CAL1 | 0.18%  | RRAM 2018-4A A2   | 74972FAG0 | 0.05%  |
| OZLM 2017-19A A2AR | 67112CAN7 | 0.04%  | RRAM 2021-17A A1A | 74980QAA9 | 0.31%  |
| PCEPK 2021-1A A    | 70470MAC9 | 0.29%  | RRAM 2021-17A A2  | 74980QAE1 | 0.05%  |
| PCEPK 2021-1A B1   | 70470MAE5 | 0.06%  | RRAM 2021-18A A1A | 749752AA9 | 0.33%  |
| PLMRS 2021-3A A1   | 69688FAA8 | 0.35%  | RRAM 2021-18A A2  | 749752AE1 | 0.07%  |
| PLMRS 2021-3A B    | 69688FAJ9 | 0.07%  | RRAM 2022-24A A1  | 75000HAA2 | 0.30%  |
| PLMRS 2021-4A A    | 69702EAA3 | 0.35%  | RRAM 2022-24A A2  | 75000HAE4 | 0.05%  |
| PLMRS 2021-4A B    | 69702EAC9 | 0.07%  | RRAM 2023-25A A1  | 75000KAA5 | 0.24%  |
| PLMRS 2022-2A A1   | 69688NAA1 | 0.21%  | RRAM 2023-25A A2  | 75000KAC1 | 0.04%  |
| PLMRS 2022-2A B    | 69688NAC7 | 0.04%  | RRAM 2023-26A A1  | 74989MAA9 | 0.23%  |
| PLMRS 2022-5A A    | 69702MAA5 | 0.23%  | RRAM 2023-26A A2  | 74989MAC5 | 0.04%  |
| PLMRS 2022-5A B1   | 69702MAC1 | 0.04%  | RSRVA 2016-3A ARR | 76761RAY5 | 0.28%  |
| PSTAT 2021-3A A1   | 69702BAA9 | 0.27%  | RSRVA 2016-3A BRR | 76761RBA6 | 0.05%  |
| PSTAT 2021-3A A2   | 69702BAC5 | 0.09%  | SHACK 2014-5RA A  | 81881JAC6 | 0.27%  |
| PSTAT 2021-4A A1   | 69702HAA6 | 0.33%  | SHACK 2014-5RA B  | 81881JAE2 | 0.05%  |

*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 |
|--------------------|-----------|--------|---------------------|-----------|--------|
| SIXST 2021-20A A1  | 83012QAA2 | 0.23%  | TRNTS 2020-14A A1   | 89641QAA8 | 0.22%  |
| SIXST 2021-20A B   | 83012QAC8 | 0.04%  | TRNTS 2020-14A B    | 89641QAE0 | 0.04%  |
| SNDPT 2014-2RA A   | 83613WAA2 | 0.29%  | TRNTS 2021-15A A1   | 89641XAA3 | 0.22%  |
| SNDPT 2014-2RA B   | 83613WAC8 | 0.05%  | TRNTS 2021-15A B1   | 89641XAC9 | 0.04%  |
| SNDPT 2016-2A BR2  | 83610CAY7 | 0.04%  | TSYMP 2017-1A AR    | 87232BAF9 | 0.27%  |
| SNDPT 2016-3A B1R  | 83609NAQ3 | 0.02%  | TSYMP 2017-1A BR    | 87232BAH5 | 0.06%  |
| SNDPT 2017-2A AR   | 83610KAJ2 | 0.22%  | UNPPK 2022-1A A1    | 913318AA9 | 0.29%  |
| SNDPT 2017-2A BR   | 83610KAL7 | 0.06%  | UNPPK 2022-1A B     | 913318AE1 | 0.06%  |
| SNDPT 2017-3A A1R  | 83611GAL5 | 0.30%  | VENTR 2013-15A AR3  | 92328XBD0 | 0.09%  |
| SNDPT 2017-3A A2   | 83611GAC5 | 0.07%  | VENTR 2013-15A BR3  | 92328XBF5 | 0.05%  |
| SNDPT 2017-4A A1   | 83609TAA5 | 0.33%  | VENTR 2014-17A ARR  | 92329YAL0 | 0.09%  |
| SNDPT 2017-4A A2A  | 83609TAC1 | 0.05%  | VENTR 2014-17A BRR  | 92329YAN6 | 0.05%  |
| SNDPT 2018-2A A    | 83611JAA3 | 0.38%  | VENTR 2017-27A AR   | 92331LBC3 | 0.26%  |
| SNDPT 2018-2A B    | 83611JAC9 | 0.06%  | VENTR 2017-27A BR   | 92331LBE9 | 0.05%  |
| SNDPT 2019-1A AR   | 83611KAL6 | 0.23%  | VENTR 2017-30A A1   | 92331NAA4 | 0.31%  |
| SNDPT 2019-1A BR   | 83611KAN2 | 0.05%  | VENTR 2017-30A B    | 92331NAE6 | 0.05%  |
| SNDPT 2020-2A AR   | 83611VAS7 | 0.23%  | VENTR 2018-31A A1   | 92331VAA6 | 0.37%  |
| SNDPT 2020-2A B1R  | 83611VAU2 | 0.04%  | VENTR 2018-31A B    | 92331VAE8 | 0.05%  |
| SNDPT 2020-3A A1   | 83615CAA4 | 0.22%  | VENTR 2018-33A A1LR | 92330YAN3 | 0.24%  |
| SNDPT 2020-3A B    | 83615CAC0 | 0.05%  | VENTR 2018-33A BR   | 92330YAU7 | 0.05%  |
| SNDPT 2021-3A A    | 83615PAA5 | 0.25%  | VENTR 2019-38A A1R  | 92332NAS4 | 0.27%  |
| SNDPT 2021-3A B    | 83615PAC1 | 0.05%  | VENTR 2019-38A BR   | 92332NAW5 | 0.04%  |
| SNDPT 2021-4A A    | 83616AAC3 | 0.07%  | VENTR 2020-39A A1   | 92332TAB8 | 0.23%  |
| SNDPT 2021-4A B1   | 83616AAG4 | 0.04%  | VENTR 2020-39A B    | 92332TAD4 | 0.04%  |
| SPEAK 2017-4A AR   | 82667EAC5 | 0.28%  | VENTR 2021-43A A1   | 92290CAB5 | 0.22%  |
| SPEAK 2017-4A BR   | 82667EAE1 | 0.05%  | VENTR 2021-43A B    | 92290CAE9 | 0.04%  |
| STWRT 2015-1A A1R  | 860444AL2 | 0.28%  | VENTR 2021-44A A1N  | 92332KAC5 | 0.22%  |
| STWRT 2015-1A BR   | 860444AQ1 | 0.04%  | VENTR 2021-44A B    | 92332KAJ0 | 0.04%  |
| SYMP 2016-17A AR   | 87165UAN1 | 0.02%  | VENTR 2022-45A A1   | 92326GAC2 | 0.22%  |
| SYMP 2016-17A BR   | 87165UAQ4 | 0.04%  | VENTR 2022-45A B    | 92326GAG3 | 0.04%  |
| SYMP 2021-25A A    | 87167WAC9 | 0.23%  | VIBR 2018-8A A1A    | 92558FAA7 | 0.19%  |
| SYMP 2021-25A B    | 87167WAE5 | 0.05%  | VIBR 2018-8A A2     | 92558FAC3 | 0.04%  |
| TKO 2023-1A A1     | 88675CAA0 | 0.22%  | VOYA 2015-3A A1R    | 92913UAN6 | 0.35%  |
| TKO 2023-1A B      | 88675CAE2 | 0.05%  | VOYA 2015-3A A3R    | 92913UAS5 | 0.07%  |
| TRNTS 2017-6A ARR  | 89640YAU8 | 0.32%  | VOYA 2016-3A A1R    | 92915HAL7 | 0.27%  |
| TRNTS 2017-6A BR1  | 89640YAW4 | 0.05%  | VOYA 2016-3A A3R    | 92915HAQ6 | 0.05%  |
| TRNTS 2018-9A ARR  | 89641JAQ9 | 0.28%  | VOYA 2017-2A A1R    | 92915UAG9 | 0.19%  |
| TRNTS 2018-9A BRR  | 89641JAS5 | 0.05%  | VOYA 2017-2A A2AR   | 92915UAJ3 | 0.06%  |
| TRNTS 2019-10A AR  | 89640AAL0 | 0.28%  | VOYA 2017-3A A1R    | 92915QAU7 | 0.27%  |
| TRNTS 2019-10A B1R | 89640AAN6 | 0.04%  | VOYA 2017-3A A2AR   | 92915QAW3 | 0.05%  |
| TRNTS 2019-11A A1R | 89641HAQ3 | 0.28%  | VOYA 2018-1A A1     | 92917AAA4 | 0.26%  |
| TRNTS 2019-11A BR  | 89641HAU4 | 0.05%  | VOYA 2018-1A A2     | 92917AAC0 | 0.05%  |

*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 |
|-------------------|-----------|--------|
| VOYA 2018-2A A1   | 92917JAA5 | 0.25%  |
| VOYA 2018-2A B1   | 92917JAE7 | 0.04%  |
| VOYA 2019-4A A1R  | 92918BAN3 | 0.27%  |
| VOYA 2019-4A BR   | 92918BAS2 | 0.05%  |
| VOYA 2021-3A A    | 92919DAA6 | 0.24%  |
| VOYA 2021-3A B    | 92919DAC2 | 0.04%  |
| WELF 2021-3A A    | 94951JAA8 | 0.23%  |
| WELF 2021-3A B    | 94951JAC4 | 0.05%  |
| WELF 2022-1A A1   | 94950TAA7 | 0.17%  |
| WELF 2022-1A B1   | 94950TAE9 | 0.03%  |
| WINDR 2014-2A AR  | 88390AAT7 | 0.23%  |
| WINDR 2014-2A BR  | 88390AAV2 | 0.05%  |
| WINDR 2017-1A ARR | 97315TAC6 | 0.28%  |
| WINDR 2017-1A BR  | 97315TAE2 | 0.05%  |
| WINDR 2017-4A A   | 87249LAC5 | 0.19%  |
| WINDR 2017-4A B   | 87249LAE1 | 0.05%  |
| WINDR 2018-2A A1  | 88434HAA1 | 0.26%  |
| WINDR 2018-2A B   | 88434HAG8 | 0.05%  |
| WINDR 2019-3A AR  | 97314JAA3 | 0.28%  |
| WINDR 2019-3A BR  | 97314JAC9 | 0.05%  |
| WINDR 2021-4A A   | 97316UAA6 | 0.24%  |
| WINDR 2021-4A B   | 97316UAC2 | 0.04%  |
| WINDR 2023-1A A   | 97316RAA3 | 0.23%  |
| WINDR 2023-1A B   | 97316RAC9 | 0.05%  |
| WLLMN 2021-1A A   | 949723AA8 | 0.26%  |
| WLLMN 2021-1A B   | 949723AC4 | 0.07%  |
| WOODS 2018-17A A  | 66860PAA2 | 0.24%  |
| WOODS 2018-17A B  | 66860PAC8 | 0.04%  |
| YCLO 2018-1A A    | 98625LAA0 | 0.24%  |
| YCLO 2018-1A B    | 98625LAC6 | 0.04%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|-------------------|-----------|--------|
| AGL 2020-3A C     | 00119MAG4 | 0.12%  | APID 2018-18A E   | 03767QAA7 | 0.07%  |
| AGL 2020-3A D     | 00119MAJ8 | 0.09%  | APID 2018-29A B   | 03767MAJ7 | 0.14%  |
| AGL 2020-3A E     | 00119NAA5 | 0.09%  | APID 2018-29A C   | 03767MAL2 | 0.10%  |
| AGL 2020-5A CR    | 00119TAM6 | 0.15%  | APID 2018-29A D   | 03767GAA9 | 0.07%  |
| AGL 2020-5A DR    | 00119TAP9 | 0.15%  | APID 2019-31A CR  | 03767VAN8 | 0.13%  |
| AGL 2020-5A ER    | 00119UAC5 | 0.10%  | 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 | 0.12%  | APID 2021-35A C   | 03768UAC3 | 0.10%  |
| AGL 2021-12A E    | 00120CAA6 | 0.09%  | APID 2021-35A D   | 03768UAD1 | 0.09%  |
| AGL 2021-13A C    | 00120JAG8 | 0.12%  | APID 2021-35A E   | 03768TAA0 | 0.05%  |
| AGL 2021-13A D    | 00120JAJ2 | 0.11%  | APID 2022-42A C   | 03770GAG1 | 0.10%  |
| AGL 2021-13A E    | 00120KAA8 | 0.07%  | APID 2022-42A D   | 03770GAJ5 | 0.12%  |
| AIGIM 2021-1A C   | 00141YAE5 | 0.09%  | APID 2022-42A E   | 03770HAA2 | 0.04%  |
| AIGIM 2021-1A D   | 00141YAG0 | 0.11%  | APID 2023-44A C   | 037989AG5 | 0.07%  |
| AIGIM 2021-1A E   | 00141YAJ4 | 0.07%  | APID 2023-44A D   | 037989AJ9 | 0.08%  |
| AIGIM 2021-3A C   | 00142QAE1 | 0.08%  | APID 2023-44A e   | 03770KAA5 | 0.04%  |
| AIGIM 2021-3A D   | 00142QAG6 | 0.10%  | APID 2023-46A C   | 03770RAG7 | 0.10%  |
| AIGIM 2021-3A E   | 00142QAJ0 | 0.07%  | APID 2023-46A D   | 03770RAJ1 | 0.11%  |
| AIMCO 2020-11A CR | 00140NAS9 | 0.12%  | APID 2023-46A E   | 03769YAA8 | 0.05%  |
| AIMCO 2020-11A DR | 00140NAU4 | 0.12%  | APID XXXA B       | 03768CAJ8 | 0.13%  |
| AIMCO 2020-11A ER | 00140PAE5 | 0.08%  | APID XXXA C       | 03768CAL3 | 0.12%  |
| ALINE 2018-1A C   | 016269AC6 | 0.08%  | APID XXXA D       | 03768BAA9 | 0.08%  |
| ALINE 2018-1A D   | 016269AD4 | 0.10%  | ARES 2015-2A CR   | 04015GAT6 | 0.19%  |
| ALINE 2018-1A E   | 016268AA2 | 0.07%  | ARES 2015-2A DR   | 04015GAV1 | 0.18%  |
| ALLEG 2018-3A C   | 01750NAG4 | 0.09%  | ARES 2015-2A ER   | 04015HAL1 | 0.12%  |
| ALLEG 2018-3A D   | 01750NAJ8 | 0.12%  | ARES 2016-40A BRR | 04016GBH0 | 0.12%  |
| ALLEG 2018-3A E   | 01750KAA3 | 0.08%  | ARES 2016-40A CRR | 04016GBK3 | 0.13%  |
| ALLEG 2021-2A C   | 01751AAG1 | 0.08%  | ARES 2016-40A DR  | 04016HAK2 | 0.10%  |
| ALLEG 2021-2A D   | 01751AAJ5 | 0.09%  | ARES 2016-41A CR  | 04016DAW5 | 0.11%  |
| ALLEG 2021-2A E   | 01750YAA3 | 0.07%  | ARES 2016-41A DR  | 04016DAY1 | 0.11%  |
| ALM 2020-1A B     | 00166FAJ5 | 0.40%  | ARES 2016-41A ER  | 04016KAG4 | 0.07%  |
| ALM 2020-1A C     | 00166FAL0 | 0.38%  | ARES 2017-43A CR  | 04016PAN8 | 0.14%  |
| ALM 2020-1A D     | 00166DAA9 | 0.27%  | ARES 2017-43A DR  | 04016PAQ1 | 0.15%  |
| ANCHC 2021-19A C  | 03328JAE7 | 0.10%  | ARES 2017-43A ER  | 04017AAG5 | 0.10%  |
| ANCHC 2021-19A D  | 03328JAG2 | 0.09%  | ARES 2017-44A BR  | 04016NAT0 | 0.21%  |
| ANCHC 2021-19A E  | 03328KAA2 | 0.08%  | ARES 2017-44A CR  | 04016NAX1 | 0.18%  |
| APID 2016-25A B1R | 03762YAK3 | 0.07%  | ARES 2017-44A DR  | 04016NAZ6 | 0.17%  |
| APID 2016-25A CR  | 03762YAP2 | 0.13%  | ARES 2017-46A C2  | 04016UAN7 | 0.09%  |
| APID 2016-25A DR  | 03766CAD3 | 0.11%  | ARES 2017-46A D   | 04016UAQ0 | 0.12%  |
| APID 2017-28A B   | 03767CAD2 | 0.16%  | ARES 2017-46A E   | 04016UAS6 | 0.08%  |
| APID 2017-28A C   | 03767CAE0 | 0.16%  | ARES 2018-47A C   | 04016VAG0 | 0.13%  |
| APID 2017-28A D   | 03766YAA1 | 0.09%  | ARES 2018-47A D   | 04016VAJ4 | 0.14%  |
| APID 2018-18A C   | 03767NAJ5 | 0.13%  | ARES 2018-47A E   | 04016WAA1 | 0.09%  |
| APID 2018-18A D   | 03767NAL0 | 0.10%  | ARES 2018-50A CR  | 04018LAN5 | 0.08%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|-------------------|-----------|--------|--------------------|-----------|--------|
| ARES 2018-50A D   | 04018LAG0 | 0.10%  | BABSN 2023-2A E    | 06763GAA6 | 0.05%  |
| ARES 2018-50A E   | 04018KAA5 | 0.08%  | BALLY 2021-18A B   | 05875YAE6 | 0.11%  |
| ARES 2020-56A CR  | 04018NAS0 | 0.11%  | BALLY 2021-18A C   | 05875YAG1 | 0.10%  |
| ARES 2020-56A DR  | 04018NAU5 | 0.11%  | BALLY 2021-18A D   | 05875XAA6 | 0.07%  |
| ARES 2020-56A ER  | 04018PAE6 | 0.07%  | BARDT 2019-2A CR   | 06744NBL0 | 0.10%  |
| ARES 2021-59A C1  | 04018EAE1 | 0.11%  | BARDT 2019-2A DR   | 06744NBN6 | 0.11%  |
| ARES 2021-59A D   | 04018EAG6 | 0.11%  | BARDT 2019-2A ER   | 06744PBE1 | 0.09%  |
| ARES 2021-59A E   | 04018GAA4 | 0.06%  | BATLN 2017-11A CR  | 07132LAQ2 | 0.10%  |
| ARES 2021-62A C   | 00192WAG2 | 0.12%  | BATLN 2017-11A DR  | 07132LAS8 | 0.13%  |
| ARES 2021-62A D   | 00192WAJ6 | 0.11%  | BATLN 2017-11A ER  | 07132MAE7 | 0.07%  |
| ARES 2021-62A E   | 00192XAA3 | 0.07%  | BATLN 2018-12A C1  | 07133RAG0 | 0.07%  |
| ARES 2022-65A C   | 04019FAG2 | 0.16%  | BATLN 2018-12A D   | 07133RAL9 | 0.12%  |
| ARES 2022-65A D   | 04019FAJ6 | 0.15%  | BATLN 2018-12A E   | 07134HAA4 | 0.10%  |
| ARES 2022-65A E   | 04019GAA3 | 0.09%  | BATLN 2019-14A C1R | 07090AAU7 | 0.09%  |
| ATCLO 2018-12A C  | 04942UAJ5 | 0.11%  | BATLN 2019-14A DR  | 07090AAY9 | 0.11%  |
| ATCLO 2018-12A D  | 04942UAL0 | 0.07%  | BATLN 2019-14A ER  | 07133DAE6 | 0.07%  |
| ATCLO 2018-12A E  | 04942TAA7 | 0.05%  | BCC 2018-1A C      | 05683LAG1 | 0.11%  |
| ATCLO 2019-13A CR | 04942VBE3 | 0.10%  | BCC 2018-1A D      | 05683LAJ5 | 0.10%  |
| ATCLO 2019-13A D  | 04942VAS3 | 0.08%  | BCC 2018-1A E      | 05683MAA2 | 0.07%  |
| ATCLO 2019-13A E  | 04942AAA8 | 0.06%  | BCC 2018-2A C      | 05682VAG0 | 0.13%  |
| ATRM 13A C        | 04966HAG1 | 0.17%  | BCC 2018-2A D      | 05682VAJ4 | 0.10%  |
| ATRM 13A D        | 04966HAJ5 | 0.16%  | BCC 2018-2A E      | 05682WAA1 | 0.07%  |
| ATRM 13A E        | 04965TAA9 | 0.10%  | BCC 2019-2A CR     | 05682LAN7 | 0.10%  |
| ATRM 14A C        | 04965LAL2 | 0.15%  | BCC 2019-2A DR     | 05682LAQ0 | 0.09%  |
| ATRM 14A D        | 04965LAN8 | 0.16%  | BCC 2019-2A ER     | 05682MAE5 | 0.07%  |
| ATRM 14A E        | 04965HAA5 | 0.09%  | BCC 2019-4A CR     | 05684AAU3 | 0.09%  |
| ATRM 15A C        | 04965FAJ0 | 0.22%  | BCC 2019-4A DR     | 05684AAW9 | 0.11%  |
| ATRM 15A D        | 04965FAL5 | 0.17%  | BCC 2019-4A ER     | 05682XAE1 | 0.11%  |
| ATRM 15A E        | 04965EAA2 | 0.12%  | BCC 2021-4A C      | 05685AAJ7 | 0.12%  |
| ATRM 9A CR2       | 55821CAE4 | 0.23%  | BCC 2021-4A D      | 05685AAL2 | 0.11%  |
| ATRM 9A DR        | 04964KAU5 | 0.13%  | BCC 2021-4A E      | 05684VAA1 | 0.07%  |
| ATRM 9A ER        | 04964LAJ8 | 0.11%  | BCC 2022-1A C      | 05684UAG0 | 0.10%  |
| AVERY 2014-1A E   | 05363VAC5 | 0.05%  | BCC 2022-1A D      | 05684UAJ4 | 0.10%  |
| AWPT 2021-14A C   | 28623RAJ7 | 0.08%  | BCC 2022-1A E      | 05684WAA9 | 0.07%  |
| AWPT 2021-14A D1  | 28623RAL2 | 0.07%  | BCC 2022-2A C      | 05682GAJ7 | 0.12%  |
| AWPT 2021-14A E   | 28623TAA2 | 0.06%  | BCC 2022-2A D1     | 05682GAL2 | 0.10%  |
| BABSN 2018-3A C   | 06760PAL5 | 0.14%  | BCC 2022-2A E      | 05683XAA8 | 0.07%  |
| BABSN 2018-3A D   | 06760PAJ0 | 0.14%  | BCC 2023-3A C      | 05682CAE7 | 0.11%  |
| BABSN 2018-3A E   | 06760RAA5 | 0.08%  | BCC 2023-3A D      | 05682CAG2 | 0.11%  |
| BABSN 2018-4X C   | 06760XAG9 | 0.08%  | BCC 2023-3A E      | 05682KAA7 | 0.08%  |
| BABSN 2018-4X D   | 06760XAJ3 | 0.10%  | BCHPK 2019-1A C1R  | 07355TBC5 | 0.10%  |
| BABSN 2018-4X E   | 06760YAA0 | 0.08%  | BCHPK 2019-1A DR   | 07355TBE1 | 0.15%  |
| BABSN 2023-2A C   | 06763FAD2 | 0.09%  | BCHPK 2019-1A ER   | 07355VAL1 | 0.11%  |
| BABSN 2023-2A D   | 06763FAE0 | 0.10%  | BLACK 2019-2A B    | 09204GAD1 | 0.10%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| BLACK 2019-2A C  | 09204GAE9 | 0.08%  | CBAM 2017-2A CR  | 12481KAW8 | 0.26%  |
| BLACK 2019-2A D  | 09204JAA1 | 0.07%  | CBAM 2017-2A DR  | 12481KAY4 | 0.29%  |
| BLUEM 2018-3A C  | 09630AAJ5 | 0.12%  | CBAM 2017-2A ER  | 12481LAE6 | 0.22%  |
| BLUEM 2018-3A D  | 09630AAL0 | 0.11%  | CBAM 2017-4A C   | 12481NAE2 | 0.18%  |
| BLUEM 2018-3A E  | 09629YAA5 | 0.06%  | CBAM 2017-4A D   | 12481NAF9 | 0.19%  |
| BLUEM 2021-32A C | 09631EAE7 | 0.10%  | CBAM 2017-4A E   | 12481PAA5 | 0.12%  |
| BLUEM 2021-32A D | 09631EAG2 | 0.09%  | CBAM 2018-5A C   | 12481QAJ4 | 0.17%  |
| BLUEM 2021-32A E | 09631FAA2 | 0.06%  | CBAM 2018-5A D   | 12481QAL9 | 0.19%  |
| BLUEM 2022-35A C | 09631RAE8 | 0.11%  | CBAM 2018-5A E   | 12481UAA4 | 0.12%  |
| BLUEM 2022-35A D | 09631RAG3 | 0.11%  | CBAM 2018-6A CR  | 12481XAY6 | 0.15%  |
| BLUEM 2022-35A E | 09631TAA2 | 0.07%  | CBAM 2018-6A DR  | 12481XBA7 | 0.19%  |
| BOYCE 2022-1A C  | 103228AJ1 | 0.14%  | CBAM 2018-6A ER  | 12482AAE9 | 0.14%  |
| BOYCE 2022-1A D  | 103228AL6 | 0.14%  | CBAM 2019-9A C   | 14987VAG4 | 0.09%  |
| BOYCE 2022-1A E  | 103226AA4 | 0.09%  | CBAM 2019-9A D   | 14987VAJ8 | 0.12%  |
| BSP 2017-11A B   | 08179CAJ0 | 0.13%  | CBAM 2019-9A E   | 14987UAA9 | 0.11%  |
| BSP 2017-11A C   | 08179CAL5 | 0.12%  | CGMS 2012-3A BR2 | 14312EAS2 | 0.12%  |
| BSP 2017-11A D   | 08179GAA0 | 0.08%  | CGMS 2012-3A CR2 | 14312EAU7 | 0.11%  |
| BSP 2017-12A B   | 08179HAC4 | 0.13%  | CGMS 2012-3A DR2 | 14312GAC2 | 0.06%  |
| BSP 2017-12A C   | 08179HAD2 | 0.14%  | CGMS 2014-1A CR2 | 14310MBC0 | 0.16%  |
| BSP 2017-12A D   | 08179JAA4 | 0.09%  | CGMS 2014-1A DR  | 14310MBE6 | 0.10%  |
| BSP 2019-17A CR  | 08182BAQ1 | 0.13%  | CGMS 2014-1A ER  | 14310PAN0 | 0.09%  |
| BSP 2019-17A DR  | 08182BAS7 | 0.10%  | CGMS 2015-1A CR3 | 14311DBS4 | 0.07%  |
| BSP 2019-17A ER  | 08182AAE0 | 0.06%  | CGMS 2015-1A DR3 | 14311DBU9 | 0.09%  |
| BSP 2019-19A C   | 08182RAE3 | 0.10%  | CGMS 2015-1A ER  | 14311EAY0 | 0.06%  |
| BSP 2019-19A D   | 08182RAG8 | 0.10%  | CGMS 2017-2A B   | 14315JAG4 | 0.10%  |
| BSP 2019-19A E   | 08183PAA4 | 0.06%  | CGMS 2017-2A C   | 14315JAJ8 | 0.12%  |
| BSP 2021-23A C   | 08186VAJ9 | 0.12%  | CGMS 2017-2A D   | 14315KAA4 | 0.06%  |
| BSP 2021-23A D   | 08186VAL4 | 0.12%  | CGMS 2017-4A B   | 14315BAE6 | 0.11%  |
| BSP 2021-23A E   | 08186XAA4 | 0.07%  | CGMS 2017-4A C   | 14315BAG1 | 0.12%  |
| BSP 2021-25A C   | 08186YAE4 | 0.09%  | CGMS 2017-4A D   | 14315CAA2 | 0.08%  |
| BSP 2021-25A D   | 08186YAG9 | 0.10%  | CGMS 2018-2A B   | 14317PAE3 | 0.18%  |
| BSP 2021-25A E   | 08187AAA3 | 0.07%  | CGMS 2018-2A C   | 14317PAG8 | 0.10%  |
| CARVL 2022-1A C  | 14686FAE8 | 0.07%  | CGMS 2018-2A D   | 14317QAA9 | 0.08%  |
| CARVL 2022-1A D  | 14686FAG3 | 0.09%  | CGMS 2018-4A B   | 14315RAG6 | 0.10%  |
| CARVL 2022-1A E  | 14686HAA2 | 0.08%  | CGMS 2018-4A C   | 14315RAJ0 | 0.12%  |
| CARVL 2023-1A C  | 14686BAJ6 | 0.09%  | CGMS 2018-4A D   | 14315QAA1 | 0.08%  |
| CARVL 2023-1A D  | 14686BAL1 | 0.09%  | CGMS 2019-1A BR  | 14316BAS4 | 0.09%  |
| CARVL 2023-1A E  | 14686DAA1 | 0.05%  | CGMS 2019-1A CR  | 14316BAU9 | 0.11%  |
| CATSK 2017-1A B  | 149420AG6 | 0.25%  | CGMS 2019-1A D   | 14316DAA9 | 0.10%  |
| CATSK 2017-1A C  | 149420AJ0 | 0.19%  | CGMS 2019-3A BR  | 14314HAU8 | 0.12%  |
| CATSK 2017-1A D  | 149421AA7 | 0.13%  | CGMS 2019-3A CR  | 14314HAW4 | 0.11%  |
| CAVU 2021-3A C1  | 89624GAE3 | 0.05%  | CGMS 2019-3A DR  | 14314KAG2 | 0.07%  |
| CAVU 2021-3A D   | 89624GAG8 | 0.09%  | CGMS 2021-1A B   | 14316MAE1 | 0.11%  |
| CAVU 2021-3A E   | 89624HAA9 | 0.07%  | CGMS 2021-1A C   | 14316MAG6 | 0.11%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|-------------------|-----------|--------|--------------------|-----------|--------|
| CGMS 2021-1A D    | 14317LAA0 | 0.07%  | CIFC 2022-2A D     | 12567MAJ0 | 0.09%  |
| CGMS 2021-8A C    | 143120AE3 | 0.12%  | CIFC 2022-2A E     | 12567QAA0 | 0.06%  |
| CGMS 2021-8A D    | 143120AG8 | 0.11%  | COOK 2018-1A C     | 21623PAG2 | 0.24%  |
| CGMS 2021-8A E    | 143117AA7 | 0.07%  | COOK 2018-1A D     | 21623PAJ6 | 0.19%  |
| CGMS 2022-4A C    | 14317BAJ3 | 0.09%  | COOK 2018-1A E     | 21623RAA1 | 0.11%  |
| CGMS 2022-4A D    | 14317BAG9 | 0.11%  | DCLO 2022-4A B     | 25255NAJ7 | 0.09%  |
| CGMS 2022-4A E    | 14317EAA6 | 0.08%  | DCLO 2022-4A C1    | 25255NAL2 | 0.07%  |
| CIFC 2013-2A A3LR | 12549BAU2 | 0.17%  | DCLO 2022-4A D     | 25255PAA1 | 0.00%  |
| CIFC 2013-2A B1LR | 12549BAW8 | 0.11%  | DRSLF 2016-43A CR2 | 26245CBJ1 | 0.12%  |
| CIFC 2013-2A B2LR | 12548YAH2 | 0.07%  | DRSLF 2016-43A DR3 | 26245CBL6 | 0.12%  |
| CIFC 2014-2RA A3  | 12548RAD6 | 0.13%  | DRSLF 2016-43A ER3 | 26245BAC9 | 0.08%  |
| CIFC 2014-2RA B1  | 12548RAE4 | 0.15%  | DRSLF 2016-45A CR  | 26244MAS1 | 0.10%  |
| CIFC 2014-2RA B2  | 12551FAA2 | 0.14%  | DRSLF 2016-45A DR  | 26244MAU6 | 0.12%  |
| CIFC 2014-3A CR2  | 12549QBG9 | 0.16%  | DRSLF 2016-45A ER  | 26244PAG0 | 0.10%  |
| CIFC 2014-3A DR2  | 12549QBJ3 | 0.11%  | DRSLF 2017-47A CR  | 26245EAQ2 | 0.17%  |
| CIFC 2014-3A ER2  | 12549RAG8 | 0.08%  | DRSLF 2017-47A D   | 26245EAE9 | 0.14%  |
| CIFC 2017-1A C    | 12551AAG0 | 0.20%  | DRSLF 2017-47A E   | 26245EAF6 | 0.10%  |
| CIFC 2017-1A D    | 12551AAJ4 | 0.15%  | DRSLF 2017-49A CR  | 26244QAS2 | 0.13%  |
| CIFC 2017-1A E    | 12551BAA1 | 0.10%  | DRSLF 2017-49A DR  | 26244QAU7 | 0.10%  |
| CIFC 2017-4A BR   | 12551JAQ9 | 0.14%  | DRSLF 2017-49A E   | 26244QAE3 | 0.08%  |
| CIFC 2017-4A CR   | 12551JAS5 | 0.16%  | DRSLF 2017-53A C   | 26243EAC5 | 0.12%  |
| CIFC 2017-4A D    | 12551KAA1 | 0.10%  | DRSLF 2017-53A D   | 26243EAD3 | 0.11%  |
| CIFC 2018-1A C    | 12551RAE8 | 0.18%  | DRSLF 2017-53A E   | 26243EAE1 | 0.06%  |
| CIFC 2018-1A D    | 12551RAG3 | 0.19%  | DRSLF 2018-64A C   | 26251LAG9 | 0.10%  |
| CIFC 2018-1A E    | 12547WAA2 | 0.13%  | DRSLF 2018-64A D   | 26251LAJ3 | 0.12%  |
| CIFC 2018-2A B    | 17180WAE5 | 0.14%  | DRSLF 2018-64A E   | 26251MAA0 | 0.09%  |
| CIFC 2018-2A C    | 17180WAG0 | 0.17%  | DRSLF 2019-68A CR  | 26252QAN2 | 0.10%  |
| CIFC 2018-2A D    | 17180YAA9 | 0.12%  | DRSLF 2019-68A DR  | 26252QAQ5 | 0.09%  |
| CIFC 2019-1A CR   | 12553DAN7 | 0.09%  | DRSLF 2019-68A ER  | 26252RAE0 | 0.06%  |
| CIFC 2019-1A DR   | 12553DAQ0 | 0.12%  | DRSLF 2020-86A CR  | 26245XAS6 | 0.12%  |
| CIFC 2019-1A E    | 12553BAA9 | 0.11%  | DRSLF 2020-86A DR  | 26245XAU1 | 0.12%  |
| CIFC 2019-4A BR   | 17182XAS0 | 0.09%  | DRSLF 2020-86A ER  | 26246AAE6 | 0.08%  |
| CIFC 2019-4A CR   | 17182XAU5 | 0.09%  | DRSLF 2021-92A C   | 262488AE9 | 0.12%  |
| CIFC 2019-4A DR   | 125493AE6 | 0.07%  | DRSLF 2021-92A D   | 262488AG4 | 0.11%  |
| CIFC 2021-3A C    | 12564DAE4 | 0.12%  | DRSLF 2021-92A E   | 26251HAA1 | 0.07%  |
| CIFC 2021-3A D    | 12564DAG9 | 0.12%  | DRSLF 2021-95A C   | 262487AE1 | 0.11%  |
| CIFC 2021-3A E1   | 12565BAA5 | 0.06%  | DRSLF 2021-95A D   | 262487AG6 | 0.11%  |
| CIFC 2021-7A C    | 12567HAG7 | 0.11%  | DRSLF 2021-95A E   | 262485AA3 | 0.08%  |
| CIFC 2021-7A D    | 12567HAJ1 | 0.12%  | DRSLF 2022-97A C   | 26248XAE4 | 0.10%  |
| CIFC 2021-7A E    | 12567KAA3 | 0.07%  | DRSLF 2022-97A D   | 26248XAG9 | 0.09%  |
| CIFC 2022-1A C    | 12570LAE8 | 0.09%  | DRSLF 2022-97A E   | 26251RAA9 | 0.06%  |
| CIFC 2022-1A D    | 12570LAG3 | 0.10%  | DRSLF 2022-98A C   | 26248AAG9 | 0.11%  |
| CIFC 2022-1A E    | 12570BAA8 | 0.07%  | DRSLF 2022-98A D   | 26248AAJ3 | 0.10%  |
| CIFC 2022-2A C    | 12567MAG6 | 0.10%  | DRSLF 2022-98A E   | 26248CAA8 | 0.06%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| ELM12 2021-5A C    | 29002YAE2 | 0.12%  | GLD10 2015-10A ER | 38137RAJ5 | 0.09%  |
| ELM12 2021-5A D    | 29002YAG7 | 0.12%  | GLM 2017-1A CR2   | 38136FBL6 | 0.11%  |
| ELM12 2021-5A E    | 29003CAA7 | 0.08%  | GLM 2017-1A DR2   | 38136FBN2 | 0.13%  |
| ELM14 2022-1A C    | 29003WAE5 | 0.13%  | GLM 2017-1A ER2   | 38136HAL3 | 0.09%  |
| ELM14 2022-1A D    | 29003WAG0 | 0.12%  | GLM 2017-2A C     | 38136MAL2 | 0.15%  |
| ELM14 2022-1A E    | 29003XAA1 | 0.08%  | GLM 2017-2A D     | 38136MAQ1 | 0.16%  |
| ELM16 2022-3A C    | 29002UAE0 | 0.15%  | GLM 2017-2A E     | 38136PAA9 | 0.14%  |
| ELM16 2022-3A D    | 29002UAG5 | 0.14%  | GLM 2018-3A C     | 38138BAL4 | 0.19%  |
| ELM16 2022-3A E    | 29003DAA5 | 0.09%  | GLM 2018-3A D     | 38138BAN0 | 0.14%  |
| ELMW7 2020-4A CR   | 29002QAN9 | 0.10%  | GLM 2018-3A E     | 38138AAA0 | 0.09%  |
| ELMW7 2020-4A DR   | 29002QAQ2 | 0.10%  | GLM 2019-4A CR    | 38137YAU5 | 0.22%  |
| ELMW7 2020-4A ER   | 29002RAG2 | 0.06%  | GLM 2019-4A DR    | 38137YAW1 | 0.15%  |
| ELMW8 2021-1A C1   | 29003EAE5 | 0.17%  | GLM 2019-4A E     | 38138CAA6 | 0.09%  |
| ELMW8 2021-1A D1   | 29003EAG0 | 0.17%  | GLM 2019-5A CR    | 38138DAS5 | 0.17%  |
| ELMW8 2021-1A E1   | 290021AA2 | 0.10%  | GLM 2019-5A DR    | 38138DAU0 | 0.12%  |
| FCBSL 2017-2A C    | 34961PAG5 | 0.12%  | GLM 2019-5A E     | 38138EAA2 | 0.08%  |
| FCBSL 2017-2A D    | 34961PAJ9 | 0.11%  | GLM 2020-7A CR    | 38138LAQ1 | 0.08%  |
| FCBSL 2017-2A E    | 34961NAA3 | 0.06%  | GLM 2020-7A DR    | 38138LAS7 | 0.10%  |
| FCBSL 2021-2A C    | 34963DAE5 | 0.10%  | GLM 2020-7A ER    | 38138MAE6 | 0.06%  |
| FCBSL 2021-2A D    | 34963DAG0 | 0.10%  | GLM 2021-11A C    | 38138KAG5 | 0.13%  |
| FCBSL 2021-2A E    | 34963GAA6 | 0.06%  | GLM 2021-11A D    | 38138KAJ9 | 0.12%  |
| FCBSL 2021-4A C    | 34963DAQ8 | 0.13%  | GLM 2021-11A E    | 38138RAA3 | 0.05%  |
| FCBSL 2021-4A D    | 34963DAS4 | 0.11%  | GLM 2021-9A C     | 38138JAG8 | 0.15%  |
| FCBSL 2021-4A E    | 34963GAE8 | 0.07%  | GLM 2021-9A D     | 38138JAJ2 | 0.13%  |
| FCBSL 2022-1A C1   | 34964HAG0 | 0.08%  | GLM 2021-9A E     | 38138HAA5 | 0.06%  |
| FCBSL 2022-1A D    | 34964HAL9 | 0.10%  | GLM 2022-12A C    | 38138FAJ0 | 0.12%  |
| FCBSL 2022-1A E    | 34964NAA0 | 0.06%  | GLM 2022-12A D    | 38138FAL5 | 0.12%  |
| FLAT 2021-1A C     | 33883PAG2 | 0.08%  | GLM 2022-12A E    | 38138YAA8 | 0.08%  |
| FLAT 2021-1A D     | 33883PAJ6 | 0.10%  | GRNPK 2018-1A C   | 39729RAD0 | 0.18%  |
| FLAT 2021-1A E     | 33883TAA7 | 0.08%  | GRNPK 2018-1A D   | 39729RAE8 | 0.21%  |
| GCBSL 2020-48A C   | 38177DAL2 | 0.11%  | GRNPK 2018-1A E   | 39729TAA2 | 0.12%  |
| GCBSL 2020-48A D   | 38177DAN8 | 0.10%  | HLM 13A-18 C      | 40437LAJ1 | 0.12%  |
| GCBSL 2020-48A E   | 38177FAA1 | 0.06%  | HLM 13A-18 D      | 40437LAL6 | 0.10%  |
| GCBSL 2021-55A C   | 38178LAE9 | 0.10%  | HLM 13A-18 E      | 40437MAA8 | 0.05%  |
| GCBSL 2021-55A D   | 38178LAG4 | 0.10%  | HLM 2021-16A C    | 40440XAE1 | 0.09%  |
| GCBSL 2021-55A E   | 38178QAA6 | 0.06%  | HLM 2021-16A D    | 40440XAG6 | 0.10%  |
| GCBSL 2023-68A C   | 38179QAE7 | 0.09%  | HLM 2021-16A E    | 40441AAA8 | 0.07%  |
| GCBSL 2023-68A D   | 38179QAG2 | 0.10%  | ICG 2021-1A C     | 449303AG1 | 0.08%  |
| GCBSL 2023-68A E   | 38179TAA9 | 0.06%  | ICG 2021-1A D     | 449303AJ5 | 0.08%  |
| GILBT 2017-1A C    | 375415AE6 | 0.18%  | ICG 2021-1A E     | 449289AA5 | 0.03%  |
| GILBT 2017-1A D    | 375415AG1 | 0.19%  | INVCO 2021-2A C   | 46149MAD8 | 0.09%  |
| GILBT 2017-1A E    | 375414AA7 | 0.15%  | INVCO 2021-2A D   | 46149MAE6 | 0.09%  |
| GLD10 2015-10A C1R | 38137PAW0 | 0.14%  | INVCO 2021-2A E   | 46091AAA8 | 0.07%  |
| GLD10 2015-10A DR  | 38137PAY6 | 0.13%  | INVCO 2021-3A C   | 46146JAE6 | 0.09%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|------------------|-----------|--------|--------------------|-----------|--------|
| INVCO 2021-3A D  | 46146JAG1 | 0.09%  | LCM 26A C          | 50200FAG4 | 0.12%  |
| INVCO 2021-3A E  | 46145KAA2 | 0.07%  | LCM 26A D          | 50200FAJ8 | 0.10%  |
| INVCO 2022-1A C  | 460988AE8 | 0.10%  | LCM 26A E          | 50200GAA5 | 0.06%  |
| INVCO 2022-1A D  | 460988AG3 | 0.12%  | LCM 34A C          | 50203CAG8 | 0.09%  |
| INVCO 2022-1A E  | 46091GAA5 | 0.09%  | LCM 34A D          | 50203CAJ2 | 0.10%  |
| INVCO 2023-1A C  | 46146GAG7 | 0.12%  | LCM 34A E          | 50203DAA9 | 0.06%  |
| INVCO 2023-1A D  | 46146GAJ1 | 0.12%  | LCM 35A C          | 50202QAG8 | 0.10%  |
| INVCO 2023-1A E  | 46146KAA1 | 0.06%  | LCM 35A D          | 50202QAJ2 | 0.09%  |
| JNPPK 2023-1A C  | 48206KAG1 | 0.12%  | LCM 35A E          | 50203NAA7 | 0.06%  |
| JNPPK 2023-1A D  | 48206KAJ5 | 0.12%  | MAGNE 2012-7A BR2  | 55951PBE6 | 0.12%  |
| JNPPK 2023-1A E  | 48206RAA9 | 0.06%  | MAGNE 2012-7A CR2  | 55951PBG1 | 0.10%  |
| JTWN 2018-6RA B  | 47047LAG4 | 0.12%  | MAGNE 2012-7A DR2  | 55952XAG4 | 0.08%  |
| JTWN 2018-6RA C  | 47047LAJ8 | 0.15%  | MAGNE 2019-22A CR  | 55954HAQ5 | 0.13%  |
| JTWN 2018-6RA D  | 47047KAA9 | 0.10%  | MAGNE 2019-22A DR  | 55954HAS1 | 0.13%  |
| KAYNE 2020-7A C  | 48661CAE2 | 0.12%  | MAGNE 2019-22A ER  | 55954DAE1 | 0.08%  |
| KAYNE 2020-7A D  | 48661CAG7 | 0.09%  | MAGNE 2019-24A CR  | 55954WAQ2 | 0.12%  |
| KAYNE 2020-7A E  | 48661FAA3 | 0.10%  | MAGNE 2019-24A DR  | 55954WAS8 | 0.11%  |
| KKR 16 BR2       | 48251BBA7 | 0.13%  | MAGNE 2019-24A ER  | 55954XAE7 | 0.08%  |
| KKR 16 CR2       | 48251BBC3 | 0.13%  | MAGNE 2020-27A CR  | 55955EAQ1 | 0.09%  |
| KKR 16 DR2       | 48251DAG1 | 0.09%  | MAGNE 2020-27A DR  | 55955EAS7 | 0.10%  |
| KKR 18 CR        | 48251JAG6 | 0.11%  | MAGNE 2020-27A ER  | 55955FAE5 | 0.07%  |
| KKR 18 D         | 48251JAJ2 | 0.14%  | MAGNE 2021-29A C   | 55955KAE4 | 0.09%  |
| KKR 18 E         | 48251HAA5 | 0.10%  | MAGNE 2021-29A D   | 55955KAG9 | 0.11%  |
| KKR 20 C         | 48251TAC5 | 0.11%  | MAGNE 2021-29A E   | 55955JAA5 | 0.08%  |
| KKR 20 D         | 48251TAD3 | 0.12%  | MCLO 2017-10A B    | 56578JAG7 | 0.13%  |
| KKR 20 E         | 48251VAA4 | 0.08%  | MCLO 2017-10A C    | 56578JAJ1 | 0.09%  |
| KKR 2022-41A C   | 48255PAE5 | 0.10%  | MCLO 2017-10A D    | 56577TAE1 | 0.05%  |
| KKR 2022-41A D   | 48255PAG0 | 0.09%  | MCLO 2017-9A B     | 56577PAG4 | 0.12%  |
| KKR 2022-41A E   | 48255MAA0 | 0.06%  | MCLO 2017-9A C     | 56577PAJ8 | 0.10%  |
| KKR 21 C         | 48252KAE9 | 0.10%  | MCLO 2017-9A D     | 56578DAA3 | 0.07%  |
| KKR 21 D         | 48252KAG4 | 0.12%  | MCLO 2018-11A B    | 56577QAE7 | 0.09%  |
| KKR 21 E         | 48252LAA5 | 0.08%  | MCLO 2018-11A C    | 56577QAG2 | 0.10%  |
| KKR 22A C        | 48252WAE3 | 0.10%  | MCLO 2018-11A D    | 56577RAA3 | 0.05%  |
| KKR 22A D        | 48252WAG8 | 0.11%  | MDPK 2015-17A CR2  | 55818YBW0 | 0.14%  |
| KKR 22A E        | 48252VAA3 | 0.10%  | MDPK 2015-17A DR   | 55818YBJ9 | 0.16%  |
| KKR 31A C        | 48254NAG6 | 0.11%  | MDPK 2015-17A ER   | 55819AAL6 | 0.13%  |
| KKR 31A D        | 48254NAJ0 | 0.11%  | MDPK 2015-18A CRR  | 55819BBA7 | 0.18%  |
| KKR 31A E        | 48254MAA1 | 0.07%  | MDPK 2015-18A DR   | 55819BAQ3 | 0.15%  |
| LCM 16A CR2      | 50181GBJ8 | 0.15%  | MDPK 2015-18A ER   | 55819CAN8 | 0.09%  |
| LCM 16A DR2      | 50181GBL3 | 0.11%  | MDPK 2016-21A BRR  | 55820JBJ8 | 0.15%  |
| LCM 16A ER2      | 50181HAC2 | 0.07%  | MDPK 2016-21A C1RR | 55820JBL3 | 0.13%  |
| LCM 24A CR       | 50188YAJ3 | 0.14%  | MDPK 2016-21A DRR  | 55820KAJ6 | 0.08%  |
| LCM 24A D        | 50188YAD6 | 0.10%  | MDPK 2016-22A CR   | 55819XBE1 | 0.18%  |
| LCM 24A E        | 50189MAA7 | 0.06%  | MDPK 2016-22A DR   | 55819XBG6 | 0.13%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|------------------|-----------|--------|--------------------|-----------|--------|
| MDPK 2016-22A ER | 55819VAG1 | 0.10%  | NCC 2018-IIA D     | 63152PAG3 | 0.11%  |
| MDPK 2017-23A CR | 55820TAN8 | 0.19%  | NCC 2018-IIA E     | 63152QAA4 | 0.07%  |
| MDPK 2017-23A DR | 55820TAQ1 | 0.15%  | NEUB 2019-32A CR   | 64132DAN8 | 0.13%  |
| MDPK 2017-23A E  | 55820UAA3 | 0.10%  | NEUB 2019-32A DR   | 64132DAQ1 | 0.10%  |
| MDPK 2018-27A B  | 55820YAD9 | 0.15%  | NEUB 2019-32A ER   | 64132EAL0 | 0.08%  |
| MDPK 2018-27A C  | 55820YAE7 | 0.15%  | NEUB 2019-33A CR   | 64132TAN3 | 0.12%  |
| MDPK 2018-27A D  | 55820XAA7 | 0.09%  | NEUB 2019-33A DR   | 64132TAQ6 | 0.11%  |
| MDPK 2018-28A C  | 55821AAG3 | 0.14%  | NEUB 2019-33A ER   | 64132WAL0 | 0.08%  |
| MDPK 2018-28A D  | 55821AAJ7 | 0.14%  | NEUB 2020-36A CR   | 64133KAN1 | 0.11%  |
| MDPK 2018-28A E  | 55821BAA4 | 0.08%  | NEUB 2020-36A DR   | 64133KAQ4 | 0.09%  |
| MDPK 2018-30A C  | 55821TAE7 | 0.15%  | NEUB 2020-36A ER   | 64133JAL8 | 0.06%  |
| MDPK 2018-30A D  | 55821TAG2 | 0.15%  | NEUB 2020-39A C    | 64134GAG4 | 0.10%  |
| MDPK 2018-30A E  | 55822HAA0 | 0.08%  | NEUB 2020-39A D    | 64134GAJ8 | 0.10%  |
| MDPK 2018-32A CR | 55817AAU8 | 0.18%  | NEUB 2020-39A E    | 64134FAA9 | 0.05%  |
| MDPK 2018-32A DR | 55817AAW4 | 0.13%  | NEUB 2021-43A C    | 64134AAE2 | 0.12%  |
| MDPK 2018-32A ER | 55817CAE0 | 0.09%  | NEUB 2021-43A D    | 64134AAG7 | 0.11%  |
| MDPK 2019-33A CR | 55819JAS2 | 0.16%  | NEUB 2021-43A E    | 64134DAA4 | 0.07%  |
| MDPK 2019-33A DR | 55819JAU7 | 0.15%  | NEUB 2021-46A C    | 64134QAE7 | 0.12%  |
| MDPK 2019-33A E  | 55819KAA8 | 0.10%  | NEUB 2021-46A D    | 64134QAG2 | 0.11%  |
| MDPK 2020-46A CR | 55822AAQ0 | 0.13%  | NEUB 2021-46A E    | 64134RAA3 | 0.08%  |
| MDPK 2020-46A DR | 55822AAS6 | 0.14%  | NEUB 2022-49A C    | 64135JAE2 | 0.12%  |
| MDPK 2020-46A ER | 55821VAE2 | 0.09%  | NEUB 2022-49A D    | 64135JAG7 | 0.12%  |
| MDPK 2021-48A C  | 55821UAE4 | 0.16%  | NEUB 2022-49A E    | 64135KAA7 | 0.08%  |
| MDPK 2021-48A D  | 55821UAG9 | 0.16%  | OAKC 2012-7A CR3   | 67102QBD9 | 0.13%  |
| MDPK 2021-48A E  | 55821WAA8 | 0.09%  | OAKC 2012-7A D1R3  | 67102QBF4 | 0.11%  |
| MDPK 2021-59A C  | 55822EAE9 | 0.14%  | OAKC 2012-7A ER3   | 67102UAF6 | 0.07%  |
| MDPK 2021-59A D  | 55822EAG4 | 0.13%  | OAKC 2014-10RA CR  | 67707CAU2 | 0.12%  |
| MDPK 2021-59A E  | 55822FAA4 | 0.09%  | OAKC 2014-10RA D1R | 67707CAW8 | 0.09%  |
| MDPK 2022-53A C  | 558189AE6 | 0.12%  | OAKC 2014-10RA ER  | 67707DAG1 | 0.06%  |
| MDPK 2022-53A D  | 558189AG1 | 0.13%  | OAKC 2015-12A CR   | 67109YAS3 | 0.11%  |
| MDPK 2022-53A E  | 558201AA7 | 0.08%  | OAKC 2015-12A DR   | 67109YAU8 | 0.12%  |
| MDPK 2022-55A C  | 55819FAG6 | 0.12%  | OAKC 2015-12A ER   | 67110BAE1 | 0.07%  |
| MDPK 2022-55A D  | 55819FAJ0 | 0.13%  | OAKC 2019-3A CR    | 67112RAW4 | 0.14%  |
| MDPK 2022-55A E  | 55818AAA1 | 0.07%  | OAKC 2019-3A DR    | 67112RAY0 | 0.13%  |
| MDPK 2023-63A C  | 55817GAG6 | 0.12%  | OAKC 2019-3A ER    | 67112TAG5 | 0.08%  |
| MDPK 2023-63A D  | 55817GAJ0 | 0.12%  | OAKC 2019-4A CR    | 67098DAW3 | 0.12%  |
| MDPK 2023-63A E  | 55821JAA7 | 0.07%  | OAKC 2019-4A DR    | 67098DAY9 | 0.12%  |
| MIDO 2017-7A CR  | 59801WAT3 | 0.12%  | OAKC 2019-4A ER    | 67098EAG6 | 0.07%  |
| MIDO 2017-7A D   | 59801WAJ5 | 0.11%  | OAKC 2020-5A C     | 67113GAJ6 | 0.12%  |
| MIDO 2017-7A E   | 59802YAA9 | 0.07%  | OAKC 2020-5A D     | 67113GAL1 | 0.12%  |
| MP23 2021-4A C1  | 56607TAJ4 | 0.07%  | OAKC 2020-5A E     | 67113NAA0 | 0.08%  |
| MP23 2021-4A D1  | 56607TAN5 | 0.06%  | OAKC 2020-7A CR    | 67098WAS0 | 0.10%  |
| MP23 2021-4A E   | 566068AA0 | 0.05%  | OAKC 2020-7A DR    | 67098WAU5 | 0.10%  |
| NCC 2018-IIA C   | 63152PAE8 | 0.10%  | OAKC 2020-7A ER    | 67111WAE4 | 0.07%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|-------------------|-----------|--------|
| OAKC 2021-10A C   | 67707LAJ7 | 0.14%  | OCT37 2018-2A D   | 67591WAA1 | 0.06%  |
| OAKC 2021-10A D1  | 67707LAL2 | 0.12%  | OCT38 2018-1A B   | 67591YAJ8 | 0.13%  |
| OAKC 2021-10A E   | 67707MAA4 | 0.07%  | OCT38 2018-1A C   | 67591YAL3 | 0.12%  |
| OAKC 2021-16A C   | 67115LAE4 | 0.12%  | OCT38 2018-1A D   | 67591XAA9 | 0.07%  |
| OAKC 2021-16A D   | 67115LAG9 | 0.11%  | OCT40 2019-1A C1R | 67592BAQ1 | 0.09%  |
| OAKC 2021-16A E   | 67115MAA0 | 0.08%  | OCT40 2019-1A DR  | 67592BAS7 | 0.11%  |
| OAKC 2022-11A C   | 67115VAE2 | 0.12%  | OCT40 2019-1A ER  | 67592EAE2 | 0.07%  |
| OAKC 2022-11A D   | 67115VAG7 | 0.12%  | OCT45 2019-1A C1R | 67577MAS2 | 0.08%  |
| OAKC 2022-11A E   | 67116BAA3 | 0.08%  | OCT45 2019-1A DR  | 67577MAU7 | 0.12%  |
| OAKC 2023-14A C   | 67117AAG1 | 0.11%  | OCT45 2019-1A ER  | 67577NAG6 | 0.08%  |
| OAKC 2023-14A D   | 67117AAJ5 | 0.09%  | OCT46 2020-2A CR  | 67577VAQ6 | 0.10%  |
| OAKC 2023-14A E   | 67117BAA2 | 0.06%  | OCT46 2020-2A DR  | 67577VAS2 | 0.09%  |
| OAKCL 2019-3A CR  | 67400EAW4 | 0.14%  | OCT46 2020-2A ER  | 67578LAE4 | 0.06%  |
| OAKCL 2019-3A D1R | 67400EAY0 | 0.10%  | OCT51 2021-1A C   | 67578JAE9 | 0.08%  |
| OAKCL 2019-3A ER  | 67400GAE9 | 0.09%  | OCT51 2021-1A D   | 67578JAG4 | 0.10%  |
| OAKCL 2019-4A CR  | 67402CAW6 | 0.14%  | OCT51 2021-1A E   | 67578MAA0 | 0.07%  |
| OAKCL 2019-4A D1R | 67402CAY2 | 0.10%  | OCT58 2022-1A C   | 675932AJ6 | 0.12%  |
| OAKCL 2019-4A E   | 67400JAA1 | 0.09%  | OCT58 2022-1A D   | 675932AL1 | 0.11%  |
| OCP 2014-6A BR    | 67106BAS6 | 0.22%  | OCT58 2022-1A E   | 675929AA1 | 0.08%  |
| OCP 2014-6A CR    | 67106BAT4 | 0.18%  | OCT64 2022-1A C   | 67579AAN7 | 0.17%  |
| OCP 2014-6A DR    | 67106HAG9 | 0.12%  | OCT64 2022-1A D   | 67579AAR8 | 0.16%  |
| OCP 2017-13A BR   | 67097LAP1 | 0.14%  | OCT64 2022-1A E   | 67579BAA3 | 0.11%  |
| OCP 2017-13A CR   | 67097LAR7 | 0.11%  | OCT67 2023-1A C   | 67571LAG6 | 0.10%  |
| OCP 2017-13A DR   | 67097NAG7 | 0.07%  | OCT67 2023-1A D   | 67571LAJ0 | 0.09%  |
| OCP 2017-14A B    | 67097QAG0 | 0.11%  | OCT67 2023-1A E   | 67577YAA5 | 0.06%  |
| OCP 2017-14A C    | 67097QAJ4 | 0.13%  | OHALF 2015-1A CR3 | 67109BDG6 | 0.12%  |
| OCP 2017-14A D    | 67097TAA7 | 0.07%  | OHALF 2015-1A DR3 | 67109BDJ0 | 0.12%  |
| OCP 2018-15A B    | 67112KAE9 | 0.14%  | OHALF 2015-1A ER3 | 67109CBE1 | 0.08%  |
| OCP 2018-15A C    | 67112KAF6 | 0.10%  | OZLM 2017-19A B1R | 67112CAQ0 | 0.07%  |
| OCP 2018-15A D    | 67112QAA4 | 0.07%  | OZLM 2017-19A CR  | 67112CAS6 | 0.11%  |
| OCP 2021-22A C    | 67117TAE5 | 0.11%  | OZLM 2017-19A DR  | 67112CAU1 | 0.09%  |
| OCP 2021-22A D    | 67117TAG0 | 0.10%  | PCEPK 2021-1A C   | 70470MAJ4 | 0.13%  |
| OCP 2021-22A E    | 67118JAA4 | 0.07%  | PCEPK 2021-1A D   | 70470MAL9 | 0.12%  |
| OCT14 2012-1A BRR | 67590ABV3 | 0.15%  | PCEPK 2021-1A E   | 70470NAA1 | 0.07%  |
| OCT14 2012-1A CRR | 67590ABX9 | 0.12%  | PLMRS 2021-3A C   | 69688FAE0 | 0.14%  |
| OCT14 2012-1A DR  | 67590ABK7 | 0.08%  | PLMRS 2021-3A D   | 69688FAG5 | 0.15%  |
| OCT21 2014-1A BR3 | 67590QBN6 | 0.12%  | PLMRS 2021-3A E   | 69688JAA0 | 0.11%  |
| OCT21 2014-1A CR3 | 67590QBP1 | 0.13%  | PLMRS 2021-4A C   | 69702EAE5 | 0.15%  |
| OCT21 2014-1A DRR | 67590UAQ1 | 0.11%  | PLMRS 2021-4A D   | 69702EAG0 | 0.14%  |
| OCT28 2016-1A C1R | 67591EAW3 | 0.10%  | PLMRS 2021-4A E   | 69702GAA8 | 0.09%  |
| OCT28 2016-1A DR  | 67591EBA0 | 0.12%  | PLMRS 2022-2A C   | 69688NAE3 | 0.10%  |
| OCT28 2016-1A ER  | 67591GAJ7 | 0.09%  | PLMRS 2022-2A D   | 69688NAG8 | 0.10%  |
| OCT37 2018-2A B   | 67591VAG0 | 0.11%  | PLMRS 2022-2A E   | 69688KAA7 | 0.06%  |
| OCT37 2018-2A C   | 67591VAJ4 | 0.12%  | PLMRS 2022-5A C   | 69702MAG2 | 0.10%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|------------------|-----------|--------|-------------------|-----------|--------|
| PLMRS 2022-5A D  | 69702MAJ6 | 0.10%  | RRAM 2017-1A B1B  | 78108YAS1 | 0.18%  |
| PLMRS 2022-5A E  | 69702NAA3 | 0.05%  | RRAM 2017-1A C1B  | 78108YAU6 | 0.13%  |
| PSTAT 2021-3A B  | 69702BAE1 | 0.20%  | RRAM 2017-1A D1B  | 78109AAE3 | 0.08%  |
| PSTAT 2021-3A C  | 69702BAG6 | 0.11%  | RRAM 2018-4A B    | 74972FAJ4 | 0.27%  |
| PSTAT 2021-3A D  | 69702CAA7 | 0.11%  | RRAM 2018-4A C    | 74972FAL9 | 0.17%  |
| PSTAT 2021-4A B  | 69702HAE8 | 0.19%  | RRAM 2018-4A D    | 74979KAA5 | 0.11%  |
| PSTAT 2021-4A C  | 69702HAG3 | 0.11%  | RRAM 2021-17A B   | 74980QAG6 | 0.18%  |
| PSTAT 2021-4A D  | 69702JAA2 | 0.11%  | RRAM 2021-17A C   | 74980QAJ0 | 0.13%  |
| PSTAT 2022-1A B  | 69701CAE0 | 0.15%  | RRAM 2021-17A D   | 74980YAA2 | 0.09%  |
| PSTAT 2022-1A C  | 69701CAG5 | 0.08%  | RRAM 2021-18A B   | 749752AG6 | 0.17%  |
| PSTAT 2022-1A D  | 69702LAA7 | 0.08%  | RRAM 2021-18A C   | 749752AJ0 | 0.14%  |
| PSTAT 2022-3A B  | 69690CAG8 | 0.15%  | RRAM 2021-18A D   | 749737AA0 | 0.09%  |
| PSTAT 2022-3A C  | 69690CAJ2 | 0.15%  | RRAM 2022-24A B   | 75000HAG9 | 0.13%  |
| PSTAT 2022-3A D  | 696923AA9 | 0.13%  | RRAM 2022-24A C   | 75000HAJ3 | 0.11%  |
| REG13 2018-2A B  | 75888FAG0 | 0.09%  | RRAM 2023-25A B1  | 75000KAE7 | 0.08%  |
| REG13 2018-2A C  | 75888FAJ4 | 0.11%  | RRAM 2023-25A C1  | 75000KAJ6 | 0.08%  |
| REG13 2018-2A D  | 75888GAA1 | 0.10%  | RRAM 2023-25A D   | 75000LAA3 | 0.05%  |
| REG14 2018-3A C  | 75888MAJ9 | 0.11%  | RRAM 2023-26A B1  | 74989MAE1 | 0.10%  |
| REG14 2018-3A D  | 75888MAL4 | 0.13%  | RRAM 2023-26A C1  | 74989MAJ0 | 0.08%  |
| REG14 2018-3A E  | 75888NAA6 | 0.12%  | RRAM 2023-26A D   | 74989RAA8 | 0.05%  |
| REG15 2018-4A B  | 75888RAG4 | 0.08%  | RSRVA 2016-3A CRR | 76761RBC2 | 0.11%  |
| REG15 2018-4A C  | 75888RAJ8 | 0.12%  | RSRVA 2016-3A DRR | 76761RBE8 | 0.11%  |
| REG15 2018-4A D  | 75888PAA1 | 0.11%  | RSRVA 2016-3A ERR | 76761TAG0 | 0.07%  |
| REG16 2019-2A C  | 75888TAG0 | 0.12%  | SHACK 2014-5RA C  | 81881JAG7 | 0.10%  |
| REG16 2019-2A D  | 75888TAJ4 | 0.11%  | SHACK 2014-5RA D  | 81881JAJ1 | 0.10%  |
| REG16 2019-2A E  | 75888QAA9 | 0.07%  | SHACK 2014-5RA E  | 81881NAA1 | 0.08%  |
| REG18 2021-1A C  | 75884EAD4 | 0.11%  | SIXST 2021-20A C  | 83012QAE4 | 0.10%  |
| REG18 2021-1A D  | 75884EAE2 | 0.10%  | SIXST 2021-20A D  | 83012QAG9 | 0.10%  |
| REG18 2021-1A E  | 75884HAA3 | 0.07%  | SIXST 2021-20A E  | 83012RAA0 | 0.06%  |
| REG20 2021-2A C  | 75884YAE8 | 0.08%  | SNDPT 2014-2RA C  | 83613WAE4 | 0.11%  |
| REG20 2021-2A D  | 75884YAG3 | 0.10%  | SNDPT 2014-2RA D  | 83613WAG9 | 0.10%  |
| REG20 2021-2A E  | 75885AAA7 | 0.08%  | SNDPT 2014-2RA E  | 83614AAA9 | 0.06%  |
| REG22 2022-2A C  | 758968AE1 | 0.10%  | SNDPT 2016-2A CR2 | 83610CBA8 | 0.14%  |
| REG22 2022-2A D  | 758968AG6 | 0.10%  | SNDPT 2016-2A DR  | 83610CAU5 | 0.11%  |
| REG22 2022-2A E  | 758969AA7 | 0.07%  | SNDPT 2016-2A ER  | 83610EAE7 | 0.11%  |
| RESPK 2020-1A CR | 758465BE7 | 0.11%  | SNDPT 2016-3A CR  | 83609NAU4 | 0.14%  |
| RESPK 2020-1A DR | 758465BG2 | 0.09%  | SNDPT 2016-3A DR  | 83609NAW0 | 0.11%  |
| RESPK 2020-1A ER | 758464AL5 | 0.06%  | SNDPT 2016-3A E   | 83609MAA0 | 0.11%  |
| ROCKT 2021-3A C  | 77341NAG0 | 0.10%  | SNDPT 2017-2A CR  | 83610KAN3 | 0.15%  |
| ROCKT 2021-3A D  | 77341NAJ4 | 0.10%  | SNDPT 2017-2A D   | 83610KAG8 | 0.12%  |
| ROCKT 2021-3A E  | 77341PAA8 | 0.07%  | SNDPT 2017-2A E   | 83610LAA9 | 0.09%  |
| ROCKT 2022-1A C  | 77340JAE5 | 0.10%  | SNDPT 2017-3A B   | 83611GAE1 | 0.13%  |
| ROCKT 2022-1A D  | 77340JAG0 | 0.10%  | SNDPT 2017-3A C   | 83611GAG6 | 0.15%  |
| ROCKT 2022-1A E  | 77340KAA0 | 0.06%  | SNDPT 2017-3A D   | 83611FAA1 | 0.08%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| SNDPT 2017-4A B    | 83609TAE7 | 0.15%  | TRNTS 2019-10A ER  | 89640CAG7 | 0.10%  |
| SNDPT 2017-4A C    | 83609TAG2 | 0.14%  | TRNTS 2019-11A CR  | 89641HAW0 | 0.10%  |
| SNDPT 2017-4A D    | 83608DAA1 | 0.07%  | TRNTS 2019-11A D1R | 89641HAY6 | 0.07%  |
| SNDPT 2018-2A C    | 83611JAE5 | 0.14%  | TRNTS 2019-11A ER  | 89641LAG6 | 0.09%  |
| SNDPT 2018-2A D    | 83611JAG0 | 0.13%  | TRNTS 2020-14A C   | 89641QAG5 | 0.11%  |
| SNDPT 2018-2A E    | 83611HAA7 | 0.09%  | TRNTS 2020-14A D   | 89641QAJ9 | 0.09%  |
| SNDPT 2019-1A CR   | 83611KAS1 | 0.09%  | TRNTS 2020-14A E   | 89641VAA7 | 0.06%  |
| SNDPT 2019-1A DR   | 83611KAU6 | 0.09%  | TRNTS 2021-15A C   | 89641XAG0 | 0.10%  |
| SNDPT 2019-1A E    | 83610FAA2 | 0.06%  | TRNTS 2021-15A D   | 89641XAJ4 | 0.08%  |
| SNDPT 2020-2A C1R  | 83611VAY4 | 0.07%  | TRNTS 2021-15A E   | 89642BAA0 | 0.07%  |
| SNDPT 2020-2A DR   | 83611VBC1 | 0.09%  | TSYMP 2017-1A CR   | 87232BAK8 | 0.10%  |
| SNDPT 2020-2A ER   | 83613KAJ9 | 0.06%  | TSYMP 2017-1A D    | 87232BAE2 | 0.14%  |
| SNDPT 2020-3A C    | 83615CAE6 | 0.10%  | TSYMP 2017-1A E    | 87232RAA5 | 0.08%  |
| SNDPT 2020-3A D    | 83615CAG1 | 0.09%  | UNPPK 2022-1A C    | 913318AG6 | 0.13%  |
| SNDPT 2020-3A E    | 83615FAA7 | 0.06%  | UNPPK 2022-1A D    | 913318AJ0 | 0.12%  |
| SNDPT 2021-3A C    | 83615PAE7 | 0.11%  | UNPPK 2022-1A E    | 913319AA7 | 0.08%  |
| SNDPT 2021-3A D    | 83615PAG2 | 0.09%  | VENTR 2013-15A CR3 | 92328XBH1 | 0.09%  |
| SNDPT 2021-3A E    | 83615UAA4 | 0.07%  | VENTR 2013-15A DR2 | 92328XAZ2 | 0.10%  |
| SNDPT 2021-4A C    | 83616AAL3 | 0.10%  | VENTR 2013-15A ER2 | 92328LAH8 | 0.08%  |
| SNDPT 2021-4A D    | 83616AAQ2 | 0.09%  | VENTR 2014-17A CRR | 92329YAG9 | 0.15%  |
| SNDPT 2021-4A E    | 83616FAA6 | 0.06%  | VENTR 2014-17A DRR | 92329YAS5 | 0.12%  |
| SPEAK 2017-4A CR   | 82667EAG6 | 0.12%  | VENTR 2014-17A ERR | 92330CAD3 | 0.09%  |
| SPEAK 2017-4A DR   | 82667EAJ0 | 0.11%  | VENTR 2017-27A CR  | 92331LBG4 | 0.10%  |
| SPEAK 2017-4A ER   | 82667GAA4 | 0.06%  | VENTR 2017-27A D   | 92331RAD9 | 0.11%  |
| STWRT 2015-1A CR   | 860444AS7 | 0.19%  | VENTR 2017-27A E   | 92331TAA1 | 0.07%  |
| STWRT 2015-1A DR   | 860444AU2 | 0.14%  | VENTR 2017-30A C   | 92331NAG1 | 0.14%  |
| STWRT 2015-1A ER   | 860443AE0 | 0.09%  | VENTR 2017-30A D   | 92331NAJ5 | 0.11%  |
| SYMP 2016-17A CR   | 87165UAS0 | 0.10%  | VENTR 2017-30A E   | 92331PAA9 | 0.08%  |
| SYMP 2016-17A DR   | 87165UAU5 | 0.10%  | VENTR 2018-31A C1  | 92331VAG3 | 0.15%  |
| SYMP 2016-17A ER   | 87165XAL9 | 0.08%  | VENTR 2018-31A D   | 92331VAJ7 | 0.12%  |
| SYMP 2021-25A C    | 87167WAG0 | 0.10%  | VENTR 2018-31A E   | 92331WAA4 | 0.07%  |
| SYMP 2021-25A D    | 87167WAJ4 | 0.09%  | VENTR 2018-33A CR  | 92330YAW3 | 0.12%  |
| SYMP 2021-25A E    | 87167YAA9 | 0.06%  | VENTR 2018-33A D   | 92330YAL7 | 0.10%  |
| TKO 2023-1A C      | 88675CAG7 | 0.10%  | VENTR 2018-33A E   | 92331GAA9 | 0.07%  |
| TKO 2023-1A D1     | 88675CAJ1 | 0.07%  | VENTR 2019-38A CR  | 92332NAY1 | 0.09%  |
| TKO 2023-1A E      | 88675FAA3 | 0.05%  | VENTR 2019-38A DR  | 92332NBA2 | 0.11%  |
| TRNTS 2017-6A CRR1 | 89640YAY0 | 0.06%  | VENTR 2019-38A E   | 92332PAA8 | 0.08%  |
| TRNTS 2017-6A DR2  | 89640YBG8 | 0.04%  | VENTR 2020-39A C   | 92332TAE2 | 0.09%  |
| TRNTS 2017-6A ER   | 89641BAE3 | 0.08%  | VENTR 2020-39A D   | 92332TAF9 | 0.09%  |
| TRNTS 2018-9A CRR  | 89641JAU0 | 0.09%  | VENTR 2020-39A E   | 92332RAA4 | 0.08%  |
| TRNTS 2018-9A D    | 89641JAG1 | 0.11%  | VENTR 2021-43A C   | 92290CAF6 | 0.09%  |
| TRNTS 2018-9A E    | 89641KAA1 | 0.07%  | VENTR 2021-43A D   | 92290CAG4 | 0.08%  |
| TRNTS 2019-10A CR  | 89640AA55 | 0.09%  | VENTR 2021-43A E   | 92332BAA9 | 0.06%  |
| TRNTS 2019-10A DR  | 89640AAU0 | 0.12%  | VENTR 2021-44A C   | 92332KAL5 | 0.08%  |

*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 Debt Index (CLODI)**

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|-------------------|-----------|--------|
| VENTR 2021-44A D1 | 92332KAN1 | 0.06%  | WINDR 2017-4A C   | 87249LAG6 | 0.12%  |
| VENTR 2021-44A E  | 92332QAC2 | 0.07%  | WINDR 2017-4A D   | 87249LAJ0 | 0.12%  |
| VENTR 2022-45A C  | 92326GAJ7 | 0.10%  | WINDR 2017-4A E   | 87249MAA7 | 0.08%  |
| VENTR 2022-45A D1 | 92326GAL2 | 0.08%  | WINDR 2018-2A C   | 88434HAJ2 | 0.13%  |
| VENTR 2022-45A E  | 92326HAA4 | 0.06%  | WINDR 2018-2A D   | 88434HAL7 | 0.10%  |
| VIBR 2018-8A B1   | 92558FAE9 | 0.07%  | WINDR 2018-2A E   | 88433LAA3 | 0.06%  |
| VIBR 2018-8A C    | 92558FAG4 | 0.11%  | WINDR 2019-3A CR  | 97314JAE5 | 0.13%  |
| VIBR 2018-8A D    | 92557RAA2 | 0.06%  | WINDR 2019-3A DR  | 97314JAG0 | 0.10%  |
| VOYA 2015-3A BR   | 92913UAU0 | 0.17%  | WINDR 2019-3A E1R | 97314GAA9 | 0.04%  |
| VOYA 2015-3A CR   | 92913UAW6 | 0.13%  | WINDR 2019-3A E2R | 97314GAC5 | 0.04%  |
| VOYA 2015-3A DR   | 92913DAJ3 | 0.08%  | WINDR 2021-4A C   | 97316UAE8 | 0.09%  |
| VOYA 2016-3A BR   | 92915HAS2 | 0.12%  | WINDR 2021-4A D   | 97316UAG3 | 0.10%  |
| VOYA 2016-3A CR   | 92915HAU7 | 0.10%  | WINDR 2021-4A E2  | 97316VAJ5 | 0.04%  |
| VOYA 2016-3A DR   | 92915KAE6 | 0.06%  | WINDR 2023-1A C1  | 97316RAE5 | 0.07%  |
| VOYA 2017-2A BR   | 92915UAN4 | 0.13%  | WINDR 2023-1A D   | 97316RAJ4 | 0.07%  |
| VOYA 2017-2A CR   | 92915UAQ7 | 0.11%  | WINDR 2023-1A E   | 97316NAA2 | 0.06%  |
| VOYA 2017-2A D    | 92915XAD0 | 0.07%  | WLLMN 2021-1A C   | 949723AE0 | 0.12%  |
| VOYA 2017-3A BR   | 92915QAY9 | 0.12%  | WLLMN 2021-1A D   | 949723AG5 | 0.11%  |
| VOYA 2017-3A CR   | 92915QBA0 | 0.10%  | WLLMN 2021-1A E   | 94972AAA2 | 0.07%  |
| VOYA 2017-3A DR   | 92916PAF1 | 0.06%  | WOODS 2018-17A C  | 66860PAE4 | 0.10%  |
| VOYA 2018-1A B    | 92917AAE6 | 0.19%  | WOODS 2018-17A D  | 66860PAG9 | 0.08%  |
| VOYA 2018-1A C    | 92917AAG1 | 0.12%  | WOODS 2018-17A E  | 66860LAA1 | 0.06%  |
| VOYA 2018-1A D    | 92917BAA2 | 0.07%  | YCLO 2018-1A C1   | 98625LAE2 | 0.05%  |
| VOYA 2018-2A C1   | 92917JAJ6 | 0.08%  | YCLO 2018-1A D    | 98625LAG7 | 0.11%  |
| VOYA 2018-2A D    | 92917JAN7 | 0.11%  | YCLO 2018-1A E    | 98625MAA8 | 0.09%  |
| VOYA 2018-2A E    | 92917TAA3 | 0.06%  |                   |           |        |
| VOYA 2019-4A CR   | 92918BAU7 | 0.12%  |                   |           |        |
| VOYA 2019-4A DR   | 92918BAW3 | 0.11%  |                   |           |        |
| VOYA 2019-4A ER   | 92917UAE2 | 0.07%  |                   |           |        |
| VOYA 2021-3A C    | 92919DAE8 | 0.10%  |                   |           |        |
| VOYA 2021-3A D    | 92919DAG3 | 0.10%  |                   |           |        |
| VOYA 2021-3A E    | 92919CAA8 | 0.06%  |                   |           |        |
| WELF 2021-3A C    | 94951JAE0 | 0.09%  |                   |           |        |
| WELF 2021-3A D    | 94951JAG5 | 0.09%  |                   |           |        |
| WELF 2021-3A E    | 94951KAC1 | 0.06%  |                   |           |        |
| WELF 2022-1A C    | 94950TAG4 | 0.10%  |                   |           |        |
| WELF 2022-1A D    | 94950TAJ8 | 0.10%  |                   |           |        |
| WELF 2022-1A E    | 94950UAA4 | 0.06%  |                   |           |        |
| WINDR 2014-2A CR  | 88390AAX8 | 0.10%  |                   |           |        |
| WINDR 2014-2A DR  | 88390AAZ3 | 0.12%  |                   |           |        |
| WINDR 2014-2A ER  | 88432BAG3 | 0.07%  |                   |           |        |
| WINDR 2017-1A CR  | 97315TAG7 | 0.12%  |                   |           |        |
| WINDR 2017-1A DR  | 97315TAJ1 | 0.11%  |                   |           |        |
| WINDR 2017-1A ER  | 97315XAA1 | 0.07%  |                   |           |        |

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

## Notes and Disclosure

This data is provided for informational purposes only and is not intended for trading purposes. This document shall not constitute an offering of any security, product or service. The addition, removal or inclusion of a security in the Palmer Square CLO Senior Debt Index and the Palmer Square CLO Debt Index (the "Indices") is not a recommendation to buy, sell, or hold that security, nor is it investment advice. It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees and expenses. Past performance is not a guarantee of future returns. There are risks involved with investing, including the possible loss of principal, that investors should be prepared to bear. The information contained herein should not be construed as personalized investment advice and should not be considered a solicitation to buy or sell any security or engage in a particular investment strategy.

The information contained in this document is current as of the publication date or as indicated herein. Palmer Square Capital Management LLC ("Palmer Square") makes no representations with respect to the accuracy or completeness of these materials and will not accept responsibility for damages, direct or indirect, resulting from an error or omission in this document. The methodology involves rebalancing and maintenance of the Indexes that is made periodically during each year and may not, therefore, reflect real time information.

Indexes Constituents and Allocations by Ratings/Vintage are subject to change and should not be considered a recommendation to buy or sell any security.

The Indices are the exclusive property of Palmer Square. The Indices are calculated by NYSE Group, Inc. or its affiliates ("NYSE"). NYSE MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND HEREBY EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE WITH RESPECT TO THE INDICES OR ANY DATA INCLUDED THEREIN. IN NO EVENT SHALL NYSE HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

This material is subject to change without notice, and should not be relied upon by the reader as research or investment advice. With regard to sources of information, certain of the economic and market information contained herein has been obtained from published sources and/or prepared by third parties. While such sources are believed to be reliable, Palmer Square employees or representatives do not assume any responsibility for the accuracy of such information.

The securities issued under the CLO transactions have not been registered under the Securities Act of 1933, as amended, and may not be offered or sold in the United States absent registration or an applicable exemption from registration requirements. This overview shall not constitute an offer to sell or the solicitation of an offer to buy, nor shall there be any sale of such securities in any state or jurisdiction in which such offer, solicitation or sale would be unlawful prior to registration or qualification under the securities laws of any such state or jurisdiction.

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.

Palmer Square Capital Management LLC ("Palmer Square") is an SEC registered investment adviser with its principal place of business in the State of Kansas. Registration of an investment adviser does not imply a certain level of skill or training. Palmer Square and its representatives are in compliance with the current registration and notice filing requirements imposed upon registered investment advisers by those states in which Palmer Square maintains clients. Palmer Square may only transact business in those states in which it is notice filed, or qualifies for an exemption or exclusion from notice filing requirements. Any subsequent, direct communication by Palmer Square with a prospective client shall be conducted by a representative that is either registered or qualifies for an exemption or exclusion from registration in the state where the prospective client resides. For additional information about Palmer Square, including fees and services, send for our disclosure statement as set forth on Form ADV using the contact information herein or refer to the Investment Adviser Public Disclosure web site ([www.adviserinfo.sec.gov](http://www.adviserinfo.sec.gov)). Please read the disclosure statement carefully before you invest or send money.

No portion of this publication may be reproduced in any format or by any means including electronically or mechanically, by photocopying, or by any other form or manner whatsoever, without the prior written consent of Palmer Square.