Palmer Square EUR CLO Indices Statistics

Rebalance and Constituents

PALMER SQUARE CAPITAL MANAGEMENT

Palmer Square EUR CLO Senior Debt Index (ECLOSE)
Palmer Square EUR CLO Debt Index (ECLODI)

October 31, 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	122.30	0.19%	-0.13%	0.32%
ECLODI	149.84	-0.46%	-1.01%	0.55%

Index Statistics:

	# of CUSIPs	Par Amount ($bn)	Market Value (%)
ECLOSE	**833**	**109.78**	**100%**
AAA	415	93.16	84.9%
AA	418	16.63	15.1%

	# of CUSIPs	Par Amount ($bn)	Market Value (%)
ECLODI	**1649**	**36.63**	**100%**
A	419	10.91	29.8%
BBB	420	12.39	33.8%
BB	421	8.46	23.1%
B	389	4.88	13.3%

	Price	MoM Change	DM (EURIBOR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
ECLOSE	**99.98**	**-0.13**	**128**	**10**	**2.30**	**1.51**	**4.34%**	**0.25%**	**3.92%**	**0.17%**
AAA	99.98	-0.12	120	9	2.24	1.47	4.26%	0.25%	3.83%	0.17%
AA	99.94	-0.18	175	14	2.60	1.75	4.77%	0.27%	4.45%	0.16%

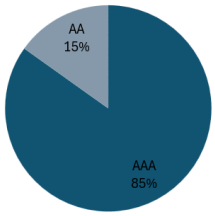
	Price	MoM Change	DM (EURIBOR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
ECLODI	**97.96**	**-0.99**	**447**	**32**	**4.41**	**1.75**	**7.64%**	**0.41%**	**6.90%**	**0.20%**
A	99.97	-0.19	206	22	1.85	1.18	4.98%	0.32%	4.86%	0.16%
BBB	99.30	-0.74	324	-8	4.43	2.96	6.38%	0.52%	5.88%	0.19%
BB	97.01	-1.64	628	41	5.94	1.61	9.60%	0.45%	8.63%	0.28%
B	90.23	-2.68	1048	56	7.85	0.16	14.05%	0.39%	12.24%	1.26%

Allocation By Rating/Vintage/Reinvestment End Date:

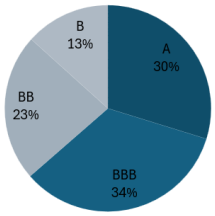
ECLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	0.47%	0.40%
2014	1.45%	1.55%
2015	2.23%	2.04%
2016	3.93%	3.71%
2017	3.22%	3.33%
2018	4.16%	4.43%
2019	8.61%	8.51%
2020	5.36%	4.51%
2021	15.05%	12.52%
2022	11.25%	9.77%
2023	10.59%	10.83%
2024	11.81%	13.44%
2025	15.63%	17.77%
2026	6.25%	7.19%

ECLODI	A	BBB	BB	B
Vintage	100.00%	100.00%	100.00%	100.00%
2013	0.22%	0.45%	0.47%	0.25%
2014	1.66%	1.66%	1.95%	1.94%
2015	2.25%	2.41%	2.57%	2.59%
2016	3.90%	4.05%	4.24%	4.21%
2017	3.38%	3.39%	3.96%	3.92%
2018	5.00%	4.74%	5.30%	5.64%
2019	9.65%	9.60%	10.36%	10.37%
2020	5.67%	5.19%	5.45%	5.35%
2021	15.14%	14.03%	14.82%	14.56%
2022	10.42%	10.44%	10.13%	9.88%
2023	9.63%	10.05%	9.47%	7.49%
2024	11.59%	11.86%	11.01%	11.90%
2025	15.12%	15.61%	14.32%	15.94%
2026	6.35%	6.52%	5.95%	5.95%

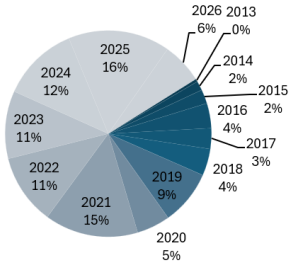
% MV - ECLOSE by Rating



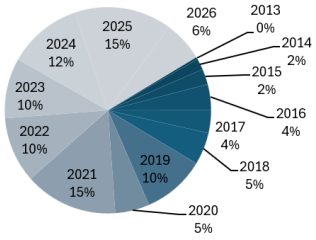
% MV - ECLODI by Rating



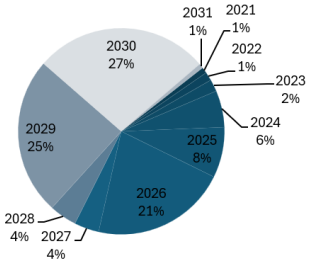
% MV - ECLOSE by Vintage



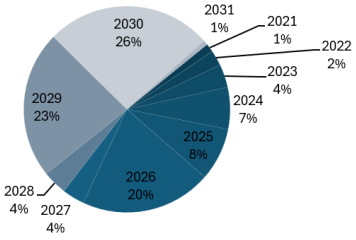
% MV - ECLODI by Vintage



% MV - ECLOSE by Reinvestment End Date



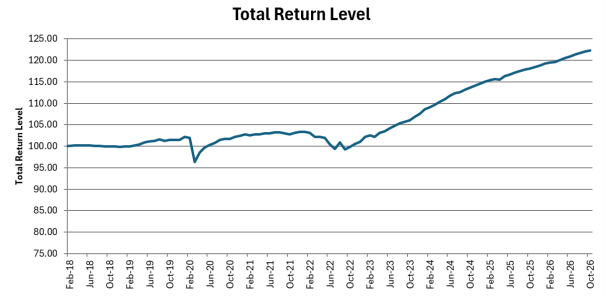
% MV - ECLODI by Reinvestment End Date

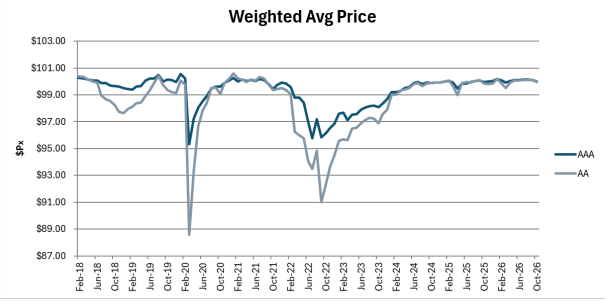


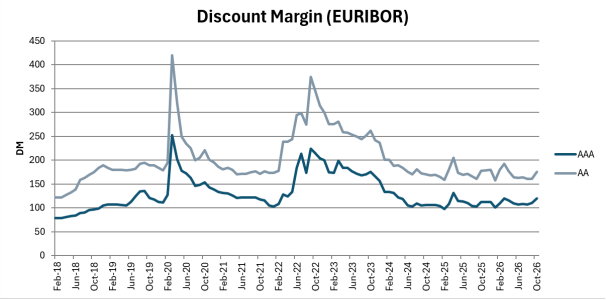
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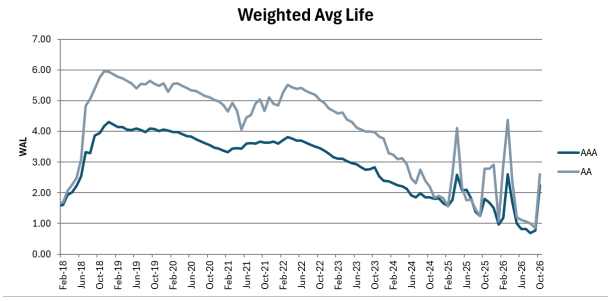
The numbers prior to March 1, 2024, are hypothetical/model data, calculated using a compilation of Thompson Reuters pricing and secondary market trade quotes. There are inherent limitations of showing data derived from the retroactive application of a model. Unlike actual performance, these results may 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.

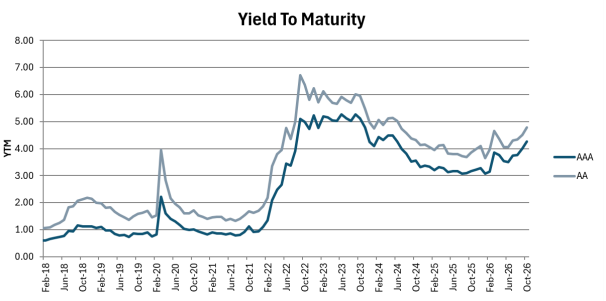
ECLOSE:



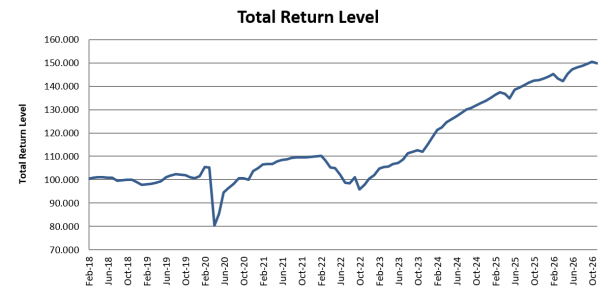


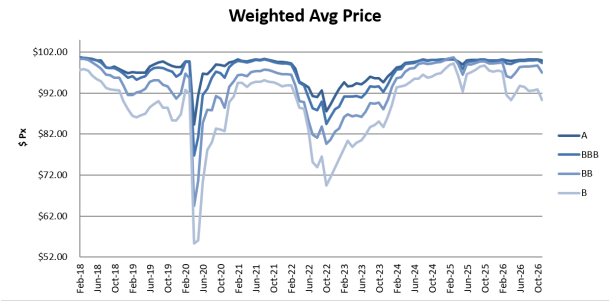


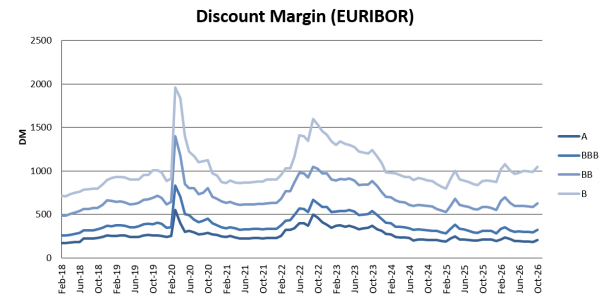


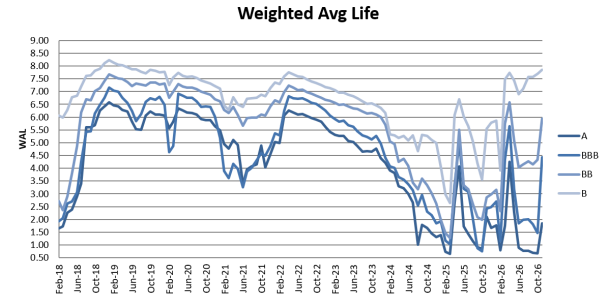


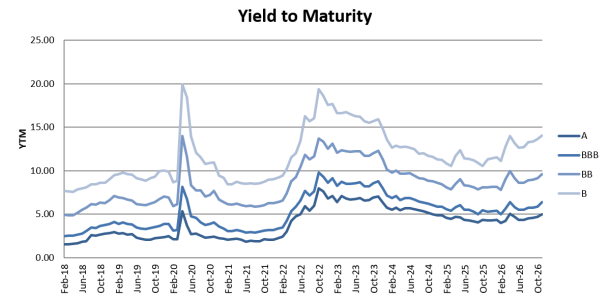
ECLODI:











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

Bloomberg Ticker	CUSIP	Weight
ABCVL 3X A	BCC3L74Y7	0.12%
ABCVL 3X B	BCC3L7500	0.04%
ABCVL 4X A1	BCC3W2DM2	0.19%
ABCVL 4X B	BCC3W2DP5	0.03%
ACLO 10X A1R	BCC3H7NX3	0.23%
ACLO 10X BR	BCC3H7NY1	0.03%
ACLO 11X AR	BCC3LFTT3	0.23%
ACLO 11X BR	BCC3LFTV8	0.05%
ACLO 13X A1	BCC3KFCJ4	0.19%
ACLO 13X B	BCC3KFCM7	0.03%
ACLO 14X A	BCC3MN454	0.25%
ACLO 14X B	BCC3MN462	0.05%
ACLO 16X A	BCC3XXY40	0.13%
ACLO 16X B	BCC3XXY65	0.04%
ACLO 5X AR	BCC2R4K30	0.10%
ACLO 5X B1R	BCC2R4K63	0.02%
ACLO 7X AR	BCC3NV9W1	0.25%
ACLO 7X BR	BCC3NV9X9	0.04%
ACLO 8X AR	BCC3P3M71	0.31%
ACLO 8X BR	BCC3P3M89	0.05%
ACLO 9X A	BCC35C8L8	0.23%
ACLO 9X B1	BCC35C8M6	0.03%
ADAGI IV-X ARRR	BCC3QPMV8	0.15%
ADAGI IV-X BRRR	BCC3QPMW6	0.04%
ADAGI IX-X A	BCC31S1D2	0.17%
ADAGI IX-X B1	BCC31S1H3	0.02%
ADAGI XIII-X A	BCC3NB2W2	0.09%
ADAGI XIII-X B	BCC3NB2Z5	0.04%
ALBAC 3X A	BCC330CW7	0.20%
ALBAC 3X B1	BCC330CX5	0.02%
ALBAC 4X AR	BCC3GR148	0.15%
ALBAC 4X BR	BCC3GR155	0.05%
ANCHE 10X AR	BCC3WZ2J8	0.23%
ANCHE 10X BR	BCC3WZ2K5	0.04%
ANCHE 3X ARR	BCC3WSMW3	0.22%
ANCHE 3X BRR	BCC3WSMX1	0.04%
ANCHE 4X AR	BCC3Q27Q7	0.25%
ANCHE 4X BR	BCC3Q27R5	0.05%
ANCHE 5X AR	BCC3XSMR3	0.24%
ANCHE 5X BR	BCC3XSMS1	0.04%

Bloomberg Ticker	CUSIP	Weight
ANCHE 6X ARR	BCC3P4Q59	0.22%
ANCHE 6X BRR	BCC3P4Q67	0.04%
ANCHE 8X AR	BCC3JS9F0	0.23%
ANCHE 8X B1R	BCC3JS9G8	0.03%
AQUE 2019-3X AR	BCC30G9K5	0.15%
AQUE 2019-3X B1R	BCC30G9N9	0.03%
AQUE 2019-4X ARR	BCC3L12D8	0.16%
AQUE 2019-4X BRR	BCC3L12F3	0.05%
AQUE 2020-5X ARR	BCC3WR1J7	0.23%
AQUE 2020-5X BRR	BCC3WR1K4	0.04%
AQUE 2021-6X AR	BCC3Z3QB7	0.23%
AQUE 2021-6X BR	BCC3Z3QC5	0.04%
AQUE 2024-10X A	BCC3JS9Z6	0.34%
AQUE 2024-10X B	BCC3JSB00	0.06%
AQUE 2025-11X A	BCC3LW2W8	0.22%
AQUE 2025-11X B	BCC3LW2X6	0.04%
AQUE 2025-12X A	BCC3N6HN7	0.15%
AQUE 2025-12X B	BCC3N6HP2	0.05%
AQUE 2026-17X A	BCC3SWMW9	0.18%
AQUE 2026-17X B	BCC3SWMX7	0.05%
AQUE 2026-18X A	BCC3X9354	0.12%
AQUE 2026-18X B	BCC3X9362	0.05%
ARBR 10X A	BCC341R81	0.22%
ARBR 10X B1	BCC341R99	0.03%
ARBR 11X AR	BCC3FWTV8	0.21%
ARBR 11X B1R	BCC3FWTW6	0.04%
ARBR 12X AR	BCC3N1FJ9	0.24%
ARBR 12X BR	BCC3N1FK6	0.04%
ARBR 3X AR3	BCC3VZNJ6	0.22%
ARBR 3X BR3	BCC3VZNK3	0.04%
ARBR 4X ARRR	BCC3Q04D3	0.23%
ARBR 4X BRRR	BCC3Q04F8	0.04%
ARBR 5X AR	BCC3MJLY1	0.22%
ARBR 5X BR	BCC3MJLZ8	0.04%
ARBR 6X AR	BCC3HJ1P8	0.25%
ARBR 6X BR	BCC3HJ1Q6	0.04%
ARBR 7X AR	BCC3J8M36	0.23%
ARBR 7X BR	BCC3J8M44	0.04%
ARBR 9X A	BCC3052N0	0.14%
ARBR 9X B1	BCC3052P5	0.02%

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

Bloomberg Ticker	CUSIP	Weight
ARCAN 4X A	BCC3VL490	0.25%
ARCAN 4X B	BCC3VL4B5	0.04%
ARESE 11X B1R	BCC3051L5	0.00%
ARESE 12X AR	BCC32QQW6	0.03%
ARESE 12X B1R	BCC32QQZ9	0.03%
ARESE 15X A	BCC33QFQ0	0.28%
ARESE 15X B1	BCC33QFT4	0.03%
ARESE 16X ARR	BCC3SFJQ3	0.23%
ARESE 16X BRR	BCC3SFJR1	0.04%
ARESE 17X AR	BCC3QN0L9	0.23%
ARESE 17X BR	BCC3QN0M7	0.04%
ARESE 18X AR	BCC3QY688	0.25%
ARESE 18X BR	BCC3QY696	0.04%
ARESE 20X A	BCC3GR809	0.24%
ARESE 20X B	BCC3GR817	0.04%
ARESE 24X A	BCC3TBK89	0.11%
ARESE 24X B	BCC3TBKB2	0.04%
ARESE 8X ARR	BCC3W5Y26	0.23%
ARESE 8X BRR	BCC3W5Y34	0.04%
ARINI 7X A	BCC3PFBT8	0.14%
ARINI 7X B	BCC3PFBV3	0.06%
ARINI 8X A	BCC3RHQY5	0.28%
ARINI 8X B	BCC3RHQZ2	0.05%
ARINI 9X A	BCC3T3QB4	0.19%
ARINI 9X B	BCC3T3QC2	0.05%
ARMDA 3X ARR	BCC3HQ9H2	0.15%
ARMDA 3X BRR	BCC3HQ9J8	0.04%
ARMDA 4X AR	BCC3K0VR8	0.23%
ARMDA 4X BR	BCC3K0VS6	0.04%
ARMDA 7X A	BCC3K8XN8	0.23%
ARMDA 7X B	BCC3K8XP3	0.04%
ARMDA 9X A	BCC3NTY32	0.23%
ARMDA 9X B	BCC3NTY40	0.04%
AVOCA 11X ARRR	BCC3J83V5	0.28%
AVOCA 11X BRRR	BCC3J83W3	0.05%
AVOCA 12X ARRR	BCC3YKHV6	0.23%
AVOCA 12X BRRR	BCC3YKHW4	0.04%
AVOCA 14X ARR	BCC3M9XM6	0.11%
AVOCA 14X B1RR	BCC3M9XN4	0.03%
AVOCA 15X A1RR	BCC3MJD87	0.23%

Bloomberg Ticker	CUSIP	Weight
AVOCA 15X BRR	BCC3MJDB0	0.04%
AVOCA 16X A1RR	BCC3JLBZ8	0.25%
AVOCA 16X B1RR	BCC3JLC12	0.03%
AVOCA 17X AR3	BCC3NM8J1	0.28%
AVOCA 17X B1R3	BCC3NM8K8	0.04%
AVOCA 18X A1R	BCC3JWGW6	0.28%
AVOCA 18X BR	BCC3JWGY2	0.04%
AVOCA 19X A1R	BCC3KGB12	0.22%
AVOCA 19X BR	BCC3KGB38	0.04%
AVOCA 20X ARR	BCC3MYS21	0.15%
AVOCA 20X BRR	BCC3MYS39	0.04%
AVOCA 21X AR	BCC3RB6G9	0.23%
AVOCA 21X BR	BCC3RB6H7	0.04%
AVOCA 22X AR	BCC3XRMH7	0.11%
AVOCA 22X BR	BCC3XRMJ3	0.04%
AVOCA 25X A	BCC335PK8	0.16%
AVOCA 25X B1	BCC335PL6	0.03%
AVOCA 26X A	BCC3592Z0	0.23%
AVOCA 26X B1	BCC359306	0.02%
AVOCA 28X AR	BCC3HFF55	0.22%
AVOCA 28X B1R	BCC3HFF63	0.04%
AVOCA 29X AR	BCC3P2J77	0.20%
AVOCA 29X BR	BCC3P2J85	0.04%
AVOCA 31X A1	BCC3GV784	0.23%
AVOCA 31X B1	BCC3GV7B7	0.03%
AVOCA 32X A1	BCC3L27G4	0.28%
AVOCA 32X B	BCC3L27J8	0.04%
AVOCA 34X A	BCC3Q8D79	0.15%
AVOCA 34X B	BCC3Q8D95	0.04%
AVOCA 36X A	BCC3WXP25	0.23%
AVOCA 36X B	BCC3WXP33	0.04%
BABSE 2015-1X ARR	BCC34S7P6	0.23%
BABSE 2015-1X B1RR	BCC34S7Q4	0.01%
BABSE 2019-1X AR	BCC3552V7	0.22%
BABSE 2019-1X B1R	BCC3552W5	0.02%
BABSE 2019-2X A1R	BCC34W9G5	0.03%
BABSE 2019-2X B1R	BCC34W9N0	0.02%
BABSE 2020-1X ARR	BCC3Q5V42	0.28%
BABSE 2020-1X B1RR	BCC3Q5V59	0.03%
BABSE 2021-1X A	BCC2R9T48	0.11%

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

Bloomberg Ticker	CUSIP	Weight
BABSE 2021-1X B	BCC2R9T89	0.04%
BABSE 2021-3X A	BCC33K3V5	0.22%
BABSE 2021-3X B1	BCC33K3W3	0.02%
BABSE 2023-1X AR	BCC3LRNL0	0.23%
BABSE 2023-1X B1R	BCC3LRNM8	0.03%
BABSE 2023-2X AR	BCC3MZLN9	0.23%
BABSE 2023-2X B1R	BCC3MZLP4	0.03%
BABSE 2024-1X AR	BCC3RZMK9	0.18%
BABSE 2024-1X BR	BCC3RZML7	0.04%
BBAME 3X A	BCC353S85	0.23%
BBAME 3X B1	BCC353S93	0.03%
BBAME 5X A	BCC3HPB73	0.14%
BBAME 5X B1	BCC3HPB81	0.03%
BBAME 8X A	BCC3QC8P6	0.23%
BBAME 8X B	BCC3QC8Q4	0.04%
BCCE 2021-1X A	BCC30VM01	0.12%
BCCE 2021-1X B1	BCC30VM19	0.03%
BCCE 2021-2X A	BCC32RMZ1	0.15%
BCCE 2021-2X B1	BCC32RN07	0.02%
BCCE 2022-1X AR	BCC3GSW83	0.23%
BCCE 2022-1X BR	BCC3GSW91	0.04%
BCCE 2023-1X AR	BCC3LB1P0	0.21%
BCCE 2023-1X BR	BCC3LB1Q8	0.04%
BCCE 2025-3X A	BCC3QKBM1	0.23%
BCCE 2025-3X B	BCC3QKBN9	0.04%
BCCE 2026-1X A	BCC3T8Z80	0.18%
BCCE 2026-1X B	BCC3T8Z98	0.04%
BCCE 2026-2X A1	BCC3WYDS9	0.21%
BCCE 2026-2X B	BCC3WYDV2	0.04%
BECLO 11X A	BCC31J290	0.21%
BECLO 11X B1	BCC31J2B5	0.02%
BECLO 12X AR	BCC3N9157	0.26%
BECLO 12X BR	BCC3N9165	0.05%
BECLO 13X AR	BCC3N6KR4	0.12%
BECLO 13X BR	BCC3N6KS2	0.05%
BECLO 14X AR	BCC3KHTL7	0.23%
BECLO 14X B1R	BCC3KHTM5	0.03%
BECLO 15X A	BCC3JQ8Z1	0.23%
BECLO 15X B1	BCC3JQ907	0.03%
BECLO 16X A	BCC3QQHZ3	0.23%
BECLO 16X B	BCC3QQJ08	0.04%
BECLO 3X ARR	BCC3XK0Q6	0.23%
BECLO 3X BRR	BCC3XK0R4	0.04%
BECLO 8X AR	BCC3504S3	0.23%
BECLO 8X B1R	BCC3504T1	0.03%
BILB 4X A1	BCC34P9S4	0.22%
BILB 4X A2A	BCC34P9T2	0.04%
BILB 5X A1N	BCC3LRN14	0.15%
BILB 5X A2	BCC3LRN22	0.04%
BILB 6X A1	BCC3W1287	0.23%
BILB 6X A2	BCC3W1295	0.04%
BLACK 2019-1X A1R	BCC32QRV7	0.01%
BLACK 2019-1X B1R	BCC32QS46	0.02%
BLUME 4X AR	BCC31KY92	0.19%
BLUME 4X BR	BCC31KYD3	0.03%
BNPAM 2019-1X AR	BCC33HX31	0.14%
BNPAM 2019-1X B1R	BCC33HX64	0.03%
BNPAM 2021-1X A	BCC30Q4D4	0.22%
BNPAM 2021-1X B1	BCC30Q4F9	0.02%
BOPHO 11X A	BCC3KYRG3	0.27%
BOPHO 11X B	BCC3KYRH1	0.05%
BOPHO 12X A	BCC3RZN69	0.22%
BOPHO 12X B	BCC3RZN77	0.04%
BOPHO 5X B1	BCC2LZ8U1	0.00%
BOPHO 6X A	BCC2QUZS2	0.08%
BOPHO 6X B1	BCC2QV223	0.02%
BOPHO 7X ARR	BCC3PFC83	0.28%
BOPHO 7X BRR	BCC3PFC91	0.05%
BRGPT 3X A	BCC32HKF9	0.23%
BRGPT 3X B	BCC32HKG7	0.04%
BRGPT 5X A1R	BCC3MJLG0	0.22%
BRGPT 5X BR	BCC3MJLH8	0.04%
BRGPT 9X A	BCC3P0WR2	0.25%
BRGPT 9X B	BCC3P0WS0	0.05%
BUSHY 1X AR	BCC3J6NW5	0.10%
BUSHY 1X BR	BCC3J6NX3	0.04%
CADOG 11X AR	BCC3W97W2	0.25%
CADOG 11X BR	BCC3W97X0	0.05%
CADOG 12X A	BCC2HEYB6	0.11%
CADOG 12X B1	BCC2HEZM1	0.01%

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

Bloomberg Ticker	CUSIP	Weight
CADOG 6X ARR	BCC2RHZH4	0.20%
CADOG 6X B1R	BCC2E29J6	0.03%
CADOG 7X AR	BCC2GFGN8	0.11%
CADOG 7X B1	BCC2GFGR9	0.01%
CADOG 8X ARR	BCC34PNG4	0.26%
CADOG 8X BR	BCC2M4ZQ8	0.04%
CADOG 9X AR	BCC30RXH1	0.24%
CADOG 9X BR	BCC30RXL2	0.04%
CANYE 2023-1X AR	BCC3X9HQ3	0.18%
CANYE 2023-1X BR	BCC3X9HR1	0.06%
CANYE 2025-2X A	BCC3N8S43	0.09%
CANYE 2025-2X B	BCC3N8S50	0.04%
CANYE 2026-1X A	BCC3V52J5	0.10%
CANYE 2026-1X B	BCC3V52K2	0.04%
CARPK 2021-1X AR	BCC3Z0XR0	0.22%
CARPK 2021-1X BR	BCC3Z0XS8	0.05%
CFOUR 10X A	BCC3NRP10	0.22%
CFOUR 10X B	BCC3NRP28	0.04%
CFOUR 12X A	BCC3VQZY0	0.25%
CFOUR 12X B	BCC3VQZZ7	0.04%
CFOUR 3X AR	BCC3WMZ85	0.17%
CFOUR 3X BR	BCC3WMZ93	0.03%
CFOUR 4X ARR	BCC3STZ10	0.20%
CFOUR 4X BRR	BCC3STZ28	0.04%
CFOUR 5X A1R	BCC3PZMH8	0.22%
CFOUR 5X BR	BCC3PZMK1	0.04%
CFOUR 6X AR	BCC3R43C7	0.23%
CFOUR 6X BR	BCC3R43D5	0.04%
CFOUR 9X A	BCC3KL468	0.25%
CFOUR 9X B1	BCC3KL476	0.04%
CGMSE 2013-1X A1R3	BCC3NVGL7	0.23%
CGMSE 2013-1X BRR	BCC3NVGN3	0.02%
CGMSE 2015-1X A1RR	BCC3PHKQ0	0.23%
CGMSE 2015-1X A2RR	BCC3PHKR8	0.04%
CGMSE 2016-2X A1RR	BCC2QXEL4	0.09%
CGMSE 2016-2X A2AR	BCC2QXEM2	0.02%
CGMSE 2020-1X A1	BCC2MXIS9	0.01%
CGMSE 2020-1X A2A	BCC2MXIV2	0.02%
CGMSE 2021-1X A1	BCC302DS4	0.11%
CGMSE 2021-1X A2A	BCC302DT2	0.03%

Bloomberg Ticker	CUSIP	Weight
CGMSE 2021-2X A1	BCC32SRZ4	0.24%
CGMSE 2021-2X A2A	BCC32SS00	0.03%
CGMSE 2022-5X A1RR	BCC3Q7QQ5	0.17%
CGMSE 2022-5X A2RR	BCC3Q7QR3	0.03%
CGMSE 2024-1X A1R	BCC3QBH37	0.20%
CGMSE 2024-1X A2R	BCC3QBH45	0.04%
CGMSE 2024-2X A1R	BCC3YFDZ2	0.23%
CGMSE 2024-2X A2R	BCC3YFF07	0.04%
CGMSE 2025-1X A1R	BCC3XFZZ9	0.28%
CGMSE 2025-1X A2R	BCC3XG002	0.05%
CGMSE 2025-2X A1A	BCC3MR2D0	0.23%
CGMSE 2025-2X A2	BCC3MR2G3	0.04%
CGMSE 2025-3X A1	BCC3RD7D1	0.23%
CGMSE 2025-3X A2	BCC3RD7F6	0.04%
CGMSE 2026-1X A1	BCC3TDWX7	0.13%
CGMSE 2026-1X A2	BCC3TDWY5	0.04%
CIFCE 3X AR	BCC3RY877	0.18%
CIFCE 3X BR	BCC3RY885	0.04%
CIFCE 5X A	BCC32LC02	0.23%
CIFCE 5X B1	BCC32LC36	0.03%
CIFCE 6X A	BCC3GPLM0	0.23%
CIFCE 6X B	BCC3GPLN8	0.04%
CIFCE 8X A	BCC3SM7K4	0.12%
CIFCE 8X B	BCC3SM7L2	0.04%
CLNKP 2024-1X A	BCC3GQLL0	0.17%
CLNKP 2024-1X B	BCC3GQLM8	0.04%
CONTE 11X AR	BCC3J4J05	0.28%
CONTE 11X B1R	BCC3J4J13	0.03%
CONTE 12X AR	BCC3QFSB8	0.23%
CONTE 12X BR	BCC3QFSC6	0.04%
CONTE 16X A	BCC3W9DQ8	0.15%
CONTE 16X B	BCC3W9DR6	0.04%
CONTE 4X A1RR	BCC3Q7TX7	0.25%
CONTE 4X B1RR	BCC3Q7TY5	0.04%
CONTE 5X AR	BCC3L4QW4	0.28%
CONTE 5X B1R	BCC3L4QX2	0.04%
CONTE 6X ARR	BCC3X9G84	0.23%
CONTE 6X BRR	BCC3X9G92	0.04%
CONTE 7X AR	BCC3JZZC2	0.17%
CONTE 9X A	BCC315XD7	0.20%

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

Bloomberg Ticker	CUSIP	Weight
CONTE 9X B1	BCC315XH8	0.03%
CORDA 10X AR	BCC3KJJ91	0.25%
CORDA 10X B1R	BCC3KJJB6	0.03%
CORDA 11X ARR	BCC3P9SJ6	0.11%
CORDA 11X BRR	BCC3P9SK3	0.04%
CORDA 16X AR	BCC3RVH73	0.22%
CORDA 16X B1R	BCC3RVH81	0.03%
CORDA 18X AR	BCC33SRK6	0.21%
CORDA 18X B1R	BCC33SRN0	0.03%
CORDA 20X A	BCC30BK07	0.08%
CORDA 20X B1	BCC30BK49	0.02%
CORDA 22X A	BCC339BF6	0.19%
CORDA 22X B1	BCC339BG4	0.03%
CORDA 23X AR	BCC3VQDS7	0.28%
CORDA 23X B1RR	BCC3VQDT5	0.04%
CORDA 25X AR	BCC3LKKR5	0.28%
CORDA 25X BR	BCC3LKKS3	0.05%
CORDA 26X A1R	BCC3K0QR4	0.28%
CORDA 26X B1R	BCC3K0QT0	0.03%
CORDA 27X AR	BCC3M9YR4	0.28%
CORDA 27X B1R	BCC3M9YS2	0.04%
CORDA 31X AR	BCC3W80B7	0.24%
CORDA 31X B1R	BCC3SV104	0.04%
CORDA 33X A1	BCC3HZ271	0.21%
CORDA 33X B1	BCC3HZ2B2	0.03%
CORDA 34X A	BCC3KD7X4	0.26%
CORDA 34X B	BCC3KD7Z9	0.05%
CORDA 38X A	BCC3VDC81	0.16%
CORDA 38X B	BCC3VDCB4	0.01%
CORDA 3X AR3	BCC3L6F68	0.19%
CORDA 3X B1R3	BCC3L6F76	0.03%
CORDA 4X AR4	BCC3VXW10	0.21%
CORDA 4X B1R4	BCC3VXW28	0.03%
CORDA 5X AR3	BCC3N79V6	0.22%
CORDA 5X BR3	BCC3N79W4	0.05%
CORDA 6X A1RR	BCC3HLWL8	0.23%
CORDA 6X B1RR	BCC3HLWM6	0.02%
CORDA 7X AR3	BCC3PC2L2	0.22%
CORDA 7X BR3	BCC3PC2M0	0.04%
CORDA 8X A1RR	BCC306VK2	0.10%
CORDA 8X BRR	BCC306VN6	0.04%
CRNCL 2019-11X AR	BCC3PZN04	0.23%
CRNCL 2019-11X BR	BCC3PZN12	0.04%
CRNCL 2021-13X A	BCC2RET13	0.05%
CRNCL 2021-13X B	BCC2RET62	0.04%
CRNCL 2021-14X A	BCC32H822	0.21%
CRNCL 2021-14X B1	BCC32H830	0.03%
CRNCL 2022-15X A	BCC352TD5	0.23%
CRNCL 2022-15X B1	BCC352TF0	0.03%
CRNCL 2023-16X AR	BCC3RZLL8	0.23%
CRNCL 2023-16X BR	BCC3RZLM6	0.04%
CRNCL 2023-17X AR	BCC3L13S4	0.23%
CRNCL 2023-17X BR	BCC3L13T2	0.04%
CRNCL 2024-18X A	BCC3GZK98	0.23%
CRNCL 2024-18X B	BCC3GZKB3	0.04%
CRNCL 2024-19X A	BCC3J2LX4	0.25%
CRNCL 2024-19X B1	BCC3J2LY2	0.04%
CRNCL 2025-20X A1	BCC3N5HY5	0.25%
CRNCL 2025-20X B	BCC3N5HZ2	0.04%
CRWPK 1X A1AR	BCC304GX6	0.08%
CRWPK 1X A2AR	BCC304H07	0.04%
DILPK 1X A	BCC32K7Q3	0.17%
DILPK 1X B1	BCC32K7R1	0.02%
DRYD 131X A	BCC3SY645	0.20%
DRYD 131X B1	BCC3SY652	0.03%
DRYD 2014-35X B1VA	BCC2MC310	0.01%
DRYD 2015-39X ARR	BCC34YYG3	0.26%
DRYD 2015-39X B1RR	BCC34YYH1	0.02%
DRYD 2015-44X A1RR	BCC2QTKH5	0.14%
DRYD 2015-44X B1RR	BCC2QTKN2	0.03%
DRYD 2016-46X ARR	BCC2R8WQ7	0.12%
DRYD 2016-46X B1RR	BCC2R8WV6	0.02%
DRYD 2016-48X ARR	BCC3R43T0	0.23%
DRYD 2016-48X B1RR	BCC3R43V5	0.02%
DRYD 2017-56X AR	BCC3KRZH7	0.25%
DRYD 2017-56X B1R	BCC3KRZJ3	0.03%
DRYD 2019-69X AR	BCC334J69	0.22%
DRYD 2019-69X B1R	BCC334JD4	0.01%
DRYD 2019-73X A1	BCC2LVKR3	0.06%
DRYD 2019-73X B1	BCC2LVQA4	0.02%

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

Bloomberg Ticker	CUSIP	Weight
DRYD 2020-74X AR	BCC3NNK30	0.23%
DRYD 2020-74X B1R	BCC3NNK48	0.02%
DRYD 2020-79X AR	BCC3458R1	0.28%
DRYD 2020-79X B1R	BCC3458S9	0.02%
DRYD 2020-88X A	BCC306QP7	0.09%
DRYD 2020-88X B1	BCC306QS1	0.02%
DRYD 2020-89X A	BCC32LFG4	0.23%
DRYD 2020-89X B1	BCC32LFH2	0.03%
DRYD 2021-91X AR	BCC3JPM38	0.28%
DRYD 2021-91X B1R	BCC3JPM46	0.02%
DRYD 2021-96X AR	BCC3Q7T58	0.20%
DRYD 2021-96X B1R	BCC3Q7T66	0.02%
DRYD 2022-111X A1	BCC3KYQF6	0.22%
DRYD 2022-111X B1	BCC3KYQH2	0.01%
DRYD 2024-125X A	BCC3PR0H0	0.23%
DRYD 2024-125X B1	BCC3PR0J6	0.02%
DUNEP 1X AR	BCC337TB0	0.19%
DUNEP 1X B1R	BCC337TC8	0.03%
EGLXY 2016-5X ARRR	BCC2QLYV6	0.21%
EGLXY 2016-5X BRR	BCC2QLYW4	0.03%
EGLXY 2019-7X AR	BCC3071Z0	0.22%
EGLXY 2019-7X B1R	BCC307206	0.03%
ELMP 1X AR3	BCC3R44T9	0.18%
ELMP 1X BR3	BCC3R44V4	0.05%
FCE 2024-1X A	BCC3HRZ08	0.25%
FCE 2024-1X B1	BCC3HRZ16	0.03%
FCE 2025-2X A	BCC3N8HT0	0.11%
FCE 2025-2X B	BCC3N8HV5	0.04%
FICLO 2021-1X A	BCC33JFS2	0.22%
FICLO 2021-1X B1	BCC33JFW3	0.03%
FICLO 2023-1X AR	BCC3KJWR6	0.18%
FICLO 2023-1X B1R	BCC3KJWS4	0.03%
FICLO 2023-2X AR	BCC3PX9V7	0.15%
FICLO 2023-2X B1R	BCC3PX9W5	0.04%
FICLO 8X A	BCC3S7719	0.12%
FICLO 8X B	BCC3S7727	0.05%
FIOS 3X A	BCC3GW220	0.25%
FIOS 3X B	BCC3GW238	0.05%
FIOS 6X A	BCC3Q2ZF0	0.04%
FIOS 6X B	BCC3Q2ZG8	0.05%

Bloomberg Ticker	CUSIP	Weight
FIOS 8X A	BCC3WXTK1	0.23%
FIOS 8X B	BCC3WXTL9	0.04%
FOAKS 3X AR	BCC32SZT9	0.16%
FOAKS 3X B1R	BCC32SZV4	0.03%
FOAKS 4X A	BCC340DV7	0.21%
FOAKS 4X B	BCC340DW5	0.04%
FRNPK 1X AR	BCC3W7RD6	0.14%
FRNPK 1X BR	BCC3W7RF1	0.05%
GLNBR 1X AR	BCC3M4TH3	0.20%
GLNBR 1X BR	BCC3M4TJ9	0.03%
GROSV 11X A	BCC3W38C8	0.12%
GROSV 11X B	BCC3W38D6	0.04%
GROSV 2025-4X A	BCC3RDTV7	0.24%
GROSV 2025-4X B	BCC3RDTW5	0.04%
HARVT 16X AR3	BCC3QZ1T4	0.23%
HARVT 16X BR3	BCC3QZ1V9	0.04%
HARVT 22X AR	BCC330588	0.06%
HARVT 22X B	BCC2KGR09	0.05%
HARVT 23X A	BCC2MLTE4	0.02%
HARVT 23X B1	BCC2MLTH7	0.03%
HARVT 25X AR	BCC33J6M5	0.23%
HARVT 25X B1R	BCC33J6N3	0.03%
HARVT 26X A	BCC3189T3	0.15%
HARVT 26X B1	BCC3189V8	0.03%
HARVT 28X A1	BCC35G9Q7	0.20%
HARVT 28X BR	BCC3FP9T0	0.04%
HARVT 29X AR	BCC3GDS65	0.22%
HARVT 29X B1R	BCC3GDS73	0.03%
HARVT 30X AR	BCC3Q4TJ5	0.22%
HARVT 30X B1R	BCC3Q4TK2	0.04%
HARVT 31X AR	BCC3MYR97	0.23%
HARVT 31X BR	BCC3MYRB2	0.04%
HARVT 32X AR	BCC3VKYP3	0.28%
HARVT 32X BR	BCC3VKYQ1	0.05%
HARVT 34X A1	BCC3KFB97	0.25%
HARVT 34X B1	BCC3KFBC0	0.03%
HARVT 36X A	BCC3MJS32	0.28%
HARVT 36X B	BCC3MJS40	0.05%
HARVT 39X A	BCC3SC0C1	0.25%
HARVT 39X B	BCC3SC0D9	0.05%

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

Bloomberg Ticker	CUSIP	Weight
HARVT 41X A	BCC3X3G20	0.23%
HARVT 41X B	BCC3X3G38	0.04%
HAYEM 10X ARR	BCC3P0TX3	0.25%
HAYEM 10X B1RR	BCC3P0TY1	0.03%
HAYEM 12X AR	BCC3NCBS9	0.21%
HAYEM 12X B1R	BCC3NCBT7	0.03%
HAYEM 3X AR	BCC3356R4	0.28%
HAYEM 3X B1R	BCC3356S2	0.03%
HAYEM 6X AR	BCC3PLM48	0.23%
HAYEM 6X B1R	BCC3PLM55	0.03%
HAYEM 7X A1	BCC31H542	0.14%
HAYEM 7X B	BCC31H5B6	0.05%
HAYEM 9X AR	BCC3RDYN9	0.22%
HAYEM 9X B1R	BCC3RDYP4	0.03%
HNLY 10X AR	BCC3S3XJ0	0.25%
HNLY 10X BR	BCC3S3XK7	0.04%
HNLY 11X A	BCC3KSQG7	0.25%
HNLY 11X B	BCC3KSQH5	0.04%
HNLY 12X A1	BCC3J3RT5	0.23%
HNLY 12X B	BCC3J3RV0	0.03%
HNLY 17X A	BCC3VDBQ2	0.19%
HNLY 17X B	BCC3VDBR0	0.05%
HNLY 3X AR	BCC33Y0G1	0.21%
HNLY 3X B1R	BCC33Y0K2	0.03%
HNLY 4X AR	BCC3SSNT4	0.23%
HNLY 4X BR	BCC3SSNV9	0.04%
HNLY 5X AR	BCC3YV6C6	0.25%
HNLY 5X BR	BCC3YV6D4	0.05%
HNLY 7X ARR	BCC3SBZ19	0.08%
HNLY 7X BRR	BCC3SBZ27	0.04%
ICGE 2021-1X A	BCC31V6M0	0.21%
ICGE 2021-1X B1	BCC31V6Q1	0.02%
ICGE 2022-1X AR	BCC3K1KR8	0.23%
ICGE 2022-1X B1R	BCC3K1KS6	0.03%
ICGE 2023-1X AR	BCC3KQJP9	0.23%
ICGE 2023-1X BR	BCC3KQJQ7	0.04%
ICGE 2023-2X A1R	BCC3SMZW7	0.22%
ICGE 2023-2X B1R	BCC3SMZY3	0.03%
ICGE 2026-1X A	BCC3VZMD0	0.23%
ICGE 2026-1X B	BCC3VZMF5	0.04%

Bloomberg Ticker	CUSIP	Weight
INDI 3X A	BCC3LP9G1	0.24%
INDI 3X B1	BCC3LP9H9	0.03%
INDI 4X A	BCC3PLMR7	0.23%
INDI 4X B	BCC3PLMS5	0.04%
INVSC 11X A1R	BCC3Q4VB9	0.22%
INVSC 11X B1R	BCC3Q4VD5	0.03%
INVSC 16X A	BCC3NLMJ7	0.25%
INVSC 16X B	BCC3NLMK4	0.04%
INVSC 3X AR	BCC3GTKQ4	0.23%
INVSC 3X BR	BCC3GTKR2	0.04%
INVSC 4X A	BCC2MRWJ6	0.08%
INVSC 4X B1	BCC2MRWM9	0.03%
INVSC 6X A	BCC313H32	0.20%
INVSC 6X B1	BCC313H40	0.03%
INVSC 7X A	BCC33XXB8	0.21%
INVSC 7X B1	BCC33XXC6	0.02%
INVSC 8X A	BCC360015	0.23%
INVSC 8X B1	BCC360023	0.03%
INVSC 9X ARR	BCC3YRK13	0.23%
INVSC 9X BRR	BCC3YRK21	0.04%
JUBIL 2013-10X ARRR	BCC3W0S08	0.21%
JUBIL 2013-10X BRRR	BCC3W0S16	0.04%
JUBIL 2014-12X AR3	BCC3J0S37	0.23%
JUBIL 2014-12X B1R3	BCC3J0S45	0.03%
JUBIL 2016-17X AR3	BCC3T2TN7	0.18%
JUBIL 2016-17X B1R3	BCC3T2TP2	0.03%
JUBIL 2017-19X A1R	BCC3LKKR5	0.22%
JUBIL 2017-19X B1R	BCC3LKKS3	0.03%
JUBIL 2018-20X A1R	BCC3JV1M6	0.22%
JUBIL 2018-20X B1R	BCC3JV1P9	0.03%
JUBIL 2019-22X A1R	BCC3GW1P0	0.28%
JUBIL 2019-22X B1R	BCC3GW1R6	0.04%
JUBIL 2019-23X A1R	BCC3GKS02	0.26%
JUBIL 2019-23X B1R	BCC3GKS28	0.04%
JUBIL 2021-25X AR	BCC3XGT50	0.20%
JUBIL 2021-25X B1R	BCC3XGT68	0.03%
JUBIL 2022-26X AR	BCC3DLZ21	0.23%
JUBIL 2022-26X B1R	BCC3DLZ39	0.03%
JUBIL 2023-27X AR	BCC3N7BG6	0.12%
JUBIL 2023-27X BR	BCC3N7BH4	0.04%

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

Bloomberg Ticker	CUSIP	Weight
JUBIL 2025-30X A1	BCC3KY7F7	0.32%
JUBIL 2025-30X B1	BCC3KY7H3	0.04%
JUBIL 2025-32X A1	BCC3P9Q09	0.28%
JUBIL 2025-32X B1	BCC3P9Q25	0.04%
JUBIL 2026-33X A	BCC3SX7X2	0.23%
JUBIL 2026-33X B1	BCC3SX7Z7	0.04%
JUBIL 2026-34X A	BCC3VL4T6	0.23%
JUBIL 2026-34X B1	BCC3VL4V1	0.03%
LEGA 4X A	BCC3WYC76	0.13%
LEGA 4X B	BCC3WYC84	0.04%
MDPKE 14X A1R	BCC343D41	0.29%
MDPKE 14X B1R	BCC343D74	0.04%
MDPKE 15X A1R	BCC369QL4	0.20%
MDPKE 15X BRR	BCC3NRB49	0.04%
MDPKE 16X A	BCC304L02	0.15%
MDPKE 16X B1	BCC304L44	0.04%
MDPKE 17X A1	BCC31J365	0.19%
MDPKE 17X B1	BCC31J373	0.04%
MDPKE 19X A1R	BCC3JMLD4	0.22%
MDPKE 19X B1R	BCC3JMLG7	0.03%
MDPKE 20X ARR	BCC3QTYB1	0.17%
MDPKE 20X BRR	BCC3QTYC9	0.04%
MDPKE 21X A	BCC3PBFV8	0.21%
MDPKE 21X B	BCC3PBFW6	0.04%
MNMNT 3X A	BCC3MHZ87	0.22%
MNMNT 3X B	BCC3MHZ95	0.05%
NEWBR 1X A	BCC3RZ8P4	0.23%
NEWBR 1X B	BCC3RZ8Q2	0.04%
NGCE 3X AR	BCC3P84M7	0.21%
NGCE 3X BR	BCC3P84N5	0.04%
NGCE 4X A1R	BCC3SJJW2	0.22%
NGCE 4X BR	BCC3SJJY8	0.04%
NGCE 7X A	BCC3X4P36	0.11%
NGCE 7X B	BCC3X4P44	0.04%
NWDSE 2021-24X A	BCC339YC8	0.21%
NWDSE 2021-24X B1	BCC339YG9	0.02%
NWDSE 2022-26X AR	BCC3Q01F1	0.12%
NWDSE 2022-26X BR	BCC3Q01G9	0.04%
NWEST IX-X A	BCC3J85T8	0.15%
NWEST IX-X B1	BCC3J85V3	0.03%
NWEST VIII-X AR	BCC3XCQD5	0.14%
NWEST VIII-X BR	BCC3XCQF0	0.04%
NWEST VII-X A	BCC308RJ6	0.19%
NWEST VII-X B1	BCC308RM9	0.02%
NWEST VI-X A1R	BCC3QCVD7	0.22%
NWEST VI-X BR	BCC3QCVF2	0.04%
NWEST V-X ARR	BCC3V9ZX0	0.15%
NWEST V-X B1RR	BCC3V9ZY8	0.03%
NWEST X-X A	BCC3P3TV1	0.08%
NWEST X-X B	BCC3P3TW9	0.04%
OCPE 2019-3X AR	BCC300N81	0.14%
OCPE 2019-3X B1R	BCC300NC2	0.02%
OCPE 2022-5X A	BCC34SPB7	0.23%
OCPE 2022-5X B1	BCC34SPF8	0.03%
OCPE 2023-7X AR	BCC3PC2Z1	0.20%
OCPE 2023-7X BRR	BCC3PC307	0.03%
OCPE 2023-8X AR	BCC3QW3L6	0.20%
OCPE 2023-8X BR	BCC3QW3M4	0.04%
OCPE 2024-10X A	BCC3GG2Z2	0.28%
OCPE 2024-10X B	BCC3GG308	0.05%
OCPE 2024-11X A	BCC3HZNF0	0.34%
OCPE 2024-11X B1	BCC3HZNG8	0.05%
OCPE 2025-12X A	BCC3KWVV9	0.28%
OCPE 2025-12X B1	BCC3KWVW7	0.04%
OCPE 2026-15X A	BCC3SCH58	0.25%
OCPE 2026-15X B1	BCC3SCH66	0.04%
OCPE 2026-16X A	BCC3W7K68	0.11%
OCPE 2026-16X B	BCC3W7K84	0.00%
OHECP 2016-5X ARR	BCC33PBF0	0.18%
OHECP 2016-5X BR	BCC33PBG8	0.04%
OTOPK 1X AR	BCC3PMTF4	0.25%
OTOPK 1X BR	BCC3PMTG2	0.04%
OZLME 4X AR	BCC3LLHS5	0.23%
OZLME 4X BR	BCC3LLHT3	0.04%
PENTA 2017-3X A1RR	BCC3KJXP9	0.22%
PENTA 2017-3X BRR	BCC3KJXR5	0.04%
PENTA 2018-5X AR	BCC2QKEF5	0.15%
PENTA 2018-5X B1R	BCC2QKEI9	0.03%
PENTA 2020-7X ARR	BCC3Y4JQ1	0.25%
PENTA 2020-7X BRR	BCC3Y4JR9	0.04%

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

Bloomberg Ticker	CUSIP	Weight
PENTA 2021-10X AR	BCC3TGV60	0.25%
PENTA 2021-10X BR	BCC3TGV78	0.04%
PENTA 2021-9X A	BCC30PKL0	0.22%
PENTA 2021-9X B1	BCC30PKM8	0.03%
PENTA 2022-11X ARR	BCC3S76C6	0.31%
PENTA 2022-11X BRR	BCC3S76D4	0.05%
PENTA 2023-15X AR	BCC3Q6XC0	0.18%
PENTA 2023-15X BR	BCC3Q6XD8	0.04%
PENTA 2024-16X AR	BCC3PX0R5	0.23%
PENTA 2024-16X BR	BCC3PX0S3	0.04%
PENTA 2024-17X AR	BCC3SC296	0.24%
PENTA 2024-17X BR	BCC3SC2B1	0.04%
PENTA 2024-18X AR	BCC3WVKW8	0.23%
PENTA 2024-18X BR	BCC3WVKX6	0.04%
PENTA 2025-19X A	BCC3LQ227	0.10%
PENTA 2025-19X B	BCC3LQ235	0.04%
PENTA 2025-20X A	BCC3N90J8	0.23%
PENTA 2025-20X B	BCC3N90K5	0.04%
PENTA 2025-21X A	BCC3R77K8	0.23%
PENTA 2025-21X B	BCC3R77L6	0.04%
PENTA 2026-22X A	BCC3V2BW3	0.12%
PENTA 2026-22X B	BCC3V2BX1	0.01%
PLMER 2021-2X AR	BCC3Q13M2	0.22%
PLMER 2021-2X BR	BCC3Q13N0	0.05%
PLMER 2022-1X AR	BCC3STZY8	0.23%
PLMER 2022-1X BR	BCC3STZZ5	0.04%
PLMER 2023-1X AR	BCC3JKTS7	0.23%
PLMER 2023-1X B1R	BCC3JKTT5	0.03%
PLMER 2023-2X AR	BCC3QTHW4	0.28%
PLMER 2023-2X BR	BCC3QTHX2	0.05%
PLMER 2024-1X AR	BCC3RFB90	0.15%
PLMER 2024-1X BR	BCC3RFBB5	0.04%
PLMER 2024-2X AR	BCC3X8FZ7	0.23%
PLMER 2024-2X BR	BCC3X8G03	0.04%
PLMER 2025-2X A	BCC3MHXW6	0.23%
PLMER 2025-2X B1	BCC3MHXX4	0.03%
PLMER 2026-1X A	BCC3S1GD6	0.28%
PLMER 2026-1X B	BCC3S1GF1	0.05%
PRVD 13X A	BCC3PJ559	0.25%
PRVD 13X B	BCC3PJ567	0.05%
PRVD 3X AR	BCC316DP0	0.11%
PRVD 3X B1R	BCC316DS4	0.03%
PRVD 5X AR	BCC3PV6Q5	0.24%
PRVD 5X BR	BCC3PV6R3	0.04%
PRVD 6X A	BCC338201	0.22%
PRVD 6X B1	BCC338235	0.02%
PRVD 8X ARR	BCC3VWWP9	0.25%
PRVD 8X BRR	BCC3VWWQ7	0.05%
PRVD 9X AR	BCC3MK0N5	0.22%
PRVD 9X BR	BCC3MK0P0	0.04%
PSTET 2024-1X AR	BCC3LL7G2	0.04%
PSTET 2024-1X BR	BCC3LL7H0	0.04%
PSTET 2024-2X A	BCC3GQL55	0.18%
PSTET 2024-2X B	BCC3GQL63	0.06%
PSTET 2025-1X A	BCC3KWHL7	0.23%
PSTET 2025-1X B	BCC3KWHM5	0.06%
PSTET 2026-1X A	BCC3TJYQ7	0.29%
PSTET 2026-1X B	BCC3TJYR5	0.04%
RAVPK 1X A	BCC3KY2B1	0.28%
RAVPK 1X B1	BCC3KY2C9	0.04%
RFTE 2021-1X A	BCC2R5L28	0.07%
RFTE 2021-1X B1	BCC2R5L51	0.02%
RFTE 2021-2X A	BCC33CBY8	0.23%
RFTE 2021-2X B	BCC33CBZ5	0.04%
RFTE 2023-1X AR	BCC3LRXW5	0.17%
RFTE 2023-1X BR	BCC3LRXX3	0.05%
RFTE 2025-1X A	BCC3LB3F0	0.28%
RFTE 2025-1X B	BCC3LB3G8	0.05%
RFTE 2025-2X A	BCC3N69X4	0.23%
RFTE 2025-2X B	BCC3N69Y2	0.04%
RFTE 2026-1X A	BCC3W19C1	0.14%
RFTE 2026-1X B	BCC3W19D9	0.04%
RRME 10X A1R	BCC3QCTL2	0.28%
RRME 10X A2R	BCC3QCTM0	0.03%
RRME 11X A1R	BCC3YW709	0.28%
RRME 11X A2R	BCC3YW717	0.04%
RRME 12X A1RR	BCC3XCL24	0.25%
RRME 12X A2RR	BCC3XCL32	0.04%
RRME 17X A1R	BCC3R6Q86	0.20%
RRME 17X A2R	BCC3R6Q94	0.03%

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

Bloomberg Ticker	CUSIP	Weight
RRME 25X A1	BCC3LD7R6	0.21%
RRME 25X A2	BCC3LD7T2	0.05%
RRME 26X A1	BCC3MC3B6	0.22%
RRME 26X A2	BCC3MC3C4	0.04%
RRME 30X A1	BCC3W2N33	0.15%
RRME 30X A2	BCC3W2N41	0.01%
RRME 31X A1	BCC3WS7G5	0.22%
RRME 31X A2	BCC3WS7H3	0.04%
RRME 3X A1R	BCC3HZK48	0.24%
RRME 3X A2R	BCC3HZK55	0.04%
RRME 7X A1R	BCC3LJFC7	0.25%
RRME 7X A2R	BCC3LJFF0	0.05%
SCULE 12X A	BCC3JP6G7	0.20%
SCULE 12X B1	BCC3JP6L6	0.03%
SCULE 13X A	BCC3MRD55	0.23%
SCULE 13X B	BCC3MRD63	0.04%
SCULE 6X ARR	BCC3XRN37	0.23%
SCULE 6X BRR	BCC3XRN45	0.04%
SCULE 9X A	BCC34QNR8	0.23%
SCULE 9X B1	BCC34QNS6	0.02%
SHCLO 4X A	BCC3JGV46	0.28%
SHCLO 4X B	BCC3JGV53	0.05%
SNDPE 10X AR	BCC3WZ7V6	0.25%
SNDPE 10X BR	BCC3WZ7W4	0.04%
SNDPE 11X A	BCC3GN7M1	0.12%
SNDPE 11X B	BCC3GN7N9	0.05%
SNDPE 14X A	BCC3KVRY0	0.23%
SNDPE 14X B	BCC3KVRZ7	0.03%
SNDPE 15X A	BCC3LR1V2	0.28%
SNDPE 15X B	BCC3LR1W0	0.05%
SNDPE 17X A	BCC3SMT61	0.23%
SNDPE 17X B	BCC3SMT87	0.04%
SNDPE 3X AR	BCC3XR495	0.23%
SNDPE 3X BR	BCC3XR4B0	0.04%
SNDPE 6X A	BCC32B1R7	0.24%
SNDPE 6X B1	BCC32B1V8	0.03%
SNDPE 7X A	BCC33HN81	0.28%
SNDPE 7X B1	BCC33HNC2	0.03%
SNDPE 8X A	BCC353PJ4	0.28%
SNDPE 8X B1	BCC353PK1	0.04%

Bloomberg Ticker	CUSIP	Weight
SPAUL 10X AR	BCC2R92X3	0.15%
SPAUL 10X B1R	BCC2R9304	0.02%
SPAUL 11X AR	BCC32G7F6	0.09%
SPAUL 11X B1R	BCC32G7J8	0.01%
SPAUL 12X A	BCC2MRYW5	0.14%
SPAUL 12X B1	BCC2MS224	0.01%
SPAUL 4A A2RA	BCC2H81I0	0.03%
SPAUL 4A ARR1	BCC3364R4	0.17%
SPAUL 5X ARR	BCC306W62	0.06%
SPAUL 5X B1R	BCC2DYSF4	0.03%
SPAUL 6X ARR	BCC2R3LY3	0.17%
SPAUL 6X B1RR	BCC2R3M30	0.02%
SPAUL 7X ARR	BCC30MQV9	0.20%
SPAUL 7X B1RR	BCC30MR06	0.03%
SPAUL 8X B1	BCC2EXUL9	0.02%
SPAUL 9X A1R	BCC3536C0	0.20%
SPAUL 9X BR	BCC3536F3	0.04%
STPK 1X A	BCC3QDW02	0.05%
STPK 1X B	BCC3QDW10	0.04%
TCFCE 2024-1X AR	BCC3WB7Z0	0.23%
TCFCE 2024-1X BR	BCC3WB806	0.04%
TCLO 10X A	BCC3KWWF3	0.28%
TCLO 10X B	BCC3KWWG1	0.05%
TCLO 3X ARR	BCC31FML9	0.15%
TCLO 3X B1RR	BCC31FMR6	0.03%
TCLO 6X AR	BCC322Q82	0.05%
TCLO 6X B1	BCC2KI3K7	0.02%
TCLO 9X AR	BCC3VZPK1	0.22%
TCLO 9X BR	BCC3VZPL9	0.04%
TIKEH 10X AR	BCC3VC193	0.24%
TIKEH 10X BR	BCC3VC1B8	0.04%
TIKEH 11X AR	BCC3MPCD3	0.22%
TIKEH 11X BR	BCC3MPCF8	0.05%
TIKEH 13X A	BCC3KTR90	0.25%
TIKEH 13X B	BCC3KTRB5	0.05%
TIKEH 14X A	BCC3Q6WX5	0.34%
TIKEH 14X B	BCC3Q6WY3	0.06%
TIKEH 3X AR	BCC3QX2M3	0.24%
TIKEH 3X BR	BCC3QX2N1	0.04%
TIKEH 4X AR	BCC3P7589	0.22%

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

Bloomberg Ticker	CUSIP	Weight
TIKEH 4X BR	BCC3P7597	0.04%
TIKEH 5X AR	BCC3NC440	0.25%
TIKEH 5X BR	BCC3NC457	0.05%
TIKEH 6X AR	BCC3XM694	0.25%
TIKEH 6X BR	BCC3XM6B9	0.04%
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	0.20%
TRNTE 10X B	BCC3PH6D5	0.04%
TRNTE 3X ARR	BCC3SLSZ0	0.24%
TRNTE 3X BRR	BCC3SLT06	0.04%
TRNTE 5X AR	BCC3ND0L4	0.20%
TRNTE 5X BR	BCC3ND0M2	0.04%
TRNTE 6X AR	BCC3Q1375	0.27%
TRNTE 6X BR	BCC3Q1383	0.06%
TRNTE 7X AR	BCC3Y0K46	0.26%
TRNTE 7X BR	BCC3Y0K53	0.05%
TRNTE 8X A	BCC3JKJP4	0.13%
TRNTE 8X B	BCC3JKJQ2	0.04%
TYMPK 1X A1AR	BCC31LMG7	0.14%
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	0.16%
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
ABCVL 3X C	BCC3L7518	0.07%
ABCVL 3X D	BCC3L7526	0.08%
ABCVL 3X E	BCC3L7534	0.05%
ABCVL 3X F	BCC3L7542	0.03%
ABCVL 4X C	BCC3W2DQ3	0.07%
ABCVL 4X D	BCC3W2DR1	0.08%
ABCVL 4X E	BCC3W2DS9	0.05%
ABCVL 4X F	BCC3W2DT7	0.03%
ACLO 10X CR	BCC3H7NZ8	0.06%
ACLO 10X DR	BCC3H7P03	0.08%
ACLO 10X ER	BCC3H7P11	0.05%
ACLO 10X FR	BCC3H7P29	0.03%
ACLO 11X CR	BCC3LFTW6	0.08%
ACLO 11X DR	BCC3LFTX4	0.09%
ACLO 11X ER	BCC3LFTY2	0.06%
ACLO 11X FR	BCC3LFTZ9	0.03%
ACLO 13X C	BCC3KFCN5	0.08%
ACLO 13X D	BCC3KFCP0	0.09%
ACLO 13X E	BCC3KFCQ8	0.05%
ACLO 13X F	BCC3KFCR6	0.03%
ACLO 14X C	BCC3MN470	0.07%
ACLO 14X D	BCC3MN488	0.09%
ACLO 14X E	BCC3MN496	0.06%
ACLO 14X F	BCC3MN4B1	0.04%
ACLO 16X C	BCC3XXY73	0.07%
ACLO 16X D	BCC3XXY81	0.08%
ACLO 16X E	BCC3XXY99	0.05%
ACLO 16X F	BCC3XXYB4	0.03%
ACLO 5X CR	BCC2R4K97	0.10%
ACLO 5X DR	BCC2R4KC0	0.08%
ACLO 5X ER	BCC2R4KF3	0.06%
ACLO 5X FR	BCC2R4KG1	0.04%
ACLO 7X CR	BCC3NV9Y7	0.08%
ACLO 7X DR	BCC3NV9Z4	0.09%
ACLO 7X ER	BCC3NVB08	0.06%
ACLO 7X FR	BCC3NVB16	0.03%
ACLO 8X CR	BCC3P3M97	0.09%
ACLO 8X DR	BCC3P3MB2	0.11%
ACLO 8X ER	BCC3P3MC0	0.07%
ACLO 8X FR	BCC3P3MD8	0.04%

Bloomberg Ticker	CUSIP	Weight
ACLO 9X C	BCC35C8P9	0.06%
ACLO 9X D	BCC35C8Q7	0.08%
ACLO 9X E	BCC35C8R5	0.06%
ACLO 9X F	BCC35C8S3	0.04%
ADAGI IV-X CRRR	BCC3QPMX4	0.07%
ADAGI IV-X DRRR	BCC3QPMY2	0.08%
ADAGI IV-X ERRR	BCC3QPMZ9	0.05%
ADAGI IV-X FRRR	BCC3QPN05	0.03%
ADAGI IX-X C	BCC31S1P5	0.07%
ADAGI IX-X D	BCC31S1S9	0.08%
ADAGI IX-X E	BCC31S1W0	0.06%
ADAGI IX-X F	BCC31S1X8	0.03%
ADAGI XIII-X C	BCC3NB301	0.07%
ADAGI XIII-X D	BCC3NB319	0.08%
ADAGI XIII-X E	BCC3NB327	0.05%
ADAGI XIII-X F	BCC3NB335	0.03%
ALBAC 3X C	BCC330CZ0	0.08%
ALBAC 3X D	BCC330D06	0.08%
ALBAC 3X E	BCC330D14	0.05%
ALBAC 3X F	BCC330D22	0.03%
ALBAC 4X CR	BCC3GR163	0.08%
ALBAC 4X DR	BCC3GR171	0.08%
ALBAC 4X ER	BCC3GR189	0.06%
ALBAC 4X F	BCC35PVN9	0.04%
ANCHE 10X CR	BCC3WZ2L3	0.06%
ANCHE 10X DR	BCC3WZ2M1	0.08%
ANCHE 10X ER	BCC3WZ2N9	0.05%
ANCHE 10X F1	BCC3FX930	0.02%
ANCHE 3X CRR	BCC3WSMY9	0.07%
ANCHE 3X DRR	BCC3WSMZ6	0.08%
ANCHE 3X ERR	BCC3WSN02	0.05%
ANCHE 3X FRR	BCC3WSN10	0.03%
ANCHE 4X CR	BCC3Q27S3	0.07%
ANCHE 4X DR	BCC3Q27T1	0.09%
ANCHE 4X ER	BCC3Q27V6	0.06%
ANCHE 4X FR	BCC3Q27W4	0.04%
ANCHE 5X CR	BCC3XSMT9	0.07%
ANCHE 5X D1R	BCC3XSMV4	0.08%
ANCHE 5X ER	BCC3XSMW2	0.04%
ANCHE 5X FR	BCC3XSMX0	0.03%

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

Bloomberg Ticker	CUSIP	Weight
ANCHE 6X CRR	BCC3P4Q75	0.07%
ANCHE 6X DRR	BCC3P4Q83	0.08%
ANCHE 6X ERR	BCC3P4Q91	0.05%
ANCHE 6X FRR	BCC3P4QB6	0.03%
ANCHE 8X CR	BCC3JS9J2	0.06%
ANCHE 8X DR	BCC3JS9K9	0.08%
ANCHE 8X ER	BCC3JS9L7	0.06%
AQUE 2019-3X CR	BCC30G9V1	0.07%
AQUE 2019-3X DR	BCC30G9Y5	0.07%
AQUE 2019-3X ER	BCC30GB14	0.06%
AQUE 2019-3X FR	BCC30GB22	0.03%
AQUE 2019-4X CRR	BCC3L12G1	0.07%
AQUE 2019-4X DRR	BCC3L12H9	0.08%
AQUE 2019-4X ERR	BCC3L12J5	0.06%
AQUE 2019-4X FRR	BCC3L12K2	0.03%
AQUE 2020-5X CRR	BCC3WR1L2	0.07%
AQUE 2020-5X DRR	BCC3WR1M0	0.08%
AQUE 2020-5X ERR	BCC3WR1N8	0.05%
AQUE 2020-5X FRR	BCC3WR1P3	0.03%
AQUE 2021-6X CR	BCC3Z3QD3	0.07%
AQUE 2021-6X DR	BCC3Z3QF8	0.08%
AQUE 2021-6X ER	BCC3Z3QG6	0.05%
AQUE 2024-10X C	BCC3JSB18	0.10%
AQUE 2024-10X D	BCC3JSB26	0.12%
AQUE 2024-10X E	BCC3JSB34	0.07%
AQUE 2024-10X F	BCC3JSB42	0.05%
AQUE 2025-11X C	BCC3LW2Y4	0.07%
AQUE 2025-11X D	BCC3LW2Z1	0.08%
AQUE 2025-11X E	BCC3LW307	0.05%
AQUE 2025-11X F	BCC3LW315	0.03%
AQUE 2025-12X C	BCC3N6HQ0	0.08%
AQUE 2025-12X D	BCC3N6HR8	0.10%
AQUE 2025-12X E	BCC3N6HS6	0.06%
AQUE 2025-12X F	BCC3N6HT4	0.03%
AQUE 2026-17X C	BCC3SWMY5	0.08%
AQUE 2026-17X D	BCC3SWMZ2	0.10%
AQUE 2026-17X E	BCC3SWN08	0.06%
AQUE 2026-17X F	BCC3SWN16	0.04%
AQUE 2026-18X C	BCC3X9370	0.08%
AQUE 2026-18X D	BCC3X9388	0.09%
AQUE 2026-18X E	BCC3X9396	0.06%
AQUE 2026-18X F	BCC3X93B1	0.04%
ARBR 10X C	BCC341RC2	0.07%
ARBR 10X D	BCC341RD0	0.08%
ARBR 10X E	BCC341RF5	0.06%
ARBR 10X F	BCC341RG3	0.03%
ARBR 11X CR	BCC3FWTY2	0.09%
ARBR 11X DR	BCC3FWTZ9	0.09%
ARBR 11X ER	BCC3FWV03	0.06%
ARBR 11X FR	BCC3FWV11	0.04%
ARBR 12X CR	BCC3N1FL4	0.07%
ARBR 12X DR	BCC3N1FM2	0.09%
ARBR 12X ER	BCC3N1FN0	0.05%
ARBR 12X FR	BCC3N1FP5	0.03%
ARBR 3X CR3	BCC3VZNM9	0.07%
ARBR 3X DR3	BCC3VZNN7	0.08%
ARBR 3X ER3	BCC3VZNP2	0.05%
ARBR 3X FR3	BCC3VZNQ0	0.03%
ARBR 4X CRRR	BCC3Q04G6	0.07%
ARBR 4X DRRR	BCC3Q04H4	0.09%
ARBR 4X ERRR	BCC3Q04J0	0.05%
ARBR 4X FRRR	BCC3Q04K7	0.03%
ARBR 5X CR	BCC3MJM04	0.06%
ARBR 5X DR	BCC3MJM12	0.08%
ARBR 5X ER	BCC3MJM20	0.05%
ARBR 5X FR	BCC3MJM38	0.04%
ARBR 6X CR	BCC3HJ1S2	0.08%
ARBR 6X DR	BCC3HJ1T0	0.09%
ARBR 6X ER	BCC3HJ1V5	0.06%
ARBR 6X FR	BCC3HJ1W3	0.04%
ARBR 7X CR	BCC3J8M51	0.07%
ARBR 7X DR	BCC3J8M69	0.08%
ARBR 7X ER	BCC3J8M77	0.04%
ARBR 7X FR	BCC3J8M85	0.04%
ARBR 9X C	BCC3052R1	0.08%
ARBR 9X D	BCC3052S9	0.07%
ARBR 9X E	BCC3052T7	0.06%
ARBR 9X F	BCC3052V2	0.03%
ARCAN 4X C	BCC3VL4D1	0.08%
ARCAN 4X D	BCC3VL4F6	0.09%

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

Bloomberg Ticker	CUSIP	Weight
ARCAN 4X E	BCC3VL4G4	0.06%
ARCAN 4X F	BCC3VL4H2	0.03%
ARESE 10X E	BCC2HDJX7	0.07%
ARESE 10X F	BCC2HDJY5	0.04%
ARESE 11X CR	BCC3051S0	0.07%
ARESE 11X DR	BCC3051W1	0.09%
ARESE 11X E	BCC2IY630	0.08%
ARESE 11X F	BCC2IY648	0.03%
ARESE 12X CR	BCC32QR54	0.08%
ARESE 12X DR	BCC32QR88	0.08%
ARESE 12X E	BCC2KQGS8	0.07%
ARESE 12X F	BCC2KQGT6	0.03%
ARESE 15X C	BCC33QG06	0.09%
ARESE 15X D	BCC33QG30	0.10%
ARESE 15X E	BCC33QG63	0.07%
ARESE 15X F	BCC33QG71	0.04%
ARESE 16X CRR	BCC3SFJS9	0.07%
ARESE 16X DRR	BCC3SFJT7	0.08%
ARESE 16X ERR	BCC3SFJV2	0.05%
ARESE 17X CR	BCC3QN0N5	0.07%
ARESE 17X DR	BCC3QN0P0	0.09%
ARESE 17X ER	BCC3QN0Q8	0.04%
ARESE 17X FR	BCC3QN0R6	0.03%
ARESE 18X CR	BCC3QY6B1	0.07%
ARESE 18X DR	BCC3QY6C9	0.09%
ARESE 18X ER	BCC3QY6D7	0.05%
ARESE 18X FR	BCC3QY6F2	0.03%
ARESE 20X C	BCC3GR825	0.07%
ARESE 20X D	BCC3GR833	0.08%
ARESE 20X E	BCC3GR841	0.05%
ARESE 20X F	BCC3GR858	0.03%
ARESE 24X C	BCC3TBKC0	0.07%
ARESE 24X D	BCC3TBKD8	0.08%
ARESE 24X E	BCC3TBKF3	0.05%
ARESE 24X F	BCC3TBKG1	0.03%
ARESE 8X CRR	BCC3W5Y59	0.07%
ARESE 8X DRR	BCC3W5Y67	0.08%
ARESE 8X ERR	BCC3W5Y75	0.04%
ARESE 8X FRR	BCC3W5Y83	0.03%
ARINI 7X C	BCC3PFBW1	0.10%
ARINI 7X D	BCC3PFBX9	0.12%
ARINI 7X E	BCC3PFBY7	0.08%
ARINI 7X F	BCC3PFBZ4	0.05%
ARINI 8X C	BCC3RHR08	0.08%
ARINI 8X D	BCC3RHR16	0.10%
ARINI 8X E	BCC3RHR24	0.06%
ARINI 8X F	BCC3RHR32	0.04%
ARINI 9X C	BCC3T3QD0	0.08%
ARINI 9X D	BCC3T3QF5	0.10%
ARINI 9X E	BCC3T3QG3	0.06%
ARINI 9X F	BCC3T3QH1	0.04%
ARMDA 3X CRR	BCC3HQ9K5	0.07%
ARMDA 3X DRR	BCC3HQ9L3	0.08%
ARMDA 3X ERR	BCC3HQ9M1	0.05%
ARMDA 3X FRR	BCC3HQ9N9	0.03%
ARMDA 4X CR	BCC3K0VT4	0.07%
ARMDA 4X DR	BCC3K0VV9	0.08%
ARMDA 4X ER	BCC3K0VW7	0.05%
ARMDA 4X FR	BCC3K0VX5	0.03%
ARMDA 7X C	BCC3K8XQ1	0.07%
ARMDA 7X D	BCC3K8XR9	0.07%
ARMDA 7X E	BCC3K8XS7	0.05%
ARMDA 7X F	BCC3K8XT5	0.03%
ARMDA 9X C	BCC3NTY57	0.07%
ARMDA 9X D	BCC3NTY65	0.08%
ARMDA 9X E	BCC3NTY73	0.05%
ARMDA 9X F	BCC3NTY81	0.03%
AVOCA 11X CRR	BCC3J83X1	0.08%
AVOCA 11X DRR	BCC3J83Y9	0.10%
AVOCA 11X ERR	BCC3J83Z6	0.07%
AVOCA 11X FRR	BCC3J8402	0.04%
AVOCA 12X CRRR	BCC3YKHX2	0.07%
AVOCA 12X DRRR	BCC3YKHY0	0.08%
AVOCA 12X ERRR	BCC3YKHZ7	0.05%
AVOCA 12X FRRR	BCC3YKJ02	0.03%
AVOCA 14X CRR	BCC3M9XQ7	0.07%
AVOCA 14X DRR	BCC3M9XR5	0.08%
AVOCA 14X ERR	BCC3M9XS3	0.05%
AVOCA 14X FRR	BCC3M9XT1	0.03%
AVOCA 15X CRR	BCC3MJDC8	0.07%

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

Bloomberg Ticker	CUSIP	Weight
AVOCA 15X DRR	BCC3MJDD6	0.08%
AVOCA 15X ERR	BCC3MJDF1	0.05%
AVOCA 15X FRR	BCC3MJDG9	0.04%
AVOCA 16X CRR	BCC3JLC38	0.07%
AVOCA 16X DRR	BCC3JLC46	0.09%
AVOCA 16X ERR	BCC3JLC53	0.06%
AVOCA 16X FRR	BCC3JLC61	0.04%
AVOCA 17X CR3	BCC3NM8M4	0.09%
AVOCA 17X DR3	BCC3NM8N2	0.10%
AVOCA 17X ER3	BCC3NM8P7	0.07%
AVOCA 17X FR3	BCC3NM8Q5	0.04%
AVOCA 18X CR	BCC3JWGZ9	0.08%
AVOCA 18X DR	BCC3JWH05	0.10%
AVOCA 18X ER	BCC3JWH13	0.06%
AVOCA 18X FR	BCC3JWH21	0.04%
AVOCA 19X CR	BCC3KGB46	0.07%
AVOCA 19X DR	BCC3KGB53	0.08%
AVOCA 19X ER	BCC3KGB61	0.05%
AVOCA 19X FR	BCC3KGB79	0.03%
AVOCA 20X CRR	BCC3MYS47	0.07%
AVOCA 20X DRR	BCC3MYS54	0.09%
AVOCA 20X ER	BCC3MYS62	0.05%
AVOCA 20X FR	BCC3MYS70	0.03%
AVOCA 21X CR	BCC3RB6J3	0.07%
AVOCA 21X DR	BCC3RB6K0	0.08%
AVOCA 21X ER	BCC3RB6L8	0.06%
AVOCA 21X FR	BCC3RB6M6	0.03%
AVOCA 22X CR	BCC3XRMK0	0.07%
AVOCA 22X DR	BCC3XRML8	0.08%
AVOCA 22X ER	BCC3XRMM6	0.04%
AVOCA 22X FR	BCC3XRMN4	0.04%
AVOCA 25X C	BCC335PN2	0.07%
AVOCA 25X D	BCC335PP7	0.08%
AVOCA 25X E	BCC335PQ5	0.06%
AVOCA 25X F	BCC335PR3	0.03%
AVOCA 26X C	BCC359322	0.08%
AVOCA 26X D	BCC359330	0.07%
AVOCA 26X E	BCC359348	0.06%
AVOCA 26X F	BCC359355	0.03%
AVOCA 28X CR	BCC3HFF89	0.09%
AVOCA 28X DR	BCC3HFF97	0.11%
AVOCA 28X ER	BCC3HFFB2	0.07%
AVOCA 28X FR	BCC3HFFC0	0.05%
AVOCA 29X CR	BCC3P2J93	0.07%
AVOCA 29X DR	BCC3P2JB8	0.08%
AVOCA 29X ER	BCC3P2JC6	0.05%
AVOCA 29X FR	BCC3P2JD4	0.03%
AVOCA 31X C	BCC3GV7D3	0.06%
AVOCA 31X D	BCC3GV7F8	0.08%
AVOCA 31X E	BCC3GV7G6	0.05%
AVOCA 31X F	BCC3GV7H4	0.03%
AVOCA 32X C	BCC3L27K5	0.08%
AVOCA 32X D	BCC3L27L3	0.10%
AVOCA 32X E	BCC3L27M1	0.06%
AVOCA 32X F	BCC3L27N9	0.04%
AVOCA 34X C	BCC3Q8DB0	0.06%
AVOCA 34X D	BCC3Q8DC8	0.08%
AVOCA 34X E	BCC3Q8DD6	0.06%
AVOCA 34X F	BCC3Q8DF1	0.03%
AVOCA 36X C	BCC3WXP41	0.07%
AVOCA 36X D	BCC3WXP58	0.08%
AVOCA 36X E	BCC3WXP66	0.05%
AVOCA 36X F	BCC3WXP74	0.03%
BABSE 2015-1X CRR	BCC34S7S0	0.07%
BABSE 2015-1X DRR	BCC34S7T8	0.08%
BABSE 2015-1X ERR	BCC34S7V3	0.06%
BABSE 2015-1X FRR	BCC34S7W1	0.03%
BABSE 2019-1X CR	BCC3552Y1	0.07%
BABSE 2019-1X DR	BCC3552Z8	0.08%
BABSE 2019-1X ER	BCC355304	0.05%
BABSE 2019-1X FR	BCC355312	0.02%
BABSE 2019-2X CR	BCC34W9V2	0.07%
BABSE 2019-2X DR	BCC34W9Y6	0.07%
BABSE 2019-2X E	BCC2M8CK7	0.05%
BABSE 2019-2X F	BCC2M8CL5	0.02%
BABSE 2020-1X CRR	BCC3Q5V75	0.08%
BABSE 2020-1X DRR	BCC3Q5V83	0.10%
BABSE 2020-1X ERR	BCC3Q5V91	0.06%
BABSE 2020-1X FRR	BCC3Q5VB6	0.03%
BABSE 2021-1X C	BCC2R9TB2	0.08%

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

Bloomberg Ticker	CUSIP	Weight
BABSE 2021-1X D	BCC2R9TE6	0.07%
BABSE 2021-1X E	BCC2R9TH9	0.06%
BABSE 2021-1X F	BCC2R9TI7	0.02%
BABSE 2021-3X C	BCC33K3Y9	0.07%
BABSE 2021-3X D	BCC33K3Z6	0.08%
BABSE 2021-3X E	BCC33K402	0.06%
BABSE 2021-3X F	BCC33K410	0.03%
BABSE 2023-1X CR	BCC3LRNP1	0.06%
BABSE 2023-1X DR	BCC3LRNQ9	0.08%
BABSE 2023-1X ER	BCC3LRNR7	0.04%
BABSE 2023-2X CR	BCC3MZLR0	0.07%
BABSE 2023-2X DR	BCC3MZLS8	0.07%
BABSE 2023-2X ER	BCC3MZLT6	0.05%
BABSE 2023-2X FR	BCC3MZLV1	0.03%
BABSE 2024-1X CR	BCC3RZMM5	0.06%
BABSE 2024-1X DR	BCC3RZMN3	0.08%
BABSE 2024-1X ER	BCC3RZMP8	0.04%
BABSE 2024-1X FR	BCC3RZMQ6	0.04%
BBAME 3X C	BCC353SC6	0.07%
BBAME 3X D	BCC353SD4	0.08%
BBAME 3X E	BCC353SF9	0.05%
BBAME 3X F	BCC353SG7	0.03%
BBAME 5X C	BCC3HPBB4	0.07%
BBAME 5X D	BCC3HPBC2	0.08%
BBAME 5X E	BCC3HPBD0	0.05%
BBAME 5X F	BCC3HPBF5	0.03%
BBAME 8X C	BCC3QC8R2	0.07%
BBAME 8X D	BCC3QC8S0	0.08%
BBAME 8X E	BCC3QC8T8	0.05%
BBAME 8X F	BCC3QC8V3	0.03%
BCCE 2021-1X C	BCC30VM35	0.08%
BCCE 2021-1X D	BCC30VM43	0.07%
BCCE 2021-1X E	BCC30VM50	0.05%
BCCE 2021-1X F	BCC30VM68	0.03%
BCCE 2021-2X C	BCC32RN23	0.07%
BCCE 2021-2X D	BCC32RN31	0.07%
BCCE 2021-2X E	BCC32RN49	0.06%
BCCE 2021-2X F	BCC32RN56	0.03%
BCCE 2022-1X CR	BCC35Z9R3	0.07%
BCCE 2022-1X DR	BCC35Z9S1	0.08%

Bloomberg Ticker	CUSIP	Weight
BCCE 2022-1X ER	BCC35Z9T9	0.05%
BCCE 2022-1X FR	BCC35Z9V4	0.03%
BCCE 2023-1X CR	BCC3LB1R6	0.06%
BCCE 2023-1X DR	BCC3LB1S4	0.07%
BCCE 2023-1X ER	BCC3LB1T2	0.05%
BCCE 2023-1X FR	BCC3LB1V7	0.03%
BCCE 2025-3X C	BCC3QKBP4	0.07%
BCCE 2025-3X D	BCC3QKBQ2	0.08%
BCCE 2025-3X E	BCC3QKBR0	0.05%
BCCE 2026-1X C	BCC3T8ZB3	0.07%
BCCE 2026-1X D	BCC3T8ZC1	0.08%
BCCE 2026-1X E	BCC3T8ZD9	0.05%
BCCE 2026-1X F	BCC3T8ZF4	0.03%
BCCE 2026-2X C	BCC3WYDW0	0.07%
BCCE 2026-2X D	BCC3WYDX8	0.08%
BCCE 2026-2X E	BCC3WYDY6	0.05%
BCCE 2026-2X F	BCC3WYDZ3	0.03%
BECLO 11X C	BCC31J2D1	0.07%
BECLO 11X D	BCC31J2F6	0.08%
BECLO 11X E	BCC31J2G4	0.06%
BECLO 11X F	BCC31J2H2	0.03%
BECLO 12X CR	BCC3N9173	0.08%
BECLO 12X DR	BCC3N9181	0.09%
BECLO 12X ER	BCC3N9199	0.06%
BECLO 12X FR	BCC3N91B4	0.03%
BECLO 13X CR	BCC3N6KT0	0.08%
BECLO 13X DR	BCC3N6KV5	0.09%
BECLO 13X ER	BCC3N6KW3	0.06%
BECLO 13X FR	BCC3N6KX1	0.04%
BECLO 14X CR	BCC3KHTP8	0.06%
BECLO 14X DR	BCC3KHTQ6	0.08%
BECLO 14X ER	BCC3KHTR4	0.05%
BECLO 14X FR	BCC3KHTS2	0.03%
BECLO 15X C	BCC3JQ923	0.07%
BECLO 15X D	BCC3JQ931	0.07%
BECLO 15X E	BCC3JQ949	0.05%
BECLO 15X F	BCC3JQ956	0.03%
BECLO 16X C	BCC3QQJ16	0.07%
BECLO 16X D	BCC3QQJ24	0.08%
BECLO 16X E	BCC3QQJ32	0.05%

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

Bloomberg Ticker	CUSIP	Weight
BECLO 16X F	BCC3QQJ40	0.03%
BECLO 3X CRR	BCC3XK0S2	0.07%
BECLO 3X DRR	BCC3XK0T0	0.08%
BECLO 3X ERR	BCC3XK0V5	0.05%
BECLO 3X FRR	BCC3XK0W3	0.03%
BECLO 8X CR	BCC3504W4	0.07%
BECLO 8X DR	BCC3504X2	0.08%
BECLO 8X ER	BCC3504Y0	0.05%
BECLO 8X FR	BCC3504Z7	0.03%
BILB 4X B	BCC34P9W5	0.07%
BILB 4X C	BCC34P9X3	0.07%
BILB 4X D	BCC34P9Y1	0.05%
BILB 4X E	BCC34P9Z8	0.03%
BILB 5X B	BCC3LRN48	0.08%
BILB 5X C	BCC3LRN55	0.08%
BILB 5X D	BCC3LRN63	0.05%
BILB 5X E	BCC3LRN71	0.03%
BILB 6X B	BCC3W12B0	0.08%
BILB 6X C	BCC3W12C8	0.08%
BILB 6X D	BCC3W12D6	0.05%
BILB 6X E	BCC3W12F1	0.03%
BLACK 2019-1X CR	BCC32QSB0	0.06%
BLACK 2019-1X DR	BCC32QSF1	0.07%
BLACK 2019-1X E	BCC2JFEG2	0.06%
BLACK 2019-1X F	BCC2JFEH0	0.03%
BLUME 4X CR	BCC31KYH4	0.07%
BLUME 4X DR	BCC31KYL5	0.07%
BLUME 4X ER	BCC31KYP6	0.05%
BLUME 4X FR	BCC31KYQ4	0.03%
BNPAM 2019-1X CR	BCC33HX80	0.07%
BNPAM 2019-1X DR	BCC33HX98	0.08%
BNPAM 2019-1X E	BCC2KIFN8	0.06%
BNPAM 2019-1X F	BCC2KIFP3	0.02%
BNPAM 2021-1X C	BCC30Q4H5	0.07%
BNPAM 2021-1X D	BCC30Q4J1	0.08%
BNPAM 2021-1X E	BCC30Q4K8	0.06%
BNPAM 2021-1X F	BCC30Q4L6	0.03%
BOPHO 11X C	BCC3KYRJ7	0.08%
BOPHO 11X D	BCC3KYRK4	0.09%
BOPHO 11X E	BCC3KYRL2	0.06%
BOPHO 11X F	BCC3KYRM0	0.03%
BOPHO 12X C	BCC3RZN85	0.08%
BOPHO 12X D	BCC3RZN93	0.08%
BOPHO 12X E	BCC3RZNB8	0.05%
BOPHO 12X F	BCC3RZNC6	0.03%
BOPHO 5X C	BCC2LZ906	0.06%
BOPHO 5X D	BCC2LZ930	0.07%
BOPHO 5X E	BCC2LZ963	0.05%
BOPHO 5X F	BCC2LZ997	0.03%
BOPHO 6X C	BCC2QV280	0.07%
BOPHO 6X D	BCC2QV2B3	0.05%
BOPHO 6X E	BCC2QV2E7	0.04%
BOPHO 6X F	BCC2QV2F4	0.02%
BOPHO 7X CRR	BCC3PFCB6	0.08%
BOPHO 7X DRR	BCC3PFCC4	0.10%
BOPHO 7X ERR	BCC3PFCD2	0.05%
BOPHO 7X FRR	BCC3PFCF7	0.03%
BRGPT 3X C	BCC32HKJ1	0.07%
BRGPT 3X D	BCC32HKK8	0.08%
BRGPT 3X E	BCC32HKL6	0.05%
BRGPT 3X F	BCC32HKM4	0.03%
BRGPT 5X CR	BCC3MJLJ4	0.07%
BRGPT 5X DR	BCC3MJLK1	0.08%
BRGPT 5X ER	BCC3MJLL9	0.05%
BRGPT 9X C	BCC3P0WT8	0.08%
BRGPT 9X D	BCC3P0WV3	0.09%
BRGPT 9X E	BCC3P0WW1	0.06%
BRGPT 9X F	BCC3P0WX9	0.04%
BUSHY 1X CR	BCC3J6NY1	0.07%
BUSHY 1X DR	BCC3J6NZ8	0.08%
BUSHY 1X ER	BCC3J6P03	0.05%
CADOG 11X CR	BCC3W97Y8	0.08%
CADOG 11X DR	BCC3W97Z5	0.09%
CADOG 11X ER	BCC3W9801	0.06%
CADOG 11X FR	BCC3W9819	0.03%
CADOG 12X C	BCC2HEZT6	0.09%
CADOG 12X D	BCC2HEZW9	0.08%
CADOG 12X E	BCC2HEZZ2	0.08%
CADOG 12X F	BCC2HF020	0.04%
CADOG 6X CR	BCC2E29Q0	0.07%

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

Bloomberg Ticker	CUSIP	Weight
CADOG 6X DR	BCC2E29T4	0.06%
CADOG 6X ER	BCC2E29W7	0.08%
CADOG 6X FR	BCC2E29Z0	0.03%
CADOG 7X C1	BCC2GFGX6	0.06%
CADOG 7X DR	BCC2GFH07	0.07%
CADOG 7X ER	BCC2GFH31	0.07%
CADOG 7X FR	BCC2GFH64	0.03%
CADOG 8X CRR	BCC34PNN9	0.08%
CADOG 8X DRR	BCC34PNR0	0.08%
CADOG 8X ER	BCC2M4ZZ8	0.06%
CADOG 8X FR	BCC2M5026	0.01%
CADOG 9X CR	BCC30RXS7	0.07%
CADOG 9X DR	BCC30RXW8	0.08%
CADOG 9X ER	BCC30RXZ1	0.07%
CADOG 9X FR	BCC30RY07	0.03%
CANYE 2023-1X CR	BCC3X9HS9	0.09%
CANYE 2023-1X DR	BCC3X9HT7	0.11%
CANYE 2023-1X ER	BCC3X9HV2	0.07%
CANYE 2023-1X FR	BCC3X9HW0	0.04%
CANYE 2025-2X C	BCC3N8S68	0.06%
CANYE 2025-2X D	BCC3N8S76	0.08%
CANYE 2025-2X E	BCC3N8S84	0.05%
CANYE 2025-2X F	BCC3N8S92	0.03%
CANYE 2026-1X C	BCC3V52L0	0.06%
CANYE 2026-1X D	BCC3V52M8	0.08%
CANYE 2026-1X E	BCC3V52N6	0.05%
CARPK 2021-1X CR	BCC3Z0XT6	0.07%
CARPK 2021-1X DR	BCC3Z0XV1	0.08%
CARPK 2021-1X ER	BCC3Z0XW9	0.04%
CARPK 2021-1X FR	BCC3Z0XX7	0.04%
CFOUR 10X C	BCC3NRP36	0.07%
CFOUR 10X D	BCC3NRP44	0.08%
CFOUR 10X E	BCC3NRP51	0.05%
CFOUR 10X F	BCC3NRP69	0.03%
CFOUR 12X C	BCC3VR000	0.08%
CFOUR 12X D	BCC3VR018	0.09%
CFOUR 12X E	BCC3VR026	0.05%
CFOUR 12X F	BCC3VR034	0.04%
CFOUR 3X CR	BCC3WMZB8	0.05%
CFOUR 3X DR	BCC3WMZC6	0.06%

Bloomberg Ticker	CUSIP	Weight
CFOUR 3X ER	BCC3WMZD4	0.04%
CFOUR 3X FR	BCC3WMZF9	0.03%
CFOUR 4X CR	BCC3GFDF6	0.05%
CFOUR 4X DRR	BCC3STZ44	0.07%
CFOUR 4X ERR	BCC3STZ51	0.04%
CFOUR 4X FR	BCC3GFDJ8	0.03%
CFOUR 5X CR	BCC3PZML9	0.07%
CFOUR 5X DR	BCC3PZMM7	0.08%
CFOUR 5X ER	BCC3PZMN5	0.05%
CFOUR 6X CR	BCC3R43F0	0.07%
CFOUR 6X DR	BCC3R43G8	0.08%
CFOUR 6X ER	BCC3R43H6	0.05%
CFOUR 6X FR	BCC3R43J2	0.03%
CFOUR 9X C	BCC3KL492	0.08%
CFOUR 9X D	BCC3KL4B7	0.09%
CFOUR 9X E	BCC3KL4C5	0.05%
CFOUR 9X F	BCC3KL4D3	0.04%
CGMSE 2013-1X CRR	BCC3NVGP8	0.08%
CGMSE 2013-1X DRR	BCC3NVGQ6	0.05%
CGMSE 2013-1X ERR	BCC3NVGR4	0.03%
CGMSE 2015-1X BR3	BCC3PHKS6	0.08%
CGMSE 2015-1X CR3	BCC3PHKT4	0.10%
CGMSE 2015-1X DRR	BCC3PHKV9	0.06%
CGMSE 2015-1X ERR	BCC3PHKW7	0.03%
CGMSE 2016-2X BRR	BCC2QXEP5	0.08%
CGMSE 2016-2X CRR	BCC2QXEQ3	0.07%
CGMSE 2016-2X DRR	BCC2QXER1	0.06%
CGMSE 2016-2X ERR	BCC2QXES9	0.02%
CGMSE 2020-1X B	BCC2MXJ17	0.08%
CGMSE 2020-1X C	BCC2MXJ41	0.08%
CGMSE 2020-1X D	BCC2MXJ74	0.07%
CGMSE 2020-1X E	BCC2MXJ82	0.03%
CGMSE 2021-1X B	BCC302DW5	0.08%
CGMSE 2021-1X C	BCC302DX3	0.07%
CGMSE 2021-1X D	BCC302DY1	0.06%
CGMSE 2021-1X E	BCC302DZ8	0.02%
CGMSE 2021-2X B	BCC32SS26	0.09%
CGMSE 2021-2X C	BCC32SS34	0.08%
CGMSE 2021-2X D	BCC32SS42	0.07%
CGMSE 2021-2X E	BCC32SS59	0.03%

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

Bloomberg Ticker	CUSIP	Weight
CGMSE 2022-5X BRR	BCC3Q7QS1	0.06%
CGMSE 2022-5X CRR	BCC3Q7QT9	0.07%
CGMSE 2022-5X DRR	BCC3Q7QV4	0.04%
CGMSE 2022-5X ERR	BCC3Q7QW2	0.03%
CGMSE 2024-1X BR	BCC3QBH52	0.07%
CGMSE 2024-1X CR	BCC3QBH60	0.08%
CGMSE 2024-1X DR	BCC3QBH78	0.05%
CGMSE 2024-1X ER	BCC3QBH86	0.03%
CGMSE 2024-2X BR	BCC3YFF15	0.07%
CGMSE 2024-2X CR	BCC3YFF23	0.08%
CGMSE 2024-2X DR	BCC3YFF31	0.05%
CGMSE 2024-2X ER	BCC3YFF49	0.03%
CGMSE 2025-1X BR	BCC3XG010	0.08%
CGMSE 2025-1X CR	BCC3XG028	0.10%
CGMSE 2025-1X DR	BCC3XG036	0.06%
CGMSE 2025-1X ER	BCC3XG044	0.04%
CGMSE 2025-2X B	BCC3MR2H1	0.07%
CGMSE 2025-2X C	BCC3MR2J7	0.08%
CGMSE 2025-2X D	BCC3MR2K4	0.05%
CGMSE 2025-2X E	BCC3MR2L2	0.03%
CGMSE 2025-3X B	BCC3RD7G4	0.07%
CGMSE 2025-3X C	BCC3RD7H2	0.08%
CGMSE 2025-3X D	BCC3RD7J8	0.05%
CGMSE 2025-3X E	BCC3RD7K5	0.03%
CGMSE 2026-1X B	BCC3TDWZ2	0.07%
CGMSE 2026-1X C	BCC3TDX08	0.08%
CGMSE 2026-1X D	BCC3TDX16	0.05%
CGMSE 2026-1X E	BCC3TDX24	0.03%
CIFCE 3X CR	BCC3RY893	0.07%
CIFCE 3X DR	BCC3RY8B8	0.08%
CIFCE 3X ER	BCC3RY8C6	0.05%
CIFCE 3X FR	BCC3RY8D4	0.03%
CIFCE 5X C	BCC32LC51	0.07%
CIFCE 5X D	BCC32LC69	0.08%
CIFCE 5X E	BCC32LC77	0.05%
CIFCE 5X F	BCC32LC85	0.03%
CIFCE 6X C	BCC3GPLP3	0.07%
CIFCE 6X D	BCC3GPLQ1	0.08%
CIFCE 6X E	BCC3GPLR9	0.05%
CIFCE 6X F	BCC3GPLS7	0.03%

Bloomberg Ticker	CUSIP	Weight
CIFCE 8X C	BCC3SM7M0	0.07%
CIFCE 8X D	BCC3SM7N8	0.08%
CIFCE 8X E	BCC3SM7P3	0.05%
CIFCE 8X F	BCC3SM7Q1	0.02%
CLNKP 2024-1X C	BCC3GQLP1	0.06%
CLNKP 2024-1X D	BCC3GQLQ9	0.08%
CLNKP 2024-1X E	BCC3GQLR7	0.05%
CLNKP 2024-1X F	BCC3GQLS5	0.03%
CONTE 11X CR	BCC3J4J39	0.10%
CONTE 11X DR	BCC3J4J47	0.10%
CONTE 11X ER	BCC3J4J54	0.06%
CONTE 12X CR	BCC3QFSD4	0.07%
CONTE 12X DR	BCC3QFSF9	0.08%
CONTE 12X ER	BCC3QFSG7	0.05%
CONTE 16X C	BCC3W9DS4	0.07%
CONTE 16X D	BCC3W9DT2	0.07%
CONTE 16X E	BCC3W9DV7	0.04%
CONTE 16X F	BCC3W9DW5	0.03%
CONTE 4X CRR	BCC3Q7V06	0.08%
CONTE 4X DRR	BCC3Q7V14	0.09%
CONTE 4X ERR	BCC3Q7V22	0.06%
CONTE 4X FRR	BCC3Q7V30	0.03%
CONTE 5X CR	BCC3L4QZ7	0.08%
CONTE 5X DR	BCC3L4R03	0.10%
CONTE 5X ER	BCC3L4R11	0.06%
CONTE 5X FR	BCC3L4R29	0.04%
CONTE 6X CRR	BCC3X9GB7	0.07%
CONTE 6X DRR	BCC3X9GC5	0.08%
CONTE 6X ERR	BCC3X9GD3	0.05%
CONTE 6X FRR	BCC3X9GF8	0.03%
CONTE 7X CR	BCC3JZZG3	0.08%
CONTE 7X DR	BCC3JZZH1	0.09%
CONTE 7X ER	BCC3JZZJ7	0.05%
CONTE 7X FR	BCC3JZZK4	0.03%
CONTE 9X C	BCC315XP0	0.09%
CONTE 9X D	BCC315XS4	0.09%
CONTE 9X E	BCC315XW5	0.06%
CONTE 9X F	BCC315XX3	0.03%
CORDA 10X CR	BCC3KJJD2	0.07%
CORDA 10X DR	BCC3KJJF7	0.09%

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

Bloomberg Ticker	CUSIP	Weight
CORDA 10X ER	BCC3KJJG5	0.06%
CORDA 10X FR	BCC3KJJH3	0.04%
CORDA 11X CRR	BCC3P9SL1	0.07%
CORDA 11X D1RR	BCC3P9SM9	0.08%
CORDA 11X ER	BCC3P9SN7	0.05%
CORDA 11X FR	BCC3P9SP2	0.03%
CORDA 16X CR	BCC3RVHB4	0.06%
CORDA 16X DR	BCC3RVHC2	0.08%
CORDA 16X ER	BCC3RVHD0	0.05%
CORDA 16X FR	BCC3RVHF5	0.04%
CORDA 18X CR	BCC33SRQ3	0.08%
CORDA 18X DR	BCC33SRR1	0.09%
CORDA 18X ER	BCC33SRS9	0.06%
CORDA 18X FR	BCC33SRT7	0.04%
CORDA 20X C	BCC30BKB3	0.08%
CORDA 20X D	BCC30BKF4	0.09%
CORDA 20X E	BCC30BKJ6	0.06%
CORDA 20X F	BCC30BKK3	0.04%
CORDA 22X C	BCC339BJ8	0.08%
CORDA 22X D	BCC339BK5	0.08%
CORDA 22X E	BCC339BL3	0.06%
CORDA 22X F	BCC339BM1	0.03%
CORDA 23X CRR	BCC3VQDV0	0.08%
CORDA 23X DRR	BCC3VQDW8	0.10%
CORDA 23X ERR	BCC3VQDX6	0.07%
CORDA 23X FR	BCC3VQDY4	0.04%
CORDA 25X CR	BCC3LL228	0.08%
CORDA 25X D1R	BCC3LL236	0.10%
CORDA 25X ER	BCC3LL244	0.06%
CORDA 25X F1R	BCC3LL251	0.02%
CORDA 26X CR	BCC3K0QW3	0.08%
CORDA 26X DR	BCC3K0QX1	0.10%
CORDA 26X ER	BCC3K0QY9	0.07%
CORDA 26X FR	BCC3K0QZ6	0.04%
CORDA 27X CR	BCC3M9YV5	0.08%
CORDA 27X DR	BCC3M9YW3	0.10%
CORDA 27X ER	BCC3M9YX1	0.07%
CORDA 27X FR	BCC3M9YY9	0.05%
CORDA 31X CR	BCC3SV120	0.07%
CORDA 31X DR	BCC3SV138	0.09%
CORDA 31X ER	BCC3SV146	0.05%
CORDA 31X F1R	BCC3SV153	0.01%
CORDA 33X C	BCC3HZ2D8	0.07%
CORDA 33X D	BCC3HZ2F3	0.08%
CORDA 33X E	BCC3HZ2G1	0.06%
CORDA 33X F1	BCC3HZ2H9	0.01%
CORDA 34X C	BCC3KD805	0.07%
CORDA 34X D	BCC3KD813	0.09%
CORDA 34X E	BCC3KD821	0.06%
CORDA 34X F	BCC3KD839	0.04%
CORDA 38X C	BCC3VDCD0	0.07%
CORDA 38X D	BCC3VDCF5	0.08%
CORDA 38X E	BCC3VDCG3	0.05%
CORDA 38X F	BCC3VDCH1	0.04%
CORDA 3X CR3	BCC3L6F92	0.09%
CORDA 3X DR3	BCC3L6FB7	0.11%
CORDA 3X ER3	BCC3L6FC5	0.07%
CORDA 3X FR3	BCC3L6FD3	0.04%
CORDA 4X CR4	BCC3VXW44	0.06%
CORDA 4X DR4	BCC3VXW51	0.08%
CORDA 4X ER4	BCC3VXW69	0.04%
CORDA 4X F1R4	BCC3VXW77	0.02%
CORDA 5X CR3	BCC3N79X2	0.07%
CORDA 5X DR3	BCC3N79Y0	0.08%
CORDA 5X ER3	BCC3N79Z7	0.05%
CORDA 5X FR3	BCC3N7B01	0.03%
CORDA 6X CRR	BCC3HLWP9	0.06%
CORDA 6X D1RR	BCC3HLWQ7	0.07%
CORDA 6X ERR	BCC3HLWR5	0.05%
CORDA 6X F1RR	BCC3HLWS3	0.01%
CORDA 7X CR3	BCC3PC2N8	0.07%
CORDA 7X D1R3	BCC3PC2P3	0.07%
CORDA 7X ER3	BCC3PC2Q1	0.05%
CORDA 7X FR3	BCC3PC2R9	0.03%
CORDA 8X CRR	BCC306VR7	0.07%
CORDA 8X DR	BCC306VV8	0.08%
CORDA 8X ER	BCC306VY2	0.07%
CORDA 8X FR	BCC306VZ9	0.03%
CRNCL 2019-11X CR	BCC3PZN20	0.07%
CRNCL 2019-11X DR	BCC3PZN38	0.08%

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

Bloomberg Ticker	CUSIP	Weight
CRNCL 2019-11X ER	BCC3PZN46	0.05%
CRNCL 2019-11X FR	BCC3PZN53	0.03%
CRNCL 2021-13X C	BCC2RET96	0.07%
CRNCL 2021-13X D	BCC2RETC9	0.08%
CRNCL 2021-13X E	BCC2RETF2	0.06%
CRNCL 2021-13X F	BCC2RETG0	0.03%
CRNCL 2021-14X C	BCC32H855	0.07%
CRNCL 2021-14X D	BCC32H863	0.08%
CRNCL 2021-14X E	BCC32H871	0.06%
CRNCL 2021-14X F	BCC32H889	0.03%
CRNCL 2022-15X C	BCC352TH6	0.07%
CRNCL 2022-15X D	BCC352TJ2	0.08%
CRNCL 2022-15X E	BCC352TK9	0.06%
CRNCL 2022-15X F	BCC352TL7	0.03%
CRNCL 2023-16X CR	BCC3RZLN4	0.07%
CRNCL 2023-16X DR	BCC3RZLP9	0.07%
CRNCL 2023-16X ER	BCC3RZLQ7	0.06%
CRNCL 2023-16X FR	BCC3RZLR5	0.03%
CRNCL 2023-17X CR	BCC3L13V7	0.07%
CRNCL 2023-17X DR	BCC3L13W5	0.08%
CRNCL 2023-17X ER	BCC3L13X3	0.05%
CRNCL 2023-17X FR	BCC3L13Y1	0.03%
CRNCL 2024-18X C	BCC3GZKC1	0.07%
CRNCL 2024-18X D	BCC3GZKD9	0.08%
CRNCL 2024-18X E	BCC3GZKF4	0.04%
CRNCL 2024-18X F	BCC3GZKG2	0.03%
CRNCL 2024-19X C	BCC3J2M05	0.07%
CRNCL 2024-19X D	BCC3J2M13	0.09%
CRNCL 2024-19X E	BCC3J2M21	0.05%
CRNCL 2024-19X F	BCC3J2M39	0.03%
CRNCL 2025-20X C	BCC3N5J07	0.08%
CRNCL 2025-20X D	BCC3N5J15	0.09%
CRNCL 2025-20X E	BCC3N5J23	0.05%
CRNCL 2025-20X F	BCC3N5J31	0.04%
CRWPK 1X B1R	BCC304H64	0.06%
CRWPK 1X CR	BCC304HD9	0.09%
CRWPK 1X DR	BCC304HH0	0.07%
CRWPK 1X ER	BCC304HJ6	0.04%
DILPK 1X C	BCC32K7T7	0.08%
DILPK 1X D	BCC32K7V2	0.07%

Bloomberg Ticker	CUSIP	Weight
DILPK 1X E	BCC32K7W0	0.06%
DILPK 1X F	BCC32K7X8	0.03%
DRYD 131X C	BCC3SY678	0.07%
DRYD 131X D	BCC3SY686	0.08%
DRYD 131X E	BCC3SY694	0.05%
DRYD 131X F	BCC3SY6B9	0.04%
DRYD 2014-35X C1VA	BCC2MC336	0.04%
DRYD 2014-35X DRR	BCC2MC369	0.08%
DRYD 2014-35X ER	BCC2MC393	0.07%
DRYD 2014-35X FR	BCC2MC3A0	0.01%
DRYD 2015-39X CRR	BCC34YYK4	0.09%
DRYD 2015-39X DRR	BCC34YYL2	0.10%
DRYD 2015-39X ERR	BCC34YYM0	0.08%
DRYD 2015-39X FRR	BCC34YYN8	0.03%
DRYD 2015-44X C1RR	BCC2QTKU6	0.04%
DRYD 2015-44X DRR	BCC2QTKY8	0.08%
DRYD 2015-44X ERR	BCC2QTL19	0.06%
DRYD 2015-44X FRR	BCC2QTL27	0.03%
DRYD 2016-46X CRR	BCC2R8WZ7	0.08%
DRYD 2016-46X DRR	BCC2R8X29	0.09%
DRYD 2016-46X ER	BCC2R8X52	0.06%
DRYD 2016-46X FR	BCC2R8X60	0.04%
DRYD 2016-48X CRR	BCC3R43X1	0.07%
DRYD 2016-48X D1RR	BCC3R43Y9	0.08%
DRYD 2016-48X ERR	BCC3R4402	0.05%
DRYD 2016-48X FRR	BCC3R4410	0.03%
DRYD 2017-56X CR	BCC3KRZL8	0.08%
DRYD 2017-56X D1R	BCC3KRZM6	0.10%
DRYD 2017-56X ER	BCC3KRZP9	0.06%
DRYD 2017-56X FR	BCC3KRZQ7	0.04%
DRYD 2019-69X C1R	BCC334JG7	0.03%
DRYD 2019-69X DR	BCC334JH5	0.08%
DRYD 2019-69X ER	BCC334JJ1	0.06%
DRYD 2019-69X FR	BCC334JK8	0.02%
DRYD 2019-73X C1	BCC2LVQG1	0.02%
DRYD 2019-73X D	BCC2LVQM8	0.07%
DRYD 2019-73X E	BCC2LVQQ9	0.06%
DRYD 2019-73X F	BCC2LVQR7	0.02%
DRYD 2020-74X CR	BCC3NNK63	0.07%
DRYD 2020-74X DR	BCC3NNK71	0.07%

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

Bloomberg Ticker	CUSIP	Weight
DRYD 2020-74X ER	BCC3NNK89	0.05%
DRYD 2020-74X FR	BCC3NNK97	0.02%
DRYD 2020-79X CR	BCC3458V2	0.09%
DRYD 2020-79X DR	BCC3458W0	0.10%
DRYD 2020-79X ER	BCC3458X8	0.08%
DRYD 2020-79X FR	BCC3458Y6	0.04%
DRYD 2020-88X C1	BCC306QZ5	0.03%
DRYD 2020-88X D	BCC306R50	0.08%
DRYD 2020-88X E	BCC306R84	0.06%
DRYD 2020-88X F	BCC306R92	0.02%
DRYD 2020-89X C1	BCC32LFK5	0.07%
DRYD 2020-89X D	BCC32LFL3	0.08%
DRYD 2020-89X E	BCC32LFM1	0.05%
DRYD 2020-89X F	BCC32LFN9	0.04%
DRYD 2021-91X CR	BCC3JPM61	0.08%
DRYD 2021-91X DR	BCC3JPM79	0.10%
DRYD 2021-91X ER	BCC3JPM87	0.06%
DRYD 2021-91X FR	BCC3JPM95	0.04%
DRYD 2021-96X CR	BCC3Q7T82	0.07%
DRYD 2021-96X DR	BCC3Q7T90	0.07%
DRYD 2021-96X ER	BCC3Q7TB5	0.05%
DRYD 2021-96X FR	BCC3Q7TC3	0.03%
DRYD 2022-111X C	BCC3KYQK5	0.07%
DRYD 2022-111X D	BCC3KYQL3	0.08%
DRYD 2022-111X E	BCC3KYQM1	0.05%
DRYD 2022-111X F	BCC3KYQN9	0.03%
DRYD 2024-125X C	BCC3PR0L1	0.07%
DRYD 2024-125X D	BCC3PR0M9	0.08%
DRYD 2024-125X E	BCC3PR0N7	0.05%
DRYD 2024-125X F	BCC3PR0P2	0.03%
DUNEP 1X CR	BCC337TF1	0.08%
DUNEP 1X DR	BCC337TG9	0.07%
DUNEP 1X ER	BCC337TH7	0.06%
DUNEP 1X FR	BCC337TJ3	0.03%
EGLXY 2016-5X CRR	BCC2QLYX2	0.07%
EGLXY 2016-5X DRR	BCC2QLYY0	0.07%
EGLXY 2016-5X ERR	BCC2QLYZ7	0.06%
EGLXY 2016-5X FRR	BCC2QLZ03	0.03%
EGLXY 2019-7X CR	BCC307222	0.07%
EGLXY 2019-7X DR	BCC307230	0.08%

Bloomberg Ticker	CUSIP	Weight
EGLXY 2019-7X ER	BCC307248	0.05%
EGLXY 2019-7X FR	BCC307255	0.03%
ELMP 1X CR3	BCC3R44W2	0.08%
ELMP 1X DR3	BCC3R44X0	0.10%
ELMP 1X ER3	BCC3R44Y8	0.06%
ELMP 1X FR3	BCC3R44Z5	0.04%
FCE 2024-1X C	BCC3HRZ24	0.07%
FCE 2024-1X D	BCC3HRZ32	0.09%
FCE 2024-1X E	BCC3HRZ40	0.05%
FCE 2024-1X F	BCC3HRZ57	0.04%
FCE 2025-2X C	BCC3N8HW3	0.07%
FCE 2025-2X D	BCC3N8HX1	0.08%
FCE 2025-2X E	BCC3N8HY9	0.05%
FCE 2025-2X F	BCC3N8HZ6	0.03%
FICLO 2021-1X C	BCC33JG28	0.08%
FICLO 2021-1X D	BCC33JG51	0.07%
FICLO 2021-1X E	BCC33JG85	0.05%
FICLO 2021-1X F	BCC33JG93	0.03%
FICLO 2023-1X CR	BCC3KJWV7	0.07%
FICLO 2023-1X DR	BCC3KJWW5	0.08%
FICLO 2023-1X ER	BCC3KJWX3	0.05%
FICLO 2023-1X FR	BCC3KJWY1	0.03%
FICLO 2023-2X CR	BCC3PX9X3	0.07%
FICLO 2023-2X DR	BCC3PX9Y1	0.08%
FICLO 2023-2X ER	BCC3PX9Z8	0.05%
FICLO 2023-2X FR	BCC3PXB02	0.03%
FICLO 8X C	BCC3S7735	0.08%
FICLO 8X D	BCC3S7743	0.10%
FICLO 8X E	BCC3S7750	0.06%
FICLO 8X F	BCC3S7768	0.04%
FIOS 3X C	BCC3GW253	0.07%
FIOS 3X D	BCC3GW261	0.09%
FIOS 3X E	BCC3GW279	0.05%
FIOS 3X F1	BCC3GW287	0.01%
FIOS 6X C	BCC3Q2ZH6	0.08%
FIOS 6X D	BCC3Q2ZJ2	0.10%
FIOS 6X E	BCC3Q2ZK9	0.06%
FIOS 6X F	BCC3Q2ZL7	0.04%
FIOS 8X C	BCC3WXTM7	0.07%
FIOS 8X D	BCC3WXTN5	0.08%

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

Bloomberg Ticker	CUSIP	Weight
FIOS 8X E	BCC3WXTP0	0.05%
FIOS 8X F	BCC3WXTQ8	0.03%
FOAKS 3X CR	BCC32SZX0	0.06%
FOAKS 3X DR	BCC32SZY8	0.07%
FOAKS 3X ER	BCC32SZZ5	0.05%
FOAKS 3X FR	BCC32T008	0.03%
FOAKS 4X C	BCC340DX3	0.06%
FOAKS 4X D	BCC340DY1	0.08%
FOAKS 4X E	BCC340DZ8	0.06%
FOAKS 4X F	BCC340F03	0.03%
FRNPK 1X CR	BCC3W7RG9	0.08%
FRNPK 1X DR	BCC3W7RH7	0.10%
FRNPK 1X ER	BCC3W7RJ3	0.06%
FRNPK 1X FR	BCC3W7RK0	0.04%
GLGE 5X C3	BCC2HV900	0.03%
GLGE 5X D1	BCC2HV934	0.05%
GLGE 5X E	BCC2HV991	0.07%
GLGE 5X F	BCC2HV9A8	0.02%
GLNBR 1X CR	BCC3M4TK6	0.06%
GLNBR 1X DR	BCC3M4TL4	0.07%
GLNBR 1X ER	BCC3M4TM2	0.04%
GROSV 11X C	BCC3W38F1	0.07%
GROSV 11X D	BCC3W38G9	0.08%
GROSV 11X E	BCC3W38H7	0.05%
GROSV 11X F	BCC3W38J3	0.03%
GROSV 2025-4X C	BCC3RDTX3	0.07%
GROSV 2025-4X D	BCC3RDTY1	0.08%
GROSV 2025-4X E	BCC3RDTZ8	0.05%
GROSV 2025-4X F	BCC3RDV02	0.03%
HARVT 16X CR3	BCC3QZ1W7	0.07%
HARVT 16X DR3	BCC3QZ1X5	0.08%
HARVT 16X ER3	BCC3QZ1Y3	0.05%
HARVT 16X FR3	BCC3QZ1Z0	0.03%
HARVT 22X CR	BCC3305G0	0.09%
HARVT 22X DR	BCC3305K1	0.07%
HARVT 22X E	BCC2KGR90	0.07%
HARVT 22X F	BCC2KGRC3	0.02%
HARVT 23X C	BCC2MLTK0	0.08%
HARVT 23X D	BCC2MLTN4	0.07%
HARVT 23X E	BCC2MLTR5	0.07%

Bloomberg Ticker	CUSIP	Weight
HARVT 23X F	BCC2MLTS3	0.03%
HARVT 25X CR	BCC33J6Q6	0.10%
HARVT 25X DR	BCC33J6R4	0.10%
HARVT 25X ER	BCC33J6S2	0.07%
HARVT 25X FR	BCC33J6T0	0.03%
HARVT 26X C	BCC3189X4	0.10%
HARVT 26X D	BCC3189Y2	0.07%
HARVT 26X E	BCC3189Z9	0.05%
HARVT 26X F	BCC318B03	0.03%
HARVT 28X CR	BCC3FP9V5	0.07%
HARVT 28X DR	BCC3FP9W3	0.09%
HARVT 28X ER	BCC3FP9X1	0.07%
HARVT 28X F	BCC35G9X2	0.03%
HARVT 29X CR	BCC3GDS99	0.06%
HARVT 29X DR	BCC3GDSB4	0.08%
HARVT 29X ER	BCC3GDSC2	0.06%
HARVT 29X FR	BCC3GDSD0	0.03%
HARVT 30X CR	BCC3Q4TM8	0.07%
HARVT 30X DR	BCC3Q4TN6	0.08%
HARVT 30X ER	BCC3Q4TP1	0.05%
HARVT 30X FR	BCC3Q4TQ9	0.03%
HARVT 31X CR	BCC3MYRC0	0.06%
HARVT 31X DR	BCC3MYRD8	0.08%
HARVT 31X ER	BCC3MYRF3	0.05%
HARVT 31X FR	BCC3MYRG1	0.03%
HARVT 32X CR	BCC3VKYR9	0.10%
HARVT 32X DR	BCC3VKYS7	0.09%
HARVT 32X ER	BCC3VKYT5	0.06%
HARVT 32X F	BCC3FBPY2	0.04%
HARVT 34X C	BCC3KFBF3	0.08%
HARVT 34X D	BCC3KFBG1	0.09%
HARVT 34X E	BCC3KFBH9	0.05%
HARVT 34X F	BCC3KFBJ5	0.03%
HARVT 36X C	BCC3MJS57	0.08%
HARVT 36X D	BCC3MJS65	0.10%
HARVT 36X E	BCC3MJS73	0.06%
HARVT 36X F	BCC3MJS81	0.04%
HARVT 39X C	BCC3SC0F4	0.08%
HARVT 39X D	BCC3SC0G2	0.09%
HARVT 39X E	BCC3SC0H0	0.05%

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

Bloomberg Ticker	CUSIP	Weight
HARVT 39X F	BCC3SC0J6	0.04%
HARVT 41X C	BCC3X3G46	0.07%
HARVT 41X D	BCC3X3G53	0.08%
HARVT 41X E	BCC3X3G61	0.05%
HARVT 41X F	BCC3X3G79	0.03%
HAYEM 10X CRR	BCC3P0V02	0.08%
HAYEM 10X DRR	BCC3P0V10	0.09%
HAYEM 10X ERR	BCC3P0V28	0.05%
HAYEM 12X CR	BCC3NCBW0	0.07%
HAYEM 12X DR	BCC3NCBX8	0.07%
HAYEM 12X ER	BCC3NCBY6	0.05%
HAYEM 12X FR	BCC3NCBZ3	0.03%
HAYEM 3X CR	BCC3356V5	0.09%
HAYEM 3X DR	BCC3356W3	0.10%
HAYEM 3X ER	BCC3356X1	0.07%
HAYEM 3X FR	BCC3356Y9	0.04%
HAYEM 6X CR	BCC3PLM71	0.07%
HAYEM 6X DR	BCC3PLM89	0.08%
HAYEM 6X ER	BCC3PLM97	0.04%
HAYEM 6X FR	BCC3PLMB2	0.03%
HAYEM 7X C	BCC31H5F7	0.08%
HAYEM 7X D	BCC31H5J9	0.09%
HAYEM 7X E	BCC31H5M2	0.07%
HAYEM 7X F	BCC31H5N0	0.03%
HAYEM 9X CR	BCC3RDYR0	0.06%
HAYEM 9X DR	BCC3RDYS8	0.08%
HAYEM 9X ER	BCC3RDYT6	0.05%
HAYEM 9X F1R	BCC3RDYV1	0.03%
HNLY 10X CR	BCC3S3XL5	0.07%
HNLY 10X DR	BCC3S3XM3	0.09%
HNLY 10X ER	BCC3S3XN1	0.05%
HNLY 10X FR	BCC3S3XP6	0.04%
HNLY 11X C	BCC3KSQJ1	0.08%
HNLY 11X D	BCC3KSQK8	0.09%
HNLY 11X E	BCC3KSQL6	0.05%
HNLY 11X F	BCC3KSQM4	0.03%
HNLY 12X C	BCC3J3RW8	0.08%
HNLY 12X D	BCC3J3RX6	0.08%
HNLY 12X E	BCC3J3RY4	0.05%
HNLY 12X F	BCC3J3RZ1	0.03%

Bloomberg Ticker	CUSIP	Weight
HNLY 17X C	BCC3VDBS8	0.08%
HNLY 17X D	BCC3VDBT6	0.10%
HNLY 17X E	BCC3VDBV1	0.06%
HNLY 17X F	BCC3VDBW9	0.04%
HNLY 3X CR	BCC33Y0R7	0.08%
HNLY 3X DR	BCC33Y0V8	0.08%
HNLY 3X ER	BCC33Y0Y2	0.06%
HNLY 3X FR	BCC33Y0Z9	0.03%
HNLY 4X CR	BCC3SSNW7	0.07%
HNLY 4X DR	BCC3SSNX5	0.08%
HNLY 4X ER	BCC3SSNY3	0.05%
HNLY 4X FR	BCC3SSNZ0	0.03%
HNLY 5X CR	BCC3YV6F9	0.08%
HNLY 5X DR	BCC3YV6G7	0.09%
HNLY 5X ER	BCC3YV6H5	0.06%
HNLY 5X FR	BCC3YV6J1	0.04%
HNLY 7X CRR	BCC3SBZ35	0.07%
HNLY 7X DRR	BCC3SBZ43	0.08%
HNLY 7X ERR	BCC3SBZ50	0.05%
HNLY 7X FRR	BCC3SBZ68	0.03%
ICGE 2021-1X C	BCC31V6X6	0.08%
ICGE 2021-1X D	BCC31V707	0.07%
ICGE 2021-1X E	BCC31V731	0.05%
ICGE 2021-1X F	BCC31V749	0.02%
ICGE 2022-1X CR	BCC3K1KV9	0.07%
ICGE 2022-1X DR	BCC3K1KW7	0.08%
ICGE 2022-1X ER	BCC3K1KX5	0.05%
ICGE 2022-1X FR	BCC3K1KY3	0.02%
ICGE 2023-1X CR	BCC3KQJR5	0.07%
ICGE 2023-1X DR	BCC3KQJS3	0.07%
ICGE 2023-1X ER	BCC3KQJT1	0.04%
ICGE 2023-1X FR	BCC3KQJV6	0.02%
ICGE 2023-2X CR	BCC3SN003	0.07%
ICGE 2023-2X DR	BCC3SN011	0.07%
ICGE 2023-2X ER	BCC3SN029	0.05%
ICGE 2023-2X F	BCC3CSHZ4	0.02%
ICGE 2026-1X C	BCC3VZMG3	0.07%
ICGE 2026-1X D	BCC3VZMH1	0.07%
ICGE 2026-1X E	BCC3VZMJ7	0.06%
ICGE 2026-1X F	BCC3VZMK4	0.03%

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

Bloomberg Ticker	CUSIP	Weight
INDI 3X C	BCC3LP9K2	0.08%
INDI 3X D	BCC3LP9L0	0.08%
INDI 3X E	BCC3LP9M8	0.05%
INDI 3X F	BCC3LP9N6	0.03%
INDI 4X C	BCC3PLMT3	0.07%
INDI 4X D	BCC3PLMV8	0.07%
INDI 4X E	BCC3PLMW6	0.05%
INDI 4X F	BCC3PLMX4	0.03%
INVSC 11X CR	BCC3Q4VG8	0.07%
INVSC 11X DR	BCC3Q4VH6	0.08%
INVSC 11X ER	BCC3Q4VJ2	0.05%
INVSC 11X F	BCC3C84F6	0.03%
INVSC 16X C	BCC3NLML2	0.07%
INVSC 16X D	BCC3NLMM0	0.09%
INVSC 16X E	BCC3NLMN8	0.05%
INVSC 16X F	BCC3NLMP3	0.04%
INVSC 3X CR	BCC3GTKS0	0.06%
INVSC 3X DR	BCC3GTKT8	0.08%
INVSC 3X ER	BCC3GTKV3	0.04%
INVSC 3X FR	BCC3GTKW1	0.03%
INVSC 4X C	BCC2MRWT4	0.08%
INVSC 4X D	BCC2MRWW7	0.07%
INVSC 4X E	BCC2MRWZ0	0.05%
INVSC 4X F	BCC2MRX06	0.02%
INVSC 6X C	BCC313H65	0.07%
INVSC 6X D	BCC313H73	0.07%
INVSC 6X E	BCC313H81	0.05%
INVSC 6X F	BCC313H99	0.02%
INVSC 7X C	BCC33XXF9	0.08%
INVSC 7X D	BCC33XXG7	0.08%
INVSC 7X E	BCC33XXH5	0.05%
INVSC 7X F	BCC33XXJ1	0.02%
INVSC 8X CR	BCC3G1WT6	0.06%
INVSC 8X DR	BCC3G1WV1	0.08%
INVSC 8X ER	BCC3G1WW9	0.06%
INVSC 8X F	BCC360072	0.01%
INVSC 9X CRR	BCC3YRK39	0.07%
INVSC 9X DRR	BCC3YRK47	0.07%
INVSC 9X ER	BCC3HCKT4	0.05%
JUBIL 2013-10X CRRR	BCC3W0S24	0.06%
JUBIL 2013-10X DRRR	BCC3W0S32	0.07%
JUBIL 2013-10X ERRR	BCC3W0S40	0.05%
JUBIL 2014-12X CR3	BCC3J0S60	0.07%
JUBIL 2014-12X DR3	BCC3J0S78	0.08%
JUBIL 2014-12X ER3	BCC3J0S86	0.04%
JUBIL 2014-12X FR3	BCC3J0S94	0.03%
JUBIL 2016-17X CRR	BCC3T2TR8	0.06%
JUBIL 2016-17X DRR	BCC3T2TS6	0.07%
JUBIL 2016-17X ERR	BCC3T2TT4	0.04%
JUBIL 2016-17X FRR	BCC3T2TV9	0.03%
JUBIL 2017-19X CR	BCC3LKKV6	0.07%
JUBIL 2017-19X DR	BCC3LKKW4	0.08%
JUBIL 2017-19X ER	BCC3LKKX2	0.05%
JUBIL 2017-19X FR	BCC3LKKY0	0.03%
JUBIL 2018-20X CR	BCC3JV1R5	0.07%
JUBIL 2018-20X DR	BCC3JV1S3	0.08%
JUBIL 2018-20X ER	BCC3JV1T1	0.05%
JUBIL 2018-20X FR	BCC3JV1V6	0.03%
JUBIL 2019-22X CR	BCC3GW1T2	0.08%
JUBIL 2019-22X DR	BCC3GW1V7	0.09%
JUBIL 2019-22X ER	BCC3GW1W5	0.05%
JUBIL 2019-22X FR	BCC3GW1X3	0.04%
JUBIL 2019-23X CR	BCC3GKS44	0.08%
JUBIL 2019-23X DR	BCC3GKS51	0.08%
JUBIL 2019-23X ER	BCC3GKS69	0.05%
JUBIL 2019-23X FR	BCC3GKS77	0.03%
JUBIL 2021-25X CR	BCC3XGT84	0.06%
JUBIL 2021-25X DR	BCC3XGT92	0.07%
JUBIL 2021-25X ER	BCC3XGTB7	0.04%
JUBIL 2021-25X FR	BCC3XGTC5	0.02%
JUBIL 2022-26X CR	BCC3DLZ54	0.07%
JUBIL 2022-26X DR	BCC3DLZ62	0.07%
JUBIL 2022-26X ER	BCC3DLZ70	0.05%
JUBIL 2022-26X FR	BCC3DLZ88	0.03%
JUBIL 2023-27X CR	BCC3N7BJ0	0.06%
JUBIL 2023-27X DR	BCC3N7BK7	0.08%
JUBIL 2023-27X ER	BCC3N7BL5	0.05%
JUBIL 2023-27X FR	BCC3N7BM3	0.03%
JUBIL 2025-30X C	BCC3KY7K6	0.10%
JUBIL 2025-30X D1	BCC3KY7L4	0.10%

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

Bloomberg Ticker	CUSIP	Weight
JUBIL 2025-30X E	BCC3KY7N0	0.05%
JUBIL 2025-30X F	BCC3KY7P5	0.04%
JUBIL 2025-32X C	BCC3P9Q33	0.08%
JUBIL 2025-32X D1	BCC3P9Q41	0.10%
JUBIL 2025-32X E	BCC3P9Q66	0.05%
JUBIL 2025-32X F	BCC3P9Q74	0.03%
JUBIL 2026-33X C	BCC3SX811	0.07%
JUBIL 2026-33X D1	BCC3SX829	0.08%
JUBIL 2026-33X E	BCC3SX837	0.05%
JUBIL 2026-33X F	BCC3SX845	0.04%
JUBIL 2026-34X C	BCC3VL4X7	0.07%
JUBIL 2026-34X D	BCC3VL4Y5	0.08%
JUBIL 2026-34X E	BCC3VL4Z2	0.05%
JUBIL 2026-34X F	BCC3VL508	0.03%
LEGA 4X C	BCC3WYC92	0.07%
LEGA 4X D	BCC3WYCB7	0.07%
LEGA 4X E	BCC3WYCC5	0.04%
LEGA 4X F	BCC3WYCD3	0.03%
MDPKE 14X C1R	BCC343D82	0.10%
MDPKE 14X DR	BCC343D90	0.09%
MDPKE 14X ER	BCC343DB5	0.07%
MDPKE 14X FR	BCC343DC3	0.04%
MDPKE 15X CRR	BCC3NRB56	0.06%
MDPKE 15X DRR	BCC3NRB64	0.08%
MDPKE 15X ERR	BCC3NRB72	0.05%
MDPKE 15X FRR	BCC3NRB80	0.04%
MDPKE 16X C1	BCC304LB8	0.07%
MDPKE 16X D	BCC304LJ1	0.10%
MDPKE 16X E	BCC304LM4	0.08%
MDPKE 16X F	BCC304LQ5	0.04%
MDPKE 17X C	BCC31J399	0.07%
MDPKE 17X D	BCC31J3B4	0.09%
MDPKE 17X E	BCC31J3C2	0.07%
MDPKE 17X F	BCC31J3D0	0.03%
MDPKE 19X CR	BCC3JMLJ1	0.06%
MDPKE 19X DR	BCC3JMLK8	0.08%
MDPKE 19X ER	BCC3JMLL6	0.05%
MDPKE 19X FR	BCC3JMLM4	0.03%
MDPKE 20X CRR	BCC3QTYD7	0.07%
MDPKE 20X DRR	BCC3QTYF2	0.08%
MDPKE 20X ERR	BCC3QTYG0	0.05%
MDPKE 20X FRR	BCC3QTYH8	0.03%
MDPKE 21X C	BCC3PBFX4	0.07%
MDPKE 21X D	BCC3PBFY2	0.08%
MDPKE 21X E	BCC3PBFZ9	0.05%
MDPKE 21X F	BCC3PBG05	0.03%
MNMNT 3X C	BCC3MHZB0	0.06%
MNMNT 3X D1	BCC3MHZC8	0.07%
MNMNT 3X E	BCC3MHZD6	0.04%
MNMNT 3X F	BCC3MHZF1	0.03%
NEWBR 1X C	BCC3RZ8R0	0.07%
NEWBR 1X D	BCC3RZ8S8	0.08%
NEWBR 1X E	BCC3RZ8T6	0.05%
NEWBR 1X F	BCC3RZ8V1	0.03%
NGCE 3X CR	BCC3P84P0	0.06%
NGCE 3X DR	BCC3P84Q8	0.07%
NGCE 3X ER	BCC3P84R6	0.04%
NGCE 4X CR	BCC3SJJZ5	0.07%
NGCE 4X DR	BCC3SJK00	0.08%
NGCE 4X ER	BCC3SJK18	0.04%
NGCE 4X F	BCC3FDFV5	0.03%
NGCE 7X C	BCC3X4P69	0.07%
NGCE 7X D	BCC3X4P77	0.08%
NGCE 7X E	BCC3X4P85	0.05%
NGCE 7X F	BCC3X4P93	0.03%
NWDSE 2021-24X C	BCC339YJ3	0.08%
NWDSE 2021-24X D	BCC339YK0	0.08%
NWDSE 2021-24X E	BCC339YL8	0.05%
NWDSE 2021-24X F	BCC339YM6	0.03%
NWDSE 2022-26X CR	BCC3Q01H7	0.08%
NWDSE 2022-26X D1R	BCC3Q01J3	0.08%
NWDSE 2022-26X ER	BCC3Q01K0	0.04%
NWDSE 2022-26X F1R	BCC3Q01L8	0.02%
NWEST IX-X C	BCC3J85W1	0.07%
NWEST IX-X D	BCC3J85X9	0.08%
NWEST IX-X E	BCC3J85Y7	0.05%
NWEST IX-X F	BCC3J85Z4	0.03%
NWEST VIII-X CR	BCC3XCQG8	0.07%
NWEST VIII-X DR	BCC3XCQH6	0.07%
NWEST VIII-X ER	BCC3XCQJ2	0.05%

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

Bloomberg Ticker	CUSIP	Weight
NWEST VIII-X F	BCC3FP705	0.04%
NWEST VII-X C	BCC308RT4	0.08%
NWEST VII-X D	BCC308RX5	0.07%
NWEST VII-X E	BCC308S06	0.05%
NWEST VII-X F	BCC308S14	0.03%
NWEST VI-X CR	BCC3QCVG0	0.07%
NWEST VI-X DR	BCC3QCVH8	0.08%
NWEST VI-X ER	BCC3QCVJ4	0.05%
NWEST VI-X FR	BCC3QCVK1	0.03%
NWEST V-X CRR	BCC3VB005	0.07%
NWEST V-X DRR	BCC3VB013	0.08%
NWEST V-X ERR	BCC3VB021	0.04%
NWEST V-X FRR	BCC3VB039	0.03%
NWEST X-X C	BCC3P3TX7	0.07%
NWEST X-X D	BCC3P3TY5	0.08%
NWEST X-X E	BCC3P3TZ2	0.05%
NWEST X-X F	BCC3P3V06	0.03%
OCPE 2019-3X CR	BCC300NK4	0.07%
OCPE 2019-3X DR	BCC300NN8	0.09%
OCPE 2019-3X ER	BCC300NR9	0.07%
OCPE 2019-3X FR	BCC300NS7	0.03%
OCPE 2022-5X C	BCC34SPM3	0.08%
OCPE 2022-5X D	BCC34SPQ4	0.07%
OCPE 2022-5X E	BCC34SPT8	0.05%
OCPE 2022-5X F	BCC34SPV3	0.03%
OCPE 2023-7X CRR	BCC3PC315	0.06%
OCPE 2023-7X DRR	BCC3PC323	0.08%
OCPE 2023-7X ERR	BCC3PC331	0.04%
OCPE 2023-7X FRR	BCC3PC349	0.02%
OCPE 2023-8X CR	BCC3QW3N2	0.06%
OCPE 2023-8X DR	BCC3QW3P7	0.07%
OCPE 2023-8X ER	BCC3QW3Q5	0.04%
OCPE 2023-8X FR	BCC3QW3R3	0.03%
OCPE 2024-10X C	BCC3GG316	0.08%
OCPE 2024-10X D	BCC3GG324	0.10%
OCPE 2024-10X E	BCC3GG332	0.06%
OCPE 2024-10X F	BCC3GG340	0.04%
OCPE 2024-11X C	BCC3HZNJ2	0.10%
OCPE 2024-11X D	BCC3HZNK9	0.12%
OCPE 2024-11X E	BCC3HZNL7	0.08%
OCPE 2024-11X F	BCC3HZNM5	0.05%
OCPE 2025-12X C	BCC3KWVY3	0.08%
OCPE 2025-12X D	BCC3KWVZ0	0.09%
OCPE 2025-12X E	BCC3KWW06	0.06%
OCPE 2025-12X F	BCC3KWW14	0.04%
OCPE 2026-15X C	BCC3SCH82	0.08%
OCPE 2026-15X D	BCC3SCH90	0.09%
OCPE 2026-15X E	BCC3SCHB5	0.05%
OCPE 2026-15X F	BCC3SCHC3	0.04%
OCPE 2026-16X C	BCC3W7KB7	0.06%
OCPE 2026-16X D	BCC3W7KC5	0.08%
OCPE 2026-16X E	BCC3W7KD3	0.05%
OCPE 2026-16X F	BCC3W7KF8	0.03%
OHECP 2016-5X CR	BCC33PBJ2	0.07%
OHECP 2016-5X DR	BCC33PBK9	0.08%
OHECP 2016-5X ER	BCC33PBL7	0.06%
OHECP 2016-5X FR	BCC33PBM5	0.03%
OTOPK 1X CR	BCC3PMTH0	0.08%
OTOPK 1X DR	BCC3PMTJ6	0.09%
OTOPK 1X ER	BCC3PMTK3	0.05%
OTOPK 1X FR	BCC3PMTL1	0.03%
OZLME 4X CR	BCC3LLHV8	0.07%
OZLME 4X DR	BCC3LLHW6	0.08%
OZLME 4X ER	BCC3LLHX4	0.04%
OZLME 4X FR	BCC3LLHY2	0.04%
PENTA 2017-3X CRR	BCC3KJXS3	0.07%
PENTA 2017-3X DRR	BCC3KJXT1	0.08%
PENTA 2017-3X ERR	BCC3KJXV6	0.05%
PENTA 2017-3X FRR	BCC3KJXW4	0.03%
PENTA 2018-5X CR	BCC2QKEP3	0.06%
PENTA 2018-5X DR	BCC2QKES7	0.07%
PENTA 2018-5X ER	BCC2QKET5	0.07%
PENTA 2018-5X FR	BCC2QKEU2	0.03%
PENTA 2020-7X CRR	BCC3Y4JS7	0.08%
PENTA 2020-7X DRR	BCC3Y4JT5	0.09%
PENTA 2020-7X ERR	BCC3Y4JV0	0.05%
PENTA 2020-7X FRR	BCC3Y4JW8	0.04%
PENTA 2021-10X CR	BCC3TGV94	0.08%
PENTA 2021-10X DR	BCC3TGVB9	0.09%
PENTA 2021-10X ER	BCC3TGVC7	0.06%

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

Bloomberg Ticker	CUSIP	Weight
PENTA 2021-10X FR	BCC3TGVD5	0.03%
PENTA 2021-9X C	BCC30PKP1	0.07%
PENTA 2021-9X D	BCC30PKQ9	0.08%
PENTA 2021-9X E	BCC30PKR7	0.06%
PENTA 2021-9X F	BCC30PKS5	0.03%
PENTA 2022-11X CRR	BCC3S76F9	0.09%
PENTA 2022-11X DRR	BCC3S76G7	0.11%
PENTA 2022-11X ERR	BCC3S76H5	0.07%
PENTA 2022-11X FRR	BCC3S76J1	0.05%
PENTA 2023-15X CR	BCC3Q6XF3	0.07%
PENTA 2023-15X DR	BCC3Q6XG1	0.08%
PENTA 2023-15X ER	BCC3Q6XH9	0.05%
PENTA 2023-15X FR	BCC3Q6XJ5	0.03%
PENTA 2024-16X CR	BCC3PX0T1	0.07%
PENTA 2024-16X DR	BCC3PX0V6	0.08%
PENTA 2024-16X ER	BCC3PX0W4	0.05%
PENTA 2024-16X FR	BCC3PX0X2	0.03%
PENTA 2024-17X CR	BCC3SC2C9	0.07%
PENTA 2024-17X DR	BCC3SC2D7	0.08%
PENTA 2024-17X ER	BCC3SC2F2	0.05%
PENTA 2024-17X FR	BCC3SC2G0	0.04%
PENTA 2024-18X CR	BCC3WVKY4	0.07%
PENTA 2024-18X DR	BCC3WVKZ1	0.08%
PENTA 2024-18X ER	BCC3WVL07	0.05%
PENTA 2024-18X FR	BCC3WVL15	0.03%
PENTA 2025-19X C	BCC3LQ243	0.07%
PENTA 2025-19X D	BCC3LQ250	0.08%
PENTA 2025-19X E	BCC3LQ268	0.05%
PENTA 2025-19X F	BCC3LQ276	0.03%
PENTA 2025-20X C	BCC3N90L3	0.07%
PENTA 2025-20X D	BCC3N90M1	0.08%
PENTA 2025-20X E	BCC3N90N9	0.04%
PENTA 2025-20X F	BCC3N90P4	0.03%
PENTA 2025-21X C	BCC3R77M4	0.06%
PENTA 2025-21X D	BCC3R77N2	0.08%
PENTA 2025-21X E	BCC3R77P7	0.05%
PENTA 2025-21X F	BCC3R77Q5	0.03%
PENTA 2026-22X C	BCC3V2BY9	0.07%
PENTA 2026-22X D	BCC3V2BZ6	0.09%
PENTA 2026-22X E	BCC3V2C02	0.06%
PENTA 2026-22X F	BCC3V2C10	0.04%
PLMER 2021-2X CR	BCC3Q13P5	0.07%
PLMER 2021-2X DR	BCC3Q13Q3	0.08%
PLMER 2021-2X ER	BCC3Q13R1	0.05%
PLMER 2021-2X FR	BCC3Q13S9	0.03%
PLMER 2022-1X CR	BCC3SV005	0.07%
PLMER 2022-1X DR	BCC3SV013	0.08%
PLMER 2022-1X ER	BCC3SV021	0.05%
PLMER 2022-1X FR	BCC3SV039	0.03%
PLMER 2023-1X CR	BCC3JKTW8	0.07%
PLMER 2023-1X DR	BCC3JKTX6	0.08%
PLMER 2023-1X ER	BCC3JKTY4	0.05%
PLMER 2023-2X CR	BCC3QTHY0	0.08%
PLMER 2023-2X DR	BCC3QTHZ7	0.10%
PLMER 2023-2X ER	BCC3QTJ02	0.06%
PLMER 2024-1X CR	BCC3RFBC3	0.06%
PLMER 2024-1X DR	BCC3RFBD1	0.08%
PLMER 2024-1X ER	BCC3RFBF6	0.05%
PLMER 2024-1X FR	BCC3RFBG4	0.03%
PLMER 2024-2X CR	BCC3X8G11	0.07%
PLMER 2024-2X DR	BCC3X8G29	0.08%
PLMER 2024-2X ER	BCC3X8G37	0.05%
PLMER 2024-2X FR	BCC3X8G45	0.03%
PLMER 2025-2X C	BCC3MHXZ9	0.06%
PLMER 2025-2X D	BCC3MHY05	0.08%
PLMER 2025-2X E	BCC3MHY13	0.05%
PLMER 2025-2X F	BCC3MHY21	0.03%
PLMER 2026-1X C	BCC3S1GG9	0.08%
PLMER 2026-1X D	BCC3S1GH7	0.10%
PLMER 2026-1X E	BCC3S1GJ3	0.06%
PLMER 2026-1X F	BCC3S1GK0	0.04%
PRVD 13X C	BCC3PJ575	0.08%
PRVD 13X D	BCC3PJ583	0.09%
PRVD 13X E	BCC3PJ591	0.05%
PRVD 13X F	BCC3PJ5B6	0.04%
PRVD 3X CR	BCC316DZ8	0.07%
PRVD 3X DR	BCC316F29	0.07%
PRVD 3X ER	BCC316F52	0.05%
PRVD 3X FR	BCC316F60	0.03%
PRVD 5X CR	BCC3PV6S1	0.07%

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

Bloomberg Ticker	CUSIP	Weight
PRVD 5X DR	BCC3PV6T9	0.08%
PRVD 5X ER	BCC3PV6V4	0.05%
PRVD 5X FR	BCC3PV6W2	0.03%
PRVD 6X C	BCC338292	0.08%
PRVD 6X D	BCC3382D3	0.08%
PRVD 6X E	BCC3382H4	0.06%
PRVD 6X F	BCC3382J0	0.03%
PRVD 8X CRR	BCC3VWWR5	0.07%
PRVD 8X DRR	BCC3VWWS3	0.08%
PRVD 8X ERR	BCC3VWWT1	0.05%
PRVD 8X FR	BCC3HKRP7	0.03%
PRVD 9X CR	BCC3MK0Q8	0.07%
PRVD 9X DR	BCC3MK0R6	0.07%
PRVD 9X ER	BCC3MK0S4	0.05%
PRVD 9X FR	BCC3MK0T2	0.03%
PSTET 2024-1X CR	BCC3LL7J6	0.07%
PSTET 2024-1X DR	BCC3LL7K3	0.06%
PSTET 2024-1X ER	BCC3LL7L1	0.06%
PSTET 2024-2X C	BCC3GQL71	0.09%
PSTET 2024-2X D	BCC3GQL89	0.08%
PSTET 2024-2X E	BCC3GQL97	0.08%
PSTET 2025-1X C	BCC3KWHN3	0.09%
PSTET 2025-1X D	BCC3KWHP8	0.09%
PSTET 2025-1X E	BCC3KWHQ6	0.06%
PSTET 2025-1X F	BCC3KWHR4	0.02%
PSTET 2026-1X C	BCC3TJYS3	0.08%
PSTET 2026-1X D	BCC3TJYT1	0.07%
PSTET 2026-1X E	BCC3TJYV6	0.06%
RAVPK 1X C	BCC3KY2F2	0.08%
RAVPK 1X D	BCC3KY2G0	0.10%
RAVPK 1X E	BCC3KY2H8	0.06%
RAVPK 1X F	BCC3KY2J4	0.03%
RFTE 2021-1X C	BCC2R5LB8	0.08%
RFTE 2021-1X D	BCC2R5LE2	0.08%
RFTE 2021-1X E	BCC2R5LH5	0.05%
RFTE 2021-1X F	BCC2R5LI3	0.03%
RFTE 2021-2X C	BCC33CC19	0.08%
RFTE 2021-2X D	BCC33CC27	0.07%
RFTE 2021-2X E	BCC33CC35	0.06%
RFTE 2021-2X F	BCC33CC43	0.03%

Bloomberg Ticker	CUSIP	Weight
RFTE 2023-1X CR	BCC3LRXZ8	0.08%
RFTE 2023-1X DR	BCC3LRY04	0.08%
RFTE 2023-1X ER	BCC3LRY12	0.05%
RFTE 2023-1X FR	BCC3LRY20	0.03%
RFTE 2025-1X C	BCC3LB3J2	0.08%
RFTE 2025-1X D	BCC3LB3K9	0.09%
RFTE 2025-1X E	BCC3LB3L7	0.06%
RFTE 2025-1X F	BCC3LB3M5	0.04%
RFTE 2025-2X C	BCC3N6B03	0.06%
RFTE 2025-2X D	BCC3N6B11	0.08%
RFTE 2025-2X E	BCC3N6B29	0.05%
RFTE 2025-2X F	BCC3N6B37	0.03%
RFTE 2026-1X C	BCC3W19F4	0.07%
RFTE 2026-1X D	BCC3W19G2	0.08%
RFTE 2026-1X E	BCC3W19H0	0.05%
RFTE 2026-1X F	BCC3W19J6	0.03%
RRME 10X BR	BCC3QCTN8	0.14%
RRME 10X CR	BCC3QCTP3	0.10%
RRME 10X DR	BCC3QCTR9	0.06%
RRME 11X BR	BCC3YW725	0.11%
RRME 11X CR	BCC3YW733	0.10%
RRME 11X DR	BCC3YW758	0.06%
RRME 12X BRR	BCC3XCL40	0.10%
RRME 12X CRR	BCC3XCL57	0.09%
RRME 12X DRR	BCC3XCL65	0.06%
RRME 17X BR	BCC3R6QB9	0.09%
RRME 17X C1R	BCC3R6QC7	0.05%
RRME 17X DR	BCC3R6QF0	0.05%
RRME 25X B	BCC3LD7V7	0.10%
RRME 25X C1	BCC3LD7W5	0.08%
RRME 25X D	BCC3LD7Y1	0.06%
RRME 26X B	BCC3MC3D2	0.08%
RRME 26X C1	BCC3MC3F7	0.05%
RRME 26X D	BCC3MC3H3	0.05%
RRME 30X B	BCC3W2N58	0.12%
RRME 30X C	BCC3W2N66	0.11%
RRME 30X D	BCC3W2N74	0.07%
RRME 31X B	BCC3WS7J9	0.09%
RRME 31X C	BCC3WS7K6	0.08%
RRME 31X D	BCC3WS7L4	0.05%

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

Bloomberg Ticker	CUSIP	Weight
RRME 3X BR	BCC3HZK63	0.09%
RRME 3X C1R	BCC3HZK71	0.07%
RRME 3X DR	BCC3HZK97	0.05%
RRME 7X BR	BCC3LJFG8	0.10%
RRME 7X C1R	BCC3LJFH6	0.08%
RRME 7X DR	BCC3LJFK9	0.06%
SCULE 12X C	BCC3JP6Q5	0.07%
SCULE 12X D	BCC3JP6R3	0.08%
SCULE 12X E	BCC3JP6S1	0.05%
SCULE 12X F	BCC3JP6T9	0.03%
SCULE 13X C	BCC3MRD71	0.07%
SCULE 13X D	BCC3MRD89	0.08%
SCULE 13X E	BCC3MRD97	0.05%
SCULE 13X F	BCC3MRDB2	0.03%
SCULE 6X CRR	BCC3XRN52	0.07%
SCULE 6X DRR	BCC3XRN60	0.08%
SCULE 6X ERR	BCC3XRN78	0.05%
SCULE 6X FRR	BCC3XRN86	0.03%
SCULE 9X C	BCC34QNV9	0.07%
SCULE 9X D	BCC34QNW7	0.08%
SCULE 9X E	BCC34QNX5	0.06%
SCULE 9X F	BCC34QNY3	0.03%
SHCLO 4X C	BCC3JGV61	0.08%
SHCLO 4X D	BCC3JGV79	0.10%
SHCLO 4X E	BCC3JGV87	0.06%
SHCLO 4X F	BCC3JGV95	0.04%
SNDPE 10X CR	BCC3WZ7X2	0.08%
SNDPE 10X DR	BCC3WZ7Y0	0.09%
SNDPE 10X ER	BCC3WZ7Z7	0.06%
SNDPE 10X F	BCC3D9NJ4	0.04%
SNDPE 11X C	BCC3GN7P4	0.08%
SNDPE 11X D	BCC3GN7Q2	0.09%
SNDPE 11X E	BCC3GN7R0	0.06%
SNDPE 11X F	BCC3GN7S8	0.03%
SNDPE 14X C	BCC3KVS03	0.08%
SNDPE 14X D	BCC3KVS11	0.09%
SNDPE 14X E	BCC3KVS29	0.06%
SNDPE 14X F	BCC3KVS37	0.04%
SNDPE 15X C	BCC3LR1X8	0.08%
SNDPE 15X D	BCC3LR1Y6	0.09%

Bloomberg Ticker	CUSIP	Weight
SNDPE 15X E	BCC3LR1Z3	0.06%
SNDPE 15X F	BCC3LR209	0.04%
SNDPE 17X C	BCC3SMT95	0.07%
SNDPE 17X D	BCC3SMTB0	0.08%
SNDPE 17X E	BCC3SMTC8	0.05%
SNDPE 17X F	BCC3SMTD6	0.03%
SNDPE 3X CR	BCC3XR4C8	0.07%
SNDPE 3X DR	BCC3XR4D6	0.08%
SNDPE 3X ER	BCC3XR4F1	0.05%
SNDPE 3X FR	BCC3XR4G9	0.04%
SNDPE 6X C	BCC32B213	0.07%
SNDPE 6X D	BCC32B247	0.09%
SNDPE 6X E	BCC32B270	0.06%
SNDPE 6X F	BCC32B288	0.03%
SNDPE 7X C	BCC33HNK4	0.09%
SNDPE 7X D	BCC33HNN8	0.10%
SNDPE 7X E	BCC33HNR9	0.07%
SNDPE 7X F	BCC33HNS7	0.04%
SNDPE 8X C	BCC353PM7	0.09%
SNDPE 8X D	BCC353PN5	0.10%
SNDPE 8X E	BCC353PP0	0.07%
SNDPE 8X F	BCC353PQ8	0.04%
SPAUL 10X CR	BCC2R9361	0.07%
SPAUL 10X DR	BCC2R9395	0.08%
SPAUL 10X ER	BCC2R93C8	0.05%
SPAUL 10X FR	BCC2R93D6	0.03%
SPAUL 11X C1R	BCC32G7Q2	0.03%
SPAUL 11X DR	BCC32G7X7	0.07%
SPAUL 11X E	BCC2JWEX8	0.06%
SPAUL 11X F	BCC2JWEY6	0.02%
SPAUL 12X C1	BCC2MS281	0.06%
SPAUL 12X D	BCC2MS2B4	0.07%
SPAUL 12X E	BCC2MS2E8	0.05%
SPAUL 12X F	BCC2MS2F5	0.02%
SPAUL 4A BRRR	BCC2H81Q2	0.08%
SPAUL 4A CRRR	BCC2H81T6	0.07%
SPAUL 4A DRRR	BCC2H81U3	0.08%
SPAUL 4A ERRR	BCC2H81V1	0.03%
SPAUL 5X C1R	BCC2DYSL1	0.03%
SPAUL 5X DR	BCC2DYSS6	0.05%

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

Bloomberg Ticker	CUSIP	Weight
SPAUL 5X ER	BCC2DYSV9	0.06%
SPAUL 5X FR	BCC2DYSW7	0.02%
SPAUL 6X CRR	BCC2R3M71	0.07%
SPAUL 6X DRR	BCC2R3MA4	0.07%
SPAUL 6X ERR	BCC2R3MD8	0.05%
SPAUL 6X F	BCC2R3ME6	0.03%
SPAUL 7X CRR	BCC30MR48	0.07%
SPAUL 7X DRR	BCC30MR71	0.08%
SPAUL 7X ERR	BCC30MRB2	0.05%
SPAUL 7X FRR	BCC30MRC0	0.02%
SPAUL 8X C	BCC2EXUS4	0.06%
SPAUL 8X D	BCC2EXUV7	0.06%
SPAUL 8X E	BCC2EXUY1	0.07%
SPAUL 8X F	BCC2EXUZ8	0.03%
SPAUL 9X CR	BCC3536G1	0.07%
SPAUL 9X DR	BCC3536H9	0.08%
SPAUL 9X ER	BCC3536J5	0.05%
SPAUL 9X FR	BCC3536K2	0.03%
STPK 1X C	BCC3QDW28	0.07%
STPK 1X D	BCC3QDW36	0.08%
STPK 1X E	BCC3QDW44	0.05%
STPK 1X F	BCC3QDW51	0.03%
TCFCE 2024-1X CR	BCC3WB814	0.07%
TCFCE 2024-1X DR	BCC3WB822	0.08%
TCFCE 2024-1X ER	BCC3WB830	0.05%
TCFCE 2024-1X FR	BCC3WB848	0.03%
TCLO 10X C	BCC3KWWH9	0.08%
TCLO 10X D	BCC3KWWJ5	0.10%
TCLO 10X E	BCC3KWWK2	0.06%
TCLO 10X F	BCC3KWWL0	0.04%
TCLO 3X CRR	BCC31FMY1	0.07%
TCLO 3X DRR	BCC31FN12	0.06%
TCLO 3X ERR	BCC31FN20	0.05%
TCLO 3X FRR	BCC31FN38	0.02%
TCLO 6X CR	BCC322QC3	0.08%
TCLO 6X DR	BCC322QD1	0.06%
TCLO 6X E	BCC2KI3X9	0.05%
TCLO 6X F	BCC2KI3Y7	0.02%
TCLO 9X CR	BCC3VZPM7	0.07%
TCLO 9X DR	BCC3VZPN5	0.08%
TCLO 9X E	BCC3DM3M0	0.05%
TCLO 9X F	BCC3DM3N8	0.03%
TIKEH 10X CR	BCC3VC1C6	0.07%
TIKEH 10X DR	BCC3VC1D4	0.09%
TIKEH 10X ER	BCC3VC1F9	0.05%
TIKEH 10X F	BCC3DZFJ5	0.04%
TIKEH 11X CR	BCC3MPCG6	0.07%
TIKEH 11X DR	BCC3MPCH4	0.07%
TIKEH 11X ER	BCC3MPCJ0	0.05%
TIKEH 11X FR	BCC3MPCK7	0.03%
TIKEH 13X C	BCC3KTRC3	0.08%
TIKEH 13X D	BCC3KTRD1	0.10%
TIKEH 13X E	BCC3KTRF6	0.06%
TIKEH 13X F	BCC3KTRG4	0.04%
TIKEH 14X C	BCC3Q6WZ0	0.10%
TIKEH 14X D	BCC3Q6X06	0.11%
TIKEH 14X E	BCC3Q6X14	0.07%
TIKEH 14X F	BCC3Q6X22	0.04%
TIKEH 3X CR	BCC3QX2P6	0.07%
TIKEH 3X DR	BCC3QX2Q4	0.09%
TIKEH 3X ER	BCC3QX2R2	0.05%
TIKEH 3X FR	BCC3QX2S0	0.03%
TIKEH 4X CR	BCC3P75B2	0.07%
TIKEH 4X DR	BCC3P75C0	0.08%
TIKEH 4X ER	BCC3P75D8	0.05%
TIKEH 4X FR	BCC3P75F3	0.03%
TIKEH 5X CR	BCC3NC465	0.07%
TIKEH 5X DR	BCC3NC473	0.09%
TIKEH 5X ER	BCC3NC481	0.05%
TIKEH 5X FR	BCC3NC499	0.03%
TIKEH 6X CR	BCC3XM6D5	0.07%
TIKEH 6X DR	BCC3XM6F0	0.08%
TIKEH 6X ER	BCC3XM6G8	0.05%
TIKEH 6X FR	BCC3XM6H6	0.03%
TIKEH 8X CR	BCC3JX1N0	0.08%
TIKEH 8X DR	BCC3JX1P5	0.08%
TIKEH 8X ER	BCC3JX1Q3	0.05%
TIKEH 8X FR	BCC3JX1R1	0.03%
TIKEH 9X CR	BCC3J8725	0.07%
TIKEH 9X DR	BCC3J8733	0.08%

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

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

Bloomberg Ticker	CUSIP	Weight
TIKEH 9X ER	BCC3J8741	0.05%
TIKEH 9X FR	BCC3J8758	0.03%
TRNTE 10X C	BCC3PH6F0	0.07%
TRNTE 10X D	BCC3PH6G8	0.08%
TRNTE 10X E	BCC3PH6H6	0.05%
TRNTE 10X F	BCC3PH6J2	0.03%
TRNTE 3X CRR	BCC3SLT14	0.07%
TRNTE 3X DRR	BCC3SLT22	0.08%
TRNTE 3X ERR	BCC3SLT30	0.05%
TRNTE 5X CR	BCC3ND0N0	0.06%
TRNTE 5X DR	BCC3ND0P5	0.07%
TRNTE 5X ER	BCC3ND0Q3	0.04%
TRNTE 5X FR	BCC3ND0R1	0.03%
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 CR	BCC3Y0K61	0.08%
TRNTE 7X DR	BCC3Y0K79	0.08%
TRNTE 7X ER	BCC3Y0K87	0.05%
TRNTE 7X F	BCC3FLD80	0.04%
TRNTE 8X C	BCC3JKJR0	0.07%
TRNTE 8X D	BCC3JKJS8	0.08%
TRNTE 8X E	BCC3JKJT6	0.05%
TRNTE 8X F	BCC3JKJV1	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	0.02%
VOYE 8X C	BCC3J24V7	0.09%
VOYE 8X D	BCC3J24W5	0.11%
VOYE 8X E	BCC3J24X3	0.07%
VOYE 8X F	BCC3J24Y1	0.04%
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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