

Palmer Square EUR CLO Indices Statistics

Rebalance and Constituents



Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Palmer Square EUR CLO Debt Index (ECLODI)

June 30, 2026

Overview:

The Palmer Square EUR CLO Senior Debt Index (ticker: ECLOSE) and Palmer Square EUR CLO Debt Index (ticker: ECLODI) seek to reflect the investable universe for Euro denominated collateralized loan obligations (“CLOs”). ECLOSE is comprised of original rated AAA and AA debt issued after January 1, 2009, subject to certain inclusion criteria, and ECLODI is comprised of original rated A, BBB, BB and B 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
ECLOSE	120.91	0.32%	0.01%	0.31%
ECLODI	147.98	0.52%	-0.05%	0.57%

Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
ECLOSE	830	110.18	100%
AAA	414	94.05	85.4%
AA	416	16.13	14.6%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
ECLODI	1636	36.45	100%
A	416	10.93	30.0%
BBB	418	12.20	33.5%
BB	418	8.51	23.3%
B	384	4.81	13.2%

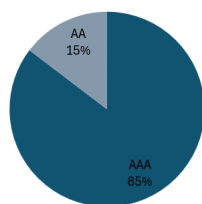
	Price	MoM Change	DM (EURIBOR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
ECLOSE	100.10	0.01	115	-2	0.87	-0.17	3.59%	-0.02%	3.48%	0.01%
AAA	100.10	0.01	107	-2	0.83	-0.18	3.50%	-0.03%	3.38%	0.01%
AA	100.08	0.00	163	-1	1.11	-0.10	4.06%	0.00%	4.04%	0.01%

	Price	MoM Change	DM (EURIBOR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
ECLODI	98.88	-0.01	422	-1	2.76	0.06	6.77%	0.00%	6.49%	0.00%
A	100.11	0.00	192	-3	0.76	-0.13	4.32%	-0.01%	4.48%	0.01%
BBB	99.84	0.00	303	-29	1.99	0.14	5.52%	0.04%	5.49%	0.01%
BB	98.40	0.11	596	-1	4.14	0.12	8.62%	-0.01%	8.17%	-0.01%
B	93.45	-0.30	976	7	7.12	0.23	12.68%	0.05%	11.36%	0.38%

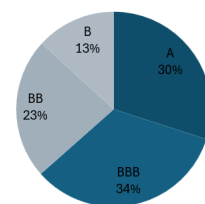
Allocation By Rating/Vintage/Reinvestment End Date:

ECLOSE	AAA	AA	ECLODI	A	BBB	BB	B
Vintage	100.00%	100.00%	Vintage	100.00%	100.00%	100.00%	100.00%
2013	0.47%	0.40%	2013	0.22%	0.45%	0.47%	0.25%
2014	1.45%	1.55%	2014	1.66%	1.66%	1.95%	1.94%
2015	2.23%	2.04%	2015	2.25%	2.41%	2.57%	2.59%
2016	3.93%	3.71%	2016	3.90%	4.05%	4.24%	4.21%
2017	3.22%	3.33%	2017	3.38%	3.39%	3.96%	3.92%
2018	4.16%	4.43%	2018	5.00%	4.74%	5.30%	5.64%
2019	8.61%	8.51%	2019	9.65%	9.60%	10.36%	10.37%
2020	5.36%	4.51%	2020	5.67%	5.19%	5.45%	5.35%
2021	15.05%	12.52%	2021	15.14%	14.03%	14.82%	14.56%
2022	11.25%	9.77%	2022	10.42%	10.44%	10.13%	9.88%
2023	10.59%	10.83%	2023	9.63%	10.05%	9.47%	7.49%
2024	11.81%	13.44%	2024	11.59%	11.86%	11.01%	11.90%
2025	15.63%	17.77%	2025	15.12%	15.61%	14.32%	15.94%
2026	6.25%	7.19%	2026	6.35%	6.52%	5.95%	5.95%

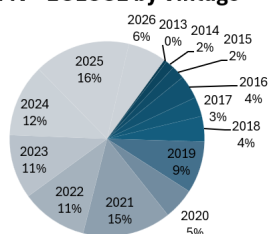
% MV - ECLOSE by Rating



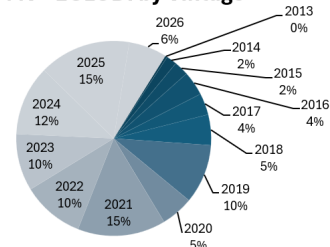
% MV - ECLODI by Rating



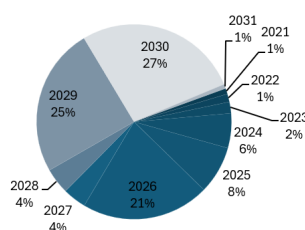
% MV - ECLOSE by Vintage



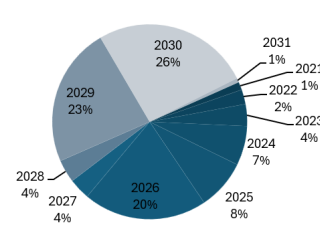
% MV - ECLODI by Vintage



% MV - ECLOSE by Reinvestment End Date



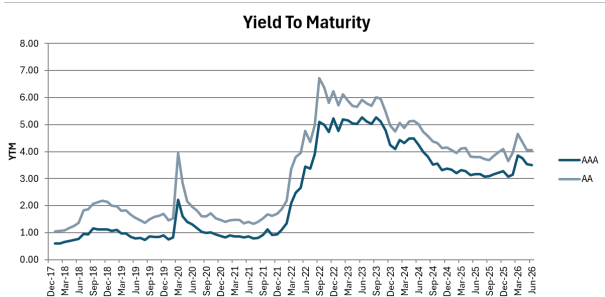
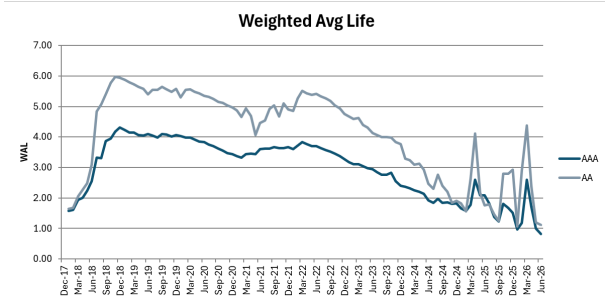
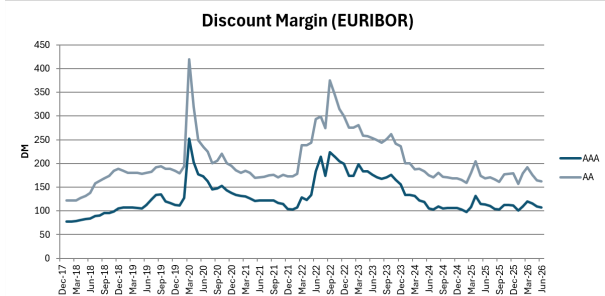
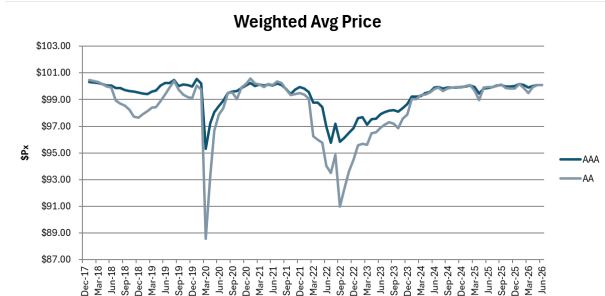
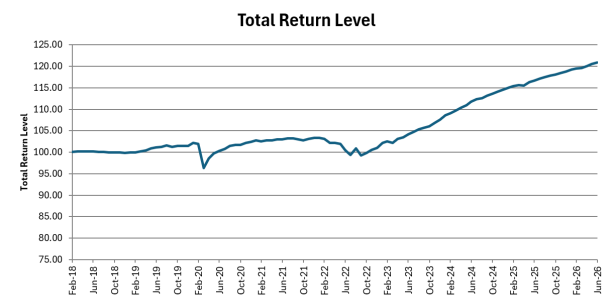
% MV - ECLODI by Reinvestment End Date



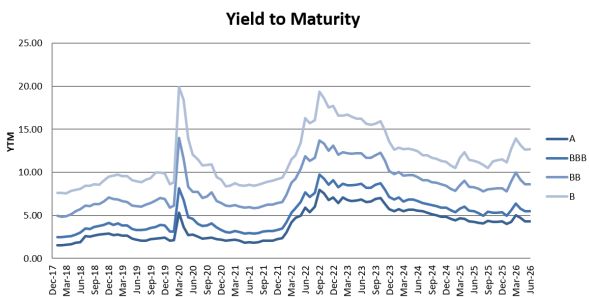
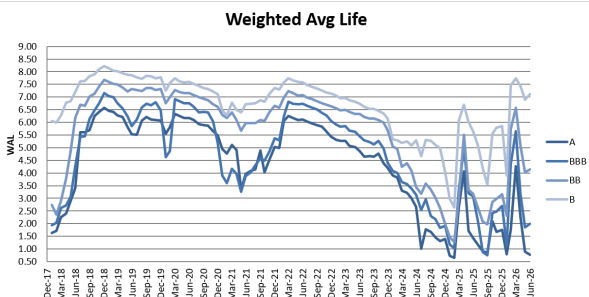
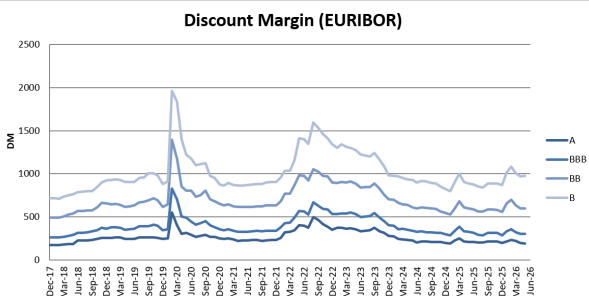
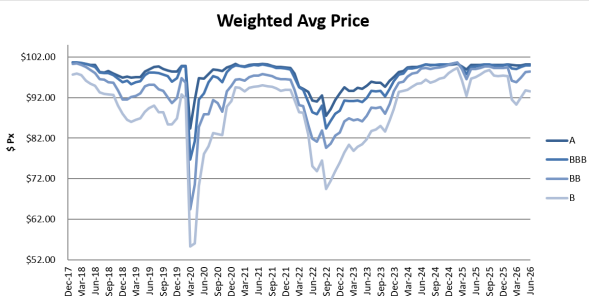
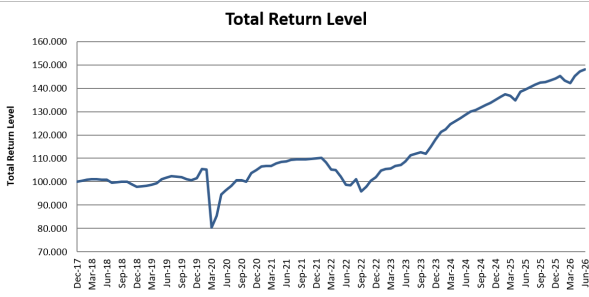
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

The numbers prior to March 1, 2024, 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.

ECLOSE:



ECLDI:



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Indices Constituents: Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ABCVL 3X A	BCC3L74Y7	0.10%	ANCHE 6X BRR	BCC3P4Q67	0.04%
ABCVL 3X B	BCC3L7500	0.04%	ANCHE 8X AR	BCC3JS9F0	0.22%
ACLO 10X A1R	BCC3H7NX3	0.22%	ANCHE 8X B1R	BCC3JS9G8	0.03%
ACLO 10X BR	BCC3H7NY1	0.03%	AQUE 2019-3X AR	BCC30G9K5	0.17%
ACLO 11X AR	BCC3LFTT3	0.19%	AQUE 2019-3X B1R	BCC30G9N9	0.03%
ACLO 11X BR	BCC3LFTV8	0.04%	AQUE 2019-4X ARR	BCC3L12D8	0.13%
ACLO 13X A1	BCC3KFCJ4	0.19%	AQUE 2019-4X BRR	BCC3L12F3	0.05%
ACLO 13X B	BCC3KFCM7	0.03%	AQUE 2020-5X AR	BCC32MWB4	0.22%
ACLO 14X A	BCC3MN454	0.25%	AQUE 2020-5X B1R	BCC32MWF5	0.02%
ACLO 14X B	BCC3MN462	0.05%	AQUE 2021-6X A	BCC33LNX7	0.22%
ACLO 3X B1R	BCC2LFWU8	0.01%	AQUE 2021-6X B1	BCC33LP07	0.02%
ACLO 4X AR	BCC33BVQ5	0.09%	AQUE 2024-10X A	BCC3JS9Z6	0.34%
ACLO 4X B	BCC2G07C5	0.05%	AQUE 2024-10X B	BCC3JSB00	0.06%
ACLO 5X AR	BCC2R4K30	0.16%	AQUE 2025-11X A	BCC3LW2W8	0.22%
ACLO 5X B1R	BCC2R4K63	0.02%	AQUE 2025-11X B	BCC3LW2X6	0.04%
ACLO 7X AR	BCC3NV9W1	0.25%	AQUE 2025-12X A	BCC3N6HN7	0.15%
ACLO 7X BR	BCC3NV9X9	0.04%	AQUE 2025-12X B	BCC3N6HP2	0.05%
ACLO 8X AR	BCC3P3M71	0.31%	AQUE 2026-17X A	BCC3SWMW9	0.18%
ACLO 8X BR	BCC3P3M89	0.05%	AQUE 2026-17X B	BCC3SWMX7	0.05%
ACLO 9X A	BCC35C8L8	0.22%	ARBR 10X A	BCC341R81	0.22%
ACLO 9X B1	BCC35C8M6	0.03%	ARBR 10X B1	BCC341R99	0.03%
ADAGI IV-X ARRR	BCC3QPMV8	0.15%	ARBR 11X AR	BCC3FWTV8	0.21%
ADAGI IV-X BRRR	BCC3QPMW6	0.04%	ARBR 11X B1R	BCC3FWTW6	0.04%
ADAGI IX-X A	BCC31S1D2	0.21%	ARBR 12X AR	BCC3N1FJ9	0.24%
ADAGI IX-X B1	BCC31S1H3	0.02%	ARBR 12X BR	BCC3N1FK6	0.04%
ADAGI XIII-X A	BCC3NB2W2	0.09%	ARBR 3X ARR	BCC31KXV4	0.18%
ADAGI XIII-X B	BCC3NB2Z5	0.04%	ARBR 3X B1RR	BCC31KXW2	0.02%
ALBAC 3X A	BCC330CW7	0.22%	ARBR 4X ARRR	BCC3Q04D3	0.23%
ALBAC 3X B1	BCC330CX5	0.02%	ARBR 4X BRRR	BCC3Q04F8	0.04%
ALBAC 4X AR	BCC3GR148	0.18%	ARBR 5X AR	BCC3MJLY1	0.22%
ALBAC 4X BR	BCC3GR155	0.05%	ARBR 5X BR	BCC3MJLZ8	0.04%
ANCHE 10X A	BCC3FX8X5	0.22%	ARBR 6X AR	BCC3HJ1P8	0.25%
ANCHE 10X B1	BCC3FX8Y3	0.03%	ARBR 6X BR	BCC3HJ1Q6	0.04%
ANCHE 3X AR	BCC3J0RJ3	0.22%	ARBR 7X AR	BCC3J8M36	0.22%
ANCHE 3X BR	BCC3J0RK0	0.04%	ARBR 7X BR	BCC3J8M44	0.04%
ANCHE 4X AR	BCC3Q27Q7	0.25%	ARBR 9X A	BCC3052N0	0.22%
ANCHE 4X BR	BCC3Q27R5	0.05%	ARBR 9X B1	BCC3052P5	0.02%
ANCHE 5X A	BCC32H3R2	0.24%	ARESE 10X AR	BCC30SL33	0.02%
ANCHE 5X B1	BCC32H3V3	0.02%	ARESE 10X B1R	BCC30SL66	0.03%
ANCHE 6X ARR	BCC3P4Q59	0.22%	ARESE 11X A1R	BCC3051D3	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 EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ARESE 11X B1R	BCC3051L5	0.02%	AVOCA 16X B1RR	BCC3JLC12	0.03%
ARESE 12X AR	BCC32QQW6	0.15%	AVOCA 17X AR3	BCC3NM8J1	0.28%
ARESE 12X B1R	BCC32QQZ9	0.03%	AVOCA 17X B1R3	BCC3NM8K8	0.04%
ARESE 15X A	BCC33QFQ0	0.28%	AVOCA 18X A1R	BCC3JWGW6	0.28%
ARESE 15X B1	BCC33QFT4	0.03%	AVOCA 18X BR	BCC3JWGY2	0.04%
ARESE 16X ARR	BCC3SFJQ3	0.22%	AVOCA 19X A1R	BCC3KGB12	0.22%
ARESE 16X BRR	BCC3SFJR1	0.04%	AVOCA 19X BR	BCC3KGB38	0.04%
ARESE 17X AR	BCC3QN0L9	0.23%	AVOCA 20X ARR	BCC3MYS21	0.15%
ARESE 17X BR	BCC3QN0M7	0.04%	AVOCA 20X BRR	BCC3MYS39	0.04%
ARESE 18X AR	BCC3QY688	0.25%	AVOCA 21X AR	BCC3RB6G9	0.23%
ARESE 18X BR	BCC3QY696	0.04%	AVOCA 21X BR	BCC3RB6H7	0.04%
ARESE 20X A	BCC3GR809	0.24%	AVOCA 22X A	BCC2QP4R9	0.15%
ARESE 20X B	BCC3GR817	0.04%	AVOCA 22X B1	BCC2QP5Q0	0.02%
ARESE 24X A	BCC3TBK89	0.11%	AVOCA 25X A	BCC335PK8	0.22%
ARESE 24X B	BCC3TBKB2	0.04%	AVOCA 25X B1	BCC335PL6	0.03%
ARESE 8X AR	BCC2LL6W0	0.10%	AVOCA 26X A	BCC3592Z0	0.22%
ARESE 8X BR	BCC2LL6Z3	0.04%	AVOCA 26X B1	BCC359306	0.02%
ARINI 7X A	BCC3PFBT8	0.13%	AVOCA 28X AR	BCC3HFF55	0.20%
ARINI 7X B	BCC3PFBV3	0.06%	AVOCA 28X B1R	BCC3HFF63	0.04%
ARINI 8X A	BCC3RHQY5	0.28%	AVOCA 29X AR	BCC3P2J77	0.18%
ARINI 8X B	BCC3RHQZ2	0.05%	AVOCA 29X BR	BCC3P2J85	0.04%
ARINI 9X A	BCC3T3QB4	0.19%	AVOCA 31X A1	BCC3GV784	0.22%
ARINI 9X B	BCC3T3QC2	0.05%	AVOCA 31X B1	BCC3GV7B7	0.03%
ARMDA 3X ARR	BCC3HQ9H2	0.15%	AVOCA 32X A1	BCC3L27G4	0.28%
ARMDA 3X BRR	BCC3HQ9J8	0.04%	AVOCA 32X B	BCC3L27J8	0.04%
ARMDA 4X AR	BCC3K0VR8	0.23%	AVOCA 34X A	BCC3Q8D79	0.15%
ARMDA 4X BR	BCC3K0VS6	0.04%	AVOCA 34X B	BCC3Q8D95	0.04%
ARMDA 7X A	BCC3K8XN8	0.22%	BABSE 2015-1XARR	BCC34S7P6	0.22%
ARMDA 7X B	BCC3K8XP3	0.04%	BABSE 2015-1X B1RR	BCC34S7Q4	0.01%
ARMDA 9X A	BCC3NTY32	0.23%	BABSE 2019-1XAR	BCC3552V7	0.22%
ARMDA 9X B	BCC3NTY40	0.04%	BABSE 2019-1X B1R	BCC3552W5	0.02%
AVOCA 11X ARRR	BCC3J83V5	0.28%	BABSE 2019-2X A1R	BCC34W9G5	0.11%
AVOCA 11X BRRR	BCC3J83W3	0.05%	BABSE 2019-2X B1R	BCC34W9N0	0.02%
AVOCA 12X ARR	BCC2R7G38	0.15%	BABSE 2020-1XARR	BCC3Q5V42	0.28%
AVOCA 12X B1RR	BCC2R7G46	0.02%	BABSE 2020-1X B1RR	BCC3Q5V59	0.03%
AVOCA 14X ARR	BCC3M9XM6	0.11%	BABSE 2021-1X A	BCC2R9T48	0.16%
AVOCA 14X B1RR	BCC3M9XN4	0.03%	BABSE 2021-1X B	BCC2R9T89	0.04%
AVOCA 15X A1RR	BCC3MJD87	0.23%	BABSE 2021-3X A	BCC33K3V5	0.22%
AVOCA 15X BRR	BCC3MJDB0	0.04%	BABSE 2021-3X B1	BCC33K3W3	0.02%
AVOCA 16X A1RR	BCC3JLBZ8	0.25%	BABSE 2023-1XAR	BCC3LRNL0	0.23%

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Indices Constituents: Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BABSE 2023-1X B1R	BCC3LRNM8	0.03%	BILB 4X A1	BCC34P9S4	0.22%
BABSE 2023-2X AR	BCC3MZLN9	0.23%	BILB 4X A2A	BCC34P9T2	0.04%
BABSE 2023-2X B1R	BCC3MZLP4	0.03%	BILB 5X A1N	BCC3LRN14	0.15%
BABSE 2024-1X AR	BCC3RZMK9	0.18%	BILB 5X A2	BCC3LRN22	0.04%
BABSE 2024-1X BR	BCC3RZML7	0.04%	BLACK 2019-1XA1R	BCC32QRV7	0.01%
BBAME 3X A	BCC353S85	0.22%	BLACK 2019-1XB1R	BCC32QS46	0.02%
BBAME 3X B1	BCC353S93	0.03%	BLUME 4X AR	BCC31KY92	0.20%
BBAME 5X A	BCC3HPB73	0.14%	BLUME 4X BR	BCC31KYD3	0.03%
BBAME 5X B1	BCC3HPB81	0.03%	BLUME 5X A	BCC2LWMU2	0.09%
BBAME 8X A	BCC3QC8P6	0.22%	BLUME 5X B	BCC2LWMX6	0.03%
BBAME 8X B	BCC3QC8Q4	0.04%	BNPAM 2019-1X AR	BCC33HX31	0.20%
BCCE 2018-2XB1R	BCC2RE436	0.01%	BNPAM 2019-1XB1R	BCC33HX64	0.03%
BCCE 2021-1X A	BCC30VM01	0.21%	BNPAM 2021-1X A	BCC30Q4D4	0.22%
BCCE 2021-1X B1	BCC30VM19	0.03%	BNPAM 2021-1X B1	BCC30Q4F9	0.02%
BCCE 2021-2X A	BCC32RMZ1	0.21%	BOPHO 11X A	BCC3KYRG3	0.27%
BCCE 2021-2X B1	BCC32RN07	0.02%	BOPHO 11X B	BCC3KYRH1	0.05%
BCCE 2022-1X AR	BCC3GSW83	0.23%	BOPHO 12X A	BCC3RZN69	0.22%
BCCE 2022-1X BR	BCC3GSW91	0.04%	BOPHO 12X B	BCC3RZN77	0.04%
BCCE 2023-1X AR	BCC3LB1P0	0.21%	BOPHO 5X A2	BCC2M6A72	0.01%
BCCE 2023-1X BR	BCC3LB1Q8	0.04%	BOPHO 5X B1	BCC2LZ8U1	0.02%
BCCE 2025-3X A	BCC3QKBM1	0.22%	BOPHO 6X A	BCC2QUZS2	0.12%
BCCE 2025-3X B	BCC3QKBN9	0.04%	BOPHO 6X B1	BCC2QV223	0.02%
BCCE 2026-1X A	BCC3T8Z80	0.18%	BOPHO 7X ARR	BCC3PFC83	0.28%
BCCE 2026-1X B	BCC3T8Z98	0.04%	BOPHO 7X BRR	BCC3PFC91	0.05%
BECLO 11X A	BCC31J290	0.20%	BRGPT 3X A	BCC32HKF9	0.22%
BECLO 11X B1	BCC31J2B5	0.02%	BRGPT 3X B	BCC32HKG7	0.04%
BECLO 12X AR	BCC3N9157	0.26%	BRGPT 5X A1R	BCC3MJLG0	0.22%
BECLO 12X BR	BCC3N9165	0.05%	BRGPT 5X BR	BCC3MJLH8	0.04%
BECLO 13X AR	BCC3N6KR4	0.12%	BRGPT 9X A	BCC3P0WR2	0.25%
BECLO 13X BR	BCC3N6KS2	0.04%	BRGPT 9X B	BCC3P0WS0	0.05%
BECLO 14X AR	BCC3KHTL7	0.22%	BUSHY 1X AR	BCC3J6NW5	0.10%
BECLO 14X B1R	BCC3KHTM5	0.03%	BUSHY 1X BR	BCC3J6NX3	0.04%
BECLO 15X A	BCC3JQ8Z1	0.22%	CADOG 11X A1	BCC2GZ498	0.23%
BECLO 15X B1	BCC3JQ907	0.03%	CADOG 11X B1	BCC2GZ4I8	0.01%
BECLO 16X A	BCC3QQHZ3	0.22%	CADOG 12X A	BCC2HEYB6	0.17%
BECLO 16X B	BCC3QQJ08	0.04%	CADOG 12X B1	BCC2HEZM1	0.01%
BECLO 3X AR	BCC30YLX4	0.20%	CADOG 6X ARR	BCC2RHZH4	0.20%
BECLO 3X BR	BCC30YLY2	0.03%	CADOG 6X B1R	BCC2E29J6	0.03%
BECLO 8X AR	BCC3504S3	0.22%	CADOG 7X AR	BCC2GFGN8	0.14%
BECLO 8X B1R	BCC3504T1	0.03%	CADOG 7X B1	BCC2GFGR9	0.01%

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Indices Constituents: Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CADOG 8X ARR	BCC34PNG4	0.26%	CGMSE 2021-2X A1	BCC32SRZ4	0.26%
CADOG 8X BR	BCC2M4ZQ8	0.04%	CGMSE 2021-2X A2A	BCC32SS00	0.03%
CADOG 9X AR	BCC30RXH1	0.24%	CGMSE 2022-5X A1RR	BCC3Q7QQ5	0.12%
CADOG 9X BR	BCC30RXL2	0.04%	CGMSE 2022-5X A2RR	BCC3Q7QR3	0.03%
CANYE 2023-1X A	BCC3DZCN9	0.18%	CGMSE 2024-1X A1R	BCC3QBH37	0.18%
CANYE 2023-1X B1	BCC3DZCP4	0.05%	CGMSE 2024-1X A2R	BCC3QBH45	0.04%
CANYE 2025-2X A	BCC3N8S43	0.09%	CGMSE 2024-2X A1A	BCC3J8428	0.21%
CANYE 2025-2X B	BCC3N8S50	0.04%	CGMSE 2024-2X A2A	BCC3J8444	0.03%
CANYE 2026-1X A	BCC3V52J5	0.10%	CGMSE 2025-1X A1	BCC3LZJ60	0.28%
CANYE 2026-1X B	BCC3V52K2	0.04%	CGMSE 2025-1X A2	BCC3LZJ78	0.05%
CARPK 2021-1X A1	BCC2R5MU5	0.20%	CGMSE 2025-2X A1A	BCC3MR2D0	0.22%
CARPK 2021-1X A2	BCC2R5MV3	0.04%	CGMSE 2025-2X A2	BCC3MR2G3	0.04%
CFOUR 10X A	BCC3NRP10	0.22%	CGMSE 2025-3X A1	BCC3RD7D1	0.23%
CFOUR 10X B	BCC3NRP28	0.04%	CGMSE 2025-3X A2	BCC3RD7F6	0.04%
CFOUR 12X A	BCC3VQZY0	0.25%	CIFCE 3X AR	BCC3RY877	0.18%
CFOUR 12X B	BCC3VQZZ7	0.04%	CIFCE 3X BR	BCC3RY885	0.04%
CFOUR 3X A	BCC32DZK1	0.21%	CIFCE 5X A	BCC32LC02	0.22%
CFOUR 3X B1	BCC32DZL9	0.03%	CIFCE 5X B1	BCC32LC36	0.03%
CFOUR 4X ARR	BCC3STZ10	0.20%	CIFCE 6X A	BCC3GPLM0	0.22%
CFOUR 4X BRR	BCC3STZ28	0.04%	CIFCE 6X B	BCC3GPLN8	0.04%
CFOUR 5X A1R	BCC3PZMH8	0.22%	CIFCE 8X A	BCC3SM7K4	0.12%
CFOUR 5X BR	BCC3PZMK1	0.04%	CIFCE 8X B	BCC3SM7L2	0.04%
CFOUR 6X AR	BCC3R43C7	0.22%	CLNKP 2024-1X A	BCC3GQQL0	0.15%
CFOUR 6X BR	BCC3R43D5	0.04%	CLNKP 2024-1X B	BCC3GQLM8	0.04%
CFOUR 9X A	BCC3KL468	0.25%	CONTE 11X AR	BCC3J4J05	0.28%
CFOUR 9X B1	BCC3KL476	0.04%	CONTE 11X B1R	BCC3J4J13	0.03%
CGMSE 2013-1X A1R3	BCC3NVGL7	0.23%	CONTE 12X AR	BCC3QFSB8	0.23%
CGMSE 2013-1X BRR	BCC3NVGN3	0.02%	CONTE 12X BR	BCC3QFSC6	0.04%
CGMSE 2015-1X A1RR	BCC3PHKQ0	0.23%	CONTE 4X A1RR	BCC3Q7TX7	0.25%
CGMSE 2015-1X A2RR	BCC3PHKR8	0.04%	CONTE 4X B1RR	BCC3Q7TY5	0.04%
CGMSE 2016-2X A1RR	BCC2QXEL4	0.16%	CONTE 5X AR	BCC3L4QW4	0.28%
CGMSE 2016-2X A2AR	BCC2QXEM2	0.02%	CONTE 5X B1R	BCC3L4QX2	0.04%
CGMSE 2019-1X A1R	BCC2R97U4	0.01%	CONTE 6X AR	BCC2R6TC6	0.22%
CGMSE 2019-1X A2RA	BCC2R9817	0.03%	CONTE 6X B2R	BCC2R6TI3	0.02%
CGMSE 2019-2X A1R	BCC31Z6H2	0.04%	CONTE 7X AR	BCC3JZZC2	0.17%
CGMSE 2019-2X A2A	BCC2KFR68	0.02%	CONTE 9X A	BCC315XD7	0.25%
CGMSE 2020-1X A1	BCC2MXIS9	0.10%	CONTE 9X B1	BCC315XH8	0.03%
CGMSE 2020-1X A2A	BCC2MXIV2	0.02%	CORDA 10X AR	BCC3KJJ91	0.25%
CGMSE 2021-1X A1	BCC302DS4	0.18%	CORDA 10X B1R	BCC3KJJB6	0.03%
CGMSE 2021-1X A2A	BCC302DT2	0.03%	CORDA 11X ARR	BCC3P9SJ6	0.11%

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Indices Constituents: Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CORDA 11X BRR	BCC3P9SK3	0.04%	CRNCL 2019-11X BR	BCC3PZN12	0.04%
CORDA 16X AR	BCC3RVH73	0.22%	CRNCL 2021-13X A	BCC2RET13	0.06%
CORDA 16X B1R	BCC3RVH81	0.03%	CRNCL 2021-13X B	BCC2RET62	0.03%
CORDA 18X AR	BCC33SRK6	0.25%	CRNCL 2021-14X A	BCC32H822	0.22%
CORDA 18X B1R	BCC33SRN0	0.03%	CRNCL 2021-14X B1	BCC32H830	0.03%
CORDA 20X A	BCC30BK07	0.13%	CRNCL 2022-15X A	BCC352TD5	0.22%
CORDA 20X B1	BCC30BK49	0.02%	CRNCL 2022-15X B1	BCC352TF0	0.03%
CORDA 22X A	BCC339BF6	0.25%	CRNCL 2023-16X AR	BCC3RZLL8	0.22%
CORDA 22X B1	BCC339BG4	0.03%	CRNCL 2023-16X BR	BCC3RZLM6	0.04%
CORDA 23X AR	BCC3VQDS7	0.28%	CRNCL 2023-17X AR	BCC3L13S4	0.22%
CORDA 23X B1RR	BCC3VQDT5	0.04%	CRNCL 2023-17X BR	BCC3L13T2	0.04%
CORDA 25X AR	BCC3LKKR5	0.28%	CRNCL 2024-18X A	BCC3GZK98	0.22%
CORDA 25X BR	BCC3LKK53	0.05%	CRNCL 2024-18X B	BCC3GZKB3	0.04%
CORDA 26X A1R	BCC3K0QR4	0.28%	CRNCL 2024-19X A	BCC3J2LX4	0.25%
CORDA 26X B1R	BCC3K0QT0	0.03%	CRNCL 2024-19X B1	BCC3J2LY2	0.04%
CORDA 27X AR	BCC3M9YR4	0.28%	CRNCL 2025-20X A1	BCC3N5HY5	0.25%
CORDA 27X B1R	BCC3M9YS2	0.03%	CRNCL 2025-20X B	BCC3N5HZ2	0.04%
CORDA 31X AR	BCC3W80B7	0.24%	CRWPK 1X A1AR	BCC304GX6	0.11%
CORDA 31X B1R	BCC3SV104	0.04%	CRWPK 1X A2AR	BCC304H07	0.04%
CORDA 33X A1	BCC3HZ271	0.19%	DILPK 1X A	BCC32K7Q3	0.22%
CORDA 33X B1	BCC3HZ2B2	0.03%	DILPK 1X B1	BCC32K7R1	0.02%
CORDA 34X A	BCC3KD7X4	0.27%	DRYD 131X A	BCC3SY645	0.20%
CORDA 34X B	BCC3KD7Z9	0.05%	DRYD 131X B1	BCC3SY652	0.03%
CORDA 38X A	BCC3VDC81	0.22%	DRYD 2014-35X ARR	BCC2MC2V5	0.05%
CORDA 38X B	BCC3VDCB4	0.04%	DRYD 2014-35X B1VA	BCC2MC310	0.02%
CORDA 3X AR3	BCC3L6F68	0.19%	DRYD 2015-39X ARR	BCC34YYG3	0.28%
CORDA 3X B1R3	BCC3L6F76	0.03%	DRYD 2015-39X B1RR	BCC34YYH1	0.02%
CORDA 4X ARRR	BCC2QSRP2	0.12%	DRYD 2015-44X A1RR	BCC2QTKH5	0.18%
CORDA 4X BR1	BCC2QSRQ0	0.03%	DRYD 2015-44X B1RR	BCC2QTKN2	0.03%
CORDA 5X AR3	BCC3N79V6	0.22%	DRYD 2016-46X ARR	BCC2R8WQ7	0.13%
CORDA 5X BR3	BCC3N79W4	0.05%	DRYD 2016-46X B1RR	BCC2R8WV6	0.02%
CORDA 6X A1RR	BCC3HLWL8	0.23%	DRYD 2016-48X ARR	BCC3R43T0	0.22%
CORDA 6X B1RR	BCC3HLWM6	0.02%	DRYD 2016-48X B1RR	BCC3R43V5	0.02%
CORDA 7X AR3	BCC3PC2L2	0.23%	DRYD 2017-56X AR	BCC3KRZH7	0.25%
CORDA 7X BR3	BCC3PC2M0	0.04%	DRYD 2017-56X B1R	BCC3KRZJ3	0.03%
CORDA 8X A1RR	BCC306VK2	0.21%	DRYD 2019-69X AR	BCC334J69	0.22%
CORDA 8X BRR	BCC306VN6	0.04%	DRYD 2019-69X B1R	BCC334JD4	0.01%
CRNCL 2016-7XA1R	BCC2LRBA9	0.06%	DRYD 2019-73X A1	BCC2LVKR3	0.13%
CRNCL 2016-7X B	BCC2CFKV9	0.04%	DRYD 2019-73X B1	BCC2LVQA4	0.02%
CRNCL 2019-11X AR	BCC3PZN04	0.23%	DRYD 2020-74X AR	BCC3NNK30	0.23%

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Indices Constituents: Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRYD 2020-74X B1R	BCC3NNK48	0.02%	FOAKS 3X B1R	BCC32SZV4	0.03%
DRYD 2020-79X AR	BCC3458R1	0.28%	FOAKS 4X A	BCC340DV7	0.23%
DRYD 2020-79X B1R	BCC3458S9	0.02%	FOAKS 4X B	BCC340DW5	0.04%
DRYD 2020-88X A	BCC306QP7	0.11%	FRNPK 1X AR	BCC3W7RD6	0.14%
DRYD 2020-88X B1	BCC306QS1	0.02%	FRNPK 1X BR	BCC3W7RF1	0.05%
DRYD 2020-89X A	BCC32LFG4	0.24%	GLGE 5X B1	BCC2HV8K7	0.01%
DRYD 2020-89X B1	BCC32LFH2	0.03%	GLNBR 1X AR	BCC3M4TH3	0.20%
DRYD 2021-91X AR	BCC3JPM38	0.28%	GLNBR 1X BR	BCC3M4TJ9	0.03%
DRYD 2021-91X B1R	BCC3JPM46	0.02%	GROSV 11X A	BCC3W38C8	0.22%
DRYD 2021-96X AR	BCC3Q7T58	0.20%	GROSV 11X B	BCC3W38D6	0.04%
DRYD 2021-96X B1R	BCC3Q7T66	0.02%	GROSV 2025-4X A	BCC3RDTV7	0.24%
DRYD 2022-111X A1	BCC3KYQF6	0.22%	GROSV 2025-4X B	BCC3RDTW5	0.04%
DRYD 2022-111X B1	BCC3KYQH2	0.01%	HARVT 16X AR3	BCC3QZ1T4	0.23%
DRYD 2024-125X A	BCC3PR0H0	0.23%	HARVT 16X BR3	BCC3QZ1V9	0.04%
DRYD 2024-125X B1	BCC3PR0J6	0.02%	HARVT 21X A1R	BCC2RDRT6	0.05%
DUNEP 1X AR	BCC337TB0	0.22%	HARVT 21X B1R	BCC2RDRZ2	0.03%
DUNEP 1X B1R	BCC337TC8	0.03%	HARVT 22X AR	BCC330588	0.14%
EGLXY 2016-5X ARRR	BCC2QLYV6	0.22%	HARVT 22X B	BCC2KGR09	0.05%
EGLXY 2016-5X BRR	BCC2QLYW4	0.03%	HARVT 23X A	BCC2MLTE4	0.09%
EGLXY 2019-7X AR	BCC3071Z0	0.22%	HARVT 23X B1	BCC2MLTH7	0.03%
EGLXY 2019-7X B1R	BCC307206	0.03%	HARVT 25X AR	BCC33J6M5	0.26%
ELMP 1X AR3	BCC3R44T9	0.18%	HARVT 25X B1R	BCC33J6N3	0.02%
ELMP 1X BR3	BCC3R44V4	0.05%	HARVT 26X A	BCC3189T3	0.21%
FCE 2024-1X A	BCC3HRZ08	0.25%	HARVT 26X B1	BCC3189V8	0.03%
FCE 2024-1X B1	BCC3HRZ16	0.03%	HARVT 27X A	BCC338JR4	0.22%
FCE 2025-2X A	BCC3N8HT0	0.11%	HARVT 27X B1	BCC338JS2	0.03%
FCE 2025-2X B	BCC3N8HV5	0.04%	HARVT 28X A1	BCC35G9Q7	0.20%
FICLO 2021-1X A	BCC33JFS2	0.22%	HARVT 28X BR	BCC3FP9T0	0.04%
FICLO 2021-1X B1	BCC33JFW3	0.03%	HARVT 29X AR	BCC3GDS65	0.22%
FICLO 2023-1X AR	BCC3KJWR6	0.18%	HARVT 29X B1R	BCC3GDS73	0.03%
FICLO 2023-1X B1R	BCC3KJWS4	0.03%	HARVT 30X AR	BCC3Q4TJ5	0.22%
FICLO 2023-2X AR	BCC3PX9V7	0.15%	HARVT 30X B1R	BCC3Q4TK2	0.04%
FICLO 2023-2X B1R	BCC3PX9W5	0.04%	HARVT 31X AR	BCC3MYR97	0.23%
FICLO 8X A	BCC3S7719	0.12%	HARVT 31X BR	BCC3MYRB2	0.04%
FICLO 8X B	BCC3S7727	0.05%	HARVT 32X A	BCC3FBPS5	0.28%
FIOS 3X A	BCC3GW220	0.25%	HARVT 32X B	BCC3FBPT3	0.05%
FIOS 3X B	BCC3GW238	0.05%	HARVT 34X A1	BCC3KFB97	0.25%
FIOS 6X A	BCC3Q2ZF0	0.04%	HARVT 34X B1	BCC3KFBC0	0.03%
FIOS 6X B	BCC3Q2ZG8	0.05%	HARVT 36X A	BCC3MJS32	0.28%
FOAKS 3X AR	BCC32SZT9	0.19%	HARVT 36X B	BCC3MJS40	0.06%

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Indices Constituents: Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
HARVT 39X A	BCC3SC0C1	0.25%	INDI 3X A	BCC3LP9G1	0.24%
HARVT 39X B	BCC3SC0D9	0.04%	INDI 3X B1	BCC3LP9H9	0.03%
HARVT 40X A	BCC3VDJN1	0.23%	INDI 4X A	BCC3PLMR7	0.23%
HARVT 40X B	BCC3VDJP6	0.04%	INDI 4X B	BCC3PLMS5	0.04%
HAYEM 10X ARR	BCC3P0TX3	0.25%	INVSC 11X A1R	BCC3Q4VB9	0.22%
HAYEM 10X B1RR	BCC3P0TY1	0.03%	INVSC 11X B1R	BCC3Q4VD5	0.03%
HAYEM 12X AR	BCC3NCBS9	0.21%	INVSC 16X A	BCC3NLMJ7	0.25%
HAYEM 12X B1R	BCC3NCBT7	0.03%	INVSC 16X B	BCC3NLMK4	0.04%
HAYEM 3X AR	BCC3356R4	0.28%	INVSC 3X AR	BCC3GTKQ4	0.22%
HAYEM 3X B1R	BCC3356S2	0.03%	INVSC 3X BR	BCC3GTKR2	0.04%
HAYEM 6X AR	BCC3PLM48	0.23%	INVSC 4X A	BCC2MRWJ6	0.14%
HAYEM 6X B1R	BCC3PLM55	0.03%	INVSC 4X B1	BCC2MRWM9	0.03%
HAYEM 7X A1	BCC31H542	0.21%	INVSC 6X A	BCC313H32	0.22%
HAYEM 7X B	BCC31H5B6	0.05%	INVSC 6X B1	BCC313H40	0.03%
HAYEM 9X AR	BCC3RDYN9	0.22%	INVSC 7X A	BCC33XXB8	0.22%
HAYEM 9X B1R	BCC3RDYP4	0.03%	INVSC 7X B1	BCC33XXC6	0.02%
HNLY 10X AR	BCC3S3XJ0	0.25%	INVSC 8X A	BCC360015	0.22%
HNLY 10X BR	BCC3S3XK7	0.04%	INVSC 8X B1	BCC360023	0.03%
HNLY 11X A	BCC3KSQG7	0.25%	INVSC 9X AR	BCC3HCKN7	0.20%
HNLY 11X B	BCC3KSQH5	0.04%	INVSC 9X B1R	BCC3HCKP2	0.03%
HNLY 12X A1	BCC3J3RT5	0.22%	JUBIL 2013-10X A1RR	BCC3027D4	0.17%
HNLY 12X B	BCC3J3RV0	0.03%	JUBIL 2013-10X BRR	BCC3027K8	0.04%
HNLY 17X A	BCC3VDBQ2	0.19%	JUBIL 2014-12X AR3	BCC3J0S37	0.22%
HNLY 17X B	BCC3VDBR0	0.05%	JUBIL 2014-12X B1R3	BCC3J0S45	0.03%
HNLY 3X AR	BCC33Y0G1	0.21%	JUBIL 2016-17X AR3	BCC3T2TN7	0.18%
HNLY 3X B1R	BCC33Y0K2	0.03%	JUBIL 2016-17X B1R3	BCC3T2TP2	0.03%
HNLY 4X AR	BCC3SSNT4	0.22%	JUBIL 2017-19X A1R	BCC3LKKR5	0.22%
HNLY 4X BR	BCC3SSNV9	0.04%	JUBIL 2017-19X B1R	BCC3LKK3S	0.03%
HNLY 5X A	BCC31T785	0.21%	JUBIL 2018-20X A1R	BCC3JV1M6	0.22%
HNLY 5X B1	BCC31T793	0.02%	JUBIL 2018-20X B1R	BCC3JV1P9	0.03%
HNLY 7X ARR	BCC3SBZ19	0.08%	JUBIL 2018-21X AR	BCC2R2MV0	0.15%
HNLY 7X BRR	BCC3SBZ27	0.04%	JUBIL 2018-21X BR	BCC2R2MY4	0.03%
ICGE 2021-1X A	BCC31V6M0	0.22%	JUBIL 2019-22X A1R	BCC3GW1P0	0.28%
ICGE 2021-1X B1	BCC31V6Q1	0.02%	JUBIL 2019-22X B1R	BCC3GW1R6	0.04%
ICGE 2022-1X AR	BCC3K1KR8	0.22%	JUBIL 2019-23X A1R	BCC3GKS02	0.26%
ICGE 2022-1X B1R	BCC3K1KS6	0.03%	JUBIL 2019-23X B1R	BCC3GKS28	0.04%
ICGE 2023-1X AR	BCC3KQJP9	0.22%	JUBIL 2021-25X A	BCC33DGV7	0.22%
ICGE 2023-1X BR	BCC3KQJQ7	0.04%	JUBIL 2021-25X B1	BCC33DGW5	0.02%
ICGE 2023-2X A1R	BCC3SMZW7	0.22%	JUBIL 2022-26X AR	BCC3DLZ21	0.22%
ICGE 2023-2X B1R	BCC3SMZY3	0.03%	JUBIL 2022-26X B1R	BCC3DLZ39	0.03%

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Indices Constituents: Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
JUBIL 2023-27X AR	BCC3N7BG6	0.12%	NWEST VI-X A1R	BCC3QCVD7	0.22%
JUBIL 2023-27X BR	BCC3N7BH4	0.04%	NWEST VI-X BR	BCC3QCVF2	0.04%
JUBIL 2025-30X A1	BCC3KY7F7	0.33%	NWEST V-X ARR	BCC3V9ZX0	0.15%
JUBIL 2025-30X B1	BCC3KY7H3	0.04%	NWEST V-X B1RR	BCC3V9ZY8	0.03%
JUBIL 2025-32X A1	BCC3P9Q09	0.28%	NWEST X-X A	BCC3P3TV1	0.08%
JUBIL 2025-32X B1	BCC3P9Q25	0.04%	NWEST X-X B	BCC3P3TW9	0.04%
JUBIL 2026-33X A	BCC3SX7X2	0.23%	OCPE 2019-3X AR	BCC300N81	0.21%
JUBIL 2026-33X B1	BCC3SX7Z7	0.04%	OCPE 2019-3X B1R	BCC300NC2	0.02%
MDPKE 14X A1R	BCC343D41	0.29%	OCPE 2022-5X A	BCC34SPB7	0.22%
MDPKE 14X B1R	BCC343D74	0.04%	OCPE 2022-5X B1	BCC34SPF8	0.03%
MDPKE 15X A1R	BCC369QL4	0.20%	OCPE 2023-7X AR	BCC3PC2Z1	0.20%
MDPKE 15X BRR	BCC3NRB49	0.04%	OCPE 2023-7X BRR	BCC3PC307	0.03%
MDPKE 16X A	BCC304L02	0.15%	OCPE 2023-8X AR	BCC3QW3L6	0.20%
MDPKE 16X B1	BCC304L44	0.04%	OCPE 2023-8X BR	BCC3QW3M4	0.04%
MDPKE 17X A1	BCC31J365	0.19%	OCPE 2024-10X A	BCC3GG2Z2	0.28%
MDPKE 17X B1	BCC31J373	0.04%	OCPE 2024-10X B	BCC3GG308	0.05%
MDPKE 19X A1R	BCC3JMLD4	0.22%	OCPE 2024-11X A	BCC3HZNF0	0.34%
MDPKE 19X B1R	BCC3JMLG7	0.03%	OCPE 2024-11X B1	BCC3HZNG8	0.05%
MDPKE 20X ARR	BCC3QTYB1	0.17%	OCPE 2025-12X A	BCC3KWWV9	0.28%
MDPKE 20X BRR	BCC3QTYC9	0.04%	OCPE 2025-12X B1	BCC3KWWV7	0.04%
MDPKE 21X A	BCC3PBFV8	0.20%	OCPE 2026-15X A	BCC3SCH58	0.25%
MDPKE 21X B	BCC3PBFW6	0.04%	OCPE 2026-15X B1	BCC3SCH66	0.04%
MNMNT 3X A	BCC3MHZ87	0.22%	OHECP 2016-5X ARR	BCC33PBF0	0.22%
MNMNT 3X B	BCC3MHZ95	0.05%	OHECP 2016-5X BR	BCC33PBG8	0.04%
NEWBR 1X A	BCC3RZ8P4	0.23%	OTOPK 1X AR	BCC3PMTF4	0.25%
NEWBR 1X B	BCC3RZ8Q2	0.04%	OTOPK 1X BR	BCC3PMTG2	0.04%
NGCE 3X AR	BCC3P84M7	0.21%	OZLME 4X AR	BCC3LLHS5	0.22%
NGCE 3X BR	BCC3P84N5	0.04%	OZLME 4X BR	BCC3LLHT3	0.04%
NGCE 4X A1R	BCC3SJYW2	0.22%	PENTA 2017-3X A1RR	BCC3KJXP9	0.22%
NGCE 4X BR	BCC3SJY8	0.04%	PENTA 2017-3X BRR	BCC3KJXR5	0.04%
NWDSE 2021-24X A	BCC339YC8	0.21%	PENTA 2018-5X AR	BCC2QKEF5	0.15%
NWDSE 2021-24X B1	BCC339YG9	0.02%	PENTA 2018-5X B1R	BCC2QKEI9	0.03%
NWDSE 2022-26X A	BCC36FD83	0.23%	PENTA 2019-6X AR	BCC31D8J5	0.21%
NWDSE 2022-26X B1	BCC36FDC4	0.03%	PENTA 2019-6X B1R	BCC31D8K2	0.02%
NWEST IX-X A	BCC3J85T8	0.15%	PENTA 2020-7X AR	BCC3K0Q11	0.25%
NWEST IX-X B1	BCC3J85V3	0.03%	PENTA 2020-7X BR	BCC3K0Q29	0.04%
NWEST VIII-X A	BCC3FP6V8	0.14%	PENTA 2021-10X AR	BCC3TGV60	0.25%
NWEST VIII-X B	BCC3FP6W6	0.04%	PENTA 2021-10X BR	BCC3TGV78	0.04%
NWEST VII-X A	BCC308RJ6	0.22%	PENTA 2021-9X A	BCC30PKL0	0.22%
NWEST VII-X B1	BCC308RM9	0.02%	PENTA 2021-9X B1	BCC30PKM8	0.03%

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Indices Constituents: Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PENTA 2022-11X ARR	BCC3S76C6	0.31%	PRVD 6X A	BCC338201	0.22%
PENTA 2022-11X BRR	BCC3S76D4	0.05%	PRVD 6X B1	BCC338235	0.02%
PENTA 2023-15X AR	BCC3Q6XC0	0.15%	PRVD 8X ARR	BCC3VWWP9	0.25%
PENTA 2023-15X BR	BCC3Q6XD8	0.04%	PRVD 8X BRR	BCC3VWWQ7	0.05%
PENTA 2024-16X AR	BCC3PX0R5	0.23%	PRVD 9X AR	BCC3MK0N5	0.22%
PENTA 2024-16X BR	BCC3PX0S3	0.04%	PRVD 9X BR	BCC3MK0P0	0.04%
PENTA 2024-17X AR	BCC3SC296	0.24%	PSTET 2023-3X AR	BCC3JGWZ6	0.04%
PENTA 2024-17X BR	BCC3SC2B1	0.04%	PSTET 2023-3X BR	BCC3JGX02	0.04%
PENTA 2024-18X A	BCC3JL8D1	0.10%	PSTET 2024-1X AR	BCC3LL7G2	0.09%
PENTA 2024-18X B	BCC3JL8H2	0.04%	PSTET 2024-1X BR	BCC3LL7H0	0.04%
PENTA 2025-19X A	BCC3LQ227	0.10%	PSTET 2024-2X A	BCC3GQL55	0.22%
PENTA 2025-19X B	BCC3LQ235	0.04%	PSTET 2024-2X B	BCC3GQL63	0.06%
PENTA 2025-20X A	BCC3N90J8	0.23%	PSTET 2025-1X A	BCC3KWHL7	0.30%
PENTA 2025-20X B	BCC3N90K5	0.04%	PSTET 2025-1X B	BCC3KWHM5	0.06%
PENTA 2025-21X A	BCC3R77K8	0.23%	PSTET 2026-1X A	BCC3TJYQ7	0.31%
PENTA 2025-21X B	BCC3R77L6	0.04%	PSTET 2026-1X B	BCC3TJYR5	0.04%
PENTA 2026-22X A	BCC3V2BW3	0.12%	RAVPK 1X A	BCC3KY2B1	0.28%
PENTA 2026-22X B	BCC3V2BX1	0.01%	RAVPK 1X B1	BCC3KY2C9	0.04%
PLMER 2021-2X AR	BCC3Q13M2	0.22%	RFTE 2021-1X A	BCC2R5L28	0.15%
PLMER 2021-2X BR	BCC3Q13N0	0.05%	RFTE 2021-1X B1	BCC2R5L51	0.02%
PLMER 2022-1X AR	BCC3STZY8	0.22%	RFTE 2021-2X A	BCC33CBY8	0.22%
PLMER 2022-1X BR	BCC3STZZ5	0.04%	RFTE 2021-2X B	BCC33CBZ5	0.04%
PLMER 2023-1X AR	BCC3JKTS7	0.22%	RFTE 2023-1X AR	BCC3LRXW5	0.17%
PLMER 2023-1X B1R	BCC3JKTT5	0.03%	RFTE 2023-1X BR	BCC3LRXX3	0.05%
PLMER 2023-2X AR	BCC3QTHW4	0.28%	RFTE 2025-1X A	BCC3LB3F0	0.28%
PLMER 2023-2X BR	BCC3QTHX2	0.05%	RFTE 2025-1X B	BCC3LB3G8	0.05%
PLMER 2024-1X AR	BCC3RFB90	0.15%	RFTE 2025-2X A	BCC3N69X4	0.23%
PLMER 2024-1X BR	BCC3RFB5	0.04%	RFTE 2025-2X B	BCC3N69Y2	0.04%
PLMER 2024-2X A	BCC3GCN62	0.15%	RRME 10X A1R	BCC3QCTL2	0.28%
PLMER 2024-2X B	BCC3GCN70	0.04%	RRME 10X A2R	BCC3QCTM0	0.03%
PLMER 2025-2X A	BCC3MHXW6	0.23%	RRME 11X A1	BCC357S52	0.27%
PLMER 2025-2X B1	BCC3MHXX4	0.03%	RRME 11X A2A	BCC357S86	0.02%
PLMER 2026-1X A	BCC3S1GD6	0.28%	RRME 12X A1	BCC36HQP7	0.24%
PLMER 2026-1X B	BCC3S1GF1	0.05%	RRME 12X A2A	BCC36HQS1	0.03%
PRVD 13X A	BCC3PJ559	0.25%	RRME 17X A1R	BCC3R6Q86	0.20%
PRVD 13X B	BCC3PJ567	0.05%	RRME 17X A2R	BCC3R6Q94	0.03%
PRVD 3X AR	BCC316DP0	0.20%	RRME 25X A1	BCC3LD7R6	0.18%
PRVD 3X B1R	BCC316DS4	0.02%	RRME 25X A2	BCC3LD7T2	0.05%
PRVD 5X AR	BCC3PV6Q5	0.24%	RRME 26X A1	BCC3MC3B6	0.22%
PRVD 5X BR	BCC3PV6R3	0.04%	RRME 26X A2	BCC3MC3C4	0.04%

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Indices Constituents: Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
RRME 28X A1	BCC3SVMF8	0.17%	SPAUL 12X A	BCC2MRYW5	0.20%
RRME 28X A2	BCC3SVMG6	0.04%	SPAUL 12X B1	BCC2MS224	0.01%
RRME 29X A1	BCC3VS735	0.22%	SPAUL 4A A2RA	BCC2H81I0	0.03%
RRME 29X A2	BCC3VS743	0.04%	SPAUL 4A ARR1	BCC3364R4	0.18%
RRME 3X A1R	BCC3HZK48	0.24%	SPAUL 5X ARR	BCC306W62	0.10%
RRME 3X A2R	BCC3HZK55	0.04%	SPAUL 5X B1R	BCC2DYSF4	0.03%
RRME 5X A1R	BCC33PC10	0.30%	SPAUL 6X ARR	BCC2R3LY3	0.20%
RRME 5X A2R	BCC33PC44	0.04%	SPAUL 6X B1RR	BCC2R3M30	0.02%
RRME 7X A1R	BCC3LJFC7	0.21%	SPAUL 7X ARR	BCC30MQV9	0.22%
RRME 7X A2R	BCC3LJFF0	0.05%	SPAUL 7X B1RR	BCC30MR06	0.03%
SCULE 12X A	BCC3JP6G7	0.16%	SPAUL 8X A	BCC2EXUI6	0.01%
SCULE 12X B1	BCC3JP6L6	0.03%	SPAUL 8X B1	BCC2EXUL9	0.02%
SCULE 13X A	BCC3MRD55	0.23%	SPAUL 9X A1R	BCC3536C0	0.19%
SCULE 13X B	BCC3MRD63	0.04%	SPAUL 9X BR	BCC3536F3	0.04%
SCULE 6X AR	BCC31ST18	0.22%	STPK 1X A	BCC3QDW02	0.05%
SCULE 6X B1R	BCC31ST42	0.03%	STPK 1X B	BCC3QDW10	0.04%
SCULE 9X A	BCC34QNR8	0.22%	TCFCE 2024-1X A	BCC3FZG78	0.22%
SCULE 9X B1	BCC34QNS6	0.02%	TCFCE 2024-1X B	BCC3FZG86	0.04%
SHCLO 4X A	BCC3JGV46	0.28%	TCLO 10X A	BCC3KWWF3	0.28%
SHCLO 4X B	BCC3JGV53	0.05%	TCLO 10X B	BCC3KWWG1	0.05%
SNDPE 10X A	BCC3D9NC9	0.25%	TCLO 3X ARR	BCC31FML9	0.19%
SNDPE 10X B	BCC3D9ND7	0.04%	TCLO 3X B1RR	BCC31FMR6	0.03%
SNDPE 11X A	BCC3GN7M1	0.12%	TCLO 6X AR	BCC322Q82	0.10%
SNDPE 11X B	BCC3GN7N9	0.04%	TCLO 6X B1	BCC2KI3K7	0.02%
SNDPE 14X A	BCC3KVRY0	0.23%	TCLO 9X AR	BCC3VZPK1	0.22%
SNDPE 14X B	BCC3KVRZ7	0.03%	TCLO 9X BR	BCC3VZPL9	0.04%
SNDPE 15X A	BCC3LR1V2	0.28%	TIKEH 10X AR	BCC3VC193	0.24%
SNDPE 15X B	BCC3LR1W0	0.05%	TIKEH 10X BR	BCC3VC1B8	0.04%
SNDPE 3X A	BCC2MMP30	0.13%	TIKEH 11X AR	BCC3MPCD3	0.22%
SNDPE 3X B1	BCC2MMP63	0.03%	TIKEH 11X BR	BCC3MPCF8	0.05%
SNDPE 6X A	BCC32B1R7	0.24%	TIKEH 13X A	BCC3KTR90	0.25%
SNDPE 6X B1	BCC32B1V8	0.03%	TIKEH 13X B	BCC3KTRB5	0.05%
SNDPE 7X A	BCC33HN81	0.28%	TIKEH 14X A	BCC3Q6WX5	0.34%
SNDPE 7X B1	BCC33HNC2	0.03%	TIKEH 14X B	BCC3Q6WY3	0.06%
SNDPE 8X A	BCC353PJ4	0.28%	TIKEH 3X AR	BCC3QX2M3	0.24%
SNDPE 8X B1	BCC353PK1	0.04%	TIKEH 3X BR	BCC3QX2N1	0.04%
SPAUL 10X AR	BCC2R92X3	0.19%	TIKEH 4X AR	BCC3P7589	0.22%
SPAUL 10X B1R	BCC2R9304	0.02%	TIKEH 4X BR	BCC3P7597	0.04%
SPAUL 11X AR	BCC32G7F6	0.15%	TIKEH 5X AR	BCC3NC440	0.25%
SPAUL 11X B1R	BCC32G7J8	0.01%	TIKEH 5X BR	BCC3NC457	0.05%

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Indices Constituents: Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Bloomberg Ticker	CUSIP	Weight
TIKEH 6X A	BCC340YX0	0.22%
TIKEH 6X B1	BCC340YY8	0.02%
TIKEH 8X AR	BCC3JX1K6	0.22%
TIKEH 8X B1R	BCC3JX1L4	0.04%
TIKEH 9X AR	BCC3J86Z3	0.22%
TIKEH 9X B1R	BCC3J8709	0.03%
TRNTE 10X A	BCC3PH6C7	0.18%
TRNTE 10X B	BCC3PH6D5	0.04%
TRNTE 3X AR	BCC3FX5Z3	0.24%
TRNTE 3X B1R	BCC3FX609	0.04%
TRNTE 5X AR	BCC3ND0L4	0.20%
TRNTE 5X BR	BCC3ND0M2	0.03%
TRNTE 6X AR	BCC3Q1375	0.27%
TRNTE 6X BR	BCC3Q1383	0.06%
TRNTE 7X A	BCC3FLD23	0.26%
TRNTE 7X B	BCC3FLD31	0.05%
TRNTE 8X A	BCC3JKP4	0.13%
TRNTE 8X B	BCC3JKQ2	0.04%
TYMPK 1X A1AR	BCC31LMG7	0.22%
TYMPK 1X A2AR	BCC31LMK8	0.03%
VESPK 1X AR	BCC3RFL32	0.22%
VESPK 1X BR	BCC3RFL40	0.04%
VOYE 3X AR	BCC3RL255	0.22%
VOYE 3X BR	BCC3RL263	0.04%
VOYE 5X A	BCC31YX10	0.19%
VOYE 5X B1	BCC31YX28	0.02%
VOYE 8X A	BCC3J24S4	0.31%
VOYE 8X B	BCC3J24T2	0.06%
VOYE 9X A	BCC3N7HJ4	0.28%
VOYE 9X B1	BCC3N7HK1	0.04%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ABCVL 3X C	BCC3L7518	0.07%	ACLO 9X C	BCC35C8P9	0.06%
ABCVL 3X D	BCC3L7526	0.08%	ACLO 9X D	BCC35C8Q7	0.08%
ABCVL 3X E	BCC3L7534	0.05%	ACLO 9X E	BCC35C8R5	0.06%
ABCVL 3X F	BCC3L7542	0.03%	ACLO 9X F	BCC35C8S3	0.04%
ACLO 10X CR	BCC3H7NZ8	0.06%	ADAGI IV-X CRRR	BCC3QPMX4	0.07%
ACLO 10X DR	BCC3H7P03	0.08%	ADAGI IV-X DRRR	BCC3QPMY2	0.08%
ACLO 10X ER	BCC3H7P11	0.05%	ADAGI IV-X ERRR	BCC3QPMZ9	0.05%
ACLO 10X FR	BCC3H7P29	0.03%	ADAGI IV-X FRRR	BCC3QPN05	0.03%
ACLO 11X CR	BCC3LFTW6	0.08%	ADAGI IX-X C	BCC31S1P5	0.07%
ACLO 11X DR	BCC3LFTX4	0.09%	ADAGI IX-X D	BCC31S1S9	0.08%
ACLO 11X ER	BCC3LFTY2	0.06%	ADAGI IX-X E	BCC31S1W0	0.06%
ACLO 11X FR	BCC3LFTZ9	0.03%	ADAGI IX-X F	BCC31S1X8	0.03%
ACLO 13X C	BCC3KFCN5	0.08%	ADAGI XIII-X C	BCC3NB301	0.07%
ACLO 13X D	BCC3KFCP0	0.09%	ADAGI XIII-X D	BCC3NB319	0.08%
ACLO 13X E	BCC3KFCQ8	0.05%	ADAGI XIII-X E	BCC3NB327	0.05%
ACLO 13X F	BCC3KFCR6	0.03%	ADAGI XIII-X F	BCC3NB335	0.03%
ACLO 14X C	BCC3MN470	0.07%	ALBAC 3X C	BCC330CZ0	0.08%
ACLO 14X D	BCC3MN488	0.09%	ALBAC 3X D	BCC330D06	0.08%
ACLO 14X E	BCC3MN496	0.06%	ALBAC 3X E	BCC330D14	0.06%
ACLO 14X F	BCC3MN4B1	0.04%	ALBAC 3X F	BCC330D22	0.03%
ACLO 3X C	BCC2D32V5	0.07%	ALBAC 4X CR	BCC3GR163	0.08%
ACLO 3X D	BCC2D32Y9	0.05%	ALBAC 4X DR	BCC3GR171	0.08%
ACLO 3X E	BCC2D3310	0.06%	ALBAC 4X ER	BCC3GR189	0.06%
ACLO 3X F	BCC2D3328	0.03%	ALBAC 4X F	BCC35PVN9	0.04%
ACLO 4X C	BCC2G07F8	0.09%	ANCHE 10X C	BCC3FX906	0.06%
ACLO 4X D	BCC2G07I2	0.07%	ANCHE 10X D	BCC3FX914	0.08%
ACLO 4X E	BCC2G07L5	0.06%	ANCHE 10X E	BCC3FX922	0.05%
ACLO 4X F	BCC2G07M3	0.03%	ANCHE 10X F1	BCC3FX930	0.02%
ACLO 5X CR	BCC2R4K97	0.10%	ANCHE 3X CR	BCC3J0RL8	0.07%
ACLO 5X DR	BCC2R4KC0	0.08%	ANCHE 3X DR	BCC3J0RM6	0.08%
ACLO 5X ER	BCC2R4KF3	0.06%	ANCHE 3X ER	BCC3J0RN4	0.04%
ACLO 5X FR	BCC2R4KG1	0.04%	ANCHE 3X FR	BCC3J0RP9	0.04%
ACLO 7X CR	BCC3NV9Y7	0.08%	ANCHE 4X CR	BCC3Q27S3	0.07%
ACLO 7X DR	BCC3NV9Z4	0.09%	ANCHE 4X DR	BCC3Q27T1	0.09%
ACLO 7X ER	BCC3NVB08	0.06%	ANCHE 4X ER	BCC3Q27V6	0.06%
ACLO 7X FR	BCC3NVB16	0.04%	ANCHE 4X FR	BCC3Q27W4	0.04%
ACLO 8X CR	BCC3P3M97	0.09%	ANCHE 5X C	BCC32H418	0.07%
ACLO 8X DR	BCC3P3MB2	0.11%	ANCHE 5X D	BCC32H442	0.09%
ACLO 8X ER	BCC3P3MC0	0.07%	ANCHE 5X E	BCC32H475	0.06%
ACLO 8X FR	BCC3P3MD8	0.04%	ANCHE 5X F	BCC32H483	0.03%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ANCHE 6X CRR	BCC3P4Q75	0.07%	ARBR 10X E	BCC341RF5	0.06%
ANCHE 6X DRR	BCC3P4Q83	0.08%	ARBR 10X F	BCC341RG3	0.03%
ANCHE 6X ERR	BCC3P4Q91	0.05%	ARBR 11X CR	BCC3FWTY2	0.08%
ANCHE 6X FRR	BCC3P4QB6	0.03%	ARBR 11X DR	BCC3FWTZ9	0.09%
ANCHE 8X CR	BCC3JS9J2	0.06%	ARBR 11X ER	BCC3FWW03	0.06%
ANCHE 8X DR	BCC3JS9K9	0.08%	ARBR 11X FR	BCC3FWV11	0.04%
ANCHE 8X ER	BCC3JS9L7	0.06%	ARBR 12X CR	BCC3N1FL4	0.07%
AQUE 2019-3X CR	BCC30G9V1	0.07%	ARBR 12X DR	BCC3N1FM2	0.09%
AQUE 2019-3X DR	BCC30G9Y5	0.07%	ARBR 12X ER	BCC3N1FN0	0.05%
AQUE 2019-3X ER	BCC30GB14	0.06%	ARBR 12X FR	BCC3N1FP5	0.04%
AQUE 2019-3X FR	BCC30GB22	0.03%	ARBR 3X CRR	BCC31KXY8	0.07%
AQUE 2019-4X CRR	BCC3L12G1	0.07%	ARBR 3X DRR	BCC31KXZ5	0.08%
AQUE 2019-4X DRR	BCC3L12H9	0.08%	ARBR 3X ERR	BCC31KY01	0.06%
AQUE 2019-4X ERR	BCC3L12J5	0.06%	ARBR 3X FRR	BCC31KY19	0.03%
AQUE 2019-4X FRR	BCC3L12K2	0.03%	ARBR 4X CRRR	BCC3Q04G6	0.07%
AQUE 2020-5X CR	BCC32MWH1	0.08%	ARBR 4X DRRR	BCC3Q04H4	0.09%
AQUE 2020-5X DR	BCC32MWJ7	0.08%	ARBR 4X ERRR	BCC3Q04J0	0.05%
AQUE 2020-5X ER	BCC32MWK4	0.06%	ARBR 4X FRRR	BCC3Q04K7	0.03%
AQUE 2020-5X FR	BCC32MWL2	0.03%	ARBR 5X CR	BCC3MJM04	0.06%
AQUE 2021-6X C	BCC33LP64	0.12%	ARBR 5X DR	BCC3MJM12	0.08%
AQUE 2021-6X D	BCC33LP98	0.07%	ARBR 5X ER	BCC3MJM20	0.05%
AQUE 2021-6X E	BCC33LPD9	0.05%	ARBR 5X FR	BCC3MJM38	0.04%
AQUE 2024-10X C	BCC3JSB18	0.10%	ARBR 6X CR	BCC3HJ1S2	0.08%
AQUE 2024-10X D	BCC3JSB26	0.12%	ARBR 6X DR	BCC3HJ1T0	0.09%
AQUE 2024-10X E	BCC3JSB34	0.08%	ARBR 6X ER	BCC3HJ1V5	0.06%
AQUE 2024-10X F	BCC3JSB42	0.05%	ARBR 6X FR	BCC3HJ1W3	0.04%
AQUE 2025-11X C	BCC3LW2Y4	0.07%	ARBR 7X CR	BCC3J8M51	0.07%
AQUE 2025-11X D	BCC3LW2Z1	0.08%	ARBR 7X DR	BCC3J8M69	0.08%
AQUE 2025-11X E	BCC3LW307	0.05%	ARBR 7X ER	BCC3J8M77	0.04%
AQUE 2025-11X F	BCC3LW315	0.03%	ARBR 7X FR	BCC3J8M85	0.04%
AQUE 2025-12X C	BCC3N6HQ0	0.08%	ARBR 9X C	BCC3052R1	0.08%
AQUE 2025-12X D	BCC3N6HR8	0.10%	ARBR 9X D	BCC3052S9	0.07%
AQUE 2025-12X E	BCC3N6HS6	0.06%	ARBR 9X E	BCC3052T7	0.06%
AQUE 2025-12X F	BCC3N6HT4	0.04%	ARBR 9X F	BCC3052V2	0.03%
AQUE 2026-17X C	BCC3SWMY5	0.08%	ARESE 10X CR	BCC30SLD1	0.09%
AQUE 2026-17X D	BCC3SWMZ2	0.10%	ARESE 10X DR	BCC30SLH2	0.07%
AQUE 2026-17X E	BCC3SWN08	0.06%	ARESE 10X E	BCC2HDJX7	0.07%
AQUE 2026-17X F	BCC3SWN16	0.04%	ARESE 10X F	BCC2HDJY5	0.04%
ARBR 10X C	BCC341RC2	0.07%	ARESE 11X CR	BCC3051S0	0.07%
ARBR 10X D	BCC341RD0	0.08%	ARESE 11X DR	BCC3051W1	0.09%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ARESE 11X E	BCC2IY630	0.08%	ARINI 8X F	BCC3RHR32	0.04%
ARESE 11X F	BCC2IY648	0.03%	ARINI 9X C	BCC3T3QD0	0.08%
ARESE 12X CR	BCC32QR54	0.08%	ARINI 9X D	BCC3T3QF5	0.10%
ARESE 12X DR	BCC32QR88	0.08%	ARINI 9X E	BCC3T3QG3	0.06%
ARESE 12X E	BCC2KQGS8	0.08%	ARINI 9X F	BCC3T3QH1	0.04%
ARESE 12X F	BCC2KQGT6	0.03%	ARMDA 3X CRR	BCC3HQ9K5	0.07%
ARESE 15X C	BCC33QG06	0.09%	ARMDA 3X DRR	BCC3HQ9L3	0.08%
ARESE 15X D	BCC33QG30	0.10%	ARMDA 3X ERR	BCC3HQ9M1	0.05%
ARESE 15X E	BCC33QG63	0.07%	ARMDA 3X FRR	BCC3HQ9N9	0.03%
ARESE 15X F	BCC33QG71	0.04%	ARMDA 4X CR	BCC3K0VT4	0.07%
ARESE 16X CRR	BCC3SFJS9	0.07%	ARMDA 4X DR	BCC3K0VV9	0.08%
ARESE 16X DRR	BCC3SFJT7	0.08%	ARMDA 4X ER	BCC3K0VW7	0.05%
ARESE 16X ERR	BCC3SFJV2	0.05%	ARMDA 4X FR	BCC3K0VX5	0.03%
ARESE 17X CR	BCC3QN0N5	0.07%	ARMDA 7X C	BCC3K8XQ1	0.07%
ARESE 17X DR	BCC3QN0P0	0.08%	ARMDA 7X D	BCC3K8XR9	0.08%
ARESE 17X ER	BCC3QN0Q8	0.04%	ARMDA 7X E	BCC3K8XS7	0.05%
ARESE 17X FR	BCC3QN0R6	0.04%	ARMDA 7X F	BCC3K8XT5	0.03%
ARESE 18X CR	BCC3QY6B1	0.07%	ARMDA 9X C	BCC3NTY57	0.07%
ARESE 18X DR	BCC3QY6C9	0.09%	ARMDA 9X D	BCC3NTY65	0.08%
ARESE 18X ER	BCC3QY6D7	0.05%	ARMDA 9X E	BCC3NTY73	0.05%
ARESE 18X FR	BCC3QY6F2	0.03%	ARMDA 9X F	BCC3NTY81	0.03%
ARESE 20X C	BCC3GR825	0.07%	AVOCA 11X CRR	BCC3J83X1	0.08%
ARESE 20X D	BCC3GR833	0.08%	AVOCA 11X DRR	BCC3J83Y9	0.10%
ARESE 20X E	BCC3GR841	0.05%	AVOCA 11X ERR	BCC3J83Z6	0.07%
ARESE 20X F	BCC3GR858	0.03%	AVOCA 11X FRR	BCC3J8402	0.04%
ARESE 24X C	BCC3TBKC0	0.07%	AVOCA 12X CRR	BCC2R7G61	0.09%
ARESE 24X D	BCC3TBKD8	0.08%	AVOCA 12X DRR	BCC2R7G79	0.08%
ARESE 24X E	BCC3TBKF3	0.05%	AVOCA 12X ERR	BCC2R7G87	0.06%
ARESE 24X F	BCC3TBKG1	0.03%	AVOCA 12X FRR	BCC2R7G95	0.04%
ARESE 8X CR	BCC2LL725	0.08%	AVOCA 14X CRR	BCC3M9XQ7	0.07%
ARESE 8X DR	BCC2LL758	0.09%	AVOCA 14X DRR	BCC3M9XR5	0.08%
ARESE 8X ER	BCC2LL782	0.07%	AVOCA 14X ERR	BCC3M9XS3	0.05%
ARESE 8X FR	BCC2LL790	0.04%	AVOCA 14X FRR	BCC3M9XT1	0.03%
ARINI 7X C	BCC3PFBW1	0.10%	AVOCA 15X CRR	BCC3MJDC8	0.07%
ARINI 7X D	BCC3PFBX9	0.12%	AVOCA 15X DRR	BCC3MJDD6	0.08%
ARINI 7X E	BCC3PFBY7	0.08%	AVOCA 15X ERR	BCC3MJDF1	0.05%
ARINI 7X F	BCC3PFBZ4	0.05%	AVOCA 15X FRR	BCC3MJDG9	0.04%
ARINI 8X C	BCC3RHR08	0.08%	AVOCA 16X CRR	BCC3JLC38	0.07%
ARINI 8X D	BCC3RHR16	0.10%	AVOCA 16X DRR	BCC3JLC46	0.09%
ARINI 8X E	BCC3RHR24	0.06%	AVOCA 16X ERR	BCC3JLC53	0.06%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AVOCA 16X FRR	BCC3JLC61	0.04%	AVOCA 29X FR	BCC3P2JD4	0.03%
AVOCA 17X CR3	BCC3NM8M4	0.09%	AVOCA 31X C	BCC3GV7D3	0.06%
AVOCA 17X DR3	BCC3NM8N2	0.10%	AVOCA 31X D	BCC3GV7F8	0.08%
AVOCA 17X ER3	BCC3NM8P7	0.07%	AVOCA 31X E	BCC3GV7G6	0.05%
AVOCA 17X FR3	BCC3NM8Q5	0.04%	AVOCA 31X F	BCC3GV7H4	0.03%
AVOCA 18X CR	BCC3JWGZ9	0.08%	AVOCA 32X C	BCC3L27K5	0.08%
AVOCA 18X DR	BCC3JWH05	0.10%	AVOCA 32X D	BCC3L27L3	0.10%
AVOCA 18X ER	BCC3JWH13	0.06%	AVOCA 32X E	BCC3L27M1	0.06%
AVOCA 18X FR	BCC3JWH21	0.04%	AVOCA 32X F	BCC3L27N9	0.04%
AVOCA 19X CR	BCC3KGB46	0.07%	AVOCA 34X C	BCC3Q8DB0	0.06%
AVOCA 19X DR	BCC3KGB53	0.08%	AVOCA 34X D	BCC3Q8DC8	0.08%
AVOCA 19X ER	BCC3KGB61	0.05%	AVOCA 34X E	BCC3Q8DD6	0.06%
AVOCA 19X FR	BCC3KGB79	0.03%	AVOCA 34X F	BCC3Q8DF1	0.03%
AVOCA 20X CRR	BCC3MYS47	0.07%	BABSE 2015-1X CRR	BCC34S7S0	0.07%
AVOCA 20X DRR	BCC3MYS54	0.09%	BABSE 2015-1X DRR	BCC34S7T8	0.08%
AVOCA 20X ER	BCC3MYS62	0.05%	BABSE 2015-1X ERR	BCC34S7V3	0.06%
AVOCA 20X FR	BCC3MYS70	0.03%	BABSE 2015-1X FRR	BCC34S7W1	0.03%
AVOCA 21X CR	BCC3RB6J3	0.07%	BABSE 2019-1X CR	BCC3552Y1	0.07%
AVOCA 21X DR	BCC3RB6K0	0.08%	BABSE 2019-1X DR	BCC3552Z8	0.08%
AVOCA 21X ER	BCC3RB6L8	0.06%	BABSE 2019-1X ER	BCC355304	0.05%
AVOCA 21X FR	BCC3RB6M6	0.03%	BABSE 2019-1X FR	BCC355312	0.03%
AVOCA 22X C	BCC2QP5S6	0.09%	BABSE 2019-2X CR	BCC34W9V2	0.07%
AVOCA 22X D	BCC2QP5T4	0.07%	BABSE 2019-2X DR	BCC34W9Y6	0.07%
AVOCA 22X E	BCC2QP5U1	0.05%	BABSE 2019-2X E	BCC2M8CK7	0.05%
AVOCA 22X F	BCC2QP5V9	0.03%	BABSE 2019-2X F	BCC2M8CL5	0.02%
AVOCA 25X C	BCC335PN2	0.07%	BABSE 2020-1X CRR	BCC3Q5V75	0.08%
AVOCA 25X D	BCC335PP7	0.08%	BABSE 2020-1X DRR	BCC3Q5V83	0.10%
AVOCA 25X E	BCC335PQ5	0.06%	BABSE 2020-1X ERR	BCC3Q5V91	0.06%
AVOCA 25X F	BCC335PR3	0.03%	BABSE 2020-1X FRR	BCC3Q5VB6	0.04%
AVOCA 26X C	BCC359322	0.08%	BABSE 2021-1X C	BCC2R9TB2	0.08%
AVOCA 26X D	BCC359330	0.07%	BABSE 2021-1X D	BCC2R9TE6	0.07%
AVOCA 26X E	BCC359348	0.06%	BABSE 2021-1X E	BCC2R9TH9	0.06%
AVOCA 26X F	BCC359355	0.03%	BABSE 2021-1X F	BCC2R9TI7	0.02%
AVOCA 28X CR	BCC3HFF89	0.09%	BABSE 2021-3X C	BCC33K3Y9	0.07%
AVOCA 28X DR	BCC3HFF97	0.11%	BABSE 2021-3X D	BCC33K3Z6	0.08%
AVOCA 28X ER	BCC3HFFB2	0.07%	BABSE 2021-3X E	BCC33K402	0.06%
AVOCA 28X FR	BCC3HFFC0	0.05%	BABSE 2021-3X F	BCC33K410	0.03%
AVOCA 29X CR	BCC3P2J93	0.07%	BABSE 2023-1X CR	BCC3LRNP1	0.06%
AVOCA 29X DR	BCC3P2JB8	0.08%	BABSE 2023-1X DR	BCC3LRNQ9	0.08%
AVOCA 29X ER	BCC3P2JC6	0.05%	BABSE 2023-1X ER	BCC3LRNR7	0.04%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BABSE 2023-2X CR	BCC3MZLR0	0.07%	BCCE 2025-3X C	BCC3QKBP4	0.07%
BABSE 2023-2X DR	BCC3MZLS8	0.07%	BCCE 2025-3X D	BCC3QKBQ2	0.08%
BABSE 2023-2X ER	BCC3MZLT6	0.05%	BCCE 2025-3X E	BCC3QKBR0	0.05%
BABSE 2023-2X FR	BCC3MZLV1	0.03%	BCCE 2026-1X C	BCC3T8ZB3	0.07%
BABSE 2024-1X CR	BCC3RZMM5	0.06%	BCCE 2026-1X D	BCC3T8ZC1	0.08%
BABSE 2024-1X DR	BCC3RZMN3	0.08%	BCCE 2026-1X E	BCC3T8ZD9	0.05%
BABSE 2024-1X ER	BCC3RZMP8	0.04%	BCCE 2026-1X F	BCC3T8ZF4	0.03%
BABSE 2024-1X FR	BCC3RZMQ6	0.04%	BECLO 11X C	BCC31J2D1	0.07%
BBAME 3X C	BCC353SC6	0.07%	BECLO 11X D	BCC31J2F6	0.08%
BBAME 3X D	BCC353SD4	0.08%	BECLO 11X E	BCC31J2G4	0.06%
BBAME 3X E	BCC353SF9	0.05%	BECLO 11X F	BCC31J2H2	0.03%
BBAME 3X F	BCC353SG7	0.03%	BECLO 12X CR	BCC3N9173	0.08%
BBAME 5X C	BCC3HPBB4	0.07%	BECLO 12X DR	BCC3N9181	0.09%
BBAME 5X D	BCC3HPBC2	0.08%	BECLO 12X ER	BCC3N9199	0.06%
BBAME 5X E	BCC3HPBD0	0.05%	BECLO 12X FR	BCC3N91B4	0.04%
BBAME 5X F	BCC3HPBF5	0.03%	BECLO 13X CR	BCC3N6KT0	0.08%
BBAME 8X C	BCC3QC8R2	0.07%	BECLO 13X DR	BCC3N6KV5	0.09%
BBAME 8X D	BCC3QC8S0	0.08%	BECLO 13X ER	BCC3N6KW3	0.06%
BBAME 8X E	BCC3QC8T8	0.05%	BECLO 13X FR	BCC3N6KX1	0.04%
BBAME 8X F	BCC3QC8V3	0.03%	BECLO 14X CR	BCC3KHTP8	0.06%
BCCE 2018-2X C	BCC2HXKG8	0.08%	BECLO 14X DR	BCC3KHTQ6	0.08%
BCCE 2018-2X D	BCC2HXKJ2	0.05%	BECLO 14X ER	BCC3KHTR4	0.05%
BCCE 2018-2X E	BCC2HXKM5	0.06%	BECLO 14X FR	BCC3KHTS2	0.03%
BCCE 2018-2X F	BCC2HXKN3	0.02%	BECLO 15X C	BCC3JQ923	0.07%
BCCE 2021-1X C	BCC30VM35	0.08%	BECLO 15X D	BCC3JQ931	0.07%
BCCE 2021-1X D	BCC30VM43	0.07%	BECLO 15X E	BCC3JQ949	0.05%
BCCE 2021-1X E	BCC30VM50	0.05%	BECLO 15X F	BCC3JQ956	0.03%
BCCE 2021-1X F	BCC30VM68	0.03%	BECLO 16X C	BCC3QQJ16	0.07%
BCCE 2021-2X C	BCC32RN23	0.07%	BECLO 16X D	BCC3QQJ24	0.08%
BCCE 2021-2X D	BCC32RN31	0.07%	BECLO 16X E	BCC3QQJ32	0.05%
BCCE 2021-2X E	BCC32RN49	0.06%	BECLO 16X F	BCC3QQJ40	0.03%
BCCE 2021-2X F	BCC32RN56	0.03%	BECLO 3X CR	BCC30YLZ9	0.07%
BCCE 2022-1X CR	BCC35Z9R3	0.07%	BECLO 3X DR	BCC30YM05	0.08%
BCCE 2022-1X DR	BCC35Z9S1	0.08%	BECLO 3X ER	BCC30YM13	0.06%
BCCE 2022-1X ER	BCC35Z9T9	0.05%	BECLO 3X FR	BCC30YM21	0.03%
BCCE 2022-1X FR	BCC35Z9V4	0.03%	BECLO 8X CR	BCC3504W4	0.07%
BCCE 2023-1X CR	BCC3LB1R6	0.06%	BECLO 8X DR	BCC3504X2	0.08%
BCCE 2023-1X DR	BCC3LB1S4	0.07%	BECLO 8X ER	BCC3504Y0	0.05%
BCCE 2023-1X ER	BCC3LB1T2	0.05%	BECLO 8X FR	BCC3504Z7	0.03%
BCCE 2023-1X FR	BCC3LB1V7	0.03%	BILB 4X B	BCC34P9W5	0.07%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BILB 4X C	BCC34P9X3	0.07%	BOPHO 6X D	BCC2QV2B3	0.05%
BILB 4X D	BCC34P9Y1	0.05%	BOPHO 6X E	BCC2QV2E7	0.04%
BILB 4X E	BCC34P9Z8	0.03%	BOPHO 6X F	BCC2QV2F4	0.02%
BILB 5X B	BCC3LRN48	0.08%	BOPHO 7X CRR	BCC3PFCB6	0.08%
BILB 5X C	BCC3LRN55	0.08%	BOPHO 7X DRR	BCC3PFCC4	0.10%
BILB 5X D	BCC3LRN63	0.05%	BOPHO 7X ERR	BCC3PFCD2	0.06%
BILB 5X E	BCC3LRN71	0.03%	BOPHO 7X FRR	BCC3PFCF7	0.04%
BLACK 2019-1X CR	BCC32QSB0	0.06%	BRGPT 3X C	BCC32HKJ1	0.07%
BLACK 2019-1X DR	BCC32QSF1	0.07%	BRGPT 3X D	BCC32HKK8	0.08%
BLACK 2019-1X E	BCC2JFEG2	0.06%	BRGPT 3X E	BCC32HKL6	0.05%
BLACK 2019-1X F	BCC2JFEH0	0.03%	BRGPT 3X F	BCC32HKM4	0.03%
BLUME 4X CR	BCC31KYH4	0.07%	BRGPT 5X CR	BCC3MJLJ4	0.07%
BLUME 4X DR	BCC31KYL5	0.07%	BRGPT 5X DR	BCC3MJLK1	0.08%
BLUME 4X ER	BCC31KYP6	0.05%	BRGPT 5X ER	BCC3MJLL9	0.05%
BLUME 4X FR	BCC31KYQ4	0.03%	BRGPT 9X C	BCC3P0WT8	0.08%
BLUME 5X C	BCC2LWN07	0.07%	BRGPT 9X D	BCC3P0WV3	0.09%
BLUME 5X D	BCC2LWN31	0.05%	BRGPT 9X E	BCC3P0WW1	0.06%
BLUME 5X E	BCC2LWN64	0.05%	BRGPT 9X F	BCC3P0WX9	0.04%
BLUME 5X F	BCC2LWN72	0.03%	BUSHY 1X CR	BCC3J6NY1	0.07%
BNPAM 2019-1X CR	BCC33HX80	0.07%	BUSHY 1X DR	BCC3J6NZ8	0.08%
BNPAM 2019-1X DR	BCC33HX98	0.08%	BUSHY 1X ER	BCC3J6P03	0.05%
BNPAM 2019-1X E	BCC2KIFN8	0.06%	CADOG 11X C	BCC2GZ4L1	0.10%
BNPAM 2019-1X F	BCC2KIFP3	0.03%	CADOG 11X D	BCC2GZ4P2	0.08%
BNPAM 2021-1X C	BCC30Q4H5	0.07%	CADOG 11X E	BCC2GZ4S6	0.10%
BNPAM 2021-1X D	BCC30Q4J1	0.08%	CADOG 11X F	BCC2GZ4V9	0.04%
BNPAM 2021-1X E	BCC30Q4K8	0.06%	CADOG 12X C	BCC2HEZT6	0.09%
BNPAM 2021-1X F	BCC30Q4L6	0.03%	CADOG 12X D	BCC2HEZW9	0.08%
BOPHO 11X C	BCC3KYRJ7	0.08%	CADOG 12X E	BCC2HEZZ2	0.08%
BOPHO 11X D	BCC3KYRK4	0.09%	CADOG 12X F	BCC2HF020	0.04%
BOPHO 11X E	BCC3KYRL2	0.06%	CADOG 6X CR	BCC2E29Q0	0.07%
BOPHO 11X F	BCC3KYRM0	0.04%	CADOG 6X DR	BCC2E29T4	0.06%
BOPHO 12X C	BCC3RZN85	0.08%	CADOG 6X ER	BCC2E29W7	0.08%
BOPHO 12X D	BCC3RZN93	0.08%	CADOG 6X FR	BCC2E29Z0	0.03%
BOPHO 12X E	BCC3RZNB8	0.05%	CADOG 7X C1	BCC2GFGX6	0.06%
BOPHO 12X F	BCC3RZNC6	0.03%	CADOG 7X DR	BCC2GFH07	0.07%
BOPHO 5X C	BCC2LZ906	0.06%	CADOG 7X ER	BCC2GFH31	0.07%
BOPHO 5X D	BCC2LZ930	0.07%	CADOG 7X FR	BCC2GFH64	0.03%
BOPHO 5X E	BCC2LZ963	0.05%	CADOG 8X CRR	BCC34PNN9	0.08%
BOPHO 5X F	BCC2LZ997	0.03%	CADOG 8X DRR	BCC34PNR0	0.08%
BOPHO 6X C	BCC2QV280	0.07%	CADOG 8X ER	BCC2M4ZZ8	0.06%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CADOG 8X FR	BCC2M5026	0.01%	CFOUR 6X DR	BCC3R43G8	0.08%
CADOG 9X CR	BCC30RXS7	0.07%	CFOUR 6X ER	BCC3R43H6	0.05%
CADOG 9X DR	BCC30RXW8	0.08%	CFOUR 6X FR	BCC3R43J2	0.03%
CADOG 9X ER	BCC30RXZ1	0.07%	CFOUR 9X C	BCC3KL492	0.08%
CADOG 9X FR	BCC30RY07	0.03%	CFOUR 9X D	BCC3KL4B7	0.09%
CANYE 2023-1X C	BCC3DZCQ2	0.09%	CFOUR 9X E	BCC3KL4C5	0.06%
CANYE 2023-1X D	BCC3DZCR0	0.10%	CFOUR 9X F	BCC3KL4D3	0.04%
CANYE 2023-1X E	BCC3DZCS8	0.07%	CGMSE 2013-1X CRR	BCC3NVGP8	0.08%
CANYE 2023-1X F	BCC3DZCT6	0.04%	CGMSE 2013-1X DRR	BCC3NVGQ6	0.05%
CANYE 2025-2X C	BCC3N8S68	0.06%	CGMSE 2013-1X ERR	BCC3NVGR4	0.03%
CANYE 2025-2X D	BCC3N8S76	0.08%	CGMSE 2015-1X BR3	BCC3PHKS6	0.08%
CANYE 2025-2X E	BCC3N8S84	0.05%	CGMSE 2015-1X CR3	BCC3PHKT4	0.10%
CANYE 2025-2X F	BCC3N8S92	0.03%	CGMSE 2015-1X DRR	BCC3PHKV9	0.06%
CANYE 2026-1X C	BCC3V52L0	0.06%	CGMSE 2015-1X ERR	BCC3PHKW7	0.03%
CANYE 2026-1X D	BCC3V52M8	0.08%	CGMSE 2016-2X BRR	BCC2QXEP5	0.08%
CANYE 2026-1X E	BCC3V52N6	0.05%	CGMSE 2016-2X CRR	BCC2QXEQ3	0.07%
CARPK 2021-1X B	BCC2R5MX9	0.08%	CGMSE 2016-2X DRR	BCC2QXER1	0.05%
CARPK 2021-1X C	BCC2R5MY7	0.07%	CGMSE 2016-2X ERR	BCC2QXES9	0.03%
CARPK 2021-1X D	BCC2R5MZ4	0.06%	CGMSE 2019-1X BR	BCC2R9833	0.06%
CARPK 2021-1X E	BCC2R5N00	0.03%	CGMSE 2019-1X CR	BCC2R9866	0.08%
CFOUR 10X C	BCC3NRP36	0.07%	CGMSE 2019-1X D	BCC2IN493	0.06%
CFOUR 10X D	BCC3NRP44	0.08%	CGMSE 2019-1X E	BCC2IN4A0	0.03%
CFOUR 10X E	BCC3NRP51	0.05%	CGMSE 2019-2X B1R	BCC31Z6M1	0.04%
CFOUR 10X F	BCC3NRP69	0.03%	CGMSE 2019-2X CR	BCC31Z6T6	0.07%
CFOUR 12X C	BCC3VR000	0.08%	CGMSE 2019-2X D	BCC2KFRL5	0.06%
CFOUR 12X D	BCC3VR018	0.09%	CGMSE 2019-2X E	BCC2KFRM3	0.02%
CFOUR 12X E	BCC3VR026	0.05%	CGMSE 2020-1X B	BCC2MXJ17	0.08%
CFOUR 12X F	BCC3VR034	0.04%	CGMSE 2020-1X C	BCC2MXJ41	0.07%
CFOUR 3X C	BCC32DZN5	0.06%	CGMSE 2020-1X D	BCC2MXJ74	0.07%
CFOUR 3X D	BCC32DZP0	0.08%	CGMSE 2020-1X E	BCC2MXJ82	0.03%
CFOUR 3X E	BCC32DZQ8	0.05%	CGMSE 2021-1X B	BCC302DW5	0.08%
CFOUR 3X F	BCC32DZR6	0.03%	CGMSE 2021-1X C	BCC302DX3	0.07%
CFOUR 4X CR	BCC3GFDF6	0.05%	CGMSE 2021-1X D	BCC302DY1	0.06%
CFOUR 4X DRR	BCC3STZ44	0.07%	CGMSE 2021-1X E	BCC302DZ8	0.03%
CFOUR 4X ERR	BCC3STZ51	0.04%	CGMSE 2021-2X B	BCC32SS26	0.09%
CFOUR 4X FR	BCC3GFDJ8	0.03%	CGMSE 2021-2X C	BCC32SS34	0.08%
CFOUR 5X CR	BCC3PZML9	0.07%	CGMSE 2021-2X D	BCC32SS42	0.07%
CFOUR 5X DR	BCC3PZMM7	0.08%	CGMSE 2021-2X E	BCC32SS59	0.04%
CFOUR 5X ER	BCC3PZMN5	0.05%	CGMSE 2022-5X BRR	BCC3Q7QS1	0.06%
CFOUR 6X CR	BCC3R43F0	0.07%	CGMSE 2022-5X CRR	BCC3Q7QT9	0.07%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CGMSE 2022-5X DRR	BCC3Q7QV4	0.05%	CLNKP 2024-1X E	BCC3GQLR7	0.05%
CGMSE 2022-5X ERR	BCC3Q7QW2	0.03%	CLNKP 2024-1X F	BCC3GQLS5	0.03%
CGMSE 2024-1X BR	BCC3QBH52	0.07%	CONTE 11X CR	BCC3J4J39	0.10%
CGMSE 2024-1X CR	BCC3QBH60	0.08%	CONTE 11X DR	BCC3J4J47	0.10%
CGMSE 2024-1X DR	BCC3QBH78	0.05%	CONTE 11X ER	BCC3J4J54	0.06%
CGMSE 2024-1X ER	BCC3QBH86	0.03%	CONTE 12X CR	BCC3QFSD4	0.07%
CGMSE 2024-2X B	BCC3J8469	0.07%	CONTE 12X DR	BCC3QFSF9	0.08%
CGMSE 2024-2X C1	BCC3J8477	0.07%	CONTE 12X ER	BCC3QFSG7	0.06%
CGMSE 2024-2X D	BCC3J8485	0.05%	CONTE 4X CRR	BCC3Q7V06	0.08%
CGMSE 2024-2X E	BCC3J8493	0.03%	CONTE 4X DRR	BCC3Q7V14	0.09%
CGMSE 2025-1X B	BCC3LZJ86	0.08%	CONTE 4X ERR	BCC3Q7V22	0.06%
CGMSE 2025-1X C	BCC3LZJ94	0.10%	CONTE 4X FRR	BCC3Q7V30	0.04%
CGMSE 2025-1X D	BCC3LZJB9	0.06%	CONTE 5X CR	BCC3L4QZ7	0.08%
CGMSE 2025-1X E	BCC3LZJC7	0.04%	CONTE 5X DR	BCC3L4R03	0.10%
CGMSE 2025-2X B	BCC3MR2H1	0.07%	CONTE 5X ER	BCC3L4R11	0.06%
CGMSE 2025-2X C	BCC3MR2J7	0.08%	CONTE 5X FR	BCC3L4R29	0.04%
CGMSE 2025-2X D	BCC3MR2K4	0.05%	CONTE 6X CR	BCC2R6TL6	0.08%
CGMSE 2025-2X E	BCC3MR2L2	0.03%	CONTE 6X DR	BCC2R6TP7	0.06%
CGMSE 2025-3X B	BCC3RD7G4	0.07%	CONTE 6X ER	BCC2R6TS1	0.06%
CGMSE 2025-3X C	BCC3RD7H2	0.08%	CONTE 6X FR	BCC2R6TT9	0.03%
CGMSE 2025-3X D	BCC3RD7J8	0.05%	CONTE 7X CR	BCC3JZZG3	0.08%
CGMSE 2025-3X E	BCC3RD7K5	0.03%	CONTE 7X DR	BCC3JZZH1	0.09%
CIFCE 3X CR	BCC3RY893	0.07%	CONTE 7X ER	BCC3JZZJ7	0.06%
CIFCE 3X DR	BCC3RY8B8	0.08%	CONTE 7X FR	BCC3JZZK4	0.04%
CIFCE 3X ER	BCC3RY8C6	0.05%	CONTE 9X C	BCC315XP0	0.09%
CIFCE 3X FR	BCC3RY8D4	0.03%	CONTE 9X D	BCC315XS4	0.09%
CIFCE 5X C	BCC32LC51	0.07%	CONTE 9X E	BCC315XW5	0.07%
CIFCE 5X D	BCC32LC69	0.08%	CONTE 9X F	BCC315XX3	0.03%
CIFCE 5X E	BCC32LC77	0.05%	CORDA 10X CR	BCC3KJJD2	0.07%
CIFCE 5X F	BCC32LC85	0.03%	CORDA 10X DR	BCC3KJJF7	0.09%
CIFCE 6X C	BCC3GPLP3	0.07%	CORDA 10X ER	BCC3KJJG5	0.06%
CIFCE 6X D	BCC3GPLQ1	0.08%	CORDA 10X FR	BCC3KJJH3	0.04%
CIFCE 6X E	BCC3GPLR9	0.05%	CORDA 11X CRR	BCC3P9SL1	0.07%
CIFCE 6X F	BCC3GPLS7	0.03%	CORDA 11X D1RR	BCC3P9SM9	0.08%
CIFCE 8X C	BCC3SM7M0	0.07%	CORDA 11X ER	BCC3P9SN7	0.05%
CIFCE 8X D	BCC3SM7N8	0.08%	CORDA 11X FR	BCC3P9SP2	0.03%
CIFCE 8X E	BCC3SM7P3	0.05%	CORDA 16X CR	BCC3RVHB4	0.06%
CIFCE 8X F	BCC3SM7Q1	0.02%	CORDA 16X DR	BCC3RVHC2	0.08%
CLNKP 2024-1X C	BCC3GQLP1	0.06%	CORDA 16X ER	BCC3RVHD0	0.05%
CLNKP 2024-1X D	BCC3GQLQ9	0.08%	CORDA 16X FR	BCC3RVHF5	0.04%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CORDA 18X CR	BCC33SRQ3	0.08%	CORDA 38X C	BCC3VDCD0	0.07%
CORDA 18X DR	BCC33SRR1	0.09%	CORDA 38X D	BCC3VDCF5	0.08%
CORDA 18X ER	BCC33SRS9	0.06%	CORDA 38X E	BCC3VDCG3	0.05%
CORDA 18X FR	BCC33SRT7	0.04%	CORDA 38X F	BCC3VDCH1	0.04%
CORDA 20X C	BCC30BKB3	0.08%	CORDA 3X CR3	BCC3L6F92	0.09%
CORDA 20X D	BCC30BKF4	0.09%	CORDA 3X DR3	BCC3L6FB7	0.11%
CORDA 20X E	BCC30BKJ6	0.06%	CORDA 3X ER3	BCC3L6FC5	0.07%
CORDA 20X F	BCC30BKK3	0.04%	CORDA 3X FR3	BCC3L6FD3	0.04%
CORDA 22X C	BCC339BJ8	0.07%	CORDA 4X CRRR	BCC2QSR Y3	0.07%
CORDA 22X D	BCC339BK5	0.08%	CORDA 4X DRRR	BCC2QSS14	0.08%
CORDA 22X E	BCC339BL3	0.06%	CORDA 4X ERRR	BCC2QSS22	0.07%
CORDA 22X F	BCC339BM1	0.04%	CORDA 4X FRRR	BCC2QSS30	0.03%
CORDA 23X CRR	BCC3VQDV0	0.08%	CORDA 5X CR3	BCC3N79X2	0.07%
CORDA 23X DRR	BCC3VQDW8	0.10%	CORDA 5X DR3	BCC3N79Y0	0.08%
CORDA 23X ERR	BCC3VQDX6	0.07%	CORDA 5X ER3	BCC3N79Z7	0.05%
CORDA 23X FR	BCC3VQDY4	0.04%	CORDA 5X FR3	BCC3N7B01	0.03%
CORDA 25X CR	BCC3LL228	0.08%	CORDA 6X CRR	BCC3HLWP9	0.06%
CORDA 25X D1R	BCC3LL236	0.10%	CORDA 6X D1RR	BCC3HLWQ7	0.07%
CORDA 25X ER	BCC3LL244	0.06%	CORDA 6X ERR	BCC3HLWR5	0.05%
CORDA 25X F1R	BCC3LL251	0.02%	CORDA 6X F1RR	BCC3HLWS3	0.01%
CORDA 26X CR	BCC3K0QW3	0.08%	CORDA 7X CR3	BCC3PC2N8	0.07%
CORDA 26X DR	BCC3K0QX1	0.10%	CORDA 7X D1R3	BCC3PC2P3	0.07%
CORDA 26X ER	BCC3K0QY9	0.07%	CORDA 7X ER3	BCC3PC2Q1	0.05%
CORDA 26X FR	BCC3K0QZ6	0.04%	CORDA 7X FR3	BCC3PC2R9	0.03%
CORDA 27X CR	BCC3M9YV5	0.08%	CORDA 8X CRR	BCC306VR7	0.07%
CORDA 27X DR	BCC3M9YW3	0.10%	CORDA 8X DR	BCC306VV8	0.08%
CORDA 27X ER	BCC3M9YX1	0.07%	CORDA 8X ER	BCC306VY2	0.07%
CORDA 27X FR	BCC3M9YY9	0.05%	CORDA 8X FR	BCC306VZ9	0.03%
CORDA 31X CR	BCC3SV120	0.07%	CRNCL 2016-7X CR	BCC2LRBJ0	0.05%
CORDA 31X DR	BCC3SV138	0.09%	CRNCL 2016-7X D	BCC2CFL14	0.05%
CORDA 31X ER	BCC3SV146	0.05%	CRNCL 2016-7X E	BCC2CFL22	0.06%
CORDA 31X F1R	BCC3SV153	0.01%	CRNCL 2016-7X F	BCC2CFL30	0.03%
CORDA 33X C	BCC3HZ2D8	0.07%	CRNCL 2019-11X CR	BCC3PZN20	0.07%
CORDA 33X D	BCC3HZ2F3	0.08%	CRNCL 2019-11X DR	BCC3PZN38	0.08%
CORDA 33X E	BCC3HZ2G1	0.06%	CRNCL 2019-11X ER	BCC3PZN46	0.05%
CORDA 33X F1	BCC3HZ2H9	0.01%	CRNCL 2019-11X FR	BCC3PZN53	0.03%
CORDA 34X C	BCC3KD805	0.07%	CRNCL 2021-13X C	BCC2RET96	0.07%
CORDA 34X D	BCC3KD813	0.09%	CRNCL 2021-13X D	BCC2RETC9	0.08%
CORDA 34X E	BCC3KD821	0.06%	CRNCL 2021-13X E	BCC2RETF2	0.06%
CORDA 34X F	BCC3KD839	0.04%	CRNCL 2021-13X F	BCC2RETG0	0.03%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CRNCL 2021-14X C	BCC32H855	0.07%	DRYD 2014-35X C1VA	BCC2MC336	0.04%
CRNCL 2021-14X D	BCC32H863	0.08%	DRYD 2014-35X DRR	BCC2MC369	0.08%
CRNCL 2021-14X E	BCC32H871	0.06%	DRYD 2014-35X ER	BCC2MC393	0.07%
CRNCL 2021-14X F	BCC32H889	0.03%	DRYD 2014-35X FR	BCC2MC3A0	0.02%
CRNCL 2022-15X C	BCC352TH6	0.07%	DRYD 2015-39X CRR	BCC34YYK4	0.09%
CRNCL 2022-15X D	BCC352TJ2	0.08%	DRYD 2015-39X DRR	BCC34YYL2	0.10%
CRNCL 2022-15X E	BCC352TK9	0.06%	DRYD 2015-39X ERR	BCC34YYM0	0.08%
CRNCL 2022-15X F	BCC352TL7	0.03%	DRYD 2015-39X FRR	BCC34YYN8	0.03%
CRNCL 2023-16X CR	BCC3RZLN4	0.07%	DRYD 2015-44X C1RR	BCC2QTKU6	0.04%
CRNCL 2023-16X DR	BCC3RZLP9	0.07%	DRYD 2015-44X DRR	BCC2QTKY8	0.08%
CRNCL 2023-16X ER	BCC3RZLQ7	0.06%	DRYD 2015-44X ERR	BCC2QTL19	0.06%
CRNCL 2023-16X FR	BCC3RZLR5	0.03%	DRYD 2015-44X FRR	BCC2QTL27	0.03%
CRNCL 2023-17X CR	BCC3L13V7	0.07%	DRYD 2016-46X CRR	BCC2R8WZ7	0.08%
CRNCL 2023-17X DR	BCC3L13W5	0.08%	DRYD 2016-46X DRR	BCC2R8X29	0.09%
CRNCL 2023-17X ER	BCC3L13X3	0.05%	DRYD 2016-46X ER	BCC2R8X52	0.07%
CRNCL 2023-17X FR	BCC3L13Y1	0.03%	DRYD 2016-46X FR	BCC2R8X60	0.04%
CRNCL 2024-18X C	BCC3GZKC1	0.07%	DRYD 2016-48X CRR	BCC3R43X1	0.07%
CRNCL 2024-18X D	BCC3GZKD9	0.08%	DRYD 2016-48X D1RR	BCC3R43Y9	0.08%
CRNCL 2024-18X E	BCC3GZKF4	0.04%	DRYD 2016-48X ERR	BCC3R4402	0.05%
CRNCL 2024-18X F	BCC3GZKG2	0.03%	DRYD 2016-48X FRR	BCC3R4410	0.03%
CRNCL 2024-19X C	BCC3J2M05	0.07%	DRYD 2017-56X CR	BCC3KRZL8	0.08%
CRNCL 2024-19X D	BCC3J2M13	0.09%	DRYD 2017-56X D1R	BCC3KRZM6	0.10%
CRNCL 2024-19X E	BCC3J2M21	0.05%	DRYD 2017-56X ER	BCC3KRZP9	0.06%
CRNCL 2024-19X F	BCC3J2M39	0.03%	DRYD 2017-56X FR	BCC3KRZQ7	0.04%
CRNCL 2025-20X C	BCC3N5J07	0.08%	DRYD 2019-69X C1R	BCC334JG7	0.03%
CRNCL 2025-20X D	BCC3N5J15	0.09%	DRYD 2019-69X DR	BCC334JH5	0.08%
CRNCL 2025-20X E	BCC3N5J23	0.05%	DRYD 2019-69X ER	BCC334JJ1	0.06%
CRNCL 2025-20X F	BCC3N5J31	0.04%	DRYD 2019-69X FR	BCC334JK8	0.02%
CRWPK 1X B1R	BCC304H64	0.06%	DRYD 2019-73X C1	BCC2LVQG1	0.02%
CRWPK 1X CR	BCC304HD9	0.09%	DRYD 2019-73X D	BCC2LVQM8	0.07%
CRWPK 1X DR	BCC304HH0	0.07%	DRYD 2019-73X E	BCC2LVQQ9	0.06%
CRWPK 1X ER	BCC304HJ6	0.04%	DRYD 2019-73X F	BCC2LVQR7	0.02%
DILPK 1X C	BCC32K7T7	0.08%	DRYD 2020-74X CR	BCC3NNK63	0.07%
DILPK 1X D	BCC32K7V2	0.07%	DRYD 2020-74X DR	BCC3NNK71	0.07%
DILPK 1X E	BCC32K7W0	0.06%	DRYD 2020-74X ER	BCC3NNK89	0.05%
DILPK 1X F	BCC32K7X8	0.03%	DRYD 2020-74X FR	BCC3NNK97	0.03%
DRYD 131X C	BCC3SY678	0.07%	DRYD 2020-79X CR	BCC3458V2	0.09%
DRYD 131X D	BCC3SY686	0.08%	DRYD 2020-79X DR	BCC3458W0	0.10%
DRYD 131X E	BCC3SY694	0.05%	DRYD 2020-79X ER	BCC3458X8	0.08%
DRYD 131X F	BCC3SY6B9	0.04%	DRYD 2020-79X FR	BCC3458Y6	0.04%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRYD 2020-88X C1	BCC306QZ5	0.03%	FCE 2024-1X C	BCC3HRZ24	0.07%
DRYD 2020-88X D	BCC306R50	0.08%	FCE 2024-1X D	BCC3HRZ32	0.09%
DRYD 2020-88X E	BCC306R84	0.06%	FCE 2024-1X E	BCC3HRZ40	0.05%
DRYD 2020-88X F	BCC306R92	0.02%	FCE 2024-1X F	BCC3HRZ57	0.04%
DRYD 2020-89X C1	BCC32LFK5	0.07%	FCE 2025-2X C	BCC3N8HW3	0.07%
DRYD 2020-89X D	BCC32LFL3	0.08%	FCE 2025-2X D	BCC3N8HX1	0.08%
DRYD 2020-89X E	BCC32LFM1	0.05%	FCE 2025-2X E	BCC3N8HY9	0.05%
DRYD 2020-89X F	BCC32LFN9	0.04%	FCE 2025-2X F	BCC3N8HZ6	0.03%
DRYD 2021-91X CR	BCC3JPM61	0.08%	FICLO 2021-1X C	BCC3JG28	0.08%
DRYD 2021-91X DR	BCC3JPM79	0.10%	FICLO 2021-1X D	BCC3JG51	0.07%
DRYD 2021-91X ER	BCC3JPM87	0.06%	FICLO 2021-1X E	BCC3JG85	0.05%
DRYD 2021-91X FR	BCC3JPM95	0.04%	FICLO 2021-1X F	BCC3JG93	0.03%
DRYD 2021-96X CR	BCC3Q7T82	0.06%	FICLO 2023-1X CR	BCC3KJWV7	0.07%
DRYD 2021-96X DR	BCC3Q7T90	0.07%	FICLO 2023-1X DR	BCC3KJWW5	0.08%
DRYD 2021-96X ER	BCC3Q7TB5	0.05%	FICLO 2023-1X ER	BCC3KJWX3	0.05%
DRYD 2021-96X FR	BCC3Q7TC3	0.03%	FICLO 2023-1X FR	BCC3KJWY1	0.03%
DRYD 2022-111X C	BCC3KYQK5	0.07%	FICLO 2023-2X CR	BCC3PX9X3	0.07%
DRYD 2022-111X D	BCC3KYQL3	0.08%	FICLO 2023-2X DR	BCC3PX9Y1	0.08%
DRYD 2022-111X E	BCC3KYQM1	0.05%	FICLO 2023-2X ER	BCC3PX9Z8	0.05%
DRYD 2022-111X F	BCC3KYQN9	0.03%	FICLO 2023-2X FR	BCC3PXB02	0.03%
DRYD 2024-125X C	BCC3PR0L1	0.07%	FICLO 8X C	BCC3S7735	0.08%
DRYD 2024-125X D	BCC3PR0M9	0.08%	FICLO 8X D	BCC3S7743	0.10%
DRYD 2024-125X E	BCC3PR0N7	0.05%	FICLO 8X E	BCC3S7750	0.06%
DRYD 2024-125X F	BCC3PR0P2	0.03%	FICLO 8X F	BCC3S7768	0.04%
DUNEP 1X CR	BCC337TF1	0.08%	FIOS 3X C	BCC3GW253	0.07%
DUNEP 1X DR	BCC337TG9	0.07%	FIOS 3X D	BCC3GW261	0.09%
DUNEP 1X ER	BCC337TH7	0.06%	FIOS 3X E	BCC3GW279	0.06%
DUNEP 1X FR	BCC337TJ3	0.03%	FIOS 3X F1	BCC3GW287	0.01%
EGLXY 2016-5X CRR	BCC2QLYX2	0.07%	FIOS 6X C	BCC3Q2ZH6	0.08%
EGLXY 2016-5X DRR	BCC2QLYY0	0.07%	FIOS 6X D	BCC3Q2ZJ2	0.10%
EGLXY 2016-5X ERR	BCC2QLYZ7	0.06%	FIOS 6X E	BCC3Q2ZK9	0.06%
EGLXY 2016-5X FRR	BCC2QLZ03	0.03%	FIOS 6X F	BCC3Q2ZL7	0.04%
EGLXY 2019-7X CR	BCC307222	0.07%	FOAKS 3X CR	BCC32SZX0	0.06%
EGLXY 2019-7X DR	BCC307230	0.08%	FOAKS 3X DR	BCC32SZY8	0.07%
EGLXY 2019-7X ER	BCC307248	0.05%	FOAKS 3X ER	BCC32SZZ5	0.05%
EGLXY 2019-7X FR	BCC307255	0.03%	FOAKS 3X FR	BCC32T008	0.03%
ELMP 1X CR3	BCC3R44W2	0.08%	FOAKS 4X C	BCC340DX3	0.06%
ELMP 1X DR3	BCC3R44X0	0.10%	FOAKS 4X D	BCC340DY1	0.08%
ELMP 1X ER3	BCC3R44Y8	0.06%	FOAKS 4X E	BCC340DZ8	0.06%
ELMP 1X FR3	BCC3R44Z5	0.04%	FOAKS 4X F	BCC340F03	0.03%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
FRNPK 1X CR	BCC3W7RG9	0.08%	HARVT 25X ER	BCC33J6S2	0.07%
FRNPK 1X DR	BCC3W7RH7	0.10%	HARVT 25X FR	BCC33J6T0	0.03%
FRNPK 1X ER	BCC3W7RJ3	0.06%	HARVT 26X C	BCC3189X4	0.10%
FRNPK 1X FR	BCC3W7RK0	0.04%	HARVT 26X D	BCC3189Y2	0.07%
GLGE 3X D	BCC2DKM37	0.03%	HARVT 26X E	BCC3189Z9	0.05%
GLGE 3X E	BCC2DKM60	0.06%	HARVT 26X F	BCC318B03	0.04%
GLGE 3X F	BCC2DKM78	0.03%	HARVT 27X C	BCC338JV5	0.07%
GLGE 5X C3	BCC2HV900	0.04%	HARVT 27X D	BCC338JW3	0.07%
GLGE 5X D1	BCC2HV934	0.05%	HARVT 27X E	BCC338JX1	0.06%
GLGE 5X E	BCC2HV991	0.07%	HARVT 27X F	BCC338JY9	0.03%
GLGE 5X F	BCC2HV9A8	0.02%	HARVT 28X CR	BCC3FP9V5	0.07%
GLNBR 1X CR	BCC3M4TK6	0.06%	HARVT 28X DR	BCC3FP9W3	0.09%
GLNBR 1X DR	BCC3M4TL4	0.07%	HARVT 28X ER	BCC3FP9X1	0.07%
GLNBR 1X ER	BCC3M4TM2	0.04%	HARVT 28X F	BCC35G9X2	0.03%
GROSV 11X C	BCC3W38F1	0.07%	HARVT 29X CR	BCC3GDS99	0.06%
GROSV 11X D	BCC3W38G9	0.08%	HARVT 29X DR	BCC3GDSB4	0.08%
GROSV 11X E	BCC3W38H7	0.05%	HARVT 29X ER	BCC3GDSC2	0.06%
GROSV 11X F	BCC3W38J3	0.03%	HARVT 29X FR	BCC3GDSD0	0.04%
GROSV 2025-4X C	BCC3RDTX3	0.07%	HARVT 30X CR	BCC3Q4TM8	0.07%
GROSV 2025-4X D	BCC3RDTY1	0.08%	HARVT 30X DR	BCC3Q4TN6	0.08%
GROSV 2025-4X E	BCC3RDTZ8	0.05%	HARVT 30X ER	BCC3Q4TP1	0.05%
GROSV 2025-4X F	BCC3RDV02	0.03%	HARVT 30X FR	BCC3Q4TQ9	0.03%
HARVT 16X CR3	BCC3QZ1W7	0.07%	HARVT 31X CR	BCC3MYRC0	0.06%
HARVT 16X DR3	BCC3QZ1X5	0.08%	HARVT 31X DR	BCC3MYRD8	0.08%
HARVT 16X ER3	BCC3QZ1Y3	0.05%	HARVT 31X ER	BCC3MYRF3	0.05%
HARVT 16X FR3	BCC3QZ1Z0	0.03%	HARVT 31X FR	BCC3MYRG1	0.03%
HARVT 21X CR	BCC2RDS57	0.08%	HARVT 32X C	BCC3FBPV8	0.10%
HARVT 21X DR	BCC2RDS81	0.07%	HARVT 32X D	BCC3FBPW6	0.09%
HARVT 21X E	BCC2IRX84	0.07%	HARVT 32X E	BCC3FBPX4	0.06%
HARVT 21X F	BCC2IRX92	0.03%	HARVT 32X F	BCC3FBPY2	0.04%
HARVT 22X CR	BCC3305G0	0.09%	HARVT 34X C	BCC3KFBF3	0.08%
HARVT 22X DR	BCC3305K1	0.07%	HARVT 34X D	BCC3KFBG1	0.09%
HARVT 22X E	BCC2KGR90	0.07%	HARVT 34X E	BCC3KFBH9	0.05%
HARVT 22X F	BCC2KGRC3	0.03%	HARVT 34X F	BCC3KFBJ5	0.04%
HARVT 23X C	BCC2MLTK0	0.08%	HARVT 36X C	BCC3MJS57	0.08%
HARVT 23X D	BCC2MLTN4	0.07%	HARVT 36X D	BCC3MJS65	0.10%
HARVT 23X E	BCC2MLTR5	0.07%	HARVT 36X E	BCC3MJS73	0.06%
HARVT 23X F	BCC2MLTS3	0.03%	HARVT 36X F	BCC3MJS81	0.04%
HARVT 25X CR	BCC33J6Q6	0.10%	HARVT 39X C	BCC3SC0F4	0.08%
HARVT 25X DR	BCC33J6R4	0.10%	HARVT 39X D	BCC3SC0G2	0.09%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
HARVT 39X E	BCC3SC0H0	0.05%	HNLY 12X F	BCC3J3RZ1	0.03%
HARVT 39X F	BCC3SC0J6	0.04%	HNLY 17X C	BCC3VDBS8	0.08%
HARVT 40X C	BCC3VDJQ4	0.06%	HNLY 17X D	BCC3VDBT6	0.10%
HARVT 40X D	BCC3VDJR2	0.08%	HNLY 17X E	BCC3VDBV1	0.06%
HARVT 40X E	BCC3VDJS0	0.05%	HNLY 17X F	BCC3VDBW9	0.04%
HARVT 40X F	BCC3VDJT8	0.03%	HNLY 3X CR	BCC33Y0R7	0.08%
HAYEM 10X CRR	BCC3P0V02	0.08%	HNLY 3X DR	BCC33Y0V8	0.08%
HAYEM 10X DRR	BCC3P0V10	0.09%	HNLY 3X ER	BCC33Y0Y2	0.06%
HAYEM 10X ERR	BCC3P0V28	0.05%	HNLY 3X FR	BCC33Y0Z9	0.03%
HAYEM 12X CR	BCC3NCBW0	0.06%	HNLY 4X CR	BCC3SSNW7	0.07%
HAYEM 12X DR	BCC3NCBX8	0.07%	HNLY 4X DR	BCC3SSNX5	0.08%
HAYEM 12X ER	BCC3NCBY6	0.05%	HNLY 4X ER	BCC3SSNY3	0.05%
HAYEM 12X FR	BCC3NCBZ3	0.03%	HNLY 4X FR	BCC3SSNZ0	0.03%
HAYEM 3X CR	BCC3356V5	0.09%	HNLY 5X C	BCC31T7C6	0.09%
HAYEM 3X DR	BCC3356W3	0.10%	HNLY 5X D	BCC31T7D4	0.07%
HAYEM 3X ER	BCC3356X1	0.07%	HNLY 5X E	BCC31T7F9	0.06%
HAYEM 3X FR	BCC3356Y9	0.04%	HNLY 5X F	BCC31T7G7	0.03%
HAYEM 6X CR	BCC3PLM71	0.07%	HNLY 7X CRR	BCC3SBZ35	0.07%
HAYEM 6X DR	BCC3PLM89	0.08%	HNLY 7X DRR	BCC3SBZ43	0.07%
HAYEM 6X ER	BCC3PLM97	0.04%	HNLY 7X ERR	BCC3SBZ50	0.05%
HAYEM 6X FR	BCC3PLMB2	0.03%	HNLY 7X FRR	BCC3SBZ68	0.03%
HAYEM 7X C	BCC31H5F7	0.08%	ICGE 2021-1X C	BCC31V6X6	0.08%
HAYEM 7X D	BCC31H5J9	0.09%	ICGE 2021-1X D	BCC31V707	0.07%
HAYEM 7X E	BCC31H5M2	0.07%	ICGE 2021-1X E	BCC31V731	0.05%
HAYEM 7X F	BCC31H5N0	0.03%	ICGE 2021-1X F	BCC31V749	0.02%
HAYEM 9X CR	BCC3RDYR0	0.06%	ICGE 2022-1X CR	BCC3K1KV9	0.07%
HAYEM 9X DR	BCC3RDYS8	0.08%	ICGE 2022-1X DR	BCC3K1KW7	0.08%
HAYEM 9X ER	BCC3RDYT6	0.05%	ICGE 2022-1X ER	BCC3K1KX5	0.05%
HAYEM 9X F1R	BCC3RDYV1	0.03%	ICGE 2022-1X FR	BCC3K1KY3	0.02%
HNLY 10X CR	BCC3S3XL5	0.08%	ICGE 2023-1X CR	BCC3KQJR5	0.07%
HNLY 10X DR	BCC3S3XM3	0.09%	ICGE 2023-1X DR	BCC3KQJS3	0.07%
HNLY 10X ER	BCC3S3XN1	0.05%	ICGE 2023-1X ER	BCC3KQJT1	0.04%
HNLY 10X FR	BCC3S3XP6	0.04%	ICGE 2023-1X FR	BCC3KQJV6	0.02%
HNLY 11X C	BCC3KSQJ1	0.08%	ICGE 2023-2X CR	BCC3SN003	0.07%
HNLY 11X D	BCC3KSQK8	0.09%	ICGE 2023-2X DR	BCC3SN011	0.07%
HNLY 11X E	BCC3KSQL6	0.05%	ICGE 2023-2X ER	BCC3SN029	0.05%
HNLY 11X F	BCC3KSQM4	0.03%	ICGE 2023-2X F	BCC3CSHZ4	0.03%
HNLY 12X C	BCC3J3RW8	0.08%	INDI 3X C	BCC3LP9K2	0.08%
HNLY 12X D	BCC3J3RX6	0.08%	INDI 3X D	BCC3LP9L0	0.08%
HNLY 12X E	BCC3J3RY4	0.05%	INDI 3X E	BCC3LP9M8	0.05%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
INDI 3X F	BCC3LP9N6	0.04%	JUBIL 2014-12X DR3	BCC3J0S78	0.07%
INDI 4X C	BCC3PLMT3	0.07%	JUBIL 2014-12X ER3	BCC3J0S86	0.04%
INDI 4X D	BCC3PLMV8	0.08%	JUBIL 2014-12X FR3	BCC3J0S94	0.03%
INDI 4X E	BCC3PLMW6	0.05%	JUBIL 2016-17X CRR	BCC3T2TR8	0.06%
INDI 4X F	BCC3PLMX4	0.03%	JUBIL 2016-17X DRR	BCC3T2TS6	0.07%
INVSC 11X CR	BCC3Q4VG8	0.07%	JUBIL 2016-17X ERR	BCC3T2TT4	0.04%
INVSC 11X DR	BCC3Q4VH6	0.08%	JUBIL 2016-17X FRR	BCC3T2TV9	0.03%
INVSC 11X ER	BCC3Q4VJ2	0.05%	JUBIL 2017-19X CR	BCC3LKKV6	0.07%
INVSC 11X F	BCC3C84F6	0.03%	JUBIL 2017-19X DR	BCC3LKKW4	0.08%
INVSC 16X C	BCC3NLML2	0.07%	JUBIL 2017-19X ER	BCC3LKKX2	0.05%
INVSC 16X D	BCC3NLMM0	0.09%	JUBIL 2017-19X FR	BCC3LKKY0	0.03%
INVSC 16X E	BCC3NLMN8	0.05%	JUBIL 2018-20X CR	BCC3JV1R5	0.07%
INVSC 16X F	BCC3NLMP3	0.04%	JUBIL 2018-20X DR	BCC3JV1S3	0.08%
INVSC 3X CR	BCC3GTKS0	0.06%	JUBIL 2018-20X ER	BCC3JV1T1	0.05%
INVSC 3X DR	BCC3GTKT8	0.08%	JUBIL 2018-20X FR	BCC3JV1V6	0.03%
INVSC 3X ER	BCC3GTKV3	0.04%	JUBIL 2018-21X C1R	BCC2R2N49	0.05%
INVSC 3X FR	BCC3GTKW1	0.03%	JUBIL 2018-21X DR	BCC2R2N72	0.08%
INVSC 4X C	BCC2MRWT4	0.07%	JUBIL 2018-21X ER	BCC2R2NA5	0.05%
INVSC 4X D	BCC2MRWW7	0.06%	JUBIL 2018-21X FR	BCC2R2NB3	0.03%
INVSC 4X E	BCC2MRWZ0	0.05%	JUBIL 2019-22X CR	BCC3GW1T2	0.08%
INVSC 4X F	BCC2MRX06	0.02%	JUBIL 2019-22X DR	BCC3GW1V7	0.09%
INVSC 6X C	BCC313H65	0.07%	JUBIL 2019-22X ER	BCC3GW1W5	0.05%
INVSC 6X D	BCC313H73	0.07%	JUBIL 2019-22X FR	BCC3GW1X3	0.04%
INVSC 6X E	BCC313H81	0.05%	JUBIL 2019-23X CR	BCC3GKS44	0.08%
INVSC 6X F	BCC313H99	0.02%	JUBIL 2019-23X DR	BCC3GKS51	0.09%
INVSC 7X C	BCC33XXF9	0.08%	JUBIL 2019-23X ER	BCC3GKS69	0.05%
INVSC 7X D	BCC33XXG7	0.08%	JUBIL 2019-23X FR	BCC3GKS77	0.03%
INVSC 7X E	BCC33XXH5	0.05%	JUBIL 2021-25X C1	BCC33DGY1	0.05%
INVSC 7X F	BCC33XXJ1	0.02%	JUBIL 2021-25X D	BCC33DH04	0.07%
INVSC 8X CR	BCC3G1WT6	0.06%	JUBIL 2021-25X E	BCC33DH12	0.05%
INVSC 8X DR	BCC3G1WV1	0.08%	JUBIL 2021-25X F	BCC33DH20	0.03%
INVSC 8X ER	BCC3G1WW9	0.06%	JUBIL 2022-26X CR	BCC3DLZ54	0.07%
INVSC 8X F	BCC360072	0.01%	JUBIL 2022-26X DR	BCC3DLZ62	0.07%
INVSC 9X CR	BCC3HCKR8	0.07%	JUBIL 2022-26X ER	BCC3DLZ70	0.05%
INVSC 9X DR	BCC3HCKS6	0.07%	JUBIL 2022-26X FR	BCC3DLZ88	0.03%
INVSC 9X ER	BCC3HCKT4	0.05%	JUBIL 2023-27X CR	BCC3N7BJ0	0.06%
JUBIL 2013-10X CRR	BCC3027P7	0.07%	JUBIL 2023-27X DR	BCC3N7BK7	0.08%
JUBIL 2013-10X DRR	BCC3027S1	0.07%	JUBIL 2023-27X ER	BCC3N7BL5	0.05%
JUBIL 2013-10X ERR	BCC3027W2	0.06%	JUBIL 2023-27X FR	BCC3N7BM3	0.03%
JUBIL 2014-12X CR3	BCC3J0S60	0.07%	JUBIL 2025-30X C	BCC3KY7K6	0.10%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
JUBIL 2025-30X D1	BCC3KY7L4	0.10%	MNMNT 3X D1	BCC3MHZC8	0.07%
JUBIL 2025-30X E	BCC3KY7N0	0.05%	MNMNT 3X E	BCC3MHZD6	0.05%
JUBIL 2025-30X F	BCC3KY7P5	0.04%	MNMNT 3X F	BCC3MHZF1	0.03%
JUBIL 2025-32X C	BCC3P9Q33	0.08%	NEWBR 1X C	BCC3RZ8R0	0.07%
JUBIL 2025-32X D1	BCC3P9Q41	0.10%	NEWBR 1X D	BCC3RZ8S8	0.08%
JUBIL 2025-32X E	BCC3P9Q66	0.05%	NEWBR 1X E	BCC3RZ8T6	0.05%
JUBIL 2025-32X F	BCC3P9Q74	0.03%	NEWBR 1X F	BCC3RZ8V1	0.03%
JUBIL 2026-33X C	BCC3SX811	0.07%	NGCE 3X CR	BCC3P84P0	0.06%
JUBIL 2026-33X D1	BCC3SX829	0.08%	NGCE 3X DR	BCC3P84Q8	0.07%
JUBIL 2026-33X E	BCC3SX837	0.05%	NGCE 3X ER	BCC3P84R6	0.04%
JUBIL 2026-33X F	BCC3SX845	0.04%	NGCE 4X CR	BCC3SJJZ5	0.07%
MDPKE 14X C1R	BCC343D82	0.10%	NGCE 4X DR	BCC3SJK00	0.07%
MDPKE 14X DR	BCC343D90	0.09%	NGCE 4X ER	BCC3SJK18	0.04%
MDPKE 14X ER	BCC343DB5	0.07%	NGCE 4X F	BCC3FDFV5	0.03%
MDPKE 14X FR	BCC343DC3	0.04%	NWDSE 2021-24X C	BCC339YJ3	0.08%
MDPKE 15X CRR	BCC3NRB56	0.06%	NWDSE 2021-24X D	BCC339YK0	0.08%
MDPKE 15X DRR	BCC3NRB64	0.08%	NWDSE 2021-24X E	BCC339YL8	0.05%
MDPKE 15X ERR	BCC3NRB72	0.05%	NWDSE 2021-24X F	BCC339YM6	0.03%
MDPKE 15X FRR	BCC3NRB80	0.04%	NWDSE 2022-26X C	BCC36FDF7	0.08%
MDPKE 16X C1	BCC304LB8	0.07%	NWDSE 2022-26X D	BCC36FDG5	0.08%
MDPKE 16X D	BCC304LJ1	0.10%	NWDSE 2022-26X E	BCC36FDH3	0.05%
MDPKE 16X E	BCC304LM4	0.08%	NWDSE 2022-26X F	BCC36FDJ9	0.04%
MDPKE 16X F	BCC304LQ5	0.04%	NWEST IX-X C	BCC3J85W1	0.07%
MDPKE 17X C	BCC31J399	0.07%	NWEST IX-X D	BCC3J85X9	0.08%
MDPKE 17X D	BCC31J3B4	0.09%	NWEST IX-X E	BCC3J85Y7	0.05%
MDPKE 17X E	BCC31J3C2	0.07%	NWEST IX-X F	BCC3J85Z4	0.03%
MDPKE 17X F	BCC31J3D0	0.03%	NWEST VIII-X C	BCC3FP6X4	0.07%
MDPKE 19X CR	BCC3JMLJ1	0.06%	NWEST VIII-X D	BCC3FP6Y2	0.07%
MDPKE 19X DR	BCC3JMLK8	0.08%	NWEST VIII-X E	BCC3FP6Z9	0.05%
MDPKE 19X ER	BCC3JMLL6	0.05%	NWEST VIII-X F	BCC3FP705	0.04%
MDPKE 19X FR	BCC3JMLM4	0.03%	NWEST VII-X C	BCC308RT4	0.08%
MDPKE 20X CRR	BCC3QTYD7	0.07%	NWEST VII-X D	BCC308RX5	0.07%
MDPKE 20X DRR	BCC3QTYF2	0.08%	NWEST VII-X E	BCC308S06	0.05%
MDPKE 20X ERR	BCC3QTYG0	0.05%	NWEST VII-X F	BCC308S14	0.03%
MDPKE 20X FRR	BCC3QTYH8	0.03%	NWEST VI-X CR	BCC3QCVG0	0.07%
MDPKE 21X C	BCC3PBFX4	0.07%	NWEST VI-X DR	BCC3QCVH8	0.08%
MDPKE 21X D	BCC3PBFY2	0.08%	NWEST VI-X ER	BCC3QCVJ4	0.05%
MDPKE 21X E	BCC3PBFZ9	0.05%	NWEST VI-X FR	BCC3QCVK1	0.03%
MDPKE 21X F	BCC3PBG05	0.03%	NWEST V-X CRR	BCC3VB005	0.07%
MNMNT 3X C	BCC3MHZB0	0.06%	NWEST V-X DRR	BCC3VB013	0.08%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
NWEST V-X ERR	BCC3VB021	0.04%	OHECP 2016-5X ER	BCC33PBL7	0.06%
NWEST V-X FRR	BCC3VB039	0.04%	OHECP 2016-5X FR	BCC33PBM5	0.03%
NWEST X-X C	BCC3P3TX7	0.07%	OTOPK 1X CR	BCC3PMTH0	0.07%
NWEST X-X D	BCC3P3TY5	0.08%	OTOPK 1X DR	BCC3PMTJ6	0.09%
NWEST X-X E	BCC3P3TZ2	0.05%	OTOPK 1X ER	BCC3PMTK3	0.05%
NWEST X-X F	BCC3P3V06	0.03%	OTOPK 1X FR	BCC3PMTL1	0.03%
OCPE 2019-3X CR	BCC300NK4	0.07%	OZLME 4X CR	BCC3LLHV8	0.07%
OCPE 2019-3X DR	BCC300NN8	0.09%	OZLME 4X DR	BCC3LLHW6	0.08%
OCPE 2019-3X ER	BCC300NR9	0.07%	OZLME 4X ER	BCC3LLHX4	0.04%
OCPE 2019-3X FR	BCC300NS7	0.03%	OZLME 4X FR	BCC3LLHY2	0.04%
OCPE 2022-5X C	BCC34SPM3	0.08%	PENTA 2017-3X CRR	BCC3KJXS3	0.07%
OCPE 2022-5X D	BCC34SPQ4	0.07%	PENTA 2017-3X DRR	BCC3KJXT1	0.08%
OCPE 2022-5X E	BCC34SPT8	0.05%	PENTA 2017-3X ERR	BCC3KJXV6	0.05%
OCPE 2022-5X F	BCC34SPV3	0.03%	PENTA 2017-3X FRR	BCC3KJXW4	0.03%
OCPE 2023-7X CRR	BCC3PC315	0.06%	PENTA 2018-5X CR	BCC2QKEP3	0.06%
OCPE 2023-7X DRR	BCC3PC323	0.08%	PENTA 2018-5X DR	BCC2QKES7	0.07%
OCPE 2023-7X ERR	BCC3PC331	0.04%	PENTA 2018-5X ER	BCC2QKET5	0.07%
OCPE 2023-7X FRR	BCC3PC349	0.03%	PENTA 2018-5X FR	BCC2QKEU2	0.03%
OCPE 2023-8X CR	BCC3QW3N2	0.06%	PENTA 2019-6X CR	BCC31D8M8	0.07%
OCPE 2023-8X DR	BCC3QW3P7	0.07%	PENTA 2019-6X DR	BCC31D8N6	0.08%
OCPE 2023-8X ER	BCC3QW3Q5	0.04%	PENTA 2019-6X ER	BCC31D8P1	0.06%
OCPE 2023-8X FR	BCC3QW3R3	0.03%	PENTA 2019-6X FR	BCC31D8Q9	0.03%
OCPE 2024-10X C	BCC3GG316	0.08%	PENTA 2020-7X CR	BCC3K0Q37	0.08%
OCPE 2024-10X D	BCC3GG324	0.10%	PENTA 2020-7X DR	BCC3K0Q45	0.09%
OCPE 2024-10X E	BCC3GG332	0.06%	PENTA 2020-7X ER	BCC3K0Q52	0.06%
OCPE 2024-10X F	BCC3GG340	0.04%	PENTA 2020-7X FR	BCC3K0Q60	0.04%
OCPE 2024-11X C	BCC3HZNJ2	0.10%	PENTA 2021-10X CR	BCC3TGV94	0.08%
OCPE 2024-11X D	BCC3HZNK9	0.12%	PENTA 2021-10X DR	BCC3TGV9B	0.09%
OCPE 2024-11X E	BCC3HZNL7	0.08%	PENTA 2021-10X ER	BCC3TGVC7	0.06%
OCPE 2024-11X F	BCC3HZNM5	0.05%	PENTA 2021-10X FR	BCC3TGVD5	0.03%
OCPE 2025-12X C	BCC3KWVY3	0.08%	PENTA 2021-9X C	BCC30PKP1	0.07%
OCPE 2025-12X D	BCC3KWVZ0	0.09%	PENTA 2021-9X D	BCC30PKQ9	0.08%
OCPE 2025-12X E	BCC3KWW06	0.06%	PENTA 2021-9X E	BCC30PKR7	0.06%
OCPE 2025-12X F	BCC3KWW14	0.04%	PENTA 2021-9X F	BCC30PKS5	0.03%
OCPE 2026-15X C	BCC3SCH82	0.08%	PENTA 2022-11X CRR	BCC3S76F9	0.09%
OCPE 2026-15X D	BCC3SCH90	0.09%	PENTA 2022-11X DRR	BCC3S76G7	0.11%
OCPE 2026-15X E	BCC3SCHB5	0.05%	PENTA 2022-11X ERR	BCC3S76H5	0.07%
OCPE 2026-15X F	BCC3SCHC3	0.04%	PENTA 2022-11X FRR	BCC3S76J1	0.05%
OHECP 2016-5X CR	BCC33PBJ2	0.07%	PENTA 2023-15X CR	BCC3Q6XF3	0.07%
OHECP 2016-5X DR	BCC33PBK9	0.08%	PENTA 2023-15X DR	BCC3Q6XG1	0.08%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PENTA 2023-15X ER	BCC3Q6XH9	0.05%	PLMER 2023-1X ER	BCC3JKTY4	0.05%
PENTA 2023-15X FR	BCC3Q6XJ5	0.03%	PLMER 2023-2X CR	BCC3QTHY0	0.08%
PENTA 2024-16X CR	BCC3PX0T1	0.07%	PLMER 2023-2X DR	BCC3QTHZ7	0.09%
PENTA 2024-16X DR	BCC3PX0V6	0.08%	PLMER 2023-2X ER	BCC3QTJ02	0.06%
PENTA 2024-16X ER	BCC3PX0W4	0.05%	PLMER 2024-1X CR	BCC3RFBC3	0.06%
PENTA 2024-16X FR	BCC3PX0X2	0.03%	PLMER 2024-1X DR	BCC3RFBF1	0.08%
PENTA 2024-17X CR	BCC3SC2C9	0.07%	PLMER 2024-1X ER	BCC3RFBF6	0.05%
PENTA 2024-17X DR	BCC3SC2D7	0.08%	PLMER 2024-1X FR	BCC3RFBG4	0.03%
PENTA 2024-17X ER	BCC3SC2F2	0.05%	PLMER 2024-2X C	BCC3GCN88	0.07%
PENTA 2024-17X FR	BCC3SC2G0	0.04%	PLMER 2024-2X D	BCC3GCN96	0.08%
PENTA 2024-18X C	BCC3JL8J8	0.06%	PLMER 2024-2X E	BCC3GCNB1	0.05%
PENTA 2024-18X D	BCC3JL8K5	0.08%	PLMER 2024-2X F	BCC3GCNC9	0.03%
PENTA 2024-18X E	BCC3JL8L3	0.05%	PLMER 2025-2X C	BCC3MHXZ9	0.06%
PENTA 2024-18X F	BCC3JL8M1	0.03%	PLMER 2025-2X D	BCC3MHY05	0.08%
PENTA 2025-19X C	BCC3LQ243	0.07%	PLMER 2025-2X E	BCC3MHY13	0.05%
PENTA 2025-19X D	BCC3LQ250	0.08%	PLMER 2025-2X F	BCC3MHY21	0.03%
PENTA 2025-19X E	BCC3LQ268	0.05%	PLMER 2026-1X C	BCC3S1GG9	0.08%
PENTA 2025-19X F	BCC3LQ276	0.03%	PLMER 2026-1X D	BCC3S1GH7	0.10%
PENTA 2025-20X C	BCC3N90L3	0.07%	PLMER 2026-1X E	BCC3S1GJ3	0.06%
PENTA 2025-20X D	BCC3N90M1	0.08%	PLMER 2026-1X F	BCC3S1GK0	0.04%
PENTA 2025-20X E	BCC3N90N9	0.04%	PRVD 13X C	BCC3PJ575	0.08%
PENTA 2025-20X F	BCC3N90P4	0.03%	PRVD 13X D	BCC3PJ583	0.09%
PENTA 2025-21X C	BCC3R77M4	0.06%	PRVD 13X E	BCC3PJ591	0.05%
PENTA 2025-21X D	BCC3R77N2	0.08%	PRVD 13X F	BCC3PJ5B6	0.04%
PENTA 2025-21X E	BCC3R77P7	0.05%	PRVD 3X CR	BCC316DZ8	0.07%
PENTA 2025-21X F	BCC3R77Q5	0.03%	PRVD 3X DR	BCC316F29	0.07%
PENTA 2026-22X C	BCC3V2BY9	0.07%	PRVD 3X ER	BCC316F52	0.05%
PENTA 2026-22X D	BCC3V2BZ6	0.09%	PRVD 3X FR	BCC316F60	0.03%
PENTA 2026-22X E	BCC3V2C02	0.06%	PRVD 5X CR	BCC3PV6S1	0.07%
PENTA 2026-22X F	BCC3V2C10	0.04%	PRVD 5X DR	BCC3PV6T9	0.08%
PLMER 2021-2X CR	BCC3Q13P5	0.07%	PRVD 5X ER	BCC3PV6V4	0.05%
PLMER 2021-2X DR	BCC3Q13Q3	0.08%	PRVD 5X FR	BCC3PV6W2	0.03%
PLMER 2021-2X ER	BCC3Q13R1	0.05%	PRVD 6X C	BCC338292	0.08%
PLMER 2021-2X FR	BCC3Q13S9	0.04%	PRVD 6X D	BCC3382D3	0.07%
PLMER 2022-1X CR	BCC3SV005	0.07%	PRVD 6X E	BCC3382H4	0.06%
PLMER 2022-1X DR	BCC3SV013	0.08%	PRVD 6X F	BCC3382J0	0.03%
PLMER 2022-1X ER	BCC3SV021	0.05%	PRVD 8X CRR	BCC3VWWR5	0.07%
PLMER 2022-1X FR	BCC3SV039	0.03%	PRVD 8X DRR	BCC3VWWS3	0.08%
PLMER 2023-1X CR	BCC3JKTW8	0.07%	PRVD 8X ERR	BCC3VWWT1	0.05%
PLMER 2023-1X DR	BCC3JKTX6	0.08%	PRVD 8X FR	BCC3HKRP7	0.03%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PRVD 9X CR	BCC3MK0Q8	0.07%	RFTE 2025-2X C	BCC3N6B03	0.06%
PRVD 9X DR	BCC3MK0R6	0.07%	RFTE 2025-2X D	BCC3N6B11	0.08%
PRVD 9X ER	BCC3MK0S4	0.05%	RFTE 2025-2X E	BCC3N6B29	0.05%
PRVD 9X FR	BCC3MK0T2	0.03%	RFTE 2025-2X F	BCC3N6B37	0.03%
PSTET 2023-3X CR	BCC3JGX10	0.06%	RRME 10X BR	BCC3QCTN8	0.14%
PSTET 2023-3X DR	BCC3JGX28	0.05%	RRME 10X CR	BCC3QCTP3	0.10%
PSTET 2023-3X ER	BCC3JGX36	0.05%	RRME 10X DR	BCC3QCTR9	0.06%
PSTET 2024-1X CR	BCC3LL7J6	0.07%	RRME 11X B	BCC357SG8	0.10%
PSTET 2024-1X DR	BCC3LL7K3	0.06%	RRME 11X C	BCC357SK9	0.09%
PSTET 2024-1X ER	BCC3LL7L1	0.06%	RRME 11X D	BCC357SN3	0.07%
PSTET 2024-2X C	BCC3GQL71	0.09%	RRME 12X BR	BCC3G66L1	0.12%
PSTET 2024-2X D	BCC3GQL89	0.08%	RRME 12X C1R	BCC3G66M9	0.07%
PSTET 2024-2X E	BCC3GQL97	0.08%	RRME 12X DR	BCC3G66P2	0.04%
PSTET 2025-1X C	BCC3KWHN3	0.09%	RRME 17X BR	BCC3R6QB9	0.09%
PSTET 2025-1X D	BCC3KWHP8	0.09%	RRME 17X C1R	BCC3R6QC7	0.05%
PSTET 2025-1X E	BCC3KWHQ6	0.07%	RRME 17X DR	BCC3R6QF0	0.05%
PSTET 2025-1X F	BCC3KWHR4	0.02%	RRME 25X B	BCC3LD7V7	0.10%
PSTET 2026-1X C	BCC3TJYS3	0.08%	RRME 25X C1	BCC3LD7W5	0.08%
PSTET 2026-1X D	BCC3TJYT1	0.07%	RRME 25X D	BCC3LD7Y1	0.06%
PSTET 2026-1X E	BCC3TJYV6	0.06%	RRME 26X B	BCC3MC3D2	0.08%
RAVPK 1X C	BCC3KY2F2	0.08%	RRME 26X C1	BCC3MC3F7	0.06%
RAVPK 1X D	BCC3KY2G0	0.10%	RRME 26X D	BCC3MC3H3	0.05%
RAVPK 1X E	BCC3KY2H8	0.06%	RRME 28X B	BCC3SVMH4	0.09%
RAVPK 1X F	BCC3KY2J4	0.04%	RRME 28X C	BCC3SVMJ0	0.08%
RFTE 2021-1X C	BCC2R5LB8	0.08%	RRME 28X D	BCC3SVMK7	0.05%
RFTE 2021-1X D	BCC2R5LE2	0.08%	RRME 29X B	BCC3VS750	0.09%
RFTE 2021-1X E	BCC2R5LH5	0.06%	RRME 29X C	BCC3VS768	0.08%
RFTE 2021-1X F	BCC2R5LI3	0.03%	RRME 29X D	BCC3VS776	0.05%
RFTE 2021-2X C	BCC33CC19	0.08%	RRME 3X BR	BCC3HZK63	0.09%
RFTE 2021-2X D	BCC33CC27	0.07%	RRME 3X C1R	BCC3HZK71	0.07%
RFTE 2021-2X E	BCC33CC35	0.06%	RRME 3X DR	BCC3HZK97	0.05%
RFTE 2021-2X F	BCC33CC43	0.03%	RRME 5X BR	BCC33PC77	0.17%
RFTE 2023-1X CR	BCC3LRXZ8	0.08%	RRME 5X CR	BCC33PCB8	0.10%
RFTE 2023-1X DR	BCC3LRY04	0.08%	RRME 5X DR	BCC33PCF9	0.07%
RFTE 2023-1X ER	BCC3LRY12	0.05%	RRME 7X BR	BCC3LJFG8	0.10%
RFTE 2023-1X FR	BCC3LRY20	0.03%	RRME 7X C1R	BCC3LJFH6	0.08%
RFTE 2025-1X C	BCC3LB3J2	0.08%	RRME 7X DR	BCC3LJFK9	0.06%
RFTE 2025-1X D	BCC3LB3K9	0.09%	SCULE 12X C	BCC3JP6Q5	0.07%
RFTE 2025-1X E	BCC3LB3L7	0.06%	SCULE 12X D	BCC3JP6R3	0.08%
RFTE 2025-1X F	BCC3LB3M5	0.04%	SCULE 12X E	BCC3JP6S1	0.05%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SCULE 12X F	BCC3JP6T9	0.03%	SNDPE 6X F	BCC32B288	0.03%
SCULE 13X C	BCC3MRD71	0.07%	SNDPE 7X C	BCC33HNC4	0.09%
SCULE 13X D	BCC3MRD89	0.08%	SNDPE 7X D	BCC33HNN8	0.10%
SCULE 13X E	BCC3MRD97	0.05%	SNDPE 7X E	BCC33HNR9	0.07%
SCULE 13X F	BCC3MRDB2	0.03%	SNDPE 7X F	BCC33HNS7	0.04%
SCULE 6X CR	BCC31STB6	0.08%	SNDPE 8X C	BCC353PM7	0.09%
SCULE 6X DR	BCC31STF7	0.08%	SNDPE 8X D	BCC353PN5	0.10%
SCULE 6X ER	BCC31STJ9	0.05%	SNDPE 8X E	BCC353PP0	0.07%
SCULE 6X FR	BCC31STK6	0.03%	SNDPE 8X F	BCC353PQ8	0.04%
SCULE 9X C	BCC34QNV9	0.07%	SPAUL 10X CR	BCC2R9361	0.07%
SCULE 9X D	BCC34QNW7	0.08%	SPAUL 10X DR	BCC2R9395	0.08%
SCULE 9X E	BCC34QNX5	0.06%	SPAUL 10X ER	BCC2R93C8	0.05%
SCULE 9X F	BCC34QNY3	0.03%	SPAUL 10X FR	BCC2R93D6	0.02%
SHCLO 4X C	BCC3JGV61	0.08%	SPAUL 11X C1R	BCC32G7Q2	0.03%
SHCLO 4X D	BCC3JGV79	0.10%	SPAUL 11X DR	BCC32G7X7	0.07%
SHCLO 4X E	BCC3JGV87	0.06%	SPAUL 11X E	BCC2JWEX8	0.06%
SHCLO 4X F	BCC3JGV95	0.04%	SPAUL 11X F	BCC2JWEY6	0.02%
SNDPE 10X C	BCC3D9NF2	0.08%	SPAUL 12X C1	BCC2MS281	0.06%
SNDPE 10X D	BCC3D9NG0	0.09%	SPAUL 12X D	BCC2MS2B4	0.07%
SNDPE 10X E	BCC3D9NH8	0.06%	SPAUL 12X E	BCC2MS2E8	0.05%
SNDPE 10X F	BCC3D9NJ4	0.04%	SPAUL 12X F	BCC2MS2F5	0.02%
SNDPE 11X C	BCC3GN7P4	0.08%	SPAUL 4A BRRR	BCC2H81Q2	0.08%
SNDPE 11X D	BCC3GN7Q2	0.09%	SPAUL 4A CRRR	BCC2H81T6	0.07%
SNDPE 11X E	BCC3GN7R0	0.06%	SPAUL 4A DRRR	BCC2H81U3	0.08%
SNDPE 11X F	BCC3GN7S8	0.03%	SPAUL 4A ERRR	BCC2H81V1	0.03%
SNDPE 14X C	BCC3KVS03	0.08%	SPAUL 5X C1R	BCC2DYSL1	0.03%
SNDPE 14X D	BCC3KVS11	0.09%	SPAUL 5X DR	BCC2DYSS6	0.05%
SNDPE 14X E	BCC3KVS29	0.06%	SPAUL 5X ER	BCC2DYSV9	0.06%
SNDPE 14X F	BCC3KVS37	0.04%	SPAUL 5X FR	BCC2DYSW7	0.02%
SNDPE 15X C	BCC3LR1X8	0.08%	SPAUL 6X CRR	BCC2R3M71	0.07%
SNDPE 15X D	BCC3LR1Y6	0.09%	SPAUL 6X DRR	BCC2R3MA4	0.07%
SNDPE 15X E	BCC3LR1Z3	0.06%	SPAUL 6X ERR	BCC2R3MD8	0.05%
SNDPE 15X F	BCC3LR209	0.04%	SPAUL 6X F	BCC2R3ME6	0.02%
SNDPE 3X C	BCC2MMPC0	0.08%	SPAUL 7X CRR	BCC30MR48	0.07%
SNDPE 3X D	BCC2MMPF3	0.07%	SPAUL 7X DRR	BCC30MR71	0.08%
SNDPE 3X E	BCC2MMPI7	0.06%	SPAUL 7X ERR	BCC30MRB2	0.05%
SNDPE 3X F	BCC2MMPJ5	0.03%	SPAUL 7X FRR	BCC30MRC0	0.02%
SNDPE 6X C	BCC32B213	0.07%	SPAUL 8X C	BCC2EXUS4	0.06%
SNDPE 6X D	BCC32B247	0.09%	SPAUL 8X D	BCC2EXUV7	0.06%
SNDPE 6X E	BCC32B270	0.06%	SPAUL 8X E	BCC2EXUY1	0.07%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SPAUL 8X F	BCC2EXUZ8	0.03%	TIKEH 13X F	BCC3KTRG4	0.04%
SPAUL 9X CR	BCC3536G1	0.07%	TIKEH 14X C	BCC3Q6WZ0	0.10%
SPAUL 9X DR	BCC3536H9	0.08%	TIKEH 14X D	BCC3Q6X06	0.12%
SPAUL 9X ER	BCC3536J5	0.05%	TIKEH 14X E	BCC3Q6X14	0.07%
SPAUL 9X FR	BCC3536K2	0.03%	TIKEH 14X F	BCC3Q6X22	0.05%
STPK 1X C	BCC3QDW28	0.07%	TIKEH 3X CR	BCC3QX2P6	0.07%
STPK 1X D	BCC3QDW36	0.08%	TIKEH 3X DR	BCC3QX2Q4	0.09%
STPK 1X E	BCC3QDW44	0.05%	TIKEH 3X ER	BCC3QX2R2	0.05%
STPK 1X F	BCC3QDW51	0.03%	TIKEH 3X FR	BCC3QX2S0	0.03%
TCFCE 2024-1X C	BCC3FZG94	0.06%	TIKEH 4X CR	BCC3P75B2	0.07%
TCFCE 2024-1X D	BCC3FZGB9	0.08%	TIKEH 4X DR	BCC3P75C0	0.08%
TCFCE 2024-1X E	BCC3FZGC7	0.05%	TIKEH 4X ER	BCC3P75D8	0.05%
TCFCE 2024-1X F	BCC3FZGD5	0.03%	TIKEH 4X FR	BCC3P75F3	0.03%
TCLO 10X C	BCC3KWWH9	0.08%	TIKEH 5X CR	BCC3NC465	0.07%
TCLO 10X D	BCC3KWWJ5	0.10%	TIKEH 5X DR	BCC3NC473	0.09%
TCLO 10X E	BCC3KWWK2	0.06%	TIKEH 5X ER	BCC3NC481	0.06%
TCLO 10X F	BCC3KWWL0	0.04%	TIKEH 5X FR	BCC3NC499	0.03%
TCLO 3X CRR	BCC31FMY1	0.07%	TIKEH 6X C	BCC340Z01	0.07%
TCLO 3X DRR	BCC31FN12	0.06%	TIKEH 6X D	BCC340Z19	0.08%
TCLO 3X ERR	BCC31FN20	0.05%	TIKEH 6X E	BCC340Z27	0.05%
TCLO 3X FRR	BCC31FN38	0.02%	TIKEH 6X F	BCC340Z35	0.03%
TCLO 6X CR	BCC322QC3	0.08%	TIKEH 8X CR	BCC3JX1N0	0.08%
TCLO 6X DR	BCC322QD1	0.06%	TIKEH 8X DR	BCC3JX1P5	0.08%
TCLO 6X E	BCC2KI3X9	0.05%	TIKEH 8X ER	BCC3JX1Q3	0.05%
TCLO 6X F	BCC2KI3Y7	0.02%	TIKEH 8X FR	BCC3JX1R1	0.03%
TCLO 9X CR	BCC3VZPM7	0.07%	TIKEH 9X CR	BCC3J8725	0.07%
TCLO 9X DR	BCC3VZPN5	0.08%	TIKEH 9X DR	BCC3J8733	0.08%
TCLO 9X E	BCC3DM3M0	0.05%	TIKEH 9X ER	BCC3J8741	0.05%
TCLO 9X F	BCC3DM3N8	0.03%	TIKEH 9X FR	BCC3J8758	0.03%
TIKEH 10X CR	BCC3VC1C6	0.07%	TRNTE 10X C	BCC3PH6F0	0.07%
TIKEH 10X DR	BCC3VC1D4	0.08%	TRNTE 10X D	BCC3PH6G8	0.08%
TIKEH 10X ER	BCC3VC1F9	0.05%	TRNTE 10X E	BCC3PH6H6	0.05%
TIKEH 10X F	BCC3DZFJ5	0.04%	TRNTE 10X F	BCC3PH6J2	0.03%
TIKEH 11X CR	BCC3MPCG6	0.07%	TRNTE 3X CR	BCC3FX625	0.07%
TIKEH 11X DR	BCC3MPCH4	0.08%	TRNTE 3X DR	BCC3FX633	0.09%
TIKEH 11X ER	BCC3MPCJ0	0.05%	TRNTE 3X ER	BCC3FX641	0.05%
TIKEH 11X FR	BCC3MPCK7	0.03%	TRNTE 5X CR	BCC3ND0N0	0.06%
TIKEH 13X C	BCC3KTRC3	0.08%	TRNTE 5X DR	BCC3ND0P5	0.07%
TIKEH 13X D	BCC3KTRD1	0.10%	TRNTE 5X ER	BCC3ND0Q3	0.04%
TIKEH 13X E	BCC3KTRF6	0.06%	TRNTE 5X FR	BCC3ND0R1	0.03%

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Indices Constituents: Palmer Square EUR CLO Debt Index (ECLODI)

Bloomberg Ticker	CUSIP	Weight
TRNTE 6X CR	BCC3Q1391	0.09%
TRNTE 6X DR	BCC3Q13B6	0.10%
TRNTE 6X ER	BCC3Q13C4	0.06%
TRNTE 6X FR	BCC3Q13D2	0.04%
TRNTE 7X C	BCC3FLD56	0.08%
TRNTE 7X D	BCC3FLD64	0.08%
TRNTE 7X E	BCC3FLD72	0.05%
TRNTE 7X F	BCC3FLD80	0.04%
TRNTE 8X C	BCC3JKR0	0.07%
TRNTE 8X D	BCC3JKS8	0.08%
TRNTE 8X E	BCC3JKT6	0.05%
TRNTE 8X F	BCC3JKV1	0.03%
TYMPK 1X BRR	BCC31LMT9	0.06%
TYMPK 1X CRR	BCC31LMX0	0.08%
TYMPK 1X DRR	BCC31LMY8	0.06%
TYMPK 1X ERR	BCC31LMZ5	0.03%
VESPK 1X CR	BCC3RFL57	0.07%
VESPK 1X DR	BCC3RFL65	0.08%
VESPK 1X ER	BCC3RFL73	0.05%
VESPK 1X FR	BCC3RFL81	0.04%
VOYE 3X CR	BCC3RL271	0.07%
VOYE 3X DR	BCC3RL289	0.08%
VOYE 3X ER	BCC3RL297	0.05%
VOYE 3X FR	BCC3RL2B2	0.03%
VOYE 5X C	BCC31YX44	0.07%
VOYE 5X D	BCC31YX51	0.06%
VOYE 5X E	BCC31YX69	0.05%
VOYE 5X F	BCC31YX77	0.03%
VOYE 8X C	BCC3J24V7	0.09%
VOYE 8X D	BCC3J24W5	0.11%
VOYE 8X E	BCC3J24X3	0.07%
VOYE 8X F	BCC3J24Y1	0.05%
VOYE 9X C	BCC3N7HM7	0.08%
VOYE 9X D	BCC3N7HN5	0.10%
VOYE 9X E	BCC3N7HP0	0.06%
VOYE 9X F	BCC3N7HQ8	0.04%

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