

Palmer Square EUR CLO Indices Statistics - Rebalance and Constituents



Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Palmer Square EUR CLO Debt Index (ECLODI)

July 31, 2025

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	117.11	0.35%	0.06%	0.29%
ECLODI	140.49	0.77%	0.20%	0.56%

Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
ECLOSE	758	99.06	100%
AAA	379	85.73	86.5%
AA	379	13.33	13.5%

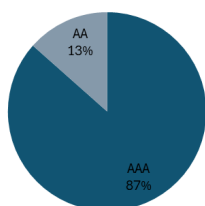
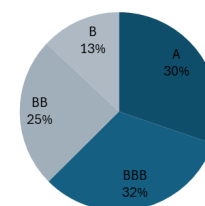
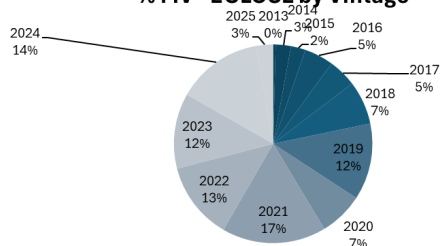
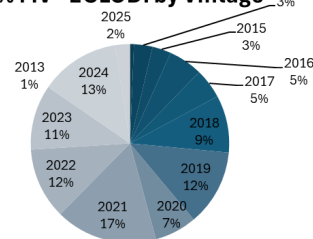
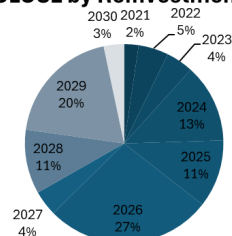
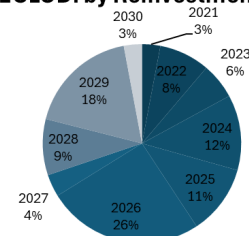
	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
ECLODI	1503	33.02	100%
A	383	9.99	30.3%
BBB	383	10.66	32.3%
BB	383	8.06	24.4%
B	354	4.30	13.0%

	Price	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
ECLOSE	99.94	0.07	118	-3	1.81	-0.23	3.25%	0.00%	3.26%	-0.19%
AAA	99.95	0.09	110	-4	1.82	-0.28	3.17%	0.00%	3.16%	-0.19%
AA	99.93	-0.02	171	2	1.79	0.04	3.80%	0.00%	3.88%	-0.19%

	Price	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
ECLODI	99.55	0.26	418	-12	2.29	-0.64	6.36%	-0.19%	6.43%	-0.22%
A	100.08	0.06	207	-3	1.16	-0.28	4.13%	-0.12%	4.38%	-0.21%
BBB	99.94	0.27	312	-20	2.03	-1.04	5.26%	-0.23%	5.49%	-0.23%
BB	99.30	0.33	585	-15	2.59	-0.58	8.07%	-0.21%	8.11%	-0.22%
B	97.66	0.59	872	-17	5.05	-0.59	11.15%	-0.18%	10.63%	-0.35%

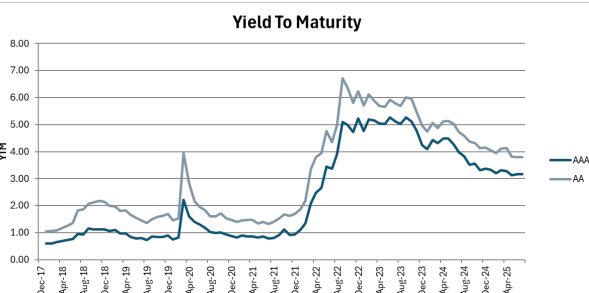
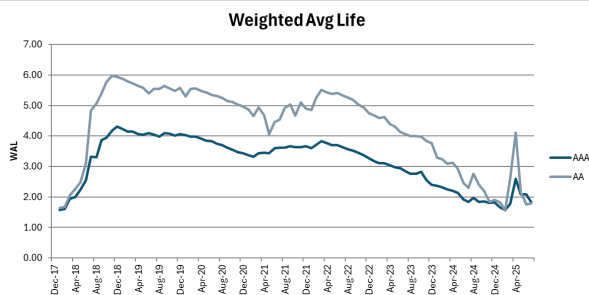
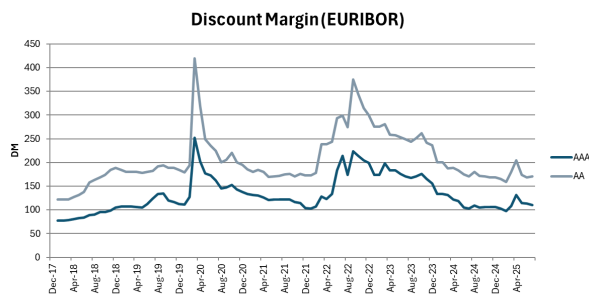
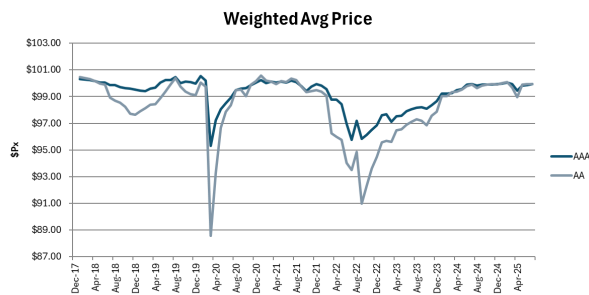
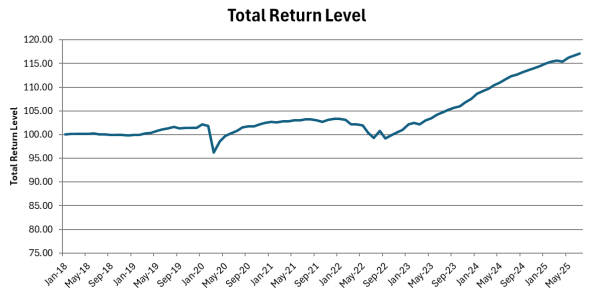
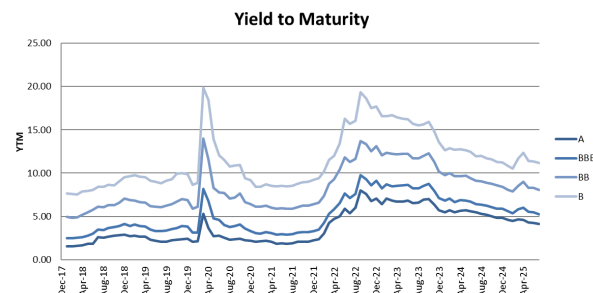
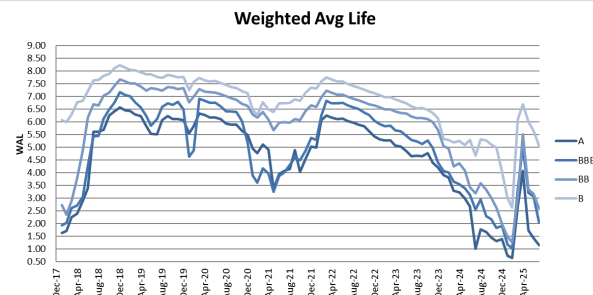
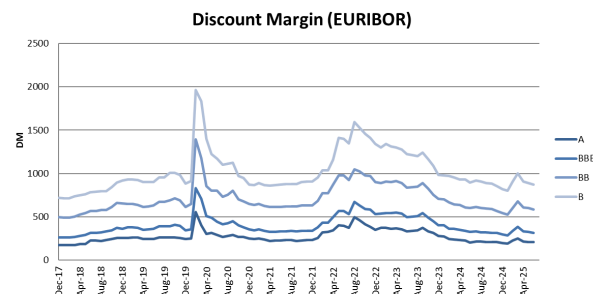
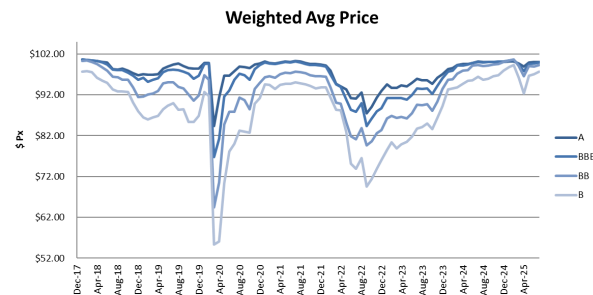
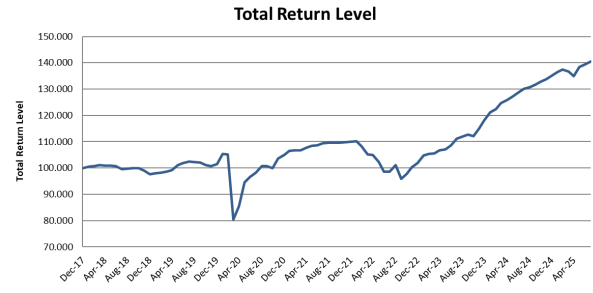
Allocation By Rating/Vintage/Reinvestment End Date:

ECLOSE	AAA	AA	ECLODI	A	BBB	BB	B
Vintage	100.00%	100.00%	Vintage	100.00%	100.00%	100.00%	100.00%
2013	0.36%	0.66%	2013	0.73%	0.65%	0.67%	0.30%
2014	2.48%	2.58%	2014	2.68%	2.71%	3.68%	3.41%
2015	2.35%	2.61%	2015	2.86%	2.82%	3.56%	3.30%
2016	4.76%	4.70%	2016	5.45%	5.32%	5.83%	5.57%
2017	4.47%	5.46%	2017	4.84%	4.38%	5.41%	5.19%
2018	6.95%	7.97%	2018	9.10%	8.41%	10.29%	10.18%
2019	12.60%	11.64%	2019	12.17%	12.35%	12.62%	12.91%
2020	7.37%	5.92%	2020	7.18%	6.71%	6.77%	6.73%
2021	17.42%	14.18%	2021	17.26%	16.40%	16.20%	16.42%
2022	12.71%	12.14%	2022	11.69%	12.22%	11.03%	11.18%
2023	12.18%	12.73%	2023	10.69%	11.52%	10.11%	8.90%
2024	13.65%	16.49%	2024	12.99%	13.89%	11.72%	13.31%
2025	2.71%	2.92%	2025	2.36%	2.62%	2.12%	2.60%

% 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	0.11%	ANCHE 4X A	BCC2QM454	0.27%
ABCVL 3X B	BCC3L7500	0.05%	ANCHE 4X B1	BCC2QM777	0.02%
ACCUN 3X A	BCC2H5L86	0.08%	ANCHE 5X A	BCC32H3R2	0.27%
ACCUN 3X B1	BCC2H5MB8	0.02%	ANCHE 5X B1	BCC32H3V3	0.03%
ACCUN 4X A	BCC2MN7U8	0.24%	ANCHE 6X AR	BCC3CSGC6	0.25%
ACCUN 4X B1	BCC2MN8F0	0.03%	ANCHE 6X B1R	BCC3CSGD4	0.04%
ACLO 10X A1R	BCC3H7NX3	0.25%	ANCHE 8X AR	BCC3JS9F0	0.25%
ACLO 10X BR	BCC3H7NY1	0.04%	ANCHE 8X B1R	BCC3JS9G8	0.03%
ACLO 11X AR	BCC3LFTT3	0.21%	AQUE 2019-3X AR	BCC30G9K5	0.19%
ACLO 11X BR	BCC3LFTV8	0.05%	AQUE 2019-3X B1R	BCC30G9N9	0.03%
ACLO 13X A1	BCC3KFCJ4	0.21%	AQUE 2019-4X ARR	BCC3L12D8	0.15%
ACLO 13X B	BCC3KFCM7	0.04%	AQUE 2019-4X BRR	BCC3L12F3	0.05%
ACLO 3X AR	BCC2LFWR5	0.08%	AQUE 2020-5X AR	BCC32MWB4	0.25%
ACLO 3X B1R	BCC2LFWU8	0.04%	AQUE 2020-5X B1R	BCC32MWF5	0.03%
ACLO 4X AR	BCC33BVQ5	0.19%	AQUE 2021-6X A	BCC33LNX7	0.24%
ACLO 4X B	BCC2G07C5	0.05%	AQUE 2021-6X B1	BCC33LP07	0.02%
ACLO 5X AR	BCC2R4K30	0.17%	AQUE 2024-10X A	BCC3JS9Z6	0.38%
ACLO 5X B1R	BCC2R4K63	0.03%	AQUE 2024-10X B	BCC3JSB00	0.07%
ACLO 7X A	BCC2QV413	0.25%	AQUE 2025-11X A	BCC3LW2W8	0.25%
ACLO 7X B1	BCC2QV447	0.02%	AQUE 2025-11X B	BCC3LW2X6	0.05%
ACLO 8X A	BCC30J895	0.27%	ARBR 10X A	BCC341R81	0.25%
ACLO 8X B1	BCC30J8D6	0.03%	ARBR 10X B1	BCC341R99	0.03%
ACLO 9X A	BCC35C8L8	0.25%	ARBR 11X AR	BCC3FWTV8	0.23%
ACLO 9X B1	BCC35C8M6	0.03%	ARBR 11X B1R	BCC3FWTW6	0.05%
ADAGI IV-X ARR	BCC3009R5	0.12%	ARBR 12X AR	BCC3N1FJ9	0.27%
ADAGI IV-X B1RR	BCC3009X2	0.03%	ARBR 12X BR	BCC3N1FK6	0.05%
ADAGI IX-X A	BCC31S1D2	0.25%	ARBR 3X ARR	BCC31KXV4	0.20%
ADAGI IX-X B1	BCC31S1H3	0.02%	ARBR 3X B1RR	BCC31KXW2	0.02%
ADAGI VIII-X A	BCC2L5PE4	0.12%	ARBR 4X ARR	BCC2R3F61	0.25%
ADAGI VIII-X B1	BCC2L5QH6	0.03%	ARBR 4X BRR	BCC2R3F95	0.04%
ADAGI VII-X A	BCC2HDH43	0.15%	ARBR 5X AR	BCC3MJLY1	0.25%
ADAGI VII-X B1	BCC2HDHT8	0.02%	ARBR 5X BR	BCC3MJLZ8	0.05%
ALBAC 3X A	BCC330CW7	0.24%	ARBR 6X AR	BCC3HJ1P8	0.28%
ALBAC 3X B1	BCC330CX5	0.02%	ARBR 6X BR	BCC3HJ1Q6	0.05%
ALBAC 4X AR	BCC3GR148	0.21%	ARBR 7X AR	BCC3J8M36	0.25%
ALBAC 4X BR	BCC3GR155	0.05%	ARBR 7X BR	BCC3J8M44	0.04%
ANCHE 10X A	BCC3FX8X5	0.25%	ARBR 9X A	BCC3052N0	0.25%
ANCHE 10X B1	BCC3FX8Y3	0.03%	ARBR 9X B1	BCC3052P5	0.02%
ANCHE 3X AR	BCC3J0RJ3	0.25%	ARESE 10X AR	BCC30SL33	0.12%
ANCHE 3X BR	BCC3J0RK0	0.04%	ARESE 10X B1R	BCC30SL66	0.03%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ARESE 11X A1R	BCC3051D3	0.17%	AVOCA 21X A2	BCC2N0NA3	0.11%
ARESE 11X B1R	BCC3051L5	0.02%	AVOCA 21X B1	BCC2N0NB1	0.03%
ARESE 12X AR	BCC32QQW6	0.25%	AVOCA 22X A	BCC2QP4R9	0.25%
ARESE 12X B1R	BCC32QQZ9	0.03%	AVOCA 22X B1	BCC2QP5Q0	0.03%
ARESE 15X A	BCC33QFQ0	0.31%	AVOCA 25X A	BCC335PK8	0.25%
ARESE 15X B1	BCC33QFT4	0.03%	AVOCA 25X B1	BCC335PL6	0.03%
ARESE 16X AR	BCC3G0DZ5	0.16%	AVOCA 26X A	BCC359Z20	0.25%
ARESE 16X B1R	BCC3G0F18	0.02%	AVOCA 26X B1	BCC359306	0.02%
ARESE 17X A	BCC3CCYY3	0.25%	AVOCA 28X AR	BCC3HFF55	0.22%
ARESE 17X B	BCC3CCYZ0	0.04%	AVOCA 28X B1R	BCC3HFF63	0.05%
ARESE 18X A	BCC3F1WX8	0.28%	AVOCA 29X A	BCC3DF519	0.19%
ARESE 18X B1	BCC3F1WY6	0.03%	AVOCA 29X B	BCC3DF535	0.04%
ARESE 20X A	BCC3GR809	0.27%	AVOCA 31X A1	BCC3GV784	0.25%
ARESE 20X B	BCC3GR817	0.05%	AVOCA 31X B1	BCC3GV7B7	0.03%
ARESE 8X AR	BCC2LL6W0	0.21%	AVOCA 32X A1	BCC3L27G4	0.31%
ARESE 8X BR	BCC2LL6Z3	0.05%	AVOCA 32X B	BCC3L27J8	0.05%
ARMDA 3X ARR	BCC3HQ9H2	0.17%	BABSE 2015-1X ARR	BCC34S7P6	0.25%
ARMDA 3X BRR	BCC3HQ9J8	0.05%	BABSE 2015-1X B1RR	BCC34S7Q4	0.01%
ARMDA 4X AR	BCC3K0VR8	0.25%	BABSE 2018-3X A1	BCC2IBJ44	0.03%
ARMDA 4X BR	BCC3K0VS6	0.04%	BABSE 2018-3X B1	BCC2IBLQ2	0.01%
ARMDA 7X A	BCC3K8XN8	0.25%	BABSE 2019-1X AR	BCC3552V7	0.25%
ARMDA 7X B	BCC3K8XP3	0.04%	BABSE 2019-1X B1R	BCC3552W5	0.02%
AVOCA 11X ARRR	BCC3J83V5	0.31%	BABSE 2019-2X A1R	BCC34W9G5	0.23%
AVOCA 11X BRRR	BCC3J83W3	0.06%	BABSE 2019-2X B1R	BCC34W9N0	0.02%
AVOCA 12X ARR	BCC2R7G38	0.23%	BABSE 2020-1X AR	BCC339Z29	0.31%
AVOCA 12X B1RR	BCC2R7G46	0.03%	BABSE 2020-1X BR	BCC339Z52	0.05%
AVOCA 14X ARR	BCC3M9XM6	0.12%	BABSE 2021-1X A	BCC2R9T48	0.20%
AVOCA 14X B1RR	BCC3M9XN4	0.03%	BABSE 2021-1X B	BCC2R9T89	0.04%
AVOCA 15X A1RR	BCC3MJD87	0.25%	BABSE 2021-3X A	BCC33K3V5	0.25%
AVOCA 15X BRR	BCC3MJDB0	0.04%	BABSE 2021-3X B1	BCC33K3W3	0.02%
AVOCA 16X A1RR	BCC3JLBZ8	0.28%	BABSE 2023-1X AR	BCC3LRNLO	0.25%
AVOCA 16X B1RR	BCC3JLC12	0.03%	BABSE 2023-1X B1R	BCC3LRNM8	0.03%
AVOCA 17X ARR	BCC34QCM1	0.29%	BABSE 2023-2X AR	BCC3MZLN9	0.25%
AVOCA 17X B1RR	BCC34QCN9	0.04%	BABSE 2023-2X B1R	BCC3MZLP4	0.04%
AVOCA 18X A1R	BCC3JWGW6	0.31%	BABSE 2024-1X A	BCC3G01R6	0.17%
AVOCA 18X BR	BCC3JWGY2	0.05%	BABSE 2024-1X B	BCC3G01T2	0.04%
AVOCA 19X A1R	BCC3KGB12	0.25%	BBAME 3X A	BCC353S85	0.25%
AVOCA 19X BR	BCC3KGB38	0.04%	BBAME 3X B1	BCC353S93	0.03%
AVOCA 20X ARR	BCC3MYS21	0.17%	BBAME 5X A	BCC3HPB73	0.15%
AVOCA 20X BRR	BCC3MYS39	0.04%	BBAME 5X B1	BCC3HPB81	0.04%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BCCE 2018-1X B1	BCC2FZ077	0.02%	BNPAM 2021-1X B1	BCC30Q4F9	0.03%
BCCE 2018-2X AR	BCC2RE402	0.10%	BOPHO 11X A	BCC3KYRG3	0.30%
BCCE 2018-2X B1R	BCC2RE436	0.01%	BOPHO 11X B	BCC3KYRH1	0.05%
BCCE 2019-1X A	BCC2M07Y0	0.14%	BOPHO 5X A2	BCC2M6A72	0.07%
BCCE 2019-1X B	BCC2M0811	0.04%	BOPHO 5X B1	BCC2LZ8U1	0.02%
BCCE 2021-1X A	BCC30VM01	0.25%	BOPHO 6X A	BCC2QUZS2	0.22%
BCCE 2021-1X B1	BCC30VM19	0.03%	BOPHO 6X B1	BCC2QV223	0.03%
BCCE 2021-2X A	BCC32RMZ1	0.23%	BOPHO 7X AR	BCC3CFWM4	0.25%
BCCE 2021-2X B1	BCC32RN07	0.03%	BOPHO 7X BR	BCC3CFWN2	0.04%
BCCE 2022-1X AR	BCC3GSW83	0.26%	BRGPT 3X A	BCC32HKF9	0.25%
BCCE 2022-1X BR	BCC3GSW91	0.05%	BRGPT 3X B	BCC32HKG7	0.04%
BCCE 2023-1X AR	BCC3LB1P0	0.24%	BRGPT 5X A1R	BCC3MJLG0	0.25%
BCCE 2023-1X BR	BCC3LB1Q8	0.04%	BRGPT 5X BR	BCC3MJLH8	0.04%
BECLO 11X A	BCC31J290	0.24%	BUSHY 1X AR	BCC3J6NW5	0.11%
BECLO 11X B1	BCC31J2B5	0.03%	BUSHY 1X BR	BCC3J6NX3	0.04%
BECLO 12X A	BCC33LYZ0	0.25%	CADOG 11X A1	BCC2GZ498	0.31%
BECLO 12X B1	BCC33LZ06	0.03%	CADOG 11X B1	BCC2GZ4I8	0.01%
BECLO 13X AR	BCC3N6KR4	0.14%	CADOG 12X A	BCC2HEYB6	0.30%
BECLO 13X BR	BCC3N6KS2	0.05%	CADOG 12X B1	BCC2HEZM1	0.01%
BECLO 14X AR	BCC3KHTL7	0.25%	CADOG 13X AR	BCC2RFYE6	0.31%
BECLO 14X B1R	BCC3KHTM5	0.04%	CADOG 6X ARR	BCC2RHZH4	0.24%
BECLO 15X A	BCC3JQ8Z1	0.25%	CADOG 6X B1R	BCC2E29J6	0.04%
BECLO 15X B1	BCC3JQ907	0.04%	CADOG 7X AR	BCC2GFGN8	0.26%
BECLO 3X AR	BCC30YLX4	0.25%	CADOG 7X B1	BCC2GFGR9	0.01%
BECLO 3X BR	BCC30YLY2	0.04%	CADOG 8X ARR	BCC34PNG4	0.29%
BECLO 8X AR	BCC3504S3	0.25%	CADOG 8X BR	BCC2M4ZQ8	0.05%
BECLO 8X B1R	BCC3504T1	0.03%	CADOG 9X AR	BCC30RXH1	0.27%
BILB 4X A1	BCC34P9S4	0.24%	CADOG 9X BR	BCC30RXL2	0.05%
BILB 4X A2A	BCC34P9T2	0.04%	CANYE 2023-1X A	BCC3DZCN9	0.20%
BLACK 2019-1X A1R	BCC32QRV7	0.11%	CANYE 2023-1X B1	BCC3DZCP4	0.05%
BLACK 2019-1X B1R	BCC32QS46	0.03%	CARPK 2021-1X A1	BCC2R5MU5	0.25%
BLUME 3X A1R	BCC30JLJ8	0.08%	CARPK 2021-1X A2	BCC2R5MV3	0.04%
BLUME 3X BR	BCC30JLQ2	0.03%	CFOUR 3X A	BCC32DZK1	0.23%
BLUME 4X AR	BCC31KY92	0.22%	CFOUR 3X B1	BCC32DZL9	0.03%
BLUME 4X BR	BCC31KYD3	0.03%	CFOUR 4X AR	BCC3GFDB5	0.22%
BLUME 5X A	BCC2LWMU2	0.21%	CFOUR 4X B1R	BCC3GFDC3	0.03%
BLUME 5X B	BCC2LWMX6	0.04%	CFOUR 5X A	BCC38T796	0.21%
BNPAM 2019-1X AR	BCC33HX31	0.25%	CFOUR 5X B1	BCC38T7B1	0.03%
BNPAM 2019-1X B1R	BCC33HX64	0.03%	CFOUR 6X A1	BCC3C6J23	0.21%
BNPAM 2021-1X A	BCC30Q4D4	0.25%	CFOUR 6X B	BCC3C6J49	0.04%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CFOUR 9X A	BCC3KL468	0.28%	CONTE 12X A	BCC3CN745	0.25%
CFOUR 9X B1	BCC3KL476	0.04%	CONTE 12X B	BCC3CN752	0.04%
CGMSE 2013-1X A1RR	BCC2LLU11	0.04%	CONTE 4X AR	BCC2QMHZ4	0.21%
CGMSE 2013-1X BR	BCC2CRLH3	0.02%	CONTE 4X B1R	BCC2QMI26	0.03%
CGMSE 2014-2X AA2R	BCC307KS5	0.01%	CONTE 5X AR	BCC3L4QW4	0.26%
CGMSE 2014-2X AR1	BCC307KX4	0.12%	CONTE 5X B1R	BCC3L4QX2	0.05%
CGMSE 2014-3X AA1R	BCC2FD8D5	0.16%	CONTE 6X AR	BCC2R6TC6	0.25%
CGMSE 2014-3X AA2R	BCC2FD8G8	0.02%	CONTE 6X B2R	BCC2R6TI3	0.02%
CGMSE 2015-1X A1R	BCC2MQN90	0.21%	CONTE 7X AR	BCC3JZC2	0.19%
CGMSE 2015-1X A2AR	BCC2MQNC3	0.02%	CONTE 9X A	BCC315XD7	0.28%
CGMSE 2016-2X A1RR	BCC2QXEL4	0.25%	CONTE 9X B1	BCC315XH8	0.03%
CGMSE 2016-2X A2AR	BCC2QXEM2	0.03%	CORDA 10X AR	BCC3KJJ91	0.28%
CGMSE 2017-3X A1R	BCC30YSG4	0.11%	CORDA 10X B1R	BCC3KJJB6	0.04%
CGMSE 2017-3X A2A	BCC2EXI25	0.03%	CORDA 11X AR	BCC2R3JF7	0.13%
CGMSE 2019-1X A1R	BCC2R97U4	0.19%	CORDA 11X B1R	BCC2R3JI1	0.02%
CGMSE 2019-1X A2RA	BCC2R9817	0.04%	CORDA 14X A1R	BCC30ZPY5	0.19%
CGMSE 2019-2X A1R	BCC31Z6H2	0.24%	CORDA 14X B1R	BCC30ZQ73	0.04%
CGMSE 2019-2X A2A	BCC2KFR68	0.02%	CORDA 16X A1	BCC2M2916	0.17%
CGMSE 2020-1X A1	BCC2MXIS9	0.25%	CORDA 16X B	BCC2M2973	0.04%
CGMSE 2020-1X A2A	BCC2MXIV2	0.02%	CORDA 18X AR	BCC33SRK6	0.28%
CGMSE 2021-1X A1	BCC302DS4	0.25%	CORDA 18X B1R	BCC33SRN0	0.03%
CGMSE 2021-1X A2A	BCC302DT2	0.04%	CORDA 20X A	BCC30BK07	0.15%
CGMSE 2021-2X A1	BCC32SRZ4	0.29%	CORDA 20X B1	BCC30BK49	0.02%
CGMSE 2021-2X A2A	BCC32SS00	0.03%	CORDA 22X A	BCC339BF6	0.28%
CGMSE 2022-5X A1R	BCC3FG0Q5	0.14%	CORDA 22X B1	BCC339BG4	0.03%
CGMSE 2022-5X A2R	BCC3FG0R3	0.04%	CORDA 23X A1	BCC352WV1	0.29%
CGMSE 2024-1X A1	BCC3F46D5	0.19%	CORDA 23X B1R	BCC3H2282	0.04%
CGMSE 2024-1X A2	BCC3F46G8	0.04%	CORDA 25X AR	BCC3LKKR5	0.31%
CGMSE 2024-2X A1A	BCC3J8428	0.24%	CORDA 25X BR	BCC3LKKS3	0.06%
CGMSE 2024-2X A2A	BCC3J8444	0.03%	CORDA 26X A1R	BCC3K0QR4	0.31%
CIFCE 3X A	BCC2QB656	0.22%	CORDA 26X B1R	BCC3K0QT0	0.03%
CIFCE 3X B1	BCC2QB680	0.02%	CORDA 27X AR	BCC3M9YR4	0.31%
CIFCE 5X A	BCC32LC02	0.25%	CORDA 27X B1R	BCC3M9YS2	0.04%
CIFCE 5X B1	BCC32LC36	0.03%	CORDA 31X A	BCC3FFB69	0.28%
CIFCE 6X A	BCC3GPLM0	0.25%	CORDA 31X B1	BCC3FFB77	0.05%
CIFCE 6X B	BCC3GPLN8	0.04%	CORDA 33X A1	BCC3HZ271	0.16%
CLNKP 2024-1X A	BCC3GQLLO	0.16%	CORDA 33X B1	BCC3HZ2B2	0.03%
CLNKP 2024-1X B	BCC3GQLM8	0.05%	CORDA 34X A	BCC3KD7X4	0.30%
CONTE 11X AR	BCC3J4J05	0.31%	CORDA 34X B	BCC3KD7Z9	0.06%
CONTE 11X B1R	BCC3J4J13	0.04%	CORDA 3X AR3	BCC3L6F68	0.21%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CORDA 3X B1R3	BCC3L6F76	0.04%	DRYD 2014-35X ARR	BCC2MC2V5	0.18%
CORDA 4X ARRR	BCC2QSRP2	0.28%	DRYD 2014-35X B1VA	BCC2MC310	0.02%
CORDA 4X BR1	BCC2QSRQ0	0.03%	DRYD 2015-39X ARR	BCC34YYG3	0.31%
CORDA 5X ARR	BCC2LPU20	0.04%	DRYD 2015-39X B1RR	BCC34YYH1	0.02%
CORDA 5X B1R	BCC2DW9V4	0.03%	DRYD 2015-44X A1RR	BCC2QTKH5	0.23%
CORDA 6X A1RR	BCC3HLWL8	0.20%	DRYD 2015-44X B1RR	BCC2QTKN2	0.03%
CORDA 6X B1RR	BCC3HLWM6	0.03%	DRYD 2016-46X ARR	BCC2R8WQ7	0.17%
CORDA 7X ARR	BCC2QX294	0.18%	DRYD 2016-46X B1RR	BCC2R8WV6	0.02%
CORDA 7X B1RR	BCC2QX2E3	0.03%	DRYD 2016-48X A1R	BCC2L8CL6	0.21%
CORDA 8X A1RR	BCC306VK2	0.24%	DRYD 2016-48X B1R	BCC2L8CS1	0.03%
CORDA 8X BRR	BCC306VN6	0.05%	DRYD 2017-56X AR	BCC3KRZH7	0.28%
CRNCL 2016-7X A1R	BCC2LRBA9	0.13%	DRYD 2017-56X B1R	BCC3KRJ3	0.03%
CRNCL 2016-7X B	BCC2CFKV9	0.04%	DRYD 2017-59X A	BCC2FVJM3	0.21%
CRNCL 2017-8X A	BCC2EJNW4	0.18%	DRYD 2019-69X AR	BCC334J69	0.25%
CRNCL 2017-8X B1	BCC2EJP77	0.03%	DRYD 2019-69X B1R	BCC334JD4	0.01%
CRNCL 2018-10X AR	BCC30YNY0	0.13%	DRYD 2019-73X A1	BCC2LVKR3	0.23%
CRNCL 2018-10X B1R	BCC30YNZ7	0.03%	DRYD 2019-73X B1	BCC2LVQA4	0.02%
CRNCL 2019-11X A	BCC2M21H9	0.24%	DRYD 2020-74X A	BCC2MYK96	0.24%
CRNCL 2019-11X B	BCC2M21K2	0.04%	DRYD 2020-74X B1	BCC2MYPD2	0.02%
CRNCL 2021-13X A	BCC2RET13	0.07%	DRYD 2020-79X AR	BCC3458R1	0.31%
CRNCL 2021-13X B	BCC2RET62	0.04%	DRYD 2020-79X B1R	BCC3458S9	0.02%
CRNCL 2021-14X A	BCC32H822	0.25%	DRYD 2020-88X A	BCC306QP7	0.12%
CRNCL 2021-14X B1	BCC32H830	0.03%	DRYD 2020-88X B1	BCC306QS1	0.02%
CRNCL 2022-15X A	BCC352TD5	0.25%	DRYD 2020-89X A	BCC32LFG4	0.27%
CRNCL 2022-15X B1	BCC352TF0	0.03%	DRYD 2020-89X B1	BCC32LFH2	0.03%
CRNCL 2023-16X A	BCC3CV2L4	0.25%	DRYD 2021-91X AR	BCC3JPM38	0.31%
CRNCL 2023-16X B1	BCC3CV2M2	0.03%	DRYD 2021-91X B1R	BCC3JPM46	0.02%
CRNCL 2023-17X AR	BCC3L13S4	0.25%	DRYD 2021-96X A	BCC367K18	0.24%
CRNCL 2023-17X BR	BCC3L13T2	0.04%	DRYD 2021-96X B1	BCC367K26	0.01%
CRNCL 2024-18X A	BCC3GZK98	0.25%	DRYD 2022-111X A1	BCC3KYQF6	0.25%
CRNCL 2024-18X B	BCC3GZKB3	0.04%	DRYD 2022-111X B1	BCC3KYQH2	0.02%
CRNCL 2024-19X A	BCC3J2LX4	0.28%	DUNEP 1X AR	BCC337TB0	0.25%
CRNCL 2024-19X B1	BCC3J2LY2	0.04%	DUNEP 1X B1R	BCC337TC8	0.03%
CRWPK 1X A1AR	BCC304GX6	0.15%	EGLXY 2016-5X ARRR	BCC2QLYV6	0.25%
CRWPK 1X A2AR	BCC304H07	0.04%	EGLXY 2016-5X BRR	BCC2QLYW4	0.04%
DILPK 1X A	BCC32K7Q3	0.25%	EGLXY 2019-7X AR	BCC3071Z0	0.25%
DILPK 1X B1	BCC32K7R1	0.02%	EGLXY 2019-7X B1R	BCC307206	0.03%
DRYD 2013-29X B1RR	BCC2F5N37	0.02%	ELMP 1X A1RR	BCC2RDMG9	0.12%
DRYD 2014-32X A1R	BCC2HFXT5	0.04%	ELMP 1X A2AR	BCC2RDMH7	0.04%
DRYD 2014-32X B1R	BCC2HFXZ1	0.02%	FCE 2024-1X A	BCC3HRZ08	0.28%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
FCE 2024-1X B1	BCC3HRZ16	0.04%	HARVT 26X A	BCC3189T3	0.24%
FICLO 2021-1X A	BCC33JFS2	0.25%	HARVT 26X B1	BCC3189V8	0.03%
FICLO 2021-1X B1	BCC33JFW3	0.03%	HARVT 27X A	BCC338JR4	0.25%
FICLO 2023-1X AR	BCC3KJWR6	0.20%	HARVT 27X B1	BCC338JS2	0.03%
FICLO 2023-1X B1R	BCC3KJWS4	0.03%	HARVT 28X A1	BCC35G9Q7	0.23%
FICLO 2023-2X A	BCC3DD852	0.25%	HARVT 28X BR	BCC3FP9T0	0.05%
FICLO 2023-2X B1	BCC3DD860	0.03%	HARVT 29X AR	BCC3GDS65	0.24%
FIOS 3X A	BCC3GW220	0.28%	HARVT 29X B1R	BCC3GDS73	0.04%
FIOS 3X B	BCC3GW238	0.05%	HARVT 30X A	BCC3BRQS3	0.24%
FOAKS 3X AR	BCC32SZT9	0.22%	HARVT 30X B1	BCC3BRQT1	0.04%
FOAKS 3X B1R	BCC32SZV4	0.03%	HARVT 31X AR	BCC3MYR97	0.25%
FOAKS 4X A	BCC340DV7	0.25%	HARVT 31X BR	BCC3MYRB2	0.04%
FOAKS 4X B	BCC340DW5	0.04%	HARVT 32X A	BCC3FBP55	0.31%
FRNPK 1X A	BCC3FMB31	0.31%	HARVT 32X B	BCC3FBPT3	0.05%
FRNPK 1X B	BCC3FMB49	0.06%	HARVT 34X A1	BCC3KFB97	0.28%
GLGE 5X A1R	BCC2R6E57	0.10%	HARVT 34X B1	BCC3KFCB0	0.04%
GLGE 5X B1	BCC2HV8K7	0.01%	HAYEM 10X AR	BCC3FNKN5	0.27%
GLME 4X AR	BCC31KWN3	0.18%	HAYEM 10X B1R	BCC3FNKP0	0.04%
GLME 4X BR	BCC31KWR4	0.03%	HAYEM 12X A	BCC3BWHX1	0.23%
GLME 5X A	BCC2R0WQ4	0.25%	HAYEM 12X B1	BCC3BWHY9	0.04%
GLME 5X B	BCC2R0WT8	0.04%	HAYEM 3X AR	BCC3356R4	0.31%
GLME 6X AR	BCC3GF2W1	0.23%	HAYEM 3X B1R	BCC3356S2	0.04%
GLME 6X BR	BCC3GF2X9	0.05%	HAYEM 6X A	BCC2R5NU4	0.24%
GLNBR 1X AR	BCC3M4TH3	0.22%	HAYEM 6X B1	BCC2R5PX6	0.03%
GLNBR 1X BR	BCC3M4TJ9	0.04%	HAYEM 7X A1	BCC31H542	0.24%
GRIPK 1X A1RA	BCC2R3TA7	0.12%	HAYEM 7X B	BCC31H5B6	0.05%
GRIPK 1X A2AR	BCC2R3TC3	0.02%	HAYEM 9X A	BCC3FP9T0	0.17%
HARVT 15X B1R	BCC2GDME6	0.02%	HAYEM 9X B1	BCC3FP9T0	0.04%
HARVT 16X ARR	BCC2QVB64	0.14%	HNLY 10X A	BCC3FJ436	0.28%
HARVT 16X B1RR	BCC2QVBB3	0.02%	HNLY 10X B	BCC3FJ444	0.05%
HARVT 17X AR	BCC2LI375	0.20%	HNLY 11X A	BCC3KSQG7	0.28%
HARVT 17X B1R	BCC2LI3A8	0.03%	HNLY 11X B	BCC3KSQH5	0.05%
HARVT 21X A1R	BCC2RDRT6	0.14%	HNLY 12X A1	BCC3J3RT5	0.25%
HARVT 21X B1R	BCC2RDRZ2	0.04%	HNLY 12X B	BCC3J3RV0	0.04%
HARVT 22X AR	BCC330588	0.24%	HNLY 3X AR	BCC33Y0G1	0.24%
HARVT 22X B	BCC2KGR09	0.06%	HNLY 3X B1R	BCC33Y0K2	0.03%
HARVT 23X A	BCC2MLTE4	0.23%	HNLY 4X A	BCC2QL8I4	0.25%
HARVT 23X B1	BCC2MLTH7	0.03%	HNLY 4X B1	BCC2QL8J2	0.01%
HARVT 25X AR	BCC33J6M5	0.29%	HNLY 5X A	BCC31T785	0.24%
HARVT 25X B1R	BCC33J6N3	0.03%	HNLY 5X B1	BCC31T793	0.02%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
HNLY 7X AR	BCC3GZ017	0.23%	JUBIL 2019-23X A1R	BCC3GKS02	0.29%
HNLY 7X BR1	BCC3GZ025	0.03%	JUBIL 2019-23X B1R	BCC3GKS28	0.04%
ICGE 2021-1X A	BCC31V6M0	0.25%	JUBIL 2021-25X A	BCC33DGV7	0.25%
ICGE 2021-1X B1	BCC31V6Q1	0.02%	JUBIL 2021-25X B1	BCC33DGW5	0.02%
ICGE 2022-1X AR	BCC3K1KR8	0.25%	JUBIL 2022-26X AR	BCC3DLZ21	0.25%
ICGE 2022-1X B1R	BCC3K1KS6	0.04%	JUBIL 2022-26X B1R	BCC3DLZ39	0.04%
ICGE 2023-1X AR	BCC3KQJP9	0.25%	JUBIL 2023-27X AR	BCC3N7BG6	0.14%
ICGE 2023-1X BR	BCC3KQJQ7	0.04%	JUBIL 2023-27X BR	BCC3N7BH4	0.05%
ICGE 2023-2X A1	BCC3CSHS0	0.24%	JUBIL 2025-30X A1	BCC3KY7F7	0.36%
ICGE 2023-2X B1	BCC3CSHT8	0.04%	JUBIL 2025-30X B1	BCC3KY7H3	0.05%
INDI 3X A	BCC3LP9G1	0.26%	MDPKE 14X A1R	BCC343D41	0.33%
INDI 3X B1	BCC3LP9H9	0.04%	MDPKE 14X B1R	BCC343D74	0.05%
INVSC 11X A1	BCC3C8474	0.24%	MDPKE 15X A1R	BCC369QL4	0.22%
INVSC 11X B1	BCC3C8482	0.03%	MDPKE 15X BR	BCC369QN0	0.04%
INVSC 3X AR	BCC3GTKQ4	0.25%	MDPKE 16X A	BCC304L02	0.17%
INVSC 3X BR	BCC3GTRK2	0.04%	MDPKE 16X B1	BCC304L44	0.04%
INVSC 4X A	BCC2MRWJ6	0.25%	MDPKE 17X A1	BCC31J365	0.21%
INVSC 4X B1	BCC2MRWM9	0.03%	MDPKE 17X B1	BCC31J373	0.04%
INVSC 6X A	BCC313H32	0.25%	MDPKE 19X A1R	BCC3JMLD4	0.25%
INVSC 6X B1	BCC313H40	0.03%	MDPKE 19X B1R	BCC3JMLG7	0.03%
INVSC 7X A	BCC33XXB8	0.25%	MDPKE 20X AR	BCC3F1S54	0.18%
INVSC 7X B1	BCC33XXC6	0.02%	MDPKE 20X B1R	BCC3F1S62	0.03%
INVSC 8X A	BCC360015	0.25%	MNMNT 3X A	BCC3MHZ87	0.24%
INVSC 8X B1	BCC360023	0.03%	MNMNT 3X B	BCC3MHZ95	0.05%
INVSC 9X AR	BCC3HCKN7	0.20%	NGCE 3X A	BCC3BPCN3	0.22%
INVSC 9X B1R	BCC3HCKP2	0.03%	NGCE 3X B	BCC3BPCP8	0.04%
JUBIL 2013-10X A1RR	BCC3027D4	0.21%	NGCE 4X A1	BCC3FDFN3	0.24%
JUBIL 2013-10X BRR	BCC3027K8	0.04%	NGCE 4X B	BCC3FDFP8	0.04%
JUBIL 2014-12X AR3	BCC3J0S37	0.25%	NWDSE 2021-24X A	BCC339YC8	0.24%
JUBIL 2014-12X B1R3	BCC3J0S45	0.03%	NWDSE 2021-24X B1	BCC339YG9	0.03%
JUBIL 2016-17X A1RR	BCC2QZIE1	0.19%	NWDSE 2022-26X A	BCC36FD83	0.27%
JUBIL 2016-17X B1RR	BCC2QZIG6	0.03%	NWDSE 2022-26X B1	BCC36FDC4	0.03%
JUBIL 2017-19X A1R	BCC3LKKR5	0.20%	NWEST IX-X A	BCC3J85T8	0.16%
JUBIL 2017-19X B1R	BCC3LKKS3	0.03%	NWEST IX-X B1	BCC3J85V3	0.03%
JUBIL 2018-20X A1R	BCC3JV1M6	0.25%	NWEST VIII-X A	BCC3FP6V8	0.16%
JUBIL 2018-20X B1R	BCC3JV1P9	0.03%	NWEST VIII-X B	BCC3FP6W6	0.05%
JUBIL 2018-21X AR	BCC2R2MV0	0.25%	NWEST VII-X A	BCC308RJ6	0.25%
JUBIL 2018-21X BR	BCC2R2MY4	0.04%	NWEST VII-X B1	BCC308RM9	0.03%
JUBIL 2019-22X A1R	BCC3GW1P0	0.31%	NWEST VI-X A	BCC2M7AK1	0.19%
JUBIL 2019-22X B1R	BCC3GW1R6	0.04%	NWEST VI-X B1	BCC2M7AN5	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
NWEST V-X AR	BCC31PRD0	0.25%	PENTA 2022-11X AR	BCC3GMM20	0.25%
NWEST V-X B1R	BCC31PRF5	0.03%	PENTA 2022-11X BR	BCC3GMM38	0.05%
OCPE 2019-3X AR	BCC300N81	0.27%	PENTA 2023-15X A	BCC3CM887	0.17%
OCPE 2019-3X B1R	BCC300NC2	0.03%	PENTA 2023-15X B	BCC3CM895	0.03%
OCPE 2022-5X A	BCC34SPB7	0.25%	PENTA 2024-16X A1	BCC3DP4F7	0.24%
OCPE 2022-5X B1	BCC34SPF8	0.03%	PENTA 2024-16X B	BCC3DP4H3	0.04%
OCPE 2023-7X A	BCC3BX8V3	0.22%	PENTA 2024-17X A	BCC3G6HW5	0.22%
OCPE 2023-7X BR	BCC3LLLS0	0.04%	PENTA 2024-17X B1	BCC3G6HX3	0.04%
OCPE 2023-8X A	BCC3CN6H7	0.11%	PENTA 2024-18X A	BCC3JL8D1	0.06%
OCPE 2023-8X B	BCC3CN6K0	0.04%	PENTA 2024-18X B	BCC3JL8H2	0.05%
OCPE 2024-10X A	BCC3GG2Z2	0.31%	PENTA 2025-19X A	BCC3LQ227	0.11%
OCPE 2024-10X B	BCC3GG308	0.06%	PENTA 2025-19X B	BCC3LQ235	0.04%
OCPE 2024-11X A	BCC3HZNF0	0.37%	PLMER 2021-2X A1	BCC318997	0.18%
OCPE 2024-11X B1	BCC3HZNG8	0.06%	PLMER 2021-2X B1	BCC3189B2	0.02%
OCPE 2025-12X A	BCC3KWVV9	0.31%	PLMER 2022-1X A	BCC33NPS2	0.25%
OCPE 2025-12X B1	BCC3KWVV7	0.05%	PLMER 2022-1X B1	BCC33NPT0	0.04%
OHECP 2015-4X A1R	BCC2F7699	0.05%	PLMER 2023-1X AR	BCC3JKTS7	0.25%
OHECP 2015-4X B1R	BCC2F76F5	0.03%	PLMER 2023-1X B1R	BCC3JKTT5	0.03%
OHECP 2016-5X ARR	BCC33PBF0	0.25%	PLMER 2023-2X A	BCC3CHJ86	0.25%
OHECP 2016-5X BR	BCC33PBG8	0.04%	PLMER 2023-2X B1	BCC3CHJ94	0.03%
OHECP 2018-7X AR	BCC2RHRA8	0.09%	PLMER 2024-1X A	BCC3FQ315	0.12%
OHECP 2018-7X BR	BCC2RHRD2	0.04%	PLMER 2024-1X B1	BCC3FQ323	0.03%
OTOPK 1X A	BCC35D0D2	0.28%	PLMER 2024-2X A	BCC3GCN62	0.16%
OTOPK 1X B	BCC35D0F7	0.04%	PLMER 2024-2X B	BCC3GCN70	0.04%
OZLME 4X AR	BCC3LLHS5	0.25%	PRVD 3X AR	BCC316DP0	0.23%
OZLME 4X BR	BCC3LLHT3	0.04%	PRVD 3X B1R	BCC316DS4	0.03%
PENTA 2017-3X A1RR	BCC3KJXP9	0.25%	PRVD 5X A	BCC2QX476	0.19%
PENTA 2017-3X BRR	BCC3KJXR5	0.04%	PRVD 5X B1	BCC2QX4A9	0.03%
PENTA 2018-5X AR	BCC2QKEF5	0.25%	PRVD 6X A	BCC338201	0.25%
PENTA 2018-5X B1R	BCC2QKEI9	0.03%	PRVD 6X B1	BCC338235	0.03%
PENTA 2019-6X AR	BCC31D8J5	0.25%	PRVD 8X AR	BCC3HKRJ1	0.27%
PENTA 2019-6X B1R	BCC31D8K2	0.03%	PRVD 8X BR	BCC3HKRK8	0.05%
PENTA 2020-7X AR	BCC3K0Q11	0.28%	PRVD 9X AR	BCC3MK0N5	0.25%
PENTA 2020-7X BR	BCC3K0Q29	0.05%	PRVD 9X BR	BCC3MK0P0	0.05%
PENTA 2020-8X AR	BCC33X156	0.20%	PSTET 2022-1X A	BCC351KZ7	0.09%
PENTA 2020-8X B1R	BCC33X180	0.02%	PSTET 2022-1X B	BCC351L29	0.06%
PENTA 2021-10X A	BCC334JZ5	0.25%	PSTET 2023-3X AR	BCC3JGWZ6	0.16%
PENTA 2021-10X B1	BCC334K00	0.03%	PSTET 2023-3X BR	BCC3JGX02	0.04%
PENTA 2021-9X A	BCC30PKL0	0.24%	PSTET 2024-1X AR	BCC3LL7G2	0.24%
PENTA 2021-9X B1	BCC30PKM8	0.03%	PSTET 2024-1X BR	BCC3LL7H0	0.05%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PSTET 2024-2X A	BCC3GQL55	0.38%	SNDPE 11X A	BCC3GN7M1	0.14%
PSTET 2024-2X B	BCC3GQL63	0.07%	SNDPE 11X B	BCC3GN7N9	0.05%
PSTET 2025-1X A	BCC3KWHL7	0.43%	SNDPE 14X A	BCC3KVRV0	0.26%
PSTET 2025-1X B	BCC3KWHM5	0.07%	SNDPE 14X B	BCC3KVRZ7	0.04%
RAVPK 1X A	BCC3KY2B1	0.31%	SNDPE 3X A	BCC2MMP30	0.25%
RAVPK 1X B1	BCC3KY2C9	0.05%	SNDPE 3X B1	BCC2MMP63	0.03%
RFTE 2021-1X A	BCC2R5L28	0.25%	SNDPE 6X A	BCC32B1R7	0.26%
RFTE 2021-1X B1	BCC2R5L51	0.02%	SNDPE 6X B1	BCC32B1V8	0.03%
RFTE 2021-2X A	BCC33CBY8	0.25%	SNDPE 7X A	BCC33HN81	0.31%
RFTE 2021-2X B	BCC33CBZ5	0.04%	SNDPE 7X B1	BCC33HNC2	0.04%
RFTE 2023-1X AR	BCC3LRXW5	0.19%	SNDPE 8X A	BCC353PJ4	0.31%
RFTE 2023-1X BR	BCC3LRXX3	0.06%	SNDPE 8X B1	BCC353PK1	0.04%
RFTE 2025-1X A	BCC3LB3F0	0.31%	SPAUL 10X AR	BCC2R92X3	0.25%
RFTE 2025-1X B	BCC3LB3G8	0.06%	SPAUL 10X B1R	BCC2R9304	0.03%
RRME 10X A1	BCC32TNH6	0.31%	SPAUL 11X AR	BCC32G7F6	0.24%
RRME 10X A2	BCC32TNL7	0.04%	SPAUL 11X B1R	BCC32G7J8	0.01%
RRME 11X A1	BCC357S52	0.30%	SPAUL 12X A	BCC2MRYW5	0.25%
RRME 11X A2A	BCC357S86	0.03%	SPAUL 12X B1	BCC2MS224	0.01%
RRME 12X A1	BCC36HQP7	0.27%	SPAUL 4A A2RA	BCC2H81I0	0.03%
RRME 12X A2A	BCC36HQS1	0.03%	SPAUL 4A ARR1	BCC3364R4	0.27%
RRME 17X A1	BCC3DPMB6	0.23%	SPAUL 5X ARR	BCC306W62	0.19%
RRME 17X A2A	BCC3DPMC4	0.03%	SPAUL 5X B1R	BCC2DYSF4	0.04%
RRME 25X A1	BCC3LD7R6	0.17%	SPAUL 6X ARR	BCC2R3LY3	0.25%
RRME 25X A2	BCC3LD7T2	0.05%	SPAUL 6X B1RR	BCC2R3M30	0.03%
RRME 3X A1R	BCC3HZK48	0.26%	SPAUL 7X ARR	BCC30MQV9	0.25%
RRME 3X A2R	BCC3HZK55	0.04%	SPAUL 7X B1RR	BCC30MR06	0.03%
RRME 5X A1R	BCC33PC10	0.33%	SPAUL 8X A	BCC2EXUI6	0.09%
RRME 5X A2R	BCC33PC44	0.05%	SPAUL 8X B1	BCC2EXUL9	0.03%
RRME 7X A1R	BCC3LJFC7	0.23%	SPAUL 9X A1R	BCC3536C0	0.22%
RRME 7X A2R	BCC3LJFF0	0.05%	SPAUL 9X BR	BCC3536F3	0.04%
SCULE 12X A	BCC3JP6G7	0.15%	TCFCE 2024-1X A	BCC3FZG78	0.25%
SCULE 12X B1	BCC3JP6L6	0.03%	TCFCE 2024-1X B	BCC3FZG86	0.05%
SCULE 6X AR	BCC31ST18	0.25%	TCLO 10X A	BCC3KWWF3	0.31%
SCULE 6X B1R	BCC31ST42	0.03%	TCLO 10X B	BCC3KWWG1	0.05%
SCULE 9X A	BCC34QNR8	0.25%	TCLO 3X ARR	BCC31FML9	0.22%
SCULE 9X B1	BCC34QNS6	0.03%	TCLO 3X B1RR	BCC31FMR6	0.03%
SHCLO 4X A	BCC3JGV46	0.31%	TCLO 6X AR	BCC322Q82	0.19%
SHCLO 4X B	BCC3JGV53	0.06%	TCLO 6X B1	BCC2KI3K7	0.02%
SNDPE 10X A	BCC3D9NC9	0.28%	TCLO 9X A	BCC3DM3H1	0.24%
SNDPE 10X B	BCC3D9ND7	0.05%	TCLO 9X B	BCC3DM3J7	0.05%

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

Bloomberg Ticker	CUSIP	Weight
TIKEH 10X A	BCC3DZFB2	0.27%
TIKEH 10X B1	BCC3DZFC0	0.04%
TIKEH 11X AR	BCC3MPCD3	0.24%
TIKEH 11X BR	BCC3MPCF8	0.05%
TIKEH 13X A	BCC3KTR90	0.28%
TIKEH 13X B	BCC3KTRB5	0.05%
TIKEH 3X A	BCC2EH9F1	0.18%
TIKEH 3X B	BCC2EH9I5	0.06%
TIKEH 4X A1	BCC2HAEJ9	0.11%
TIKEH 4X B3	BCC2HAEW0	0.02%
TIKEH 5X A	BCC2KPF36	0.10%
TIKEH 5X B1	BCC2KPGK7	0.04%
TIKEH 6X A	BCC340YX0	0.25%
TIKEH 6X B1	BCC340YY8	0.03%
TIKEH 8X AR	BCC3JX1K6	0.24%
TIKEH 8X B1R	BCC3JX1L4	0.04%
TIKEH 9X AR	BCC3J86Z3	0.25%
TIKEH 9X B1R	BCC3J8709	0.04%
TRNTE 3X AR	BCC3FX5Z3	0.27%
TRNTE 3X B1R	BCC3FX609	0.04%
TRNTE 5X A	BCC3C7H56	0.22%
TRNTE 5X B1	BCC3C7H64	0.03%
TRNTE 6X A	BCC3DD7L8	0.30%
TRNTE 6X B	BCC3DD7M6	0.06%
TRNTE 7X A	BCC3FLD23	0.29%
TRNTE 7X B	BCC3FLD31	0.05%
TRNTE 8X A	BCC3JKJP4	0.15%
TRNTE 8X B	BCC3JKJQ2	0.05%
TYMPK 1X A1AR	BCC31LMG7	0.25%
TYMPK 1X A2AR	BCC31LMK8	0.03%
VESPK 1X A1	BCC2N6FN1	0.23%
VESPK 1X A2A	BCC2N6FR2	0.03%
VOYE 3X A	BCC2MZY31	0.22%
VOYE 3X B1	BCC2N0091	0.03%
VOYE 5X A	BCC31YX10	0.22%
VOYE 5X B1	BCC31YX28	0.02%
VOYE 8X A	BCC3J24S4	0.34%
VOYE 8X B	BCC3J24T2	0.06%

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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 8X C	BCC30J8L8	0.09%
ABCVL 3X D	BCC3L7526	0.09%	ACLO 8X D	BCC30J8P9	0.08%
ABCVL 3X E	BCC3L7534	0.05%	ACLO 8X E	BCC30J8S3	0.07%
ABCVL 3X F	BCC3L7542	0.04%	ACLO 8X F	BCC30J8T1	0.04%
ACCUN 3X C	BCC2H5MH5	0.08%	ACLO 9X C	BCC35C8P9	0.07%
ACCUN 3X D	BCC2H5MK8	0.06%	ACLO 9X D	BCC35C8Q7	0.09%
ACCUN 3X E	BCC2H5MN2	0.07%	ACLO 9X E	BCC35C8R5	0.06%
ACCUN 3X F	BCC2H5MP7	0.03%	ACLO 9X F	BCC35C8S3	0.04%
ACCUN 4X C	BCC2MN8L7	0.07%	ADAGI IV-X CRR	BCC300B19	0.09%
ACCUN 4X D	BCC2MN8P8	0.08%	ADAGI IV-X DRR	BCC300B43	0.07%
ACCUN 4X E	BCC2MN8S2	0.06%	ADAGI IV-X ERR	BCC300B76	0.06%
ACCUN 4X F	BCC2MN8T0	0.04%	ADAGI IV-X FR	BCC300B84	0.03%
ACLO 10X CR	BCC3H7N28	0.07%	ADAGI IX-X C	BCC31S1P5	0.08%
ACLO 10X DR	BCC3H7P03	0.09%	ADAGI IX-X D	BCC31S1S9	0.08%
ACLO 10X ER	BCC3H7P11	0.05%	ADAGI IX-X E	BCC31S1W0	0.07%
ACLO 10X FR	BCC3H7P29	0.04%	ADAGI IX-X F	BCC31S1X8	0.03%
ACLO 11X CR	BCC3LFTW6	0.08%	ADAGI VIII-X C	BCC2L5QN3	0.07%
ACLO 11X DR	BCC3LFTX4	0.10%	ADAGI VIII-X D	BCC2L5QR4	0.07%
ACLO 11X ER	BCC3LFTY2	0.06%	ADAGI VIII-X E	BCC2L5QU7	0.05%
ACLO 11X FR	BCC3LFTZ9	0.04%	ADAGI VIII-X F	BCC2L5QV5	0.03%
ACLO 13X C	BCC3KFCN5	0.09%	ADAGI VII-X C2	BCC2HDI26	0.08%
ACLO 13X D	BCC3KFCP0	0.10%	ADAGI VII-X D	BCC2HDI59	0.07%
ACLO 13X E	BCC3KFCQ8	0.06%	ADAGI VII-X E	BCC2HDI83	0.07%
ACLO 13X F	BCC3KFCR6	0.04%	ADAGI VII-X F	BCC2HDI91	0.03%
ACLO 3X C	BCC2D32V5	0.08%	ALBAC 3X C	BCC330CZ0	0.09%
ACLO 3X D	BCC2D32Y9	0.05%	ALBAC 3X D	BCC330D06	0.09%
ACLO 3X E	BCC2D3310	0.07%	ALBAC 3X E	BCC330D14	0.06%
ACLO 3X F	BCC2D3328	0.03%	ALBAC 3X F	BCC330D22	0.04%
ACLO 4X C	BCC2G07F8	0.10%	ALBAC 4X CR	BCC3GR163	0.09%
ACLO 4X D	BCC2G07I2	0.07%	ALBAC 4X DR	BCC3GR171	0.09%
ACLO 4X E	BCC2G07L5	0.06%	ALBAC 4X ER	BCC3GR189	0.07%
ACLO 4X F	BCC2G07M3	0.03%	ALBAC 4X F	BCC35PVN9	0.04%
ACLO 5X CR	BCC2R4K97	0.11%	ANCHE 10X C	BCC3FX906	0.07%
ACLO 5X DR	BCC2R4KC0	0.08%	ANCHE 10X D	BCC3FX914	0.09%
ACLO 5X ER	BCC2R4KF3	0.07%	ANCHE 10X E	BCC3FX922	0.05%
ACLO 5X FR	BCC2R4KG1	0.04%	ANCHE 10X F1	BCC3FX930	0.02%
ACLO 7X C	BCC2QV4A3	0.10%	ANCHE 3X CR	BCC3J0R18	0.07%
ACLO 7X D	BCC2QV4D7	0.08%	ANCHE 3X DR	BCC3J0RM6	0.09%
ACLO 7X E	BCC2QV4G0	0.06%	ANCHE 3X ER	BCC3J0RN4	0.05%
ACLO 7X F	BCC2QV4H8	0.04%	ANCHE 3X FR	BCC3J0RP9	0.04%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ANCHE 4X C	BCC2QM7D4	0.08%	ARBR 10X E	BCC341RF5	0.06%
ANCHE 4X D	BCC2QM7G7	0.11%	ARBR 10X F	BCC341RG3	0.04%
ANCHE 4X E	BCC2QM7J1	0.09%	ARBR 11X CR	BCC3FWTY2	0.09%
ANCHE 4X F	BCC2QM7K8	0.04%	ARBR 11X DR	BCC3FWTZ9	0.10%
ANCHE 5X C	BCC32H418	0.08%	ARBR 11X ER	BCC3FWV03	0.06%
ANCHE 5X D	BCC32H442	0.10%	ARBR 11X FR	BCC3FWV11	0.04%
ANCHE 5X E	BCC32H475	0.07%	ARBR 12X CR	BCC3N1FL4	0.07%
ANCHE 5X F	BCC32H483	0.04%	ARBR 12X DR	BCC3N1FM2	0.10%
ANCHE 6X CR	BCC3CSGG7	0.07%	ARBR 12X ER	BCC3N1FN0	0.06%
ANCHE 6X DR	BCC3CSGH5	0.08%	ARBR 12X FR	BCC3N1FP5	0.04%
ANCHE 6X ER	BCC3CSGJ1	0.06%	ARBR 3X CRR	BCC31KXY8	0.07%
ANCHE 6X FR	BCC3CSGK8	0.04%	ARBR 3X DRR	BCC31KXZ5	0.09%
ANCHE 8X CR	BCC3JS9J2	0.07%	ARBR 3X ERR	BCC31KY01	0.06%
ANCHE 8X DR	BCC3JS9K9	0.08%	ARBR 3X FRR	BCC31KY19	0.04%
ANCHE 8X ER	BCC3JS9L7	0.06%	ARBR 4X CRR	BCC2R3FC8	0.08%
AQUE 2019-3X CR	BCC30G9V1	0.08%	ARBR 4X DRR	BCC2R3FF1	0.08%
AQUE 2019-3X DR	BCC30G9Y5	0.08%	ARBR 4X ER	BCC2R3FI5	0.06%
AQUE 2019-3X ER	BCC30GB14	0.06%	ARBR 4X FR	BCC2R3FJ3	0.03%
AQUE 2019-3X FR	BCC30GB22	0.03%	ARBR 5X CR	BCC3MJM04	0.07%
AQUE 2019-4X CRR	BCC3L12G1	0.08%	ARBR 5X DR	BCC3MJM12	0.09%
AQUE 2019-4X DRR	BCC3L12H9	0.09%	ARBR 5X ER	BCC3MJM20	0.06%
AQUE 2019-4X ERR	BCC3L12J5	0.06%	ARBR 5X FR	BCC3MJM38	0.04%
AQUE 2019-4X FRR	BCC3L12K2	0.04%	ARBR 6X CR	BCC3HJ1S2	0.08%
AQUE 2020-5X CR	BCC32MWH1	0.09%	ARBR 6X DR	BCC3HJ1T0	0.10%
AQUE 2020-5X DR	BCC32MWJ7	0.08%	ARBR 6X ER	BCC3HJ1V5	0.06%
AQUE 2020-5X ER	BCC32MWK4	0.06%	ARBR 6X FR	BCC3HJ1W3	0.05%
AQUE 2020-5X FR	BCC32MWL2	0.03%	ARBR 7X CR	BCC3J8M51	0.07%
AQUE 2021-6X C	BCC33LP64	0.13%	ARBR 7X DR	BCC3J8M69	0.09%
AQUE 2021-6X D	BCC33LP98	0.08%	ARBR 7X ER	BCC3J8M77	0.05%
AQUE 2021-6X E	BCC33LPD9	0.05%	ARBR 7X FR	BCC3J8M85	0.04%
AQUE 2024-10X C	BCC3JSB18	0.11%	ARBR 9X C	BCC3052R1	0.09%
AQUE 2024-10X D	BCC3JSB26	0.13%	ARBR 9X D	BCC3052S9	0.08%
AQUE 2024-10X E	BCC3JSB34	0.08%	ARBR 9X E	BCC3052T7	0.06%
AQUE 2024-10X F	BCC3JSB42	0.05%	ARBR 9X F	BCC3052V2	0.04%
AQUE 2025-11X C	BCC3LW2Y4	0.07%	ARESE 10X CR	BCC30SLD1	0.10%
AQUE 2025-11X D	BCC3LW2Z1	0.09%	ARESE 10X DR	BCC30SLH2	0.08%
AQUE 2025-11X E	BCC3LW307	0.06%	ARESE 10X E	BCC2HDJX7	0.08%
AQUE 2025-11X F	BCC3LW315	0.03%	ARESE 10X F	BCC2HDJY5	0.04%
ARBR 10X C	BCC341RC2	0.08%	ARESE 11X CR	BCC3051S0	0.07%
ARBR 10X D	BCC341RD0	0.09%	ARESE 11X DR	BCC3051W1	0.10%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ARESE 11X E	BCC2IY630	0.08%	ARMDA 7X F	BCC3K8XT5	0.03%
ARESE 11X F	BCC2IY648	0.03%	AVOCA 11X CRR	BCC3J83X1	0.09%
ARESE 12X CR	BCC32QR54	0.09%	AVOCA 11X DRR	BCC3J83Y9	0.11%
ARESE 12X DR	BCC32QR88	0.09%	AVOCA 11X ERR	BCC3J83Z6	0.08%
ARESE 12X E	BCC2KQGS8	0.08%	AVOCA 11X FRR	BCC3J8402	0.05%
ARESE 12X F	BCC2KQGT6	0.03%	AVOCA 12X CRR	BCC2R7G61	0.10%
ARESE 15X C	BCC33QG06	0.10%	AVOCA 12X DRR	BCC2R7G79	0.08%
ARESE 15X D	BCC33QG30	0.10%	AVOCA 12X ERR	BCC2R7G87	0.07%
ARESE 15X E	BCC33QG63	0.08%	AVOCA 12X FRR	BCC2R7G95	0.04%
ARESE 15X F	BCC33QG71	0.05%	AVOCA 14X CRR	BCC3M9XQ7	0.08%
ARESE 16X CR	BCC3G0F34	0.08%	AVOCA 14X DRR	BCC3M9XR5	0.09%
ARESE 16X DR	BCC3G0F42	0.08%	AVOCA 14X ERR	BCC3M9XS3	0.05%
ARESE 16X ER	BCC3G0F59	0.06%	AVOCA 14X FRR	BCC3M9XT1	0.04%
ARESE 17X C	BCC3CCZ14	0.08%	AVOCA 15X CRR	BCC3MJDC8	0.07%
ARESE 17X D	BCC3CCZ22	0.08%	AVOCA 15X DRR	BCC3MJDD6	0.09%
ARESE 17X E	BCC3CCZ30	0.06%	AVOCA 15X ERR	BCC3MJDF1	0.06%
ARESE 17X F	BCC3CCZ48	0.04%	AVOCA 15X FRR	BCC3MJDG9	0.05%
ARESE 18X C	BCC3F1X09	0.08%	AVOCA 16X CRR	BCC3JLC38	0.08%
ARESE 18X D	BCC3F1X17	0.09%	AVOCA 16X DRR	BCC3JLC46	0.10%
ARESE 18X E	BCC3F1X25	0.06%	AVOCA 16X ERR	BCC3JLC53	0.06%
ARESE 18X F	BCC3F1X33	0.04%	AVOCA 16X FRR	BCC3JLC61	0.04%
ARESE 20X C	BCC3GR825	0.08%	AVOCA 17X CRR	BCC34QCQ2	0.12%
ARESE 20X D	BCC3GR833	0.09%	AVOCA 17X DRR	BCC34QCR0	0.11%
ARESE 20X E	BCC3GR841	0.06%	AVOCA 17X ER	BCC2L9PZ9	0.08%
ARESE 20X F	BCC3GR858	0.04%	AVOCA 17X FR	BCC2L9Q05	0.04%
ARESE 8X CR	BCC2LL725	0.08%	AVOCA 18X CR	BCC3JWGZ9	0.09%
ARESE 8X DR	BCC2LL758	0.09%	AVOCA 18X DR	BCC3JWH05	0.11%
ARESE 8X ER	BCC2LL782	0.08%	AVOCA 18X ER	BCC3JWH13	0.07%
ARESE 8X FR	BCC2LL790	0.04%	AVOCA 18X FR	BCC3JWH21	0.05%
ARMDA 3X CRR	BCC3HQ9K5	0.07%	AVOCA 19X CR	BCC3KGB46	0.07%
ARMDA 3X DRR	BCC3HQ9L3	0.08%	AVOCA 19X DR	BCC3KGB53	0.08%
ARMDA 3X ERR	BCC3HQ9M1	0.05%	AVOCA 19X ER	BCC3KGB61	0.05%
ARMDA 3X FRR	BCC3HQ9N9	0.04%	AVOCA 19X FR	BCC3KGB79	0.04%
ARMDA 4X CR	BCC3K0VT4	0.07%	AVOCA 20X CRR	BCC3MYS47	0.08%
ARMDA 4X DR	BCC3K0VV9	0.09%	AVOCA 20X DRR	BCC3MYS54	0.09%
ARMDA 4X ER	BCC3K0VW7	0.05%	AVOCA 20X ER	BCC3MYS62	0.05%
ARMDA 4X FR	BCC3K0VX5	0.04%	AVOCA 20X FR	BCC3MYS70	0.04%
ARMDA 7X C	BCC3K8XQ1	0.08%	AVOCA 21X C	BCC2N0ND7	0.10%
ARMDA 7X D	BCC3K8XR9	0.08%	AVOCA 21X D	BCC2N0NE5	0.09%
ARMDA 7X E	BCC3K8XS7	0.05%	AVOCA 21X E	BCC2N0NF2	0.07%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AVOCA 21X F	BCC2N0NG0	0.04%	BABSE 2019-1X FR	BCC355312	0.03%
AVOCA 22X C	BCC2QP5S6	0.09%	BABSE 2019-2X CR	BCC34W9V2	0.08%
AVOCA 22X D	BCC2QP5T4	0.07%	BABSE 2019-2X DR	BCC34W9Y6	0.08%
AVOCA 22X E	BCC2QP5U1	0.05%	BABSE 2019-2X E	BCC2M8CK7	0.06%
AVOCA 22X F	BCC2QP5V9	0.04%	BABSE 2019-2X F	BCC2M8CL5	0.03%
AVOCA 25X C	BCC335PN2	0.07%	BABSE 2020-1X CR	BCC339Z86	0.10%
AVOCA 25X D	BCC335PP7	0.09%	BABSE 2020-1X DR	BCC339ZC7	0.11%
AVOCA 25X E	BCC335PQ5	0.06%	BABSE 2020-1X ER	BCC339ZG8	0.07%
AVOCA 25X F	BCC335PR3	0.04%	BABSE 2020-1X FR	BCC339ZH6	0.05%
AVOCA 26X C	BCC359322	0.09%	BABSE 2021-1X C	BCC2R9TB2	0.09%
AVOCA 26X D	BCC359330	0.08%	BABSE 2021-1X D	BCC2R9TE6	0.07%
AVOCA 26X E	BCC359348	0.06%	BABSE 2021-1X E	BCC2R9TH9	0.07%
AVOCA 26X F	BCC359355	0.03%	BABSE 2021-1X F	BCC2R9TI7	0.02%
AVOCA 28X CR	BCC3HFF89	0.10%	BABSE 2021-3X C	BCC33K3Y9	0.07%
AVOCA 28X DR	BCC3HFF97	0.12%	BABSE 2021-3X D	BCC33K3Z6	0.09%
AVOCA 28X ER	BCC3HFFB2	0.08%	BABSE 2021-3X E	BCC33K402	0.06%
AVOCA 28X FR	BCC3HFFC0	0.05%	BABSE 2021-3X F	BCC33K410	0.03%
AVOCA 29X C	BCC3DF543	0.07%	BABSE 2023-1X CR	BCC3LRNP1	0.07%
AVOCA 29X D	BCC3DF550	0.08%	BABSE 2023-1X DR	BCC3LRNQ9	0.08%
AVOCA 29X E	BCC3DF568	0.06%	BABSE 2023-1X ER	BCC3LRNR7	0.05%
AVOCA 29X F	BCC3DF576	0.04%	BABSE 2023-2X CR	BCC3MZLR0	0.07%
AVOCA 31X C	BCC3GV7D3	0.07%	BABSE 2023-2X DR	BCC3MZLS8	0.08%
AVOCA 31X D	BCC3GV7F8	0.09%	BABSE 2023-2X ER	BCC3MZLT6	0.05%
AVOCA 31X E	BCC3GV7G6	0.06%	BABSE 2023-2X FR	BCC3MZLV1	0.03%
AVOCA 31X F	BCC3GV7H4	0.03%	BABSE 2024-1X C	BCC3G01V7	0.07%
AVOCA 32X C	BCC3L27K5	0.09%	BABSE 2024-1X D	BCC3G01W5	0.09%
AVOCA 32X D	BCC3L27L3	0.10%	BABSE 2024-1X E	BCC3G01X3	0.06%
AVOCA 32X E	BCC3L27M1	0.07%	BABSE 2024-1X F	BCC3G01Y1	0.04%
AVOCA 32X F	BCC3L27N9	0.05%	BBAME 3X C	BCC353SC6	0.07%
BABSE 2015-1X CRR	BCC34S7S0	0.07%	BBAME 3X D	BCC353SD4	0.09%
BABSE 2015-1X DRR	BCC34S7T8	0.09%	BBAME 3X E	BCC353SF9	0.06%
BABSE 2015-1X ERR	BCC34S7V3	0.07%	BBAME 3X F	BCC353SG7	0.04%
BABSE 2015-1X FRR	BCC34S7W1	0.03%	BBAME 5X C	BCC3HPBB4	0.07%
BABSE 2018-3X C	BCC2IBLW9	0.08%	BBAME 5X D	BCC3HPBC2	0.08%
BABSE 2018-3X D	BCC2IBLZ2	0.07%	BBAME 5X E	BCC3HPBD0	0.05%
BABSE 2018-3X E	BCC2IBM24	0.07%	BBAME 5X F	BCC3HPBF5	0.03%
BABSE 2018-3X F	BCC2IBM32	0.03%	BCCE 2018-1X C	BCC2FZ0A0	0.08%
BABSE 2019-1X CR	BCC3552Y1	0.08%	BCCE 2018-1X D	BCC2FZ0D4	0.06%
BABSE 2019-1X DR	BCC3552Z8	0.09%	BCCE 2018-1X E	BCC2FZ0F9	0.07%
BABSE 2019-1X ER	BCC355304	0.06%	BCCE 2018-1X F	BCC2FZ0G7	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BCCE 2018-2X C	BCC2HXLG8	0.09%	BECLO 15X C	BCC3JQ923	0.07%
BCCE 2018-2X D	BCC2HXLJ2	0.06%	BECLO 15X D	BCC3JQ931	0.08%
BCCE 2018-2X E	BCC2HXLK5	0.07%	BECLO 15X E	BCC3JQ949	0.05%
BCCE 2018-2X F	BCC2HXLN3	0.03%	BECLO 15X F	BCC3JQ956	0.04%
BCCE 2019-1X C	BCC2M0845	0.08%	BECLO 3X CR	BCC30YLZ9	0.08%
BCCE 2019-1X D	BCC2M0878	0.07%	BECLO 3X DR	BCC30YM05	0.09%
BCCE 2019-1X E	BCC2M08A1	0.06%	BECLO 3X ER	BCC30YM13	0.07%
BCCE 2019-1X F	BCC2M08B9	0.03%	BECLO 3X FR	BCC30YM21	0.04%
BCCE 2021-1X C	BCC30VM35	0.08%	BECLO 8X CR	BCC3504W4	0.08%
BCCE 2021-1X D	BCC30VM43	0.07%	BECLO 8X DR	BCC3504X2	0.09%
BCCE 2021-1X E	BCC30VM50	0.06%	BECLO 8X ER	BCC3504Y0	0.06%
BCCE 2021-1X F	BCC30VM68	0.03%	BECLO 8X FR	BCC3504Z7	0.04%
BCCE 2021-2X C	BCC32RN23	0.08%	BILB 4X B	BCC34P9W5	0.08%
BCCE 2021-2X D	BCC32RN31	0.08%	BILB 4X C	BCC34P9X3	0.08%
BCCE 2021-2X E	BCC32RN49	0.06%	BILB 4X D	BCC34P9Y1	0.06%
BCCE 2021-2X F	BCC32RN56	0.03%	BILB 4X E	BCC34P9Z8	0.03%
BCCE 2022-1X CR	BCC35Z9R3	0.08%	BLACK 2019-1X CR	BCC32QSB0	0.07%
BCCE 2022-1X DR	BCC35Z9S1	0.08%	BLACK 2019-1X DR	BCC32QSF1	0.08%
BCCE 2022-1X ER	BCC35Z9T9	0.05%	BLACK 2019-1X E	BCC2JFEG2	0.07%
BCCE 2022-1X FR	BCC35Z9V4	0.04%	BLACK 2019-1X F	BCC2JFEH0	0.03%
BCCE 2023-1X CR	BCC3LB1R6	0.07%	BLUME 3X CR	BCC30JLT6	0.07%
BCCE 2023-1X DR	BCC3LB1S4	0.08%	BLUME 3X DR	BCC30JLX7	0.05%
BCCE 2023-1X ER	BCC3LB1T2	0.05%	BLUME 3X E	BCC2HCZL7	0.07%
BCCE 2023-1X FR	BCC3LB1V7	0.03%	BLUME 3X F	BCC2HCZM5	0.03%
BECLO 11X C	BCC31J2D1	0.08%	BLUME 4X CR	BCC31KYH4	0.08%
BECLO 11X D	BCC31J2F6	0.08%	BLUME 4X DR	BCC31KYL5	0.07%
BECLO 11X E	BCC31J2G4	0.06%	BLUME 4X ER	BCC31KYP6	0.06%
BECLO 11X F	BCC31J2H2	0.04%	BLUME 4X FR	BCC31KYQ4	0.03%
BECLO 12X C1	BCC33LZ22	0.06%	BLUME 5X C	BCC2LWN07	0.07%
BECLO 12X D	BCC33LZ48	0.08%	BLUME 5X D	BCC2LWN31	0.06%
BECLO 12X E	BCC33LZ55	0.06%	BLUME 5X E	BCC2LWN64	0.06%
BECLO 12X F	BCC33LZ63	0.04%	BLUME 5X F	BCC2LWN72	0.03%
BECLO 13X CR	BCC3N6KT0	0.08%	BNPAM 2019-1X CR	BCC33HX80	0.08%
BECLO 13X DR	BCC3N6KV5	0.10%	BNPAM 2019-1X DR	BCC33HX98	0.08%
BECLO 13X ER	BCC3N6KW3	0.06%	BNPAM 2019-1X E	BCC2KIFN8	0.06%
BECLO 13X FR	BCC3N6KX1	0.04%	BNPAM 2019-1X F	BCC2KIFP3	0.03%
BECLO 14X CR	BCC3KHTP8	0.07%	BNPAM 2021-1X C	BCC30Q4H5	0.07%
BECLO 14X DR	BCC3KHTQ6	0.08%	BNPAM 2021-1X D	BCC30Q4J1	0.08%
BECLO 14X ER	BCC3KHTR4	0.05%	BNPAM 2021-1X E	BCC30Q4K8	0.06%
BECLO 14X FR	BCC3KHTS2	0.04%	BNPAM 2021-1X F	BCC30Q4L6	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BOPHO 11X C	BCC3KYRJ7	0.09%	CADOG 6X ER	BCC2E29W7	0.09%
BOPHO 11X D	BCC3KYRK4	0.10%	CADOG 6X FR	BCC2E29Z0	0.04%
BOPHO 11X E	BCC3KYRL2	0.06%	CADOG 7X C1	BCC2GFGX6	0.06%
BOPHO 11X F	BCC3KYRM0	0.04%	CADOG 7X DR	BCC2GFH07	0.08%
BOPHO 5X C	BCC2LZ906	0.06%	CADOG 7X ER	BCC2GFH31	0.08%
BOPHO 5X D	BCC2LZ930	0.08%	CADOG 7X FR	BCC2GFH64	0.04%
BOPHO 5X E	BCC2LZ963	0.06%	CADOG 8X CRR	BCC34PNN9	0.08%
BOPHO 5X F	BCC2LZ997	0.03%	CADOG 8X DRR	BCC34PNR0	0.09%
BOPHO 6X C	BCC2QV280	0.07%	CADOG 8X ER	BCC2M4ZZ8	0.07%
BOPHO 6X D	BCC2QV2B3	0.06%	CADOG 8X FR	BCC2M5026	0.02%
BOPHO 6X E	BCC2QV2E7	0.05%	CADOG 9X CR	BCC30RXS7	0.08%
BOPHO 6X F	BCC2QV2F4	0.03%	CADOG 9X DR	BCC30RXW8	0.09%
BOPHO 7X CR	BCC3CFWQ5	0.07%	CADOG 9X ER	BCC30RXZ1	0.08%
BOPHO 7X DR	BCC3CFWR3	0.08%	CADOG 9X FR	BCC30RY07	0.04%
BOPHO 7X ER	BCC3CFWS1	0.06%	CANYE 2023-1X C	BCC3DZCQ2	0.10%
BOPHO 7X FR	BCC3CFWT9	0.04%	CANYE 2023-1X D	BCC3DZCR0	0.11%
BRGPT 3X C	BCC32HKJ1	0.07%	CANYE 2023-1X E	BCC3DZCS8	0.07%
BRGPT 3X D	BCC32HKK8	0.09%	CANYE 2023-1X F	BCC3DZCT6	0.04%
BRGPT 3X E	BCC32HKL6	0.06%	CARPK 2021-1X B	BCC2R5MX9	0.09%
BRGPT 3X F	BCC32HKM4	0.04%	CARPK 2021-1X C	BCC2R5MY7	0.08%
BRGPT 5X CR	BCC3MJLJ4	0.07%	CARPK 2021-1X D	BCC2R5MZ4	0.07%
BRGPT 5X DR	BCC3MJLK1	0.08%	CARPK 2021-1X E	BCC2R5N00	0.04%
BRGPT 5X ER	BCC3MJLL9	0.05%	CFOUR 3X C	BCC32DZN5	0.07%
BUSHY 1X CR	BCC3J6NY1	0.07%	CFOUR 3X D	BCC32DZP0	0.08%
BUSHY 1X DR	BCC3J6NZ8	0.09%	CFOUR 3X E	BCC32DZQ8	0.06%
BUSHY 1X ER	BCC3J6P03	0.05%	CFOUR 3X F	BCC32DZR6	0.03%
CADOG 11X C	BCC2GZ4L1	0.11%	CFOUR 4X CR	BCC3GFD6	0.06%
CADOG 11X D	BCC2GZ4P2	0.08%	CFOUR 4X DR	BCC3GFDG4	0.07%
CADOG 11X E	BCC2GZ4S6	0.11%	CFOUR 4X ER	BCC3GFDH2	0.05%
CADOG 11X F	BCC2GZ4V9	0.04%	CFOUR 4X FR	BCC3GFDJ8	0.03%
CADOG 12X C	BCC2HEZT6	0.10%	CFOUR 5X C	BCC38T7D7	0.05%
CADOG 12X D	BCC2HEZW9	0.08%	CFOUR 5X D	BCC38T7F2	0.07%
CADOG 12X E	BCC2HEZZ2	0.09%	CFOUR 5X E	BCC38T7G0	0.05%
CADOG 12X F	BCC2HF020	0.04%	CFOUR 6X C	BCC3C6J56	0.06%
CADOG 13X CR	BCC2RFYH9	0.10%	CFOUR 6X D	BCC3C6J64	0.07%
CADOG 13X DR	BCC2RFYI7	0.10%	CFOUR 6X E	BCC3C6J72	0.05%
CADOG 13X E	BCC2IKB91	0.08%	CFOUR 6X F	BCC3C6J80	0.03%
CADOG 13X F	BCC2IKBA8	0.04%	CFOUR 9X C	BCC3KL492	0.08%
CADOG 6X CR	BCC2E29Q0	0.08%	CFOUR 9X D	BCC3KL4B7	0.10%
CADOG 6X DR	BCC2E29T4	0.07%	CFOUR 9X E	BCC3KL4C5	0.06%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CFOUR 9X F	BCC3KL4D3	0.04%	CGMSE 2021-2X B	BCC32SS26	0.09%
CGMSE 2013-1X CR	BCC2CRLK6	0.07%	CGMSE 2021-2X C	BCC32SS34	0.09%
CGMSE 2013-1X DR	BCC2CRLN0	0.06%	CGMSE 2021-2X D	BCC32SS42	0.07%
CGMSE 2013-1X ER	BCC2CRLP5	0.03%	CGMSE 2021-2X E	BCC32SS59	0.04%
CGMSE 2014-2X B1RR	BCC2I1XX6	0.04%	CGMSE 2022-5X BR	BCC3FG0S1	0.06%
CGMSE 2014-2X CRR	BCC2I1Y15	0.06%	CGMSE 2022-5X CR	BCC3FG0T9	0.08%
CGMSE 2014-2X DRR	BCC2I1Y49	0.09%	CGMSE 2022-5X DR	BCC3FG0V4	0.05%
CGMSE 2014-2X ERR	BCC2I1Y56	0.03%	CGMSE 2022-5X ER	BCC3FG0W2	0.03%
CGMSE 2014-3X BR	BCC2FD8N3	0.08%	CGMSE 2024-1X B	BCC3F46H6	0.07%
CGMSE 2014-3X CR	BCC2FD8R4	0.07%	CGMSE 2024-1X C	BCC3F46J2	0.08%
CGMSE 2014-3X DR	BCC2FD8U7	0.10%	CGMSE 2024-1X D	BCC3F46K9	0.06%
CGMSE 2014-3X ER	BCC2FD8V5	0.04%	CGMSE 2024-1X E	BCC3F46L7	0.03%
CGMSE 2015-1X BRR	BCC2MQNI0	0.09%	CGMSE 2024-2X B	BCC3J8469	0.07%
CGMSE 2015-1X CRR	BCC2MQNL3	0.08%	CGMSE 2024-2X C1	BCC3J8477	0.08%
CGMSE 2015-1X DR	BCC2MQNP4	0.07%	CGMSE 2024-2X D	BCC3J8485	0.05%
CGMSE 2015-1X ER	BCC2MQNQ2	0.04%	CGMSE 2024-2X E	BCC3J8493	0.04%
CGMSE 2016-2X BRR	BCC2QXEP5	0.09%	CIFCE 3X C	BCC2QB6E7	0.07%
CGMSE 2016-2X CRR	BCC2QXEQ3	0.07%	CIFCE 3X D	BCC2QB6H0	0.07%
CGMSE 2016-2X DRR	BCC2QXER1	0.06%	CIFCE 3X E	BCC2QB6K3	0.06%
CGMSE 2016-2X ERR	BCC2QXES9	0.03%	CIFCE 3X F	BCC2QB6L1	0.03%
CGMSE 2017-3X B1	BCC2EXI82	0.08%	CIFCE 5X C	BCC32LC51	0.07%
CGMSE 2017-3X C	BCC2EXIB5	0.06%	CIFCE 5X D	BCC32LC69	0.09%
CGMSE 2017-3X D	BCC2EXIE9	0.07%	CIFCE 5X E	BCC32LC77	0.06%
CGMSE 2017-3X E	BCC2EXIF6	0.03%	CIFCE 5X F	BCC32LC85	0.04%
CGMSE 2019-1X BR	BCC2R9833	0.07%	CIFCE 6X C	BCC3GPLP3	0.07%
CGMSE 2019-1X CR	BCC2R9866	0.08%	CIFCE 6X D	BCC3GPLQ1	0.08%
CGMSE 2019-1X D	BCC2IN493	0.07%	CIFCE 6X E	BCC3GPLR9	0.05%
CGMSE 2019-1X E	BCC2IN4A0	0.03%	CIFCE 6X F	BCC3GPLS7	0.04%
CGMSE 2019-2X B1R	BCC31Z6M1	0.04%	CLNKP 2024-1X C	BCC3GQLP1	0.07%
CGMSE 2019-2X CR	BCC31Z6T6	0.08%	CLNKP 2024-1X D	BCC3GQLQ9	0.09%
CGMSE 2019-2X D	BCC2KFRL5	0.06%	CLNKP 2024-1X E	BCC3GQLR7	0.06%
CGMSE 2019-2X E	BCC2KFRM3	0.03%	CLNKP 2024-1X F	BCC3GQLS5	0.04%
CGMSE 2020-1X B	BCC2MXJ17	0.09%	CONTE 11X CR	BCC3J4J39	0.11%
CGMSE 2020-1X C	BCC2MXJ41	0.08%	CONTE 11X DR	BCC3J4J47	0.10%
CGMSE 2020-1X D	BCC2MXJ74	0.08%	CONTE 11X ER	BCC3J4J54	0.06%
CGMSE 2020-1X E	BCC2MXJ82	0.03%	CONTE 12X C	BCC3CN778	0.07%
CGMSE 2021-1X B	BCC302DW5	0.09%	CONTE 12X D	BCC3CN786	0.08%
CGMSE 2021-1X C	BCC302DX3	0.08%	CONTE 12X E	BCC3CN794	0.06%
CGMSE 2021-1X D	BCC302DY1	0.07%	CONTE 4X CR	BCC2QMI83	0.06%
CGMSE 2021-1X E	BCC302DZ8	0.03%	CONTE 4X DR	BCC2QPB42	0.05%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CONTE 4X E	BCC2DKUG9	0.07%	CORDA 20X E	BCC30BKJ6	0.07%
CONTE 4X F	BCC2DKUH7	0.03%	CORDA 20X F	BCC30BKK3	0.04%
CONTE 5X CR	BCC3L4QZ7	0.09%	CORDA 22X C	BCC339BJ8	0.08%
CONTE 5X DR	BCC3L4R03	0.11%	CORDA 22X D	BCC339BK5	0.09%
CONTE 5X ER	BCC3L4R11	0.07%	CORDA 22X E	BCC339BL3	0.07%
CONTE 5X FR	BCC3L4R29	0.05%	CORDA 22X F	BCC339BM1	0.04%
CONTE 6X CR	BCC2R6TL6	0.09%	CORDA 23X CR	BCC3H2290	0.08%
CONTE 6X DR	BCC2R6TP7	0.07%	CORDA 23X DR	BCC3H22B5	0.11%
CONTE 6X ER	BCC2R6TS1	0.07%	CORDA 23X ER	BCC3H22C3	0.08%
CONTE 6X FR	BCC2R6TT9	0.04%	CORDA 23X F	BCC352X16	0.05%
CONTE 7X CR	BCC3JZZG3	0.09%	CORDA 25X CR	BCC3LL228	0.09%
CONTE 7X DR	BCC3JZZH1	0.10%	CORDA 25X D1R	BCC3LL236	0.11%
CONTE 7X ER	BCC3JZZJ7	0.06%	CORDA 25X ER	BCC3LL244	0.07%
CONTE 7X FR	BCC3JZZK4	0.04%	CORDA 25X F1R	BCC3LL251	0.02%
CONTE 9X C	BCC315XP0	0.10%	CORDA 26X CR	BCC3K0QW3	0.09%
CONTE 9X D	BCC315XS4	0.09%	CORDA 26X DR	BCC3K0QX1	0.10%
CONTE 9X E	BCC315XW5	0.07%	CORDA 26X ER	BCC3K0QY9	0.08%
CONTE 9X F	BCC315XX3	0.04%	CORDA 26X FR	BCC3K0QZ6	0.05%
CORDA 10X CR	BCC3KJJD2	0.08%	CORDA 27X CR	BCC3M9YV5	0.09%
CORDA 10X DR	BCC3KJF7	0.10%	CORDA 27X DR	BCC3M9YW3	0.11%
CORDA 10X ER	BCC3KJG5	0.07%	CORDA 27X ER	BCC3M9YX1	0.08%
CORDA 10X FR	BCC3KJH3	0.04%	CORDA 27X FR	BCC3M9YY9	0.05%
CORDA 11X CR	BCC2R3JP5	0.10%	CORDA 31X C	BCC3FFB93	0.07%
CORDA 11X DR	BCC2R3JS9	0.07%	CORDA 31X D	BCC3FFBB8	0.09%
CORDA 11X E	BCC2HB8M7	0.09%	CORDA 31X E	BCC3FFBC6	0.05%
CORDA 11X F	BCC2HB8N5	0.04%	CORDA 31X F1	BCC3FFBD4	0.02%
CORDA 14X CR	BCC30ZQF5	0.08%	CORDA 33X C	BCC3HZ2D8	0.07%
CORDA 14X DR	BCC30ZQJ7	0.08%	CORDA 33X D	BCC3HZ2F3	0.09%
CORDA 14X E	BCC2J3U48	0.07%	CORDA 33X E	BCC3HZ2G1	0.06%
CORDA 14X F	BCC2J3U55	0.03%	CORDA 33X F1	BCC3HZ2H9	0.01%
CORDA 16X C1	BCC2M29A6	0.04%	CORDA 34X C	BCC3KD805	0.08%
CORDA 16X D	BCC2M29G3	0.07%	CORDA 34X D	BCC3KD813	0.10%
CORDA 16X E	BCC2M29J7	0.07%	CORDA 34X E	BCC3KD821	0.07%
CORDA 16X F	BCC2M29K4	0.03%	CORDA 34X F	BCC3KD839	0.04%
CORDA 18X CR	BCC33SRQ3	0.09%	CORDA 3X CR3	BCC3L6F92	0.09%
CORDA 18X DR	BCC33SRR1	0.10%	CORDA 3X DR3	BCC3L6FB7	0.12%
CORDA 18X ER	BCC33SR59	0.07%	CORDA 3X ER3	BCC3L6FC5	0.07%
CORDA 18X FR	BCC33SRT7	0.04%	CORDA 3X FR3	BCC3L6FD3	0.05%
CORDA 20X C	BCC30BKB3	0.09%	CORDA 4X CRRR	BCC2QSRY3	0.08%
CORDA 20X D	BCC30BKF4	0.10%	CORDA 4X DRRR	BCC2QSS14	0.09%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CORDA 4X ERRR	BCC2QSS22	0.07%	CRNCL 2021-14X E	BCC32H871	0.06%
CORDA 4X FRRR	BCC2QSS30	0.04%	CRNCL 2021-14X F	BCC32H889	0.04%
CORDA 5X CR	BCC2DWA75	0.09%	CRNCL 2022-15X C	BCC352TH6	0.07%
CORDA 5X DR	BCC2DWAA8	0.07%	CRNCL 2022-15X D	BCC352TJ2	0.09%
CORDA 5X ER	BCC2DWAD2	0.08%	CRNCL 2022-15X E	BCC352TK9	0.06%
CORDA 5X FR	BCC2DWAE0	0.04%	CRNCL 2022-15X F	BCC352TL7	0.04%
CORDA 6X CRR	BCC3HLWP9	0.07%	CRNCL 2023-16X C	BCC3CV2P5	0.07%
CORDA 6X D1RR	BCC3HLWQ7	0.08%	CRNCL 2023-16X D	BCC3CV2Q3	0.08%
CORDA 6X ERR	BCC3HLWR5	0.05%	CRNCL 2023-16X E	BCC3CV2R1	0.05%
CORDA 6X F1RR	BCC3HLWS3	0.01%	CRNCL 2023-16X F	BCC3CV2S9	0.04%
CORDA 7X CRR	BCC2QX2I4	0.09%	CRNCL 2023-17X CR	BCC3L13V7	0.07%
CORDA 7X DRR	BCC2QX2L7	0.06%	CRNCL 2023-17X DR	BCC3L13W5	0.09%
CORDA 7X ER	BCC2HIZV2	0.08%	CRNCL 2023-17X ER	BCC3L13X3	0.05%
CORDA 7X FR	BCC2HIZW0	0.04%	CRNCL 2023-17X FR	BCC3L13Y1	0.03%
CORDA 8X CRR	BCC306VR7	0.08%	CRNCL 2024-18X C	BCC3GZKC1	0.07%
CORDA 8X DR	BCC306VV8	0.08%	CRNCL 2024-18X D	BCC3GZKD9	0.09%
CORDA 8X ER	BCC306VY2	0.07%	CRNCL 2024-18X E	BCC3GZKF4	0.05%
CORDA 8X FR	BCC306VZ9	0.04%	CRNCL 2024-18X F	BCC3GZKG2	0.04%
CRNCL 2016-7X CR	BCC2LRBJ0	0.06%	CRNCL 2024-19X C	BCC3J2M05	0.08%
CRNCL 2016-7X D	BCC2CFL14	0.05%	CRNCL 2024-19X D	BCC3J2M13	0.10%
CRNCL 2016-7X E	BCC2CFL22	0.07%	CRNCL 2024-19X E	BCC3J2M21	0.06%
CRNCL 2016-7X F	BCC2CFL30	0.03%	CRNCL 2024-19X F	BCC3J2M39	0.04%
CRNCL 2017-8X C	BCC2EJNY0	0.07%	CRWPK 1X B1R	BCC304H64	0.07%
CRNCL 2017-8X D	BCC2EJP02	0.06%	CRWPK 1X CR	BCC304HD9	0.09%
CRNCL 2017-8X E	BCC2EJPC6	0.07%	CRWPK 1X DR	BCC304HH0	0.08%
CRNCL 2017-8X F	BCC2EJP28	0.03%	CRWPK 1X ER	BCC304HJ6	0.04%
CRNCL 2018-10X C1R	BCC30YP10	0.05%	DILPK 1X C	BCC32K7T7	0.09%
CRNCL 2018-10X DR	BCC30YP36	0.05%	DILPK 1X D	BCC32K7V2	0.07%
CRNCL 2018-10X E	BCC2HQLF7	0.08%	DILPK 1X E	BCC32K7W0	0.06%
CRNCL 2018-10X F	BCC2HQLF4	0.03%	DILPK 1X F	BCC32K7X8	0.04%
CRNCL 2019-11X C	BCC2M21N6	0.10%	DRYD 2013-29X CRR	BCC2F5NF0	0.07%
CRNCL 2019-11X D	BCC2M21R7	0.07%	DRYD 2013-29X DRR	BCC2F5PG6	0.06%
CRNCL 2019-11X E	BCC2M21U0	0.07%	DRYD 2013-29X ERR	BCC2F5PN1	0.07%
CRNCL 2019-11X F	BCC2M21V8	0.03%	DRYD 2013-29X FRR	BCC2F5PQ4	0.04%
CRNCL 2021-13X C	BCC2RET96	0.08%	DRYD 2014-32X C1R	BCC2HFY56	0.04%
CRNCL 2021-13X D	BCC2RETC9	0.09%	DRYD 2014-32X D1R	BCC2HFYB3	0.05%
CRNCL 2021-13X E	BCC2RETF2	0.06%	DRYD 2014-32X ER	BCC2HFYH0	0.09%
CRNCL 2021-13X F	BCC2RETG0	0.03%	DRYD 2014-32X FR	BCC2HFYI8	0.03%
CRNCL 2021-14X C	BCC32H855	0.07%	DRYD 2014-35X C1VA	BCC2MC336	0.05%
CRNCL 2021-14X D	BCC32H863	0.09%	DRYD 2014-35X DRR	BCC2MC369	0.09%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRYD 2014-35X ER	BCC2MC393	0.08%	DRYD 2020-79X ER	BCC3458X8	0.09%
DRYD 2014-35X FR	BCC2MC3A0	0.04%	DRYD 2020-79X FR	BCC3458Y6	0.05%
DRYD 2015-39X CRR	BCC34YYK4	0.10%	DRYD 2020-88X C1	BCC306QZ5	0.03%
DRYD 2015-39X DRR	BCC34YYL2	0.11%	DRYD 2020-88X D	BCC306R50	0.09%
DRYD 2015-39X ERR	BCC34YYM0	0.09%	DRYD 2020-88X E	BCC306R84	0.06%
DRYD 2015-39X FRR	BCC34YYN8	0.04%	DRYD 2020-88X F	BCC306R92	0.03%
DRYD 2015-44X C1RR	BCC2QTKU6	0.04%	DRYD 2020-89X C1	BCC32LFK5	0.08%
DRYD 2015-44X DRR	BCC2QTKY8	0.09%	DRYD 2020-89X D	BCC32LFL3	0.09%
DRYD 2015-44X ERR	BCC2QTL19	0.07%	DRYD 2020-89X E	BCC32LFM1	0.06%
DRYD 2015-44X FRR	BCC2QTL27	0.03%	DRYD 2020-89X F	BCC32LFN9	0.05%
DRYD 2016-46X CRR	BCC2R8WZ7	0.08%	DRYD 2021-91X CR	BCC3JPM61	0.09%
DRYD 2016-46X DRR	BCC2R8X29	0.10%	DRYD 2021-91X DR	BCC3JPM79	0.11%
DRYD 2016-46X ER	BCC2R8X52	0.07%	DRYD 2021-91X ER	BCC3JPM87	0.07%
DRYD 2016-46X FR	BCC2R8X60	0.05%	DRYD 2021-91X FR	BCC3JPM95	0.05%
DRYD 2016-48X C1R	BCC2L8CY8	0.05%	DRYD 2021-96X C	BCC367K42	0.09%
DRYD 2016-48X DR	BCC2L8D19	0.07%	DRYD 2021-96X D	BCC367K59	0.08%
DRYD 2016-48X ER	BCC2L8D43	0.07%	DRYD 2021-96X E	BCC367K67	0.07%
DRYD 2016-48X FR	BCC2L8D50	0.03%	DRYD 2021-96X F	BCC367K75	0.03%
DRYD 2017-56X CR	BCC3KRZL8	0.08%	DRYD 2022-111X C	BCC3KYQK5	0.07%
DRYD 2017-56X D1R	BCC3KRZM6	0.11%	DRYD 2022-111X D	BCC3KYQL3	0.08%
DRYD 2017-56X ER	BCC3KRZP9	0.07%	DRYD 2022-111X E	BCC3KYQM1	0.05%
DRYD 2017-56X FR	BCC3KRZQ7	0.04%	DRYD 2022-111X F	BCC3KYQN9	0.03%
DRYD 2017-59X C1	BCC2FVJZ4	0.09%	DUNEP 1X CR	BCC337TF1	0.09%
DRYD 2017-59X D1	BCC2FVK58	0.09%	DUNEP 1X DR	BCC337TG9	0.07%
DRYD 2017-59X E	BCC2FVKB5	0.11%	DUNEP 1X ER	BCC337TH7	0.06%
DRYD 2017-59X F	BCC2FVKC3	0.03%	DUNEP 1X FR	BCC337TJ3	0.04%
DRYD 2019-69X C1R	BCC334JG7	0.04%	EGLXY 2016-5X CRR	BCC2QLYX2	0.08%
DRYD 2019-69X DR	BCC334JH5	0.09%	EGLXY 2016-5X DRR	BCC2QLYY0	0.08%
DRYD 2019-69X ER	BCC334JJ1	0.08%	EGLXY 2016-5X ERR	BCC2QLYZ7	0.07%
DRYD 2019-69X FR	BCC334JK8	0.03%	EGLXY 2016-5X FRR	BCC2QLZ03	0.03%
DRYD 2019-73X C1	BCC2LVQG1	0.03%	EGLXY 2019-7X CR	BCC307222	0.08%
DRYD 2019-73X D	BCC2LVQM8	0.07%	EGLXY 2019-7X DR	BCC307230	0.09%
DRYD 2019-73X E	BCC2LVQQ9	0.07%	EGLXY 2019-7X ER	BCC307248	0.06%
DRYD 2019-73X F	BCC2LVQR7	0.03%	EGLXY 2019-7X FR	BCC307255	0.04%
DRYD 2020-74X C1	BCC2MYPJ9	0.04%	ELMP 1X BRR	BCC2RDMN4	0.11%
DRYD 2020-74X D	BCC2MYPQ3	0.09%	ELMP 1X CRR	BCC2RDMR5	0.09%
DRYD 2020-74X E	BCC2MYPT7	0.07%	ELMP 1X DRR	BCC2RDMU8	0.08%
DRYD 2020-74X F	BCC2MYPU4	0.03%	ELMP 1X ERR	BCC2RDMV6	0.04%
DRYD 2020-79X CR	BCC3458V2	0.10%	FCE 2024-1X C	BCC3HRZ24	0.08%
DRYD 2020-79X DR	BCC3458W0	0.11%	FCE 2024-1X D	BCC3HRZ32	0.10%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
FCE 2024-1X E	BCC3HRZ40	0.06%	GLME 4X ER	BCC31KX10	0.07%
FCE 2024-1X F	BCC3HRZ57	0.04%	GLME 4X FR	BCC31KX28	0.03%
FICLO 2021-1X C	BCC33JG28	0.09%	GLME 5X C	BCC2R0WW1	0.08%
FICLO 2021-1X D	BCC33JG51	0.08%	GLME 5X D	BCC2R0WZ4	0.09%
FICLO 2021-1X E	BCC33JG85	0.06%	GLME 5X E	BCC2R0X26	0.06%
FICLO 2021-1X F	BCC33JG93	0.04%	GLME 5X F	BCC2R0X34	0.04%
FICLO 2023-1X CR	BCC3KJWV7	0.07%	GLME 6X CR	BCC3GF2Y7	0.08%
FICLO 2023-1X DR	BCC3KJWW5	0.08%	GLME 6X DR	BCC3GF2Z4	0.09%
FICLO 2023-1X ER	BCC3KJWX3	0.05%	GLME 6X ER	BCC3GF300	0.05%
FICLO 2023-1X FR	BCC3KJWY1	0.03%	GLME 6X FR	BCC3GF318	0.05%
FICLO 2023-2X C	BCC3DD886	0.07%	GLNBR 1X CR	BCC3M4TK6	0.06%
FICLO 2023-2X D	BCC3DD894	0.08%	GLNBR 1X DR	BCC3M4TL4	0.08%
FICLO 2023-2X E	BCC3DD8B9	0.05%	GLNBR 1X ER	BCC3M4TM2	0.05%
FICLO 2023-2X F	BCC3DD8C7	0.03%	GRIPK 1X BRR	BCC2R3TK5	0.10%
FIOS 3X C	BCC3GW253	0.08%	GRIPK 1X CRR	BCC2R3TN9	0.08%
FIOS 3X D	BCC3GW261	0.10%	GRIPK 1X DR	BCC2I6219	0.07%
FIOS 3X E	BCC3GW279	0.06%	GRIPK 1X ER	BCC2I6227	0.03%
FIOS 3X F1	BCC3GW287	0.02%	HARVT 15X CR	BCC2GDMK2	0.10%
FOAKS 3X CR	BCC32SZX0	0.06%	HARVT 15X DR	BCC2GDMN6	0.07%
FOAKS 3X DR	BCC32SZY8	0.07%	HARVT 15X ER	BCC2GDMR7	0.07%
FOAKS 3X ER	BCC32SZZ5	0.05%	HARVT 15X FR	BCC2GDMS5	0.04%
FOAKS 3X FR	BCC32T008	0.03%	HARVT 16X CRR	BCC2QVBF4	0.09%
FOAKS 4X C	BCC340DX3	0.07%	HARVT 16X DRR	BCC2QVBI8	0.08%
FOAKS 4X D	BCC340DY1	0.09%	HARVT 16X ER	BCC2HWYK6	0.07%
FOAKS 4X E	BCC340DZ8	0.06%	HARVT 16X FR	BCC2HWYL4	0.04%
FOAKS 4X F	BCC340F03	0.03%	HARVT 17X CR	BCC2LI3G5	0.08%
FRNPK 1X C	BCC3FMB56	0.09%	HARVT 17X DR	BCC2LI3J9	0.10%
FRNPK 1X D	BCC3FMB64	0.11%	HARVT 17X ER	BCC2LI3M2	0.08%
FRNPK 1X E	BCC3FMB72	0.07%	HARVT 17X FR	BCC2LI3Q3	0.04%
FRNPK 1X F	BCC3FMB80	0.05%	HARVT 21X CR	BCC2RDS57	0.09%
GLGE 3X C	BCC2DKM03	0.10%	HARVT 21X DR	BCC2RDS81	0.07%
GLGE 3X D	BCC2DKM37	0.05%	HARVT 21X E	BCC2IRX84	0.07%
GLGE 3X E	BCC2DKM60	0.06%	HARVT 21X F	BCC2IRX92	0.03%
GLGE 3X F	BCC2DKM78	0.03%	HARVT 22X CR	BCC3305G0	0.09%
GLGE 5X C3	BCC2HV900	0.05%	HARVT 22X DR	BCC3305K1	0.08%
GLGE 5X D1	BCC2HV934	0.05%	HARVT 22X E	BCC2KGR90	0.07%
GLGE 5X E	BCC2HV991	0.08%	HARVT 22X F	BCC2KGRC3	0.03%
GLGE 5X F	BCC2HV9A8	0.03%	HARVT 23X C	BCC2MLTK0	0.09%
GLME 4X CR	BCC31KWV5	0.07%	HARVT 23X D	BCC2MLTN4	0.08%
GLME 4X DR	BCC31KWY9	0.08%	HARVT 23X E	BCC2MLTR5	0.07%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
HARVT 23X F	BCC2MLTS3	0.03%	HAYEM 12X C	BCC3BWJ01	0.07%
HARVT 25X CR	BCC33J6Q6	0.11%	HAYEM 12X D	BCC3BWJ19	0.07%
HARVT 25X DR	BCC33J6R4	0.11%	HAYEM 12X E	BCC3BWJ27	0.05%
HARVT 25X ER	BCC33J6S2	0.08%	HAYEM 12X F	BCC3BWJ35	0.04%
HARVT 25X FR	BCC33J6T0	0.04%	HAYEM 3X CR	BCC3356V5	0.10%
HARVT 26X C	BCC3189X4	0.11%	HAYEM 3X DR	BCC3356W3	0.10%
HARVT 26X D	BCC3189Y2	0.08%	HAYEM 3X ER	BCC3356X1	0.07%
HARVT 26X E	BCC3189Z9	0.06%	HAYEM 3X FR	BCC3356Y9	0.04%
HARVT 26X F	BCC318B03	0.04%	HAYEM 6X C	BCC2R5Q31	0.07%
HARVT 27X C	BCC338JV5	0.08%	HAYEM 6X D	BCC2R5Q64	0.10%
HARVT 27X D	BCC338JW3	0.08%	HAYEM 6X E	BCC2R5Q98	0.07%
HARVT 27X E	BCC338JX1	0.07%	HAYEM 6X F	BCC2R5QA5	0.02%
HARVT 27X F	BCC338JY9	0.03%	HAYEM 7X C	BCC31H5F7	0.08%
HARVT 28X CR	BCC3FP9V5	0.07%	HAYEM 7X D	BCC31H5J9	0.09%
HARVT 28X DR	BCC3FP9W3	0.09%	HAYEM 7X E	BCC31H5M2	0.07%
HARVT 28X ER	BCC3FP9X1	0.08%	HAYEM 7X F	BCC31H5N0	0.03%
HARVT 28X F	BCC35G9X2	0.04%	HAYEM 9X C	BCC35N0W8	0.07%
HARVT 29X CR	BCC3GDS99	0.07%	HAYEM 9X D	BCC35N0X6	0.08%
HARVT 29X DR	BCC3GDSB4	0.08%	HAYEM 9X E	BCC35N0Y4	0.06%
HARVT 29X ER	BCC3GDSC2	0.07%	HAYEM 9X F	BCC35N0Z1	0.02%
HARVT 29X FR	BCC3GDS00	0.04%	HNLY 10X C	BCC3FJ469	0.08%
HARVT 30X C	BCC3BRQW4	0.07%	HNLY 10X D	BCC3FJ477	0.11%
HARVT 30X D	BCC3BRQX2	0.08%	HNLY 10X E	BCC3FJ485	0.06%
HARVT 30X E	BCC3BRQY0	0.06%	HNLY 10X F	BCC3FJ493	0.05%
HARVT 30X F	BCC3BRQZ7	0.04%	HNLY 11X C	BCC3KSQJ1	0.09%
HARVT 31X CR	BCC3MYRC0	0.07%	HNLY 11X D	BCC3KSQK8	0.09%
HARVT 31X DR	BCC3MYRD8	0.09%	HNLY 11X E	BCC3KSQL6	0.06%
HARVT 31X ER	BCC3MYRF3	0.06%	HNLY 11X F	BCC3KSQM4	0.04%
HARVT 31X FR	BCC3MYRG1	0.04%	HNLY 12X C	BCC3J3RW8	0.08%
HARVT 32X C	BCC3FBPV8	0.11%	HNLY 12X D	BCC3J3RX6	0.08%
HARVT 32X D	BCC3FBPW6	0.10%	HNLY 12X E	BCC3J3RY4	0.05%
HARVT 32X E	BCC3FBPX4	0.07%	HNLY 12X F	BCC3J3RZ1	0.04%
HARVT 32X F	BCC3FBPY2	0.05%	HNLY 3X CR	BCC33Y0R7	0.09%
HARVT 34X C	BCC3KFBF3	0.08%	HNLY 3X DR	BCC33Y0V8	0.09%
HARVT 34X D	BCC3KFBG1	0.10%	HNLY 3X ER	BCC33Y0Y2	0.06%
HARVT 34X E	BCC3KFBH9	0.06%	HNLY 3X FR	BCC33Y0Z9	0.03%
HARVT 34X F	BCC3KFBJ5	0.04%	HNLY 4X C	BCC2QL8L7	0.08%
HAYEM 10X CR	BCC3FNKR6	0.08%	HNLY 4X D	BCC2QL8M5	0.07%
HAYEM 10X DR	BCC3FNKS4	0.10%	HNLY 4X E	BCC2QL8N3	0.08%
HAYEM 10X ER	BCC3FNKT2	0.06%	HNLY 4X F	BCC2QL8P8	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
HNLY 5X C	BCC31T7C6	0.10%	INVSC 6X C	BCC313H65	0.08%
HNLY 5X D	BCC31T7D4	0.08%	INVSC 6X D	BCC313H73	0.07%
HNLY 5X E	BCC31T7F9	0.06%	INVSC 6X E	BCC313H81	0.06%
HNLY 5X F	BCC31T7G7	0.04%	INVSC 6X F	BCC313H99	0.03%
HNLY 7X CR	BCC3GZ033	0.07%	INVSC 7X C	BCC33XXF9	0.09%
HNLY 7X DR	BCC3GZ041	0.09%	INVSC 7X D	BCC33XXG7	0.09%
HNLY 7X ER	BCC3GZ058	0.06%	INVSC 7X E	BCC33XXH5	0.06%
HNLY 7X FR	BCC3GZ066	0.04%	INVSC 7X F	BCC33XXJ1	0.04%
ICGE 2021-1X C	BCC31V6X6	0.09%	INVSC 8X CR	BCC3G1WT6	0.06%
ICGE 2021-1X D	BCC31V707	0.08%	INVSC 8X DR	BCC3G1WV1	0.08%
ICGE 2021-1X E	BCC31V731	0.06%	INVSC 8X ER	BCC3G1WW9	0.07%
ICGE 2021-1X F	BCC31V749	0.04%	INVSC 8X F	BCC360072	0.02%
ICGE 2022-1X CR	BCC3K1KV9	0.07%	INVSC 9X CR	BCC3HCKR8	0.07%
ICGE 2022-1X DR	BCC3K1KW7	0.09%	INVSC 9X DR	BCC3HCKS6	0.08%
ICGE 2022-1X ER	BCC3K1KX5	0.05%	INVSC 9X ER	BCC3HCKT4	0.06%
ICGE 2022-1X FR	BCC3K1KY3	0.03%	JUBIL 2013-10X CRR	BCC3027P7	0.07%
ICGE 2023-1X CR	BCC3KQJR5	0.07%	JUBIL 2013-10X DRR	BCC3027S1	0.08%
ICGE 2023-1X DR	BCC3KQJS3	0.08%	JUBIL 2013-10X ERR	BCC3027W2	0.07%
ICGE 2023-1X ER	BCC3KQJT1	0.05%	JUBIL 2014-12X CR3	BCC3J0S60	0.07%
ICGE 2023-1X FR	BCC3KQJV6	0.03%	JUBIL 2014-12X DR3	BCC3J0S78	0.09%
ICGE 2023-2X C	BCC3CSHW1	0.08%	JUBIL 2014-12X ER3	BCC3J0S86	0.05%
ICGE 2023-2X D	BCC3CSHX9	0.08%	JUBIL 2014-12X FR3	BCC3J0S94	0.04%
ICGE 2023-2X E	BCC3CSHY7	0.05%	JUBIL 2016-17X CR	BCC2HQHD4	0.09%
ICGE 2023-2X F	BCC3CSHZ4	0.04%	JUBIL 2016-17X DR	BCC2HQHG7	0.08%
INDI 3X C	BCC3LP9K2	0.09%	JUBIL 2016-17X Er	BCC2HQHJ1	0.06%
INDI 3X D	BCC3LP9L0	0.09%	JUBIL 2016-17X Fr	BCC2HQHK8	0.03%
INDI 3X E	BCC3LP9M8	0.06%	JUBIL 2017-19X CR	BCC3LKKV6	0.07%
INDI 3X F	BCC3LP9N6	0.04%	JUBIL 2017-19X DR	BCC3LKKW4	0.09%
INVSC 11X C	BCC3C84B5	0.07%	JUBIL 2017-19X ER	BCC3LKKX2	0.06%
INVSC 11X D	BCC3C84C3	0.08%	JUBIL 2017-19X FR	BCC3LKKY0	0.03%
INVSC 11X E	BCC3C84D1	0.06%	JUBIL 2018-20X CR	BCC3JV1R5	0.07%
INVSC 11X F	BCC3C84F6	0.04%	JUBIL 2018-20X DR	BCC3JV1S3	0.09%
INVSC 3X CR	BCC3GTKS0	0.07%	JUBIL 2018-20X ER	BCC3JV1T1	0.06%
INVSC 3X DR	BCC3GTKT8	0.09%	JUBIL 2018-20X FR	BCC3JV1V6	0.03%
INVSC 3X ER	BCC3GTKV3	0.04%	JUBIL 2018-21X C1R	BCC2R2N49	0.05%
INVSC 3X FR	BCC3GTKW1	0.04%	JUBIL 2018-21X DR	BCC2R2N72	0.09%
INVSC 4X C	BCC2MRWT4	0.08%	JUBIL 2018-21X ER	BCC2R2NA5	0.06%
INVSC 4X D	BCC2MRWW7	0.07%	JUBIL 2018-21X FR	BCC2R2NB3	0.04%
INVSC 4X E	BCC2MRWZ0	0.06%	JUBIL 2019-22X CR	BCC3GW1T2	0.09%
INVSC 4X F	BCC2MRX06	0.03%	JUBIL 2019-22X DR	BCC3GW1V7	0.10%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
JUBIL 2019-22X ER	BCC3GW1W5	0.06%	MDPKE 19X ER	BCC3JMLL6	0.06%
JUBIL 2019-22X FR	BCC3GW1X3	0.05%	MDPKE 19X FR	BCC3JMLM4	0.04%
JUBIL 2019-23X CR	BCC3GKS44	0.09%	MDPKE 20X CR	BCC3F1S88	0.07%
JUBIL 2019-23X DR	BCC3GKS51	0.09%	MDPKE 20X DR	BCC3F1S96	0.08%
JUBIL 2019-23X ER	BCC3GKS69	0.06%	MDPKE 20X ER	BCC3F1SB1	0.05%
JUBIL 2019-23X FR	BCC3GKS77	0.04%	MDPKE 20X FR	BCC3F1SC9	0.03%
JUBIL 2021-25X C1	BCC33DGY1	0.05%	MNMNT 3X C	BCC3MHZB0	0.07%
JUBIL 2021-25X D	BCC33DH04	0.08%	MNMNT 3X D1	BCC3MHZC8	0.08%
JUBIL 2021-25X E	BCC33DH12	0.06%	MNMNT 3X E	BCC3MHZD6	0.05%
JUBIL 2021-25X F	BCC33DH20	0.04%	MNMNT 3X F	BCC3MHZF1	0.03%
JUBIL 2022-26X CR	BCC3DLZ54	0.08%	NGCE 3X C	BCC3BPCQ6	0.06%
JUBIL 2022-26X DR	BCC3DLZ62	0.08%	NGCE 3X D	BCC3BPCR4	0.08%
JUBIL 2022-26X ER	BCC3DLZ70	0.05%	NGCE 3X E	BCC3BPCS2	0.05%
JUBIL 2022-26X FR	BCC3DLZ88	0.04%	NGCE 4X C	BCC3FDJR4	0.08%
JUBIL 2023-27X CR	BCC3N7BJ0	0.07%	NGCE 4X D	BCC3FDFS2	0.09%
JUBIL 2023-27X DR	BCC3N7BK7	0.09%	NGCE 4X E	BCC3FDFT0	0.05%
JUBIL 2023-27X ER	BCC3N7BL5	0.05%	NGCE 4X F	BCC3FDFV5	0.04%
JUBIL 2023-27X FR	BCC3N7BM3	0.03%	NWDSE 2021-24X C	BCC339YJ3	0.09%
JUBIL 2025-30X C	BCC3KY7K6	0.11%	NWDSE 2021-24X D	BCC339YK0	0.08%
JUBIL 2025-30X D1	BCC3KY7L4	0.11%	NWDSE 2021-24X E	BCC339YL8	0.06%
JUBIL 2025-30X E	BCC3KY7N0	0.06%	NWDSE 2021-24X F	BCC339YM6	0.03%
JUBIL 2025-30X F	BCC3KY7P5	0.05%	NWDSE 2022-26X C	BCC36FDF7	0.09%
MDPKE 14X C1R	BCC343D82	0.11%	NWDSE 2022-26X D	BCC36FDG5	0.09%
MDPKE 14X DR	BCC343D90	0.09%	NWDSE 2022-26X E	BCC36FDH3	0.06%
MDPKE 14X ER	BCC343DB5	0.08%	NWDSE 2022-26X F	BCC36FDJ9	0.05%
MDPKE 14X FR	BCC343DC3	0.05%	NWEST IX-X C	BCC3J85W1	0.07%
MDPKE 15X CR	BCC369QP5	0.07%	NWEST IX-X D	BCC3J85X9	0.09%
MDPKE 15X DR	BCC369QQ3	0.08%	NWEST IX-X E	BCC3J85Y7	0.05%
MDPKE 15X ER	BCC369QR1	0.06%	NWEST IX-X F	BCC3J85Z4	0.04%
MDPKE 15X FR	BCC369QS9	0.05%	NWEST VIII-X C	BCC3FP6X4	0.07%
MDPKE 16X C1	BCC304LB8	0.08%	NWEST VIII-X D	BCC3FP6Y2	0.08%
MDPKE 16X D	BCC304LJ1	0.11%	NWEST VIII-X E	BCC3FP6Z9	0.06%
MDPKE 16X E	BCC304LM4	0.09%	NWEST VIII-X F	BCC3FP705	0.04%
MDPKE 16X F	BCC304LQ5	0.04%	NWEST VII-X C	BCC308RT4	0.09%
MDPKE 17X C	BCC31J399	0.08%	NWEST VII-X D	BCC308RX5	0.07%
MDPKE 17X D	BCC31J3B4	0.10%	NWEST VII-X E	BCC308S06	0.06%
MDPKE 17X E	BCC31J3C2	0.07%	NWEST VII-X F	BCC308S14	0.04%
MDPKE 17X F	BCC31J3D0	0.04%	NWEST VI-X C	BCC2M7AU9	0.09%
MDPKE 19X CR	BCC3JMLJ1	0.07%	NWEST VI-X D	BCC2M7AX3	0.06%
MDPKE 19X DR	BCC3JMLK8	0.09%	NWEST VI-X E	BCC2M7B04	0.07%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
NWEST VI-X F	BCC2M7B12	0.03%	OHECP 2016-5X FR	BCC33PBM5	0.04%
NWEST V-X CR	BCC31PRH1	0.07%	OHECP 2018-7X C	BCC2HZR27	0.08%
NWEST V-X DR	BCC31PRJ7	0.09%	OHECP 2018-7X D	BCC2HZR50	0.08%
NWEST V-X ER	BCC31PRK4	0.06%	OHECP 2018-7X E	BCC2HZR84	0.07%
NWEST V-X FR	BCC31PRL2	0.04%	OHECP 2018-7X F	BCC2HZR92	0.03%
OCPE 2019-3X CR	BCC300NK4	0.08%	OTOPK 1X C	BCC35D0H3	0.08%
OCPE 2019-3X DR	BCC300NN8	0.10%	OTOPK 1X D	BCC35D0J9	0.09%
OCPE 2019-3X ER	BCC300NR9	0.07%	OTOPK 1X E	BCC35D0K6	0.07%
OCPE 2019-3X FR	BCC300NS7	0.03%	OTOPK 1X F	BCC35D0L4	0.04%
OCPE 2022-5X C	BCC34SPM3	0.09%	OZLME 4X CR	BCC3LLHV8	0.07%
OCPE 2022-5X D	BCC34SPQ4	0.08%	OZLME 4X DR	BCC3LLHW6	0.09%
OCPE 2022-5X E	BCC34SPT8	0.06%	OZLME 4X ER	BCC3LLHX4	0.04%
OCPE 2022-5X F	BCC34SPV3	0.04%	OZLME 4X FR	BCC3LLHY2	0.05%
OCPE 2023-7X CR	BCC3LLLT8	0.06%	PENTA 2017-3X CRR	BCC3KJXS3	0.07%
OCPE 2023-7X DR	BCC3LLLV3	0.07%	PENTA 2017-3X DRR	BCC3KJXT1	0.08%
OCPE 2023-7X ER	BCC3LLLW1	0.05%	PENTA 2017-3X ERR	BCC3KJXV6	0.05%
OCPE 2023-7X F1R	BCC3LLLX9	0.02%	PENTA 2017-3X FRR	BCC3KJXW4	0.03%
OCPE 2023-8X C	BCC3CN6L8	0.06%	PENTA 2018-5X CR	BCC2QKEP3	0.07%
OCPE 2023-8X D	BCC3CN6M6	0.07%	PENTA 2018-5X DR	BCC2QKES7	0.08%
OCPE 2023-8X E	BCC3CN6N4	0.05%	PENTA 2018-5X ER	BCC2QKET5	0.07%
OCPE 2023-8X F	BCC3CN6P9	0.03%	PENTA 2018-5X FR	BCC2QKEU2	0.03%
OCPE 2024-10X C	BCC3GG316	0.09%	PENTA 2019-6X CR	BCC31D8M8	0.07%
OCPE 2024-10X D	BCC3GG324	0.11%	PENTA 2019-6X DR	BCC31D8N6	0.09%
OCPE 2024-10X E	BCC3GG332	0.07%	PENTA 2019-6X ER	BCC31D8P1	0.06%
OCPE 2024-10X F	BCC3GG340	0.05%	PENTA 2019-6X FR	BCC31D8Q9	0.04%
OCPE 2024-11X C	BCC3HZNJ2	0.11%	PENTA 2020-7X CR	BCC3K0Q37	0.08%
OCPE 2024-11X D	BCC3HZNK9	0.13%	PENTA 2020-7X DR	BCC3K0Q45	0.10%
OCPE 2024-11X E	BCC3HZNL7	0.08%	PENTA 2020-7X ER	BCC3K0Q52	0.06%
OCPE 2024-11X F	BCC3HZNM5	0.05%	PENTA 2020-7X FR	BCC3K0Q60	0.04%
OCPE 2025-12X C	BCC3KWVY3	0.09%	PENTA 2020-8X CR	BCC33X1G2	0.07%
OCPE 2025-12X D	BCC3KWVZ0	0.10%	PENTA 2020-8X DR	BCC33X1K3	0.07%
OCPE 2025-12X E	BCC3KWW06	0.07%	PENTA 2020-8X ER	BCC33X1N7	0.05%
OCPE 2025-12X F	BCC3KWW14	0.04%	PENTA 2020-8X FR	BCC33X1P2	0.03%
OHECP 2015-4X CR	BCC2F76L2	0.07%	PENTA 2021-10X C	BCC334K26	0.07%
OHECP 2015-4X DR	BCC2F76P3	0.07%	PENTA 2021-10X D	BCC334K34	0.08%
OHECP 2015-4X ER	BCC2F76S7	0.08%	PENTA 2021-10X E	BCC334K42	0.06%
OHECP 2015-4X FR	BCC2F76T5	0.03%	PENTA 2021-10X F	BCC334K59	0.04%
OHECP 2016-5X CR	BCC33PBJ2	0.08%	PENTA 2021-9X C	BCC30PKP1	0.08%
OHECP 2016-5X DR	BCC33PBK9	0.08%	PENTA 2021-9X D	BCC30PKQ9	0.09%
OHECP 2016-5X ER	BCC33PBL7	0.06%	PENTA 2021-9X E	BCC30PKR7	0.06%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PENTA 2021-9X F	BCC30PKS5	0.04%	PLMER 2024-1X D	BCC3FQ356	0.08%
PENTA 2022-11X CR	BCC3GMM46	0.07%	PLMER 2024-1X E	BCC3FQ364	0.06%
PENTA 2022-11X DR	BCC3GMM53	0.09%	PLMER 2024-1X F	BCC3FQ372	0.00%
PENTA 2022-11X ER	BCC3GMM61	0.05%	PLMER 2024-2X C	BCC3GCN88	0.07%
PENTA 2022-11X FR	BCC3GMM79	0.04%	PLMER 2024-2X D	BCC3GCN96	0.09%
PENTA 2023-15X C	BCC3CM8C8	0.06%	PLMER 2024-2X E	BCC3GCNB1	0.06%
PENTA 2023-15X D	BCC3CM8D6	0.07%	PLMER 2024-2X F	BCC3GCNC9	0.04%
PENTA 2023-15X E	BCC3CM8F1	0.05%	PRVD 3X CR	BCC316DZ8	0.08%
PENTA 2023-15X F	BCC3CM8G9	0.04%	PRVD 3X DR	BCC316F29	0.07%
PENTA 2024-16X C	BCC3DP4J9	0.07%	PRVD 3X ER	BCC316F52	0.06%
PENTA 2024-16X D	BCC3DP4K6	0.09%	PRVD 3X FR	BCC316F60	0.03%
PENTA 2024-16X E	BCC3DP4L4	0.06%	PRVD 5X C	BCC2QX4G6	0.09%
PENTA 2024-16X F	BCC3DP4M2	0.04%	PRVD 5X D	BCC2QX4J0	0.08%
PENTA 2024-17X C	BCC3G6HZ8	0.07%	PRVD 5X E	BCC2QX4M3	0.06%
PENTA 2024-17X D	BCC3G6J03	0.09%	PRVD 5X F	BCC2QX4N1	0.03%
PENTA 2024-17X E	BCC3G6J11	0.05%	PRVD 6X C	BCC338292	0.08%
PENTA 2024-17X F	BCC3G6J29	0.04%	PRVD 6X D	BCC3382D3	0.08%
PENTA 2024-18X C	BCC3JL8J8	0.07%	PRVD 6X E	BCC3382H4	0.06%
PENTA 2024-18X D	BCC3JL8K5	0.08%	PRVD 6X F	BCC3382J0	0.04%
PENTA 2024-18X E	BCC3JL8L3	0.05%	PRVD 8X CR	BCC3HKRL6	0.08%
PENTA 2024-18X F	BCC3JL8M1	0.04%	PRVD 8X DR	BCC3HKRM4	0.08%
PENTA 2025-19X C	BCC3LQ243	0.07%	PRVD 8X ER	BCC3HKRN2	0.06%
PENTA 2025-19X D	BCC3LQ250	0.09%	PRVD 8X FR	BCC3HKRP7	0.04%
PENTA 2025-19X E	BCC3LQ268	0.06%	PRVD 9X CR	BCC3MK0Q8	0.07%
PENTA 2025-19X F	BCC3LQ276	0.03%	PRVD 9X DR	BCC3MK0R6	0.08%
PLMER 2021-2X C	BCC3189D8	0.07%	PRVD 9X ER	BCC3MK0S4	0.05%
PLMER 2021-2X D	BCC3189F3	0.07%	PRVD 9X FR	BCC3MK0T2	0.03%
PLMER 2021-2X E	BCC3189G1	0.05%	PSTET 2022-1X C	BCC351L37	0.07%
PLMER 2021-2X F	BCC3189H9	0.03%	PSTET 2022-1X D	BCC351L45	0.08%
PLMER 2022-1X C	BCC33NPW3	0.08%	PSTET 2022-1X E	BCC351L52	0.05%
PLMER 2022-1X D	BCC33NPX1	0.08%	PSTET 2022-1X F	BCC351L60	0.02%
PLMER 2022-1X E	BCC33NPY9	0.06%	PSTET 2023-3X CR	BCC3JGX10	0.06%
PLMER 2022-1X F	BCC33NPZ6	0.03%	PSTET 2023-3X DR	BCC3JGX28	0.06%
PLMER 2023-1X CR	BCC3JKTW8	0.07%	PSTET 2023-3X ER	BCC3JGX36	0.06%
PLMER 2023-1X DR	BCC3JKTX6	0.09%	PSTET 2024-1X CR	BCC3LL7J6	0.08%
PLMER 2023-1X ER	BCC3JKTY4	0.06%	PSTET 2024-1X DR	BCC3LL7K3	0.06%
PLMER 2023-2X C	BCC3CHJC7	0.07%	PSTET 2024-1X ER	BCC3LL7L1	0.06%
PLMER 2023-2X D	BCC3CHJD5	0.07%	PSTET 2024-2X C	BCC3GQL71	0.10%
PLMER 2023-2X E	BCC3CHJF0	0.06%	PSTET 2024-2X D	BCC3GQL89	0.09%
PLMER 2024-1X C	BCC3FQ349	0.07%	PSTET 2024-2X E	BCC3GQL97	0.08%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PSTET 2025-1X C	BCC3KWHN3	0.10%	RRME 3X C1R	BCC3HZK71	0.08%
PSTET 2025-1X D	BCC3KWHP8	0.09%	RRME 3X DR	BCC3HZK97	0.06%
PSTET 2025-1X E	BCC3KWHQ6	0.07%	RRME 5X BR	BCC33PC77	0.18%
PSTET 2025-1X F	BCC3KWHR4	0.02%	RRME 5X CR	BCC33PCB8	0.11%
RAVPK 1X C	BCC3KY2F2	0.08%	RRME 5X DR	BCC33PCF9	0.08%
RAVPK 1X D	BCC3KY2G0	0.10%	RRME 7X BR	BCC3LJFG8	0.11%
RAVPK 1X E	BCC3KY2H8	0.07%	RRME 7X C1R	BCC3LJFH6	0.09%
RAVPK 1X F	BCC3KY2J4	0.04%	RRME 7X DR	BCC3LJFK9	0.07%
RFTE 2021-1X C	BCC2R5LB8	0.09%	SCULE 12X C	BCC3JP6Q5	0.07%
RFTE 2021-1X D	BCC2R5LE2	0.09%	SCULE 12X D	BCC3JP6R3	0.09%
RFTE 2021-1X E	BCC2R5LH5	0.06%	SCULE 12X E	BCC3JP6S1	0.05%
RFTE 2021-1X F	BCC2R5LI3	0.03%	SCULE 12X F	BCC3JP6T9	0.04%
RFTE 2021-2X C	BCC33CC19	0.09%	SCULE 6X CR	BCC31STB6	0.09%
RFTE 2021-2X D	BCC33CC27	0.07%	SCULE 6X DR	BCC31STF7	0.08%
RFTE 2021-2X E	BCC33CC35	0.06%	SCULE 6X ER	BCC31STJ9	0.06%
RFTE 2021-2X F	BCC33CC43	0.04%	SCULE 6X FR	BCC31STK6	0.04%
RFTE 2023-1X CR	BCC3LRXZ8	0.08%	SCULE 9X C	BCC34QNV9	0.07%
RFTE 2023-1X DR	BCC3LRY04	0.09%	SCULE 9X D	BCC34QNW7	0.09%
RFTE 2023-1X ER	BCC3LRY12	0.06%	SCULE 9X E	BCC34QNX5	0.06%
RFTE 2023-1X FR	BCC3LRY20	0.04%	SCULE 9X F	BCC34QNY3	0.04%
RFTE 2025-1X C	BCC3LB3J2	0.09%	SHCLO 4X C	BCC3JGV61	0.09%
RFTE 2025-1X D	BCC3LB3K9	0.10%	SHCLO 4X D	BCC3JGV79	0.10%
RFTE 2025-1X E	BCC3LB3L7	0.06%	SHCLO 4X E	BCC3JGV87	0.06%
RFTE 2025-1X F	BCC3LB3M5	0.04%	SHCLO 4X F	BCC3JGV95	0.04%
RRME 10X B	BCC32TNP8	0.16%	SNDPE 10X C	BCC3D9NF2	0.08%
RRME 10X C	BCC32TNS2	0.10%	SNDPE 10X D	BCC3D9NG0	0.10%
RRME 10X D	BCC32TNW3	0.07%	SNDPE 10X E	BCC3D9NH8	0.06%
RRME 11X B	BCC357SG8	0.11%	SNDPE 10X F	BCC3D9NJ4	0.05%
RRME 11X C	BCC357SK9	0.10%	SNDPE 11X C	BCC3GN7P4	0.08%
RRME 11X D	BCC357SN3	0.07%	SNDPE 11X D	BCC3GN7Q2	0.10%
RRME 12X BR	BCC3G66L1	0.13%	SNDPE 11X E	BCC3GN7R0	0.06%
RRME 12X C1R	BCC3G66M9	0.08%	SNDPE 11X F	BCC3GN7S8	0.03%
RRME 12X DR	BCC3G66P2	0.04%	SNDPE 14X C	BCC3KVS03	0.09%
RRME 17X B	BCC3DPMF7	0.10%	SNDPE 14X D	BCC3KVS11	0.10%
RRME 17X C1	BCC3DPMG5	0.06%	SNDPE 14X E	BCC3KVS29	0.06%
RRME 17X D	BCC3DPMJ9	0.04%	SNDPE 14X F	BCC3KVS37	0.04%
RRME 25X B	BCC3LD7V7	0.11%	SNDPE 3X C	BCC2MMPC0	0.09%
RRME 25X C1	BCC3LD7W5	0.09%	SNDPE 3X D	BCC2MMPF3	0.07%
RRME 25X D	BCC3LD7Y1	0.07%	SNDPE 3X E	BCC2MMPI7	0.06%
RRME 3X BR	BCC3HZK63	0.10%	SNDPE 3X F	BCC2MMPJ5	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SNDPE 6X C	BCC32B213	0.08%	SPAUL 8X C	BCC2EXUS4	0.07%
SNDPE 6X D	BCC32B247	0.10%	SPAUL 8X D	BCC2EXUV7	0.06%
SNDPE 6X E	BCC32B270	0.06%	SPAUL 8X E	BCC2EXUY1	0.08%
SNDPE 6X F	BCC32B288	0.04%	SPAUL 8X F	BCC2EXUZ8	0.04%
SNDPE 7X C	BCC33HNC4	0.10%	SPAUL 9X CR	BCC3536G1	0.07%
SNDPE 7X D	BCC33HNN8	0.11%	SPAUL 9X DR	BCC3536H9	0.09%
SNDPE 7X E	BCC33HNR9	0.08%	SPAUL 9X ER	BCC3536J5	0.06%
SNDPE 7X F	BCC33HNS7	0.04%	SPAUL 9X FR	BCC3536K2	0.04%
SNDPE 8X C	BCC353PM7	0.10%	TCFCE 2024-1X C	BCC3FZG94	0.07%
SNDPE 8X D	BCC353PN5	0.11%	TCFCE 2024-1X D	BCC3FZGB9	0.09%
SNDPE 8X E	BCC353PP0	0.07%	TCFCE 2024-1X E	BCC3FZGC7	0.06%
SNDPE 8X F	BCC353PQ8	0.04%	TCFCE 2024-1X F	BCC3FZGD5	0.03%
SPAUL 10X CR	BCC2R9361	0.07%	TCLO 10X C	BCC3KWWH9	0.09%
SPAUL 10X DR	BCC2R9395	0.09%	TCLO 10X D	BCC3KWWJ5	0.11%
SPAUL 10X ER	BCC2R93C8	0.07%	TCLO 10X E	BCC3KWWK2	0.06%
SPAUL 10X FR	BCC2R93D6	0.04%	TCLO 10X F	BCC3KWWL0	0.04%
SPAUL 11X C1R	BCC32G7Q2	0.03%	TCLO 3X CRR	BCC31FMY1	0.07%
SPAUL 11X DR	BCC32G7X7	0.08%	TCLO 3X DRR	BCC31FN12	0.07%
SPAUL 11X E	BCC2JWEX8	0.07%	TCLO 3X ERR	BCC31FN20	0.06%
SPAUL 11X F	BCC2JWEY6	0.03%	TCLO 3X FRR	BCC31FN38	0.03%
SPAUL 12X C1	BCC2MS281	0.07%	TCLO 6X CR	BCC322QC3	0.09%
SPAUL 12X D	BCC2MS2B4	0.07%	TCLO 6X DR	BCC322QD1	0.06%
SPAUL 12X E	BCC2MS2E8	0.06%	TCLO 6X E	BCC2KI3X9	0.06%
SPAUL 12X F	BCC2MS2F5	0.03%	TCLO 6X F	BCC2KI3Y7	0.03%
SPAUL 4A BRRR	BCC2H81Q2	0.09%	TCLO 9X C	BCC3DM3K4	0.08%
SPAUL 4A CRRR	BCC2H81T6	0.07%	TCLO 9X D	BCC3DM3L2	0.09%
SPAUL 4A DRRR	BCC2H81U3	0.09%	TCLO 9X E	BCC3DM3M0	0.06%
SPAUL 4A ERRR	BCC2H81V1	0.04%	TCLO 9X F	BCC3DM3N8	0.03%
SPAUL 5X C1R	BCC2DYSL1	0.04%	TIKEH 10X C	BCC3DZFF3	0.08%
SPAUL 5X DR	BCC2DYS56	0.06%	TIKEH 10X D	BCC3DZFG1	0.09%
SPAUL 5X ER	BCC2DYSV9	0.07%	TIKEH 10X E	BCC3DZFH9	0.06%
SPAUL 5X FR	BCC2DYSW7	0.03%	TIKEH 10X F	BCC3DZFJ5	0.04%
SPAUL 6X CRR	BCC2R3M71	0.07%	TIKEH 11X CR	BCC3MPCG6	0.08%
SPAUL 6X DRR	BCC2R3MA4	0.08%	TIKEH 11X DR	BCC3MPCH4	0.08%
SPAUL 6X ERR	BCC2R3MD8	0.06%	TIKEH 11X ER	BCC3MPCJ0	0.05%
SPAUL 6X F	BCC2R3ME6	0.04%	TIKEH 11X FR	BCC3MPCK7	0.03%
SPAUL 7X CRR	BCC30MR48	0.07%	TIKEH 13X C	BCC3KTRC3	0.09%
SPAUL 7X DRR	BCC30MR71	0.09%	TIKEH 13X D	BCC3KTRD1	0.11%
SPAUL 7X ERR	BCC30MRB2	0.06%	TIKEH 13X E	BCC3KTRF6	0.07%
SPAUL 7X FRR	BCC30MRC0	0.04%	TIKEH 13X F	BCC3KTRG4	0.04%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
TIKEH 3X C	BCC2EH9H7	0.09%	TRNTE 8X D	BCC3JKJS8	0.09%
TIKEH 3X D	BCC2EH9K0	0.06%	TRNTE 8X E	BCC3JKJT6	0.06%
TIKEH 3X E	BCC2EH9J3	0.08%	TRNTE 8X F	BCC3JKJV1	0.04%
TIKEH 3X F	BCC2EH9M6	0.04%	TYMPK 1X BRR	BCC31LMT9	0.07%
TIKEH 4X C2	BCC2HAF25	0.06%	TYMPK 1X CRR	BCC31LMX0	0.09%
TIKEH 4X D	BCC2HAF58	0.06%	TYMPK 1X DRR	BCC31LMY8	0.06%
TIKEH 4X E	BCC2HAF82	0.07%	TYMPK 1X ERR	BCC31LMZ5	0.03%
TIKEH 4X F	BCC2HAF90	0.04%	VESPK 1X B	BCC2N6FX9	0.09%
TIKEH 5X C1	BCC2KPGR2	0.06%	VESPK 1X C	BCC2N6G00	0.07%
TIKEH 5X D1	BCC2KPGX9	0.08%	VESPK 1X D	BCC2N6G34	0.06%
TIKEH 5X E	BCC2KPH34	0.08%	VESPK 1X E	BCC2N6G42	0.03%
TIKEH 5X F	BCC2KPH42	0.04%	VOYE 3X C	BCC2N00F7	0.07%
TIKEH 6X C	BCC340Z01	0.07%	VOYE 3X D	BCC2N00I1	0.06%
TIKEH 6X D	BCC340Z19	0.09%	VOYE 3X E	BCC2N00L4	0.05%
TIKEH 6X E	BCC340Z27	0.06%	VOYE 3X F	BCC2N00M2	0.03%
TIKEH 6X F	BCC340Z35	0.03%	VOYE 5X C	BCC31YX44	0.07%
TIKEH 8X CR	BCC3JX1N0	0.09%	VOYE 5X D	BCC31YX51	0.07%
TIKEH 8X DR	BCC3JX1P5	0.08%	VOYE 5X E	BCC31YX69	0.05%
TIKEH 8X ER	BCC3JX1Q3	0.06%	VOYE 5X F	BCC31YX77	0.03%
TIKEH 8X FR	BCC3JX1R1	0.04%	VOYE 8X C	BCC3J24V7	0.10%
TIKEH 9X CR	BCC3J8725	0.07%	VOYE 8X D	BCC3J24W5	0.12%
TIKEH 9X DR	BCC3J8733	0.09%	VOYE 8X E	BCC3J24X3	0.08%
TIKEH 9X ER	BCC3J8741	0.05%	VOYE 8X F	BCC3J24Y1	0.05%
TIKEH 9X FR	BCC3J8758	0.03%			
TRNTE 3X CR	BCC3FX625	0.07%			
TRNTE 3X DR	BCC3FX633	0.09%			
TRNTE 3X ER	BCC3FX641	0.06%			
TRNTE 5X C	BCC3C7H80	0.06%			
TRNTE 5X D	BCC3C7H98	0.07%			
TRNTE 5X E	BCC3C7HB3	0.05%			
TRNTE 5X F	BCC3C7HC1	0.03%			
TRNTE 6X C	BCC3DD7P9	0.10%			
TRNTE 6X D	BCC3DD7Q7	0.10%			
TRNTE 6X E	BCC3DD7R5	0.06%			
TRNTE 6X F	BCC3DD7S3	0.04%			
TRNTE 7X C	BCC3FLD56	0.09%			
TRNTE 7X D	BCC3FLD64	0.09%			
TRNTE 7X E	BCC3FLD72	0.06%			
TRNTE 7X F	BCC3FLD80	0.04%			
TRNTE 8X C	BCC3JKJR0	0.08%			

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

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