

# Palmer Square CLO Indices Statistics - Rebalance and Constituents



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

**August 31, 2021**

## Overview:

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

## Index Constituents and Guidelines:

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

## Index Monthly Returns:

	Index Level	MoM Change	Price Return	Interest Return
CLOSE	118.16	0.13%	0.01%	0.12%
CLODI	141.00	0.24%	-0.02%	0.26%

## Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLOSE	477	112.16	100%
AAA	238	95.37	85.0%
AA	239	16.79	15.0%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLODI	717	25.24	100%
A	239	9.38	37.4%
BBB	239	9.14	36.3%
BB	239	6.72	26.3%

	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	100.03	0.01	109	-1.45	1.75	-0.16	1.43%	-0.01%	1.34%	-0.01%
AAA	100.04	0.00	102	-1.52	1.62	-0.15	1.34%	-0.01%	1.27%	-0.01%
AA	99.99	0.03	152	-1.06	2.50	-0.19	1.97%	0.00%	1.77%	-0.01%

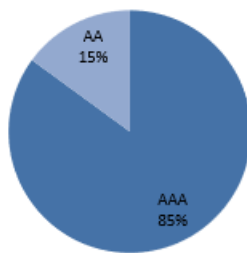
	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	99.00	-0.03	360	-0.04	4.06	-0.07	4.26%	0.03%	3.77%	0.00%
A	99.73	0.02	200	-1.21	3.47	-0.25	2.57%	-0.01%	2.26%	0.00%
BBB	99.18	-0.04	314	-0.49	3.98	-0.01	3.79%	0.03%	3.38%	0.00%
BB	97.70	-0.07	652	2.27	5.02	0.11	7.33%	0.08%	6.51%	0.00%

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

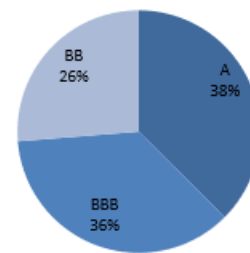
CLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	0.98%	1.00%
2014	4.20%	4.84%
2015	4.74%	4.58%
2016	8.18%	8.26%
2017	22.53%	21.29%
2018	24.54%	23.72%
2019	13.94%	13.34%
2020	9.21%	9.84%
2021	11.68%	13.14%

CLODI	A	BBB	BB
Vintage	100.00%	100.00%	100.00%
2013	1.32%	0.83%	0.92%
2014	5.35%	4.61%	5.31%
2015	3.70%	3.90%	3.90%
2016	8.93%	9.05%	9.39%
2017	22.02%	22.49%	22.65%
2018	23.89%	24.72%	24.22%
2019	13.90%	13.80%	14.33%
2020	9.35%	8.90%	8.58%
2021	11.54%	11.72%	10.70%

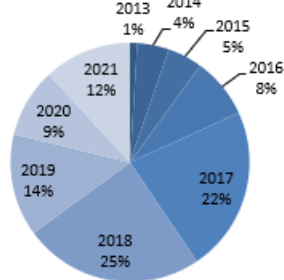
**% MV - CLOSE by Rating**



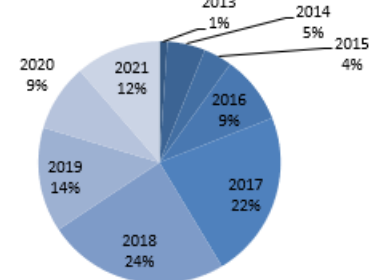
**% MV - CLODI by Rating**



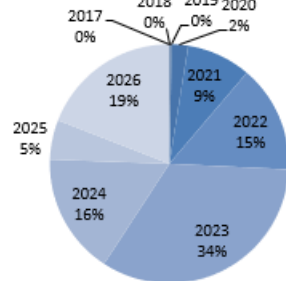
**% MV - CLOSE by Vintage**



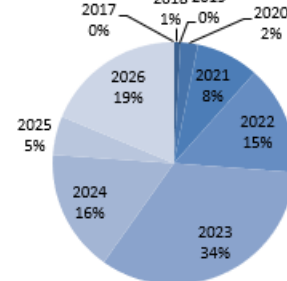
**% MV - CLODI by Vintage**



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



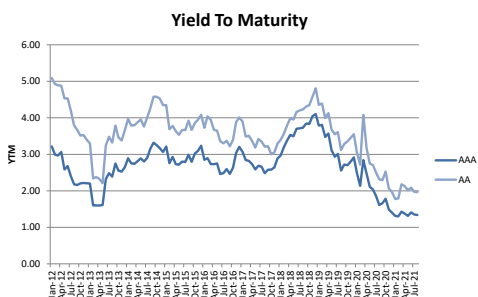
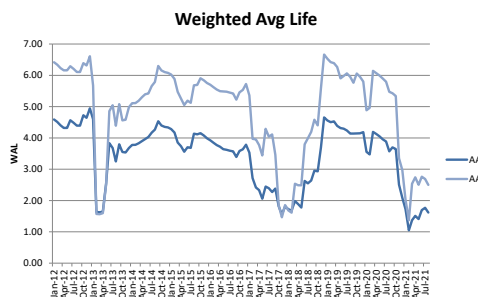
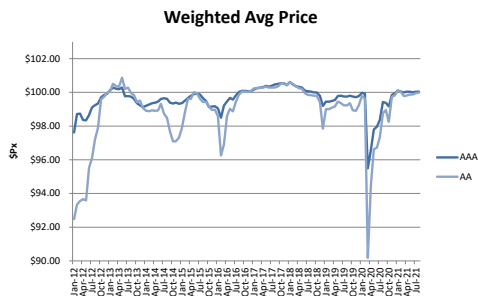
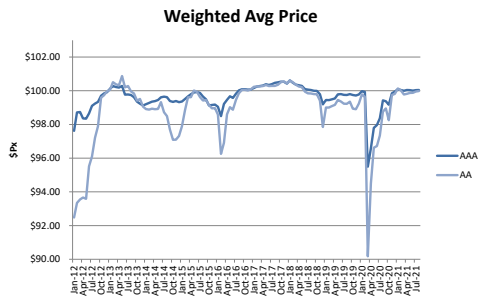
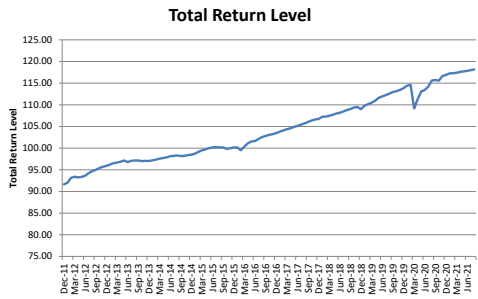
**% MV - CLODI by Reinvestment End Date**



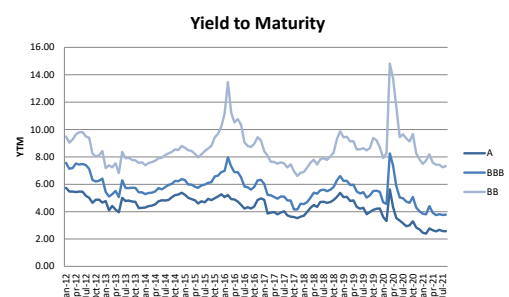
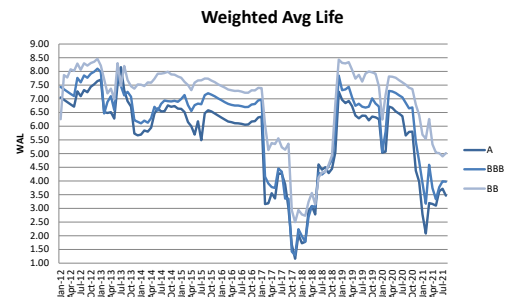
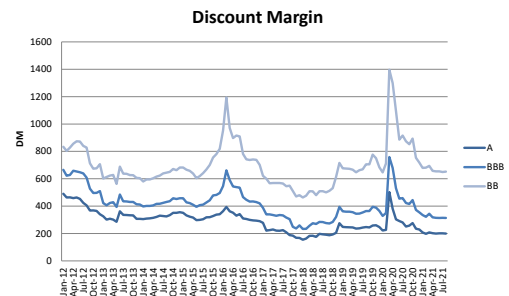
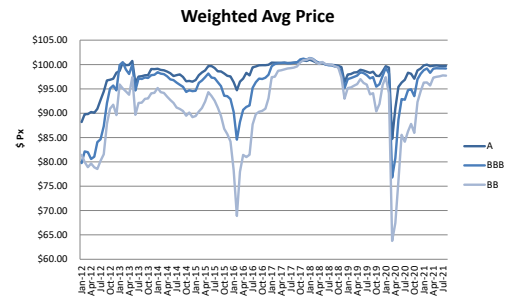
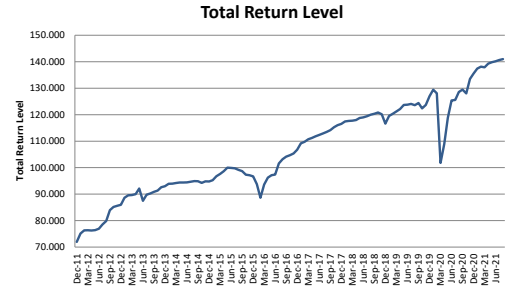
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

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

**CLOSE:**



**CLODI:**



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

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A A	00119MAA7	0.34%	ARES 2018-50A BR	04018LAL9	0.05%
AGL 2020-3A B1	00119MAC3	0.05%	ARES 2020-56A A1	04018NAA9	0.27%
AGL 2020-5A A1R	00119TAF1	0.44%	ARES 2020-56A B	04018NAE1	0.05%
AGL 2020-5A BR	00119TAK0	0.08%	ARES 2021-59A A	04018EAA9	0.34%
AGL 2021-12A A1	00120BAA8	0.33%	ARES 2021-59A B1	04018EAC5	0.05%
AGL 2021-12A B	00120BAE0	0.06%	ARES 2021-60A A	04018FAA6	0.28%
AIGIM 2021-1A A	00141YAA3	0.28%	ARES 2021-60A B	04018FAC2	0.06%
AIGIM 2021-1A B	00141YAC9	0.05%	ATCLO 2018-12A A1	04942UAC0	0.27%
AIMCO 2020-11A A1	00140NAA8	0.26%	ATCLO 2018-12A B	04942UAG1	0.05%
AIMCO 2020-11A B1	00140NAC4	0.05%	ATCLO 2019-13A A1L	BCC2IWB99	0.20%
ALINE 2018-1A A	016269AA0	0.29%	ATCLO 2019-13A BNR	04942VBA1	0.03%
ALINE 2018-1A B	016269AB8	0.05%	ATRM 13A A1	04966HAA4	0.46%
ALLEG 2018-3A A	01750NAA7	0.31%	ATRM 13A B	04966HAE6	0.10%
ALLEG 2018-3A B1	01750NAC3	0.04%	ATRM 14A A1	04965LAC2	0.40%
ALM 2020-1A A1A1	00166FAC0	1.23%	ATRM 14A B	04965LAJ7	0.08%
ALM 2020-1A A2	00166FAG1	0.15%	ATRM 15A A1	04965FAC5	0.54%
APID 2016-25A A1R	03762YAF4	0.41%	ATRM 15A B	04965FAG6	0.10%
APID 2016-25A A2R	03762YAH0	0.07%	ATRM 9A AR2	55821CAA2	0.49%
APID 2017-28A A1A	03767CAA8	0.39%	ATRM 9A BR2	55821CAC8	0.08%
APID 2017-28A A2	03767CAC4	0.06%	AVERY 2014-1A BR	05363UAU7	0.07%
APID 2018-18A A1	03767NAC0	0.33%	BABSN 2018-3A A1	06760PAC5	0.37%
APID 2018-18A B	03767NAG1	0.06%	BABSN 2018-3A B1	06760PAG6	0.05%
APID 2018-29A A1A	03767MAC2	0.33%	BABSN 2018-4X A1	06760XAA2	0.27%
APID 2018-29A A2	03767MAG3	0.06%	BABSN 2018-4X B	06760XAE4	0.05%
APID 2019-31A A1R	03767VAG3	0.33%	BARDT 2019-2A A1	06744NAA5	0.33%
APID 2019-31A BR	03767VAL2	0.06%	BARDT 2019-2A B	06744NAE7	0.06%
APID 2021-35A A	03768UAA7	0.28%	BATLN 2017-11A AR	07132LAL3	0.36%
APID 2021-35A B	03768UAB5	0.06%	BATLN 2017-11A BR	07132LAN9	0.08%
APID XXXA A1A	03768CAC3	0.33%	BATLN 2018-12A A1	07133RAA3	0.32%
APID XXXA A2	03768CAG4	0.07%	BATLN 2018-12A B1	07133RAC9	0.04%
ARES 2015-2A AR2	04015GAP4	0.57%	BATLN 2019-14A A1	07090AAA1	0.27%
ARES 2015-2A BR2	04015GAR0	0.11%	BATLN 2019-14A B1	07090AAE3	0.02%
ARES 2016-40A A1R	04016GAR9	0.38%	BCC 2018-1A A1	05683LAA4	0.30%
ARES 2016-40A A3R	04016GAV0	0.07%	BCC 2018-1A B	05683LAE6	0.07%
ARES 2016-41A AR2	04016DAS4	0.34%	BCC 2018-2A A1	05682VAA3	0.32%
ARES 2016-41A BR	04016DAU9	0.06%	BCC 2018-2A B	05682VAE5	0.06%
ARES 2017-43A AR	04016PAJ7	0.45%	BCC 2019-2A A	05682LAA5	0.29%
ARES 2017-43A BR	04016PAL2	0.10%	BCC 2019-2A B	05682LAC1	0.05%
ARES 2017-44A A1R	04016NAM5	0.59%	BCC 2019-4A A1	05684AAA7	0.32%
ARES 2017-44A A3R1	04016NAR4	0.05%	BCC 2019-4A B	05684AAE9	0.06%
ARES 2017-46A A1	04016UAC1	0.30%	BCHPK 2019-1A A1	07355TAA0	0.43%
ARES 2017-46A B1	04016UAG2	0.03%	BCHPK 2019-1A B1	07355TAE2	0.04%
ARES 2018-47A A1	04016VAA3	0.36%	BLACK 2019-2A A1A	09204GAA7	0.28%
ARES 2018-47A B	04016VAE5	0.07%	BLACK 2019-2A A2	09204GAC3	0.05%
ARES 2018-50A AR	04018LAJ4	0.29%	BLUEM 2018-3A A1	09630AAC0	0.32%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BLUEM 2018-3A B	09630AAG1	0.06%	CIFC 2013-2A A1L2	12549BAY4	0.34%
BSP 2017-11A A1R	08179CAN1	0.34%	CIFC 2013-2A A2L2	12549BBA5	0.07%
BSP 2017-11A A2R	08179CAQ4	0.06%	CIFC 2014-2RA A1	12548RAB0	0.46%
BSP 2017-12A A1	08179HAA8	0.40%	CIFC 2014-2RA A2	12548RAC8	0.08%
BSP 2017-12A A2	08179HAB6	0.07%	CIFC 2014-3A A1R2	12549QBA2	0.38%
BSP 2019-17A AR	08182BAL2	0.29%	CIFC 2014-3A BR2	12549QBE4	0.07%
BSP 2019-17A BR	08182BAN8	0.05%	CIFC 2017-1A AR	12551AAL9	0.45%
BSP 2019-19A A	08182RAA1	0.29%	CIFC 2017-1A B	12551AAC9	0.08%
BSP 2019-19A B	08182RAC7	0.05%	CIFC 2017-4A A1R	12551JAL0	0.46%
BSP 2021-23A A1	08186VAA8	0.31%	CIFC 2017-4A A2R	12551JAN6	0.08%
BSP 2021-23A B1	08186VAE0	0.02%	CIFC 2018-1A A	12551RAA6	0.58%
CATSK 2017-1A A1AR	149420AL5	0.55%	CIFC 2018-1A B	12551RAC2	0.10%
CATSK 2017-1A A2	149420AE1	0.07%	CIFC 2018-2A A1	17180WAA3	0.46%
CBAM 2017-2A AR	12481KAS7	0.90%	CIFC 2018-2A A2	17180WAC9	0.08%
CBAM 2017-2A BR	12481KAU2	0.17%	CIFC 2019-1A AR	12553DAJ6	0.34%
CBAM 2017-4A A	12481NAB8	0.57%	CIFC 2019-1A BR	12553DAL1	0.06%
CBAM 2017-4A B2	12481NAD4	0.05%	CIFC 2019-4A A1	17182XAA9	0.29%
CBAM 2018-5A A	12481QAC9	0.57%	CIFC 2019-4A A2	17182XAC5	0.05%
CBAM 2018-5A B1	12481QAE5	0.08%	CIFC 2021-3A A	12564DAA2	0.33%
CBAM 2018-6A A1R	12481XAN0	0.54%	CIFC 2021-3A B	12564DAC8	0.08%
CBAM 2018-6A B1R	12481XAS9	0.07%	COOK 2018-1A A1	21623PAA5	0.53%
CBAM 2019-9A A	14987VAA7	0.34%	COOK 2018-1A B	21623PAE7	0.08%
CBAM 2019-9A B1	14987VAC3	0.03%	DRSLF 2014-33A AR3	26249GAS9	0.56%
CGMS 2012-3A A1A2	14312EAJ2	0.34%	DRSLF 2014-33A BR3	26249GAU4	0.10%
CGMS 2012-3A A2A2	14312EAN3	0.03%	DRSLF 2016-43A AR2	26245CBE2	0.37%
CGMS 2014-1A A1R2	14310MAW7	0.38%	DRSLF 2016-43A B1R2	26245CBG7	0.05%
CGMS 2014-1A BR2	14310MBA4	0.07%	DRSLF 2016-45A A1R	26244MAL6	0.36%
CGMS 2015-1A AR3	14311DBN5	0.27%	DRSLF 2016-45A BR	26244MAQ5	0.07%
CGMS 2015-1A BR3	14311DBQ8	0.05%	DRSLF 2017-47A A1R	26245EAJ8	0.39%
CGMS 2017-2A A1R	14315JAQ2	0.31%	DRSLF 2017-47A BR	26245EAN9	0.04%
CGMS 2017-2A A2R	14315JAU3	0.06%	DRSLF 2017-49A AR	26244QAN3	0.34%
CGMS 2017-4A A1	14315BAA4	0.35%	DRSLF 2017-49A BR	26244QAQ6	0.06%
CGMS 2017-4A A2	14315BAC0	0.06%	DRSLF 2017-53A A	26243EAA9	0.35%
CGMS 2018-2A A1	14317PAA1	0.33%	DRSLF 2017-53A B	26243EAB7	0.06%
CGMS 2018-2A A2	14317PAC7	0.05%	DRSLF 2018-64A A	26251LAC8	0.35%
CGMS 2018-4A A1A	14315RAA9	0.33%	DRSLF 2018-64A B	26251LAE4	0.06%
CGMS 2018-4A A2	14315RAE1	0.06%	DRSLF 2019-68A AR	26252QAJ1	0.29%
CGMS 2019-1A A1A	14316BAA3	0.33%	DRSLF 2019-68A BR	26252QAL6	0.05%
CGMS 2019-1A A2	14316BAE5	0.06%	DRSLF 2020-86A A1R	26245XAL1	0.34%
CGMS 2019-3A A1A	14314HAA2	0.33%	DRSLF 2020-86A BR	26245XAQ0	0.06%
CGMS 2019-3A A2A	14314HAE4	0.03%	ELMW7 2020-4A A	29002QAA7	0.27%
CGMS 2021-1A A1	14316MAA9	0.32%	ELMW7 2020-4A B	29002QAC3	0.07%
CGMS 2021-1A A2	14316MAC5	0.08%	ELMW8 2021-1A A1	29003EAA3	0.52%
CIFC 2012-2RA A1	12551PAA0	0.27%	ELMW8 2021-1A B1	29003EAC9	0.10%
CIFC 2012-2RA A2	12551PAC6	0.04%	FCBSL 2017-2A A	34961PAA8	0.33%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
FCBSL 2017-2A B1	34961PAC4	0.04%	KKR 21 A	48252KAA7	0.35%
FCBSL 2021-2A A	34963DAA3	0.28%	KKR 21 B	48252KAC3	0.06%
FCBSL 2021-2A B	34963DAC9	0.07%	KKR 22A A	48252WAA1	0.35%
FLAT 2021-1A A1	33883PAC1	0.27%	KKR 22A B	48252WAC7	0.06%
FLAT 2021-1A B	33883PAE7	0.05%	KKR 31A A1	48254NAA9	0.32%
GCSL 2020-48A A1	38177DAA6	0.30%	KKR 31A B	48254NAE1	0.07%
GCSL 2020-48A B1	38177DAG3	0.05%	LCM 16A A1AR	50181GBA7	0.24%
GILBT 2017-1A A	375415AA4	0.58%	LCM 16A BR2	50181GBG4	0.08%
GILBT 2017-1A B	375415AC0	0.09%	LCM 24A AR	50188YAE4	0.34%
GLD10 2015-10A AR	38137PAQ3	0.38%	LCM 24A BR	50188YAG9	0.06%
GLD10 2015-10A BR	38137PAU4	0.05%	LCM 26A A1	50200FAC3	0.33%
GLM 2017-1A A1L	GOLIIQZH0	0.33%	LCM 26A B	50200FAE9	0.06%
GLM 2017-1A B1R2	38136FBJ1	0.04%	MAGNE 2012-7A A1R2	55951PBA4	0.37%
GLM 2017-2A A	38136MAC2	0.42%	MAGNE 2012-7A A2R2	55951PBC0	0.06%
GLM 2017-2A B	38136MAG3	0.05%	MAGNE 2019-22A A1R	55954HAL6	0.37%
GLM 2018-3A A	38138BAC4	0.38%	MAGNE 2019-22A BR	55954HAN2	0.07%
GLM 2018-3A B1	38138BAG5	0.03%	MAGNE 2019-24A A	55954WAA7	0.34%
GLM 2019-4A AR	38137YAN1	0.42%	MAGNE 2019-24A B	55954WAC3	0.06%
GLM 2019-4A BR	38137YAS0	0.06%	MAGNE 2020-27A A1	55955EAA6	0.26%
GLM 2019-5A A	38138DAC0	0.34%	MAGNE 2020-27A B	55955EAE8	0.06%
GLM 2019-5A B	38138DAG1	0.05%	MAGNE 2021-29A A	55955KAA2	0.32%
GLM 2020-7A AR	38138LAL2	0.15%	MAGNE 2021-29A B	55955KAC8	0.05%
GLM 2020-7A BR	38138LAN8	0.05%	MARNR 2017-4A A	56846GAA2	0.33%
GLM 2021-9A A	38138JAC7	0.41%	MARNR 2017-4A B	56846GAC8	0.06%
GLM 2021-9A B	38138JAE3	0.07%	MCLO 2017-10A A1A	56578JAA0	0.28%
GRNPK 2018-1A A2	39729RAB4	0.40%	MCLO 2017-10A A2	56578JAE2	0.06%
GRNPK 2018-1A B	39729RAC2	0.11%	MCLO 2017-9A A1AR	56577PAL3	0.33%
HLM 13A-18 A1	40437LAC6	0.27%	MCLO 2017-9A A2	56577PAE9	0.07%
HLM 13A-18 B	40437LAG7	0.04%	MCLO 2018-11A A1	56577QAA5	0.31%
ICG 2021-1A A1	449303AA4	0.22%	MCLO 2018-11A A2	56577QAC1	0.05%
ICG 2021-1A B	449303AE6	0.04%	MDPK 2015-17A AR2	55818YBN0	0.45%
INVCO 2021-2A A	46149MAA4	0.28%	MDPK 2015-17A BR2	55818YBS9	0.08%
INVCO 2021-2A B	46149MAC0	0.05%	MDPK 2015-18A A1R	55819BAL4	0.41%
JTWN 2017-10A A1R	47048HAN7	0.34%	MDPK 2015-18A BR	55819BAN0	0.07%
JTWN 2017-10A A2R	47048HAQ0	0.06%	MDPK 2016-21A A1R	55820JAL4	0.44%
JTWN 2018-6RA A1	47047LAA7	0.43%	MDPK 2016-21A A2R	55820JAQ3	0.08%
JTWN 2018-6RA A2A	47047LAC3	0.05%	MDPK 2016-22A A1R	55819XAY8	0.44%
KAYNE 2020-7A A1	48661CAA0	0.33%	MDPK 2016-22A BR	55819XBC5	0.09%
KAYNE 2020-7A B1	48661CAC6	0.06%	MDPK 2017-23A AR	55820TAJ7	0.43%
KKR 16 A1R	48251BAL4	0.41%	MDPK 2017-23A BR	55820TAL2	0.10%
KKR 16 A2R	48251BAN0	0.07%	MDPK 2018-27A A1A	55820YAA5	0.42%
KKR 18 A	48251JAC7	0.40%	MDPK 2018-27A A2	55820YAC1	0.09%
KKR 18 B	48251JAE3	0.08%	MDPK 2018-28A A1	55821AAA6	0.36%
KKR 20 A	48251TAA9	0.34%	MDPK 2018-28A B	55821AAE8	0.06%
KKR 20 B	48251TAB7	0.06%	MDPK 2018-30A A	55821TAA5	0.44%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MDPK 2018-30A B	55821TAC1	0.06%	OAKCL 2019-3A A1	67400EAA2	0.39%
MDPK 2018-32A A1R	55817AAN4	0.43%	OAKCL 2019-3A B	67400EAE4	0.08%
MDPK 2018-32A BR	55817AAS3	0.08%	OAKCL 2019-4A A1	67402CAC0	0.42%
MDPK 2019-33A A	55819JAA1	0.46%	OAKCL 2019-4A B	67402CAG1	0.07%
MDPK 2019-33A B1	55819JAC7	0.04%	OCP 2014-6A A1R	67106BAQ0	0.53%
MDPK 2020-46A A	55822AAJ6	0.32%	OCP 2014-6A A2R	67106BAR8	0.11%
MDPK 2020-46A B1	55822AAA5	0.07%	OCP 2017-13A A1A	67097LAA4	0.33%
MDPK 2021-38A A	55821KAC0	0.34%	OCP 2017-13A A2A	67097LAC0	0.03%
MDPK 2021-38A B	55821KAE6	0.07%	OCP 2017-14A A1A	67097QAA3	0.31%
MDPK 2021-48A A	55821UAA2	0.49%	OCP 2017-14A A2	67097QAE5	0.06%
MDPK 2021-48A B	55821UAC8	0.09%	OCP 2018-15A A1	67112KAA7	0.33%
MERCL 2017-1A A1	58806PAA6	0.50%	OCP 2018-15A A3	67112KAC3	0.06%
MERCL 2017-1A A2	58806PAC2	0.07%	OCT14 2012-1A A2RR	67590ABT8	0.06%
MIDO 2017-7A A1R	59801WAM8	0.34%	OCT14 2012-1A AARR	67590ABP6	0.37%
MIDO 2017-7A BR	59801WAR7	0.05%	OCT21 2014-1A A2R3	67590QBM8	0.08%
NCC 2018-IIA A	63152PAA6	0.34%	OCT21 2014-1A AAR3	67590QBK2	0.40%
NCC 2018-IIA B	63152PAC2	0.06%	OCT24 2015-1A A1S	67573ABS1	0.47%
NEUB 2019-32A AR	64132DAJ7	0.33%	OCT24 2015-1A BS	67573ABW2	0.08%
NEUB 2019-32A BR	64132DAL2	0.07%	OCT28 2016-1A A1R	67591EAQ6	0.39%
NEUB 2019-33A A	64132TAA1	0.33%	OCT28 2016-1A BR	67591EAU7	0.07%
NEUB 2019-33A B	64132TAC7	0.07%	OCT37 2018-2A A1A	67591VAA3	0.31%
NEUB 2020-36A A1R	64133KAU5	0.25%	OCT37 2018-2A A2	67591VAE5	0.07%
NEUB 2020-36A BR	64133KAL5	0.05%	OCT38 2018-1A A1	67591YAA7	0.34%
NEUB 2020-39A A1	64134GAA7	0.27%	OCT38 2018-1A A3A	67591YAE9	0.04%
NEUB 2020-39A B	64134GAE9	0.05%	OCT40 2019-1A A1	67592BAA6	0.33%
NEUB 2021-42A A	64133WAA3	0.16%	OCT40 2019-1A B	67592BAE8	0.06%
NEUB 2021-42A B	64133WAC9	0.08%	OCT45 2019-1A A	67577MAA1	0.29%
OAKC 2012-7A AR3	67102QAV0	0.11%	OCT45 2019-1A B1	67577MAC7	0.04%
OAKC 2012-7A BR3	67102QAZ1	0.02%	OCT46 2020-2A AR	67577VAL7	0.29%
OAKC 2014-10RA AR	67707CAQ1	0.33%	OCT46 2020-2A BR	67577VAN3	0.05%
OAKC 2014-10RA BR	67707CAS7	0.07%	OCT51 2021-1A A	67578JAA7	0.29%
OAKC 2015-12A A1R	67109YAL8	0.30%	OCT51 2021-1A B	67578JAC3	0.05%
OAKC 2015-12A BR	67109YAQ7	0.06%	OHALF 2015-1A A1R2	67109BCN2	0.36%
OAKC 2019-3A AR	67112RAS3	0.39%	OHALF 2015-1A B1R2	67109BCS1	0.06%
OAKC 2019-3A BR	67112RAU8	0.09%	OZLM 2017-19A A1	67112CAA5	0.34%
OAKC 2019-4A A1	67098DAC7	0.34%	OZLM 2017-19A A2	67112CAC1	0.06%
OAKC 2019-4A B1	67098DAG8	0.05%	PLMRS 2021-2A A	69701XAA2	0.31%
OAKC 2020-5A A1	67113GAC1	0.33%	PLMRS 2021-2A B	69701XAC8	0.06%
OAKC 2020-5A B	67113GAG2	0.06%	PSTAT 2018-4A A1	69700KAA1	0.16%
OAKC 2020-7A A	67098WAA9	0.28%	PSTAT 2018-4A A2	69700KAC7	0.06%
OAKC 2020-7A B	67098WAC5	0.06%	PSTAT 2020-1A A1	69701EAA4	0.33%
OAKC 2021-8A A	67707GAC3	0.33%	PSTAT 2020-1A A2	69701EAC0	0.08%
OAKC 2021-8A B1	67707GAE9	0.06%	PSTAT 2021-2A A1	69702DAA5	0.42%
OAKC 2021-9A A1	67690AAC5	0.33%	PSTAT 2021-2A A2	69702DAC1	0.07%
OAKC 2021-9A B	67690AAG6	0.07%	REG13 2018-2A A1	75888FAC9	0.33%

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



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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
REG13 2018-2A A2	75888FAE5	0.05%	SYMP 2016-17A AR	87165UAN1	0.25%
REG14 2018-3A A	75888MAE0	0.40%	SYMP 2016-17A BR	87165UAQ4	0.05%
REG14 2018-3A B	75888MAG5	0.06%	SYMP 2021-25A A	87167WAC9	0.28%
REG15 2018-4A A1	75888RAC3	0.35%	SYMP 2021-25A B	87167WAE5	0.06%
REG15 2018-4A A2	75888RAE9	0.06%	TRNTS 2017-6A ARR	89640YAU8	0.39%
REG16 2019-2A A1	75888TAA3	0.33%	TRNTS 2017-6A BR1	89640YAW4	0.05%
REG16 2019-2A B	75888TAE5	0.06%	TRNTS 2018-9A ARR	89641JAQ9	0.34%
REG18 2021-1A A1	75884EAA0	0.30%	TRNTS 2018-9A BRR	89641JAS5	0.06%
REG18 2021-1A B	75884EAC6	0.06%	TRNTS 2019-10A B	89640AAC0	0.07%
RESPK 2020-1A A1	758465AC2	0.22%	TRNTS 2019-10X AL	BCC2J3FG8	0.27%
RESPK 2020-1A B1A	758465AE8	0.05%	TRNTS 2019-11A A1	89641HAA8	0.16%
RRAM 2017-1A A1AB	78108YAL6	0.38%	TRNTS 2019-11A B1	89641HAE0	0.03%
RRAM 2017-1A A2B	78108YAQ5	0.06%	TRNTS 2020-14A A1	89641QAA8	0.27%
RRAM 2018-4A A1A	74972FAC9	0.50%	TRNTS 2020-14A B	89641QAE0	0.05%
RRAM 2018-4A A2	74972FAG0	0.07%	TRNTS 2021-15A A1	89641XAA3	0.26%
RRAM 2021-14A A1	74980PAA1	0.36%	TRNTS 2021-15A B1	89641XAC9	0.04%
RRAM 2021-14A A2	74980PAC7	0.07%	TSYMP 2017-1A A	87232BAB8	0.37%
RRAM 2021-17A A1A	74980QAA9	0.37%	TSYMP 2017-1A B	87232BAC6	0.07%
RRAM 2021-17A A2	74980QAE1	0.06%	VENTR 2013-15A A1R2	92328XAT6	0.09%
RSRVA 2016-3A ARR	76761RAY5	0.34%	VENTR 2013-15A BR2	92328XAV1	0.06%
RSRVA 2016-3A BRR	76761RBA6	0.06%	VENTR 2014-17A ARR	92329YAL0	0.35%
SHACK 2014-5RA A	81881JAC6	0.34%	VENTR 2014-17A BRR	92329YAN6	0.06%
SHACK 2014-5RA B	81881JAE2	0.06%	VENTR 2017-27A AR	92331LBC3	0.34%
SNDPT 2014-2RA A	83613WAA2	0.35%	VENTR 2017-27A BR	92331LBE9	0.06%
SNDPT 2014-2RA B	83613WAC8	0.06%	VENTR 2017-30A A1	92331NAA4	0.39%
SNDPT 2016-2A AR2	83610CAW1	0.40%	VENTR 2017-30A B	92331NAE6	0.05%
SNDPT 2016-2A BR2	83610CAY7	0.07%	VENTR 2018-31A A1	92331VAA6	0.46%
SNDPT 2016-3A AR2	83609NAN0	0.40%	VENTR 2018-31A B	92331VAE8	0.06%
SNDPT 2016-3A B1R	83609NAQ3	0.05%	VENTR 2018-33A A1LR	92330YAN3	0.30%
SNDPT 2017-2A AR	83610KAJ2	0.46%	VENTR 2018-33A BR	92330YAU7	0.06%
SNDPT 2017-2A BR	83610KAL7	0.08%	VENTR 2019-38A A1	92332NAB1	0.33%
SNDPT 2017-3A A1R	83611GAL5	0.46%	VENTR 2019-38A B	92332NAD7	0.05%
SNDPT 2017-3A A2	83611GAC5	0.08%	VENTR 2020-39A A1	92332TAB8	0.28%
SNDPT 2017-4A A1	83609TAA5	0.46%	VENTR 2020-39A B	92332TAD4	0.04%
SNDPT 2017-4A A2A	83609TAC1	0.06%	VENTR 2021-43A A1	92290CAB5	0.27%
SNDPT 2018-2A A	83611JAA3	0.46%	VENTR 2021-43A B	92290CAE9	0.05%
SNDPT 2018-2A B	83611JAC9	0.08%	VIBR 2018-8A A1A	92558FAA7	0.31%
SNDPT 2019-1A AR	83611KAL6	0.27%	VIBR 2018-8A A2	92558FAC3	0.05%
SNDPT 2019-1A BR	83611KAN2	0.07%	VOYA 2015-3A A1R	92913UAN6	0.43%
SNDPT 2020-2A A1	83611VAC2	0.27%	VOYA 2015-3A A3R	92913UA55	0.08%
SNDPT 2020-2A B1	83611VAG3	0.04%	VOYA 2016-3A A1R	92915HAL7	0.32%
SNDPT 2020-3A A1	83615CAA4	0.26%	VOYA 2016-3A A3R	92915HAQ6	0.06%
SNDPT 2020-3A B	83615CAC0	0.06%	VOYA 2016-4A ARR	92915TAN7	0.36%
STWRT 2015-1A A1R	860444AL2	0.40%	VOYA 2016-4A B1R	92915TAQ0	0.05%
STWRT 2015-1A BR	860444AQ1	0.05%	VOYA 2017-2A A1R	92915UAG9	0.33%

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



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

Bloomberg Ticker	CUSIP	Weight
VOYA 2017-2A A2AR	92915UAJ3	0.07%
VOYA 2017-3A A1R	92915QAU7	0.32%
VOYA 2017-3A A2AR	92915QAW3	0.06%
VOYA 2018-1A A1	92917AAA4	0.36%
VOYA 2018-1A A2	92917AAC0	0.06%
VOYA 2018-2A A1	92917JAA5	0.32%
VOYA 2018-2A B1	92917JAE7	0.04%
VOYA 2019-4A A1	92918BAA1	0.33%
VOYA 2019-4A B	92918BAE3	0.06%
WINDR 2014-2A AR	88390AAT7	0.35%
WINDR 2014-2A BR	88390AAV2	0.06%
WINDR 2016-1A AR	88433AAJ8	0.27%
WINDR 2016-1A BR	88433AAL3	0.06%
WINDR 2017-1A ARR	97315TAC6	0.34%
WINDR 2017-1A BR	97315TAE2	0.06%
WINDR 2017-4A A	87249LAC5	0.34%
WINDR 2017-4A B	87249LAE1	0.06%
WINDR 2018-2A A1	88434HAA1	0.31%
WINDR 2018-2A B	88434HAG8	0.06%
WINDR 2019-3A A1	87249VAC3	0.32%
WINDR 2019-3A B	87249VAG4	0.06%
WLLMN 2021-1A A	949723AA8	0.32%
WLLMN 2021-1A B	949723AC4	0.09%
WOODS 2018-17A A	66860PAA2	0.30%
WOODS 2018-17A B	66860PAC8	0.05%
YCLO 2018-1A A	98625LAA0	0.29%
YCLO 2018-1A B	98625LAC6	0.05%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A C	00119MAG4	0.14%	APID XXXA C	03768CAL3	0.15%
AGL 2020-3A D	00119MAJ8	0.12%	APID XXXA D	03768BAA9	0.10%
AGL 2020-3A E	00119NAA5	0.12%	ARES 2015-2A CR	04015GAT6	0.24%
AGL 2020-5A CR	00119TAM6	0.19%	ARES 2015-2A DR	04015GAV1	0.23%
AGL 2020-5A DR	00119TAP9	0.19%	ARES 2015-2A ER	04015HAL1	0.17%
AGL 2020-5A ER	00119UAC5	0.13%	ARES 2016-40A BR	04016GAX6	0.15%
AGL 2021-12A C	00120BAG5	0.13%	ARES 2016-40A CR	04016GAZ1	0.16%
AGL 2021-12A D	00120BAJ9	0.15%	ARES 2016-40A DR	04016HAK2	0.14%
AGL 2021-12A E	00120CAA6	0.11%	ARES 2016-41A CR	04016DAW5	0.14%
AIGIM 2021-1A C	00141YAE5	0.11%	ARES 2016-41A DR	04016DAY1	0.14%
AIGIM 2021-1A D	00141YAG0	0.14%	ARES 2016-41A ER	04016KAG4	0.10%
AIGIM 2021-1A E	00141YAJ4	0.09%	ARES 2017-43A CR	04016PAN8	0.18%
AIMCO 2020-11A C	00140NAE0	0.14%	ARES 2017-43A DR	04016PAQ1	0.20%
AIMCO 2020-11A D	00140NAG5	0.12%	ARES 2017-43A ER	04017AAG5	0.14%
AIMCO 2020-11A E	00140PAA3	0.06%	ARES 2017-44A BR	04016NAT0	0.26%
ALINE 2018-1A C	016269AC6	0.10%	ARES 2017-44A CR	04016NAX1	0.23%
ALINE 2018-1A D	016269AD4	0.13%	ARES 2017-44A DR	04016NAZ6	0.23%
ALINE 2018-1A E	016268AA2	0.10%	ARES 2017-46A C2	04016UAN7	0.11%
ALLEG 2018-3A C	01750NAG4	0.11%	ARES 2017-46A D	04016UAQ0	0.15%
ALLEG 2018-3A D	01750NAJ8	0.15%	ARES 2017-46A E	04016UAS6	0.11%
ALLEG 2018-3A E	01750KAA3	0.11%	ARES 2018-47A C	04016VAG0	0.16%
ALM 2020-1A B	00166FAJ5	0.48%	ARES 2018-47A D	04016VAJ4	0.18%
ALM 2020-1A C	00166FAL0	0.47%	ARES 2018-47A E	04016WAA1	0.11%
ALM 2020-1A D	00166DAA9	0.34%	ARES 2018-50A CR	04018LAN5	0.10%
APID 2016-25A B1R	03762YAK3	0.09%	ARES 2018-50A D	04018LAG0	0.13%
APID 2016-25A CR	03762YAP2	0.17%	ARES 2018-50A E	04018KAA5	0.11%
APID 2016-25A DR	03766CAD3	0.13%	ARES 2020-56A C	04018NAG6	0.12%
APID 2017-28A B	03767CAD2	0.20%	ARES 2020-56A D1	04018NAJ0	0.10%
APID 2017-28A C	03767CAE0	0.20%	ARES 2020-56A E	04018PAA4	0.06%
APID 2017-28A D	03766YAA1	0.11%	ARES 2021-59A C1	04018EAE1	0.13%
APID 2018-18A C	03767NAJ5	0.16%	ARES 2021-59A D	04018EAG6	0.14%
APID 2018-18A D	03767NAL0	0.13%	ARES 2021-59A E	04018GAA4	0.08%
APID 2018-18A E	03767QAA7	0.09%	ARES 2021-60A C	04018FAE8	0.11%
APID 2018-29A B	03767MAJ7	0.17%	ARES 2021-60A D	04018FAG3	0.12%
APID 2018-29A C	03767MAL2	0.12%	ARES 2021-60A E	04018JAA8	0.09%
APID 2018-29A D	03767GAA9	0.09%	ATCLO 2018-12A C	04942UAJ5	0.14%
APID 2019-31A CR	03767VAN8	0.16%	ATCLO 2018-12A D	04942UAL0	0.09%
APID 2019-31A DR	03767VAQ1	0.15%	ATCLO 2018-12A E	04942TAA7	0.09%
APID 2019-31A ER	03767XAC8	0.11%	ATCLO 2019-13A CR	04942VBE3	0.13%
APID 2021-35A C	03768UAC3	0.12%	ATCLO 2019-13A D	04942VAS3	0.10%
APID 2021-35A D	03768UAD1	0.11%	ATCLO 2019-13A E	04942AAA8	0.09%
APID 2021-35A E	03768TAA0	0.07%	ATRM 13A C	04966HAG1	0.21%
APID XXXA B	03768CAJ8	0.16%	ATRM 13A D	04966HAJ5	0.21%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ATRM 13A E	04965TAA9	0.13%	BCHPK 2019-1A C1	07355TAL6	0.16%
ATRM 14A C	04965LAL2	0.18%	BCHPK 2019-1A D1	07355TAQ5	0.16%
ATRM 14A D	04965LAN8	0.20%	BCHPK 2019-1A E	07355VAA5	0.10%
ATRM 14A E	04965HAA5	0.11%	BLACK 2019-2A B	09204GAD1	0.13%
ATRM 15A C	04965FAJ0	0.27%	BLACK 2019-2A C	09204GAE9	0.11%
ATRM 15A D	04965FAL5	0.21%	BLACK 2019-2A D	09204JAA1	0.09%
ATRM 15A E	04965EAA2	0.15%	BLUEM 2018-3A C	09630AAJ5	0.14%
ATRM 9A CR2	55821CAE4	0.28%	BLUEM 2018-3A D	09630AAL0	0.14%
ATRM 9A DR	04964KAU5	0.16%	BLUEM 2018-3A E	09629YAA5	0.08%
ATRM 9A ER	04964LAJ8	0.14%	BSP 2017-11A B	08179CAJ0	0.15%
AVERY 2014-1A CR	05363UAW3	0.27%	BSP 2017-11A C	08179CAL5	0.15%
AVERY 2014-1A D	05363UAL7	0.16%	BSP 2017-11A D	08179GAA0	0.10%
AVERY 2014-1A E	05363VAC5	0.14%	BSP 2017-12A B	08179HAC4	0.15%
BABSN 2018-3A C	06760PAL5	0.17%	BSP 2017-12A C	08179HAD2	0.16%
BABSN 2018-3A D	06760PAJ0	0.17%	BSP 2017-12A D	08179JAA4	0.12%
BABSN 2018-3A E	06760RAA5	0.10%	BSP 2019-17A CR	08182BAQ1	0.16%
BABSN 2018-4X C	06760XAG9	0.10%	BSP 2019-17A DR	08182BAS7	0.12%
BABSN 2018-4X D	06760XAJ3	0.13%	BSP 2019-17A ER	08182AAE0	0.07%
BABSN 2018-4X E	06760YAA0	0.11%	BSP 2019-19A C	08182RAE3	0.12%
BARDT 2019-2A C	06744NAG2	0.11%	BSP 2019-19A D	08182RAG8	0.12%
BARDT 2019-2A D	06744NAJ6	0.14%	BSP 2019-19A E	08183PAA4	0.08%
BARDT 2019-2A E	06744PAA0	0.11%	BSP 2021-23A C	08186VAJ9	0.14%
BATLN 2017-11A CR	07132LAQ2	0.13%	BSP 2021-23A D	08186VAL4	0.15%
BATLN 2017-11A DR	07132LAS8	0.16%	BSP 2021-23A E	08186XAA4	0.08%
BATLN 2017-11A ER	07132MAE7	0.10%	CATSK 2017-1A B	149420AG6	0.31%
BATLN 2018-12A C1	07133RAG0	0.09%	CATSK 2017-1A C	149420AJ0	0.23%
BATLN 2018-12A D	07133RAL9	0.15%	CATSK 2017-1A D	149421AA7	0.18%
BATLN 2018-12A E	07134HAA4	0.14%	CBAM 2017-2A CR	12481KAW8	0.32%
BATLN 2019-14A C1	07090AAG8	0.08%	CBAM 2017-2A DR	12481KAY4	0.38%
BATLN 2019-14A D	07090AAJ2	0.12%	CBAM 2017-2A ER	12481LAE6	0.31%
BATLN 2019-14A E	07133DAA4	0.12%	CBAM 2017-4A C	12481NAE2	0.22%
BCC 2018-1A C	05683LAG1	0.14%	CBAM 2017-4A D	12481NAF9	0.25%
BCC 2018-1A D	05683LAJ5	0.13%	CBAM 2017-4A E	12481PAA5	0.17%
BCC 2018-1A E	05683MAA2	0.09%	CBAM 2018-5A C	12481QAJ4	0.21%
BCC 2018-2A C	05682VAG0	0.16%	CBAM 2018-5A D	12481QAL9	0.24%
BCC 2018-2A D	05682VAJ4	0.12%	CBAM 2018-5A E	12481UAA4	0.17%
BCC 2018-2A E	05682WAA1	0.10%	CBAM 2018-6A CR	12481XAY6	0.18%
BCC 2019-2A C	05682LAE7	0.12%	CBAM 2018-6A DR	12481XBA7	0.24%
BCC 2019-2A D	05682LAG2	0.11%	CBAM 2018-6A ER	12482AAE9	0.21%
BCC 2019-2A E	05682MAA3	0.09%	CBAM 2019-9A C	14987VAG4	0.11%
BCC 2019-4A C	05684AAG4	0.13%	CBAM 2019-9A D	14987VAJ8	0.15%
BCC 2019-4A D	05684AAJ8	0.13%	CBAM 2019-9A E	14987UAA9	0.14%
BCC 2019-4A E	05682XAA9	0.12%	CGMS 2012-3A BR2	14312EAS2	0.15%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CGMS 2012-3A CR2	14312EAU7	0.14%	CIFC 2017-1A E	12551BAA1	0.13%
CGMS 2012-3A DR2	14312GAC2	0.09%	CIFC 2017-4A BR	12551JQA9	0.18%
CGMS 2014-1A CR2	14310MBC0	0.20%	CIFC 2017-4A CR	12551JAS5	0.20%
CGMS 2014-1A DR	14310MBE6	0.13%	CIFC 2017-4A D	12551KAA1	0.14%
CGMS 2014-1A ER	14310PAN0	0.12%	CIFC 2018-1A C	12551RAE8	0.22%
CGMS 2015-1A CR3	14311DBS4	0.09%	CIFC 2018-1A D	12551RAG3	0.24%
CGMS 2015-1A DR3	14311DBU9	0.11%	CIFC 2018-1A E	12547WAA2	0.17%
CGMS 2015-1A ER	14311EAY0	0.09%	CIFC 2018-2A B	17180WAE5	0.17%
CGMS 2017-2A B	14315JAG4	0.13%	CIFC 2018-2A C	17180WAG0	0.21%
CGMS 2017-2A C	14315JAJ8	0.15%	CIFC 2018-2A D	17180YAA9	0.15%
CGMS 2017-2A D	14315KAA4	0.09%	CIFC 2019-1A CR	12553DAN7	0.12%
CGMS 2017-4A B	14315BAE6	0.13%	CIFC 2019-1A DR	12553DAQ0	0.14%
CGMS 2017-4A C	14315BAG1	0.15%	CIFC 2019-1A E	12553BAA9	0.13%
CGMS 2017-4A D	14315CAA2	0.10%	CIFC 2019-4A B	17182XAE1	0.11%
CGMS 2018-2A B	14317PAE3	0.22%	CIFC 2019-4A C	17182XAG6	0.12%
CGMS 2018-2A C	14317PAG8	0.13%	CIFC 2019-4A D	125493AA4	0.09%
CGMS 2018-2A D	14317QAA9	0.10%	CIFC 2021-3A C	12564DAE4	0.14%
CGMS 2018-4A B	14315RAG6	0.12%	CIFC 2021-3A D	12564DAG9	0.14%
CGMS 2018-4A C	14315RAJ0	0.15%	CIFC 2021-3A E1	12565BAA5	0.08%
CGMS 2018-4A D	14315QAA1	0.11%	COOK 2018-1A C	21623PAG2	0.30%
CGMS 2019-1A B	14316BAG0	0.11%	COOK 2018-1A D	21623PAJ6	0.24%
CGMS 2019-1A C	14316BAJ4	0.15%	COOK 2018-1A E	21623RAA1	0.15%
CGMS 2019-1A D	14316DAA9	0.13%	DRSLF 2014-33A CR3	26249GAW0	0.32%
CGMS 2019-3A B	14314HAG9	0.14%	DRSLF 2014-33A DR3	26249GAY6	0.20%
CGMS 2019-3A C1	14314HAJ3	0.10%	DRSLF 2014-33A ER2	26249HAS7	0.17%
CGMS 2019-3A D	14314KAA5	0.10%	DRSLF 2016-43A CR2	26245CBJ1	0.15%
CGMS 2021-1A B	14316MAE1	0.14%	DRSLF 2016-43A DR3	26245CBL6	0.16%
CGMS 2021-1A C	14316MAG6	0.14%	DRSLF 2016-43A ER3	26245BAC9	0.10%
CGMS 2021-1A D	14317LAA0	0.09%	DRSLF 2016-45A CR	26244MAS1	0.12%
CIFC 2012-2RA B	12551PAE2	0.11%	DRSLF 2016-45A DR	26244MAU6	0.15%
CIFC 2012-2RA C	12551PAG7	0.12%	DRSLF 2016-45A ER	26244PAG0	0.14%
CIFC 2012-2RA D	12551QAA8	0.09%	DRSLF 2017-47A CR	26245EAQ2	0.20%
CIFC 2013-2A A3LR	12549BAU2	0.21%	DRSLF 2017-47A D	26245EAE9	0.17%
CIFC 2013-2A B1LR	12549BAW8	0.14%	DRSLF 2017-47A E	26245EAF6	0.13%
CIFC 2013-2A B2LR	12548YAH2	0.10%	DRSLF 2017-49A CR	26244QAS2	0.16%
CIFC 2014-2RA A3	12548RAD6	0.16%	DRSLF 2017-49A DR	26244QAU7	0.12%
CIFC 2014-2RA B1	12548RAE4	0.19%	DRSLF 2017-49A E	26244QAE3	0.11%
CIFC 2014-2RA B2	12551FAA2	0.18%	DRSLF 2017-53A C	26243EAC5	0.15%
CIFC 2014-3A CR2	12549QBG9	0.20%	DRSLF 2017-53A D	26243EAD3	0.13%
CIFC 2014-3A DR2	12549QBJ3	0.14%	DRSLF 2017-53A E	26243EAE1	0.09%
CIFC 2014-3A ER2	12549RAG8	0.11%	DRSLF 2018-64A C	26251LAG9	0.12%
CIFC 2017-1A C	12551AAG0	0.24%	DRSLF 2018-64A D	26251LAJ3	0.15%
CIFC 2017-1A D	12551AAJ4	0.19%	DRSLF 2018-64A E	26251MAA0	0.12%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRSLF 2019-68A CR	26252QAN2	0.12%	GLM 2019-5A D	38138DAL0	0.14%
DRSLF 2019-68A DR	26252QAQ5	0.12%	GLM 2019-5A E	38138EAA2	0.10%
DRSLF 2019-68A ER	26252RAE0	0.08%	GLM 2020-7A CR	38138LAQ1	0.10%
DRSLF 2020-86A CR	26245XAS6	0.15%	GLM 2020-7A DR	38138LAS7	0.12%
DRSLF 2020-86A DR	26245XAU1	0.15%	GLM 2020-7A ER	38138MAE6	0.08%
DRSLF 2020-86A ER	26246AAE6	0.10%	GLM 2021-9A C	38138JAG8	0.18%
ELMW7 2020-4A C	29002QAE9	0.12%	GLM 2021-9A D	38138JAJ2	0.16%
ELMW7 2020-4A D	29002QAG4	0.12%	GLM 2021-9A E	38138HAA5	0.08%
ELMW7 2020-4A E	29002RAA5	0.07%	GRNPK 2018-1A C	39729RAD0	0.22%
ELMW8 2021-1A C1	29003EAE5	0.22%	GRNPK 2018-1A D	39729RAE8	0.27%
ELMW8 2021-1A D1	29003EAG0	0.22%	GRNPK 2018-1A E	39729TAA2	0.16%
ELMW8 2021-1A E1	290021AA2	0.13%	HLM 13A-18 C	40437LAJ1	0.14%
FCBSL 2017-2A C	34961PAG5	0.14%	HLM 13A-18 D	40437LAL6	0.13%
FCBSL 2017-2A D	34961PAJ9	0.14%	HLM 13A-18 E	40437MAA8	0.07%
FCBSL 2017-2A E	34961NAA3	0.08%	ICG 2021-1A C	449303AG1	0.10%
FCBSL 2021-2A C	34963DAE5	0.12%	ICG 2021-1A D	449303AJ5	0.10%
FCBSL 2021-2A D	34963DAG0	0.12%	ICG 2021-1A E	449289AA5	0.05%
FCBSL 2021-2A E	34963GAA6	0.07%	INVCO 2021-2A C	46149MAD8	0.11%
FLAT 2021-1A C	33883PAG2	0.10%	INVCO 2021-2A D	46149MAE6	0.12%
FLAT 2021-1A D	33883PAJ6	0.12%	INVCO 2021-2A E	46091AAA8	0.09%
FLAT 2021-1A E	33883TAA7	0.10%	JTWN 2017-10A B1B	47048HAL1	0.07%
GCBSL 2020-48A C	38177DAL2	0.14%	JTWN 2017-10A C	47048HAJ6	0.17%
GCBSL 2020-48A D	38177DAN8	0.12%	JTWN 2017-10A D	47048LAA6	0.09%
GCBSL 2020-48A E	38177FAA1	0.08%	JTWN 2018-6RA B	47047LAG4	0.15%
GILBT 2017-1A C	375415AE6	0.22%	JTWN 2018-6RA C	47047LAJ8	0.19%
GILBT 2017-1A D	375415AG1	0.24%	JTWN 2018-6RA D	47047KAA9	0.14%
GILBT 2017-1A E	375414AA7	0.20%	KAYNE 2020-7A C	48661CAE2	0.14%
GLD10 2015-10A C1R	38137PAW0	0.17%	KAYNE 2020-7A D	48661CAG7	0.11%
GLD10 2015-10A DR	38137PAY6	0.16%	KAYNE 2020-7A E	48661FAA3	0.12%
GLD10 2015-10A ER	38137RAJ5	0.11%	KKR 16 B1R	48251BAQ3	0.15%
GLM 2017-1A CR2	38136FBL6	0.14%	KKR 16 CR	48251BAS9	0.19%
GLM 2017-1A DR2	38136FBN2	0.17%	KKR 16 DR	48251DAE6	0.12%
GLM 2017-1A ER2	38136HAL3	0.11%	KKR 18 C	48251JAG8	0.14%
GLM 2017-2A C	38136MAL2	0.18%	KKR 18 D	48251JAJ2	0.17%
GLM 2017-2A D	38136MAQ1	0.20%	KKR 18 E	48251HAA5	0.14%
GLM 2017-2A E	38136PAA9	0.17%	KKR 20 C	48251TAC5	0.14%
GLM 2018-3A C	38138BAL4	0.23%	KKR 20 D	48251TAD3	0.15%
GLM 2018-3A D	38138BAN0	0.18%	KKR 20 E	48251VAA4	0.10%
GLM 2018-3A E	38138AAA0	0.11%	KKR 21 C	48252KAE9	0.13%
GLM 2019-4A CR	38137YAU5	0.27%	KKR 21 D	48252KAG4	0.15%
GLM 2019-4A DR	38137YAW1	0.19%	KKR 21 E	48252LAA5	0.11%
GLM 2019-4A E	38138CAA6	0.11%	KKR 22A C	48252WAE3	0.12%
GLM 2019-5A C	38138DAJ5	0.20%	KKR 22A D	48252WAG8	0.14%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
KKR 22A E	48252VAA3	0.13%	MDPK 2015-18A CR	55819BAP5	0.22%
KKR 31A C	48254NAG6	0.14%	MDPK 2015-18A DR	55819BAQ3	0.19%
KKR 31A D	48254NAJ0	0.14%	MDPK 2015-18A ER	55819CAN8	0.11%
KKR 31A E	48254MAA1	0.10%	MDPK 2016-21A BR	55820JAS9	0.07%
LCM 16A CR2	50181GBJ8	0.18%	MDPK 2016-21A C1R	55820JAU4	0.16%
LCM 16A DR2	50181GBL3	0.15%	MDPK 2016-21A DR	55820KAG2	0.10%
LCM 16A ER2	50181HAC2	0.11%	MDPK 2016-22A CR	55819XBE1	0.22%
LCM 24A CR	50188YAJ3	0.18%	MDPK 2016-22A DR	55819XBG6	0.16%
LCM 24A D	50188YAD6	0.13%	MDPK 2016-22A ER	55819VAG1	0.13%
LCM 24A E	50189MAA7	0.09%	MDPK 2017-23A CR	55820TAN8	0.24%
LCM 26A C	50200FAG4	0.15%	MDPK 2017-23A DR	55820TAQ1	0.19%
LCM 26A D	50200FAJ8	0.13%	MDPK 2017-23A E	55820UAA3	0.12%
LCM 26A E	50200GAA5	0.09%	MDPK 2018-27A B	55820YAD9	0.19%
MAGNE 2012-7A BR2	55951PBE6	0.14%	MDPK 2018-27A C	55820YAE7	0.19%
MAGNE 2012-7A CR2	55951PBG1	0.13%	MDPK 2018-27A D	55820XAA7	0.11%
MAGNE 2012-7A DR2	55952XAG4	0.10%	MDPK 2018-28A C	55821AAG3	0.17%
MAGNE 2019-22A CR	55954HAQ5	0.16%	MDPK 2018-28A D	55821AAJ7	0.17%
MAGNE 2019-22A DR	55954HAS1	0.16%	MDPK 2018-28A E	55821BAA4	0.10%
MAGNE 2019-22A ER	55954DAE1	0.10%	MDPK 2018-30A C	55821TAE7	0.18%
MAGNE 2019-24A C	55954WAE9	0.14%	MDPK 2018-30A D	55821TAG2	0.18%
MAGNE 2019-24A D	55954WAG4	0.13%	MDPK 2018-30A E	55822HAA0	0.09%
MAGNE 2019-24A E	55954XAA5	0.11%	MDPK 2018-32A CR	55817AAU8	0.22%
MAGNE 2020-27A C	55955EAG3	0.12%	MDPK 2018-32A DR	55817AAW4	0.17%
MAGNE 2020-27A D	55955EAJ7	0.12%	MDPK 2018-32A ER	55817CAE0	0.12%
MAGNE 2020-27A E	55955FAA3	0.06%	MDPK 2019-33A C	55819JAE3	0.19%
MAGNE 2021-29A C	55955KAE4	0.11%	MDPK 2019-33A D	55819JAG8	0.19%
MAGNE 2021-29A D	55955KAG9	0.13%	MDPK 2019-33A E	55819KAA8	0.13%
MAGNE 2021-29A E	55955JAA5	0.10%	MDPK 2020-46A C	55822AAE7	0.14%
MARNR 2017-4A C	56846GAE4	0.20%	MDPK 2020-46A D	55822AAG2	0.12%
MARNR 2017-4A D	56846GAG9	0.14%	MDPK 2020-46A E	55821VAA0	0.08%
MARNR 2017-4A E	56846YAA3	0.10%	MDPK 2021-38A C	55821KAG1	0.14%
MCLO 2017-10A B	56578JAG7	0.16%	MDPK 2021-38A D	55821KAJ5	0.14%
MCLO 2017-10A C	56578JAJ1	0.12%	MDPK 2021-38A E	55821MAA0	0.08%
MCLO 2017-10A D	56577TAE1	0.07%	MDPK 2021-48A C	55821UAE4	0.20%
MCLO 2017-9A B	56577PAG4	0.15%	MDPK 2021-48A D	55821UAG9	0.20%
MCLO 2017-9A C	56577PAJ8	0.13%	MDPK 2021-48A E	55821WAA8	0.12%
MCLO 2017-9A D	56578DAA3	0.10%	MERCL 2017-1A B	58806PAE8	0.20%
MCLO 2018-11A B	56577QAE7	0.12%	MERCL 2017-1A C	58806PAG3	0.24%
MCLO 2018-11A C	56577QAG2	0.13%	MERCL 2017-1A D2	58806QAE6	0.13%
MCLO 2018-11A D	56577RAA3	0.07%	MIDO 2017-7A CR	59801WAT3	0.14%
MDPK 2015-17A CR2	55818YBW0	0.17%	MIDO 2017-7A D	59801WAJ5	0.14%
MDPK 2015-17A DR	55818YBJ9	0.19%	MIDO 2017-7A E	59802YAA9	0.11%
MDPK 2015-17A ER	55819AAL6	0.17%	NCC 2018-IIA C	63152PAE8	0.12%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
NCC 2018-IIA D	63152PAG3	0.15%	OAKC 2021-9A D	67690AAL5	0.14%
NCC 2018-IIA E	63152QAA4	0.11%	OAKC 2021-9A E	67114DAA1	0.10%
NEUB 2019-32A CR	64132DAN8	0.15%	OAKCL 2019-3A C1	67400EAG9	0.16%
NEUB 2019-32A DR	64132DAQ1	0.13%	OAKCL 2019-3A D	67400EAJ3	0.18%
NEUB 2019-32A ER	64132EAL0	0.10%	OAKCL 2019-3A E	67400GAA7	0.11%
NEUB 2019-33A C	64132TAE3	0.14%	OAKCL 2019-4A C	67402CAJ5	0.18%
NEUB 2019-33A D	64132TAG8	0.14%	OAKCL 2019-4A D1	67402CAL0	0.13%
NEUB 2019-33A E	64132WAA4	0.10%	OAKCL 2019-4A E	67400JAA1	0.12%
NEUB 2020-36A CR	64133KAN1	0.13%	OCP 2014-6A BR	67106BAS6	0.27%
NEUB 2020-36A DR	64133KAQ4	0.11%	OCP 2014-6A CR	67106BAT4	0.22%
NEUB 2020-36A ER	64133JAL8	0.07%	OCP 2014-6A DR	67106HAG9	0.16%
NEUB 2020-39A C	64134GAG4	0.12%	OCP 2017-13A B	67097LAD8	0.17%
NEUB 2020-39A D	64134GAJ8	0.12%	OCP 2017-13A C	67097LAE6	0.13%
NEUB 2020-39A E	64134FAA9	0.07%	OCP 2017-13A D	67097NAA0	0.10%
NEUB 2021-42A C	64133WAE5	0.14%	OCP 2017-14A B	67097QAG0	0.13%
NEUB 2021-42A D	64133WAG0	0.14%	OCP 2017-14A C	67097QAJ4	0.16%
NEUB 2021-42A E	64133XAA1	0.09%	OCP 2017-14A D	67097TAA7	0.10%
OAKC 2012-7A CR3	67102QBD9	0.16%	OCP 2018-15A B	67112KAE9	0.17%
OAKC 2012-7A D1R3	67102QBF4	0.13%	OCP 2018-15A C	67112KAF6	0.13%
OAKC 2012-7A ER3	67102UAF6	0.09%	OCP 2018-15A D	67112QAA4	0.09%
OAKC 2014-10RA CR	67707CAU2	0.14%	OCT14 2012-1A BRR	67590ABV3	0.18%
OAKC 2014-10RA D1R	67707CAW8	0.12%	OCT14 2012-1A CRR	67590ABX9	0.15%
OAKC 2014-10RA ER	67707DAG1	0.07%	OCT14 2012-1A DR	67590ABK7	0.11%
OAKC 2015-12A CR	67109YAS3	0.14%	OCT21 2014-1A BR3	67590QBN6	0.14%
OAKC 2015-12A DR	67109YAU8	0.15%	OCT21 2014-1A CR3	67590QBP1	0.16%
OAKC 2015-12A ER	67110BAE1	0.09%	OCT21 2014-1A DRR	67590UAQ1	0.15%
OAKC 2019-3A CR	67112RAW4	0.17%	OCT24 2015-1A CS	67573ABY8	0.17%
OAKC 2019-3A DR	67112RAY0	0.17%	OCT24 2015-1A DS	67573BBG5	0.21%
OAKC 2019-3A ER	67112TAG5	0.11%	OCT24 2015-1A ES	67573BBJ9	0.20%
OAKC 2019-4A C	67098DAJ2	0.14%	OCT28 2016-1A C1R	67591EAW3	0.12%
OAKC 2019-4A D	67098DAL7	0.14%	OCT28 2016-1A DR	67591EBA0	0.15%
OAKC 2019-4A E	67098EAA9	0.10%	OCT28 2016-1A ER	67591GAJ7	0.11%
OAKC 2020-5A C	67113GAJ6	0.14%	OCT37 2018-2A B	67591VAG0	0.13%
OAKC 2020-5A D	67113GAL1	0.14%	OCT37 2018-2A C	67591VAJ4	0.15%
OAKC 2020-5A E	67113NAA0	0.10%	OCT37 2018-2A D	67591WAA1	0.08%
OAKC 2020-7A C	67098WAE1	0.12%	OCT38 2018-1A B	67591YAJ8	0.16%
OAKC 2020-7A D	67098WAG6	0.12%	OCT38 2018-1A C	67591YAL3	0.16%
OAKC 2020-7A E	67111WAA2	0.07%	OCT38 2018-1A D	67591XAA9	0.09%
OAKC 2021-8A C	67707GAJ8	0.14%	OCT40 2019-1A C	67592BAG3	0.16%
OAKC 2021-8A D	67707GAL3	0.14%	OCT40 2019-1A D	67592BAJ7	0.12%
OAKC 2021-8A E	67707HAA5	0.10%	OCT40 2019-1A E	67592EAA0	0.12%
OAKC 2021-9A C	67690AAJ0	0.14%	OCT45 2019-1A C	67577MAG8	0.12%

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



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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OCT45 2019-1A D1	67577MAJ2	0.12%	RESPK 2020-1A E	758464AA9	0.06%
OCT45 2019-1A E	67577NAA9	0.06%	RRAM 2017-1A B1B	78108YAS1	0.22%
OCT46 2020-2A CR	67577VAQ6	0.12%	RRAM 2017-1A C1B	78108YAU6	0.16%
OCT46 2020-2A DR	67577VAS2	0.12%	RRAM 2017-1A D1B	78109AAE3	0.11%
OCT46 2020-2A ER	67578LAE4	0.08%	RRAM 2018-4A B	74972FAJ4	0.33%
OCT51 2021-1A C	67578JAE9	0.10%	RRAM 2018-4A C	74972FAL9	0.21%
OCT51 2021-1A D	67578JAG4	0.13%	RRAM 2018-4A D	74979KAA5	0.14%
OCT51 2021-1A E	67578MAA0	0.08%	RRAM 2021-14A B	74980PAE3	0.18%
OHALF 2015-1A CR2	67109BCU6	0.15%	RRAM 2021-14A C	74980PAG8	0.15%
OHALF 2015-1A DR2	67109BCW2	0.16%	RRAM 2021-14A D	74980NAA6	0.10%
OHALF 2015-1A ER2	67109CBA9	0.10%	RRAM 2021-17A B	74980QAG6	0.22%
OZLM 2017-19A B	67112CAE7	0.13%	RRAM 2021-17A C	74980QAJ0	0.17%
OZLM 2017-19A C	67112CAG2	0.15%	RRAM 2021-17A D	74980YAA2	0.11%
OZLM 2017-19A D	67112DAA3	0.11%	RSRVA 2016-3A CRR	76761RBC2	0.14%
PLMRS 2021-2A C	69701XAE4	0.11%	RSRVA 2016-3A DRR	76761RBE8	0.14%
PLMRS 2021-2A D	69701XAG9	0.14%	RSRVA 2016-3A ERR	76761TAG0	0.09%
PLMRS 2021-2A E	69702AAA1	0.10%	SHACK 2014-5RA C	81881JAG7	0.12%
PSTAT 2018-4A B	69700KAE3	0.17%	SHACK 2014-5RA D	81881JAJ1	0.13%
PSTAT 2018-4A C	69700KAG8	0.07%	SHACK 2014-5RA E	81881NAA1	0.12%
PSTAT 2018-4A D	69700NAA5	0.08%	SNDPT 2014-2RA C	83613WAE4	0.13%
PSTAT 2020-1A B	69701EAE6	0.18%	SNDPT 2014-2RA D	83613WAG9	0.13%
PSTAT 2020-1A C	69701EAG1	0.08%	SNDPT 2014-2RA E	83614AAA9	0.11%
PSTAT 2020-1A D	69701DAA6	0.10%	SNDPT 2016-2A CR2	83610CBA8	0.17%
PSTAT 2021-2A B	69702DAE7	0.17%	SNDPT 2016-2A DR	83610CAU5	0.14%
PSTAT 2021-2A C	69702DAG2	0.10%	SNDPT 2016-2A ER	83610EAE7	0.14%
PSTAT 2021-2A D	69702FAA0	0.10%	SNDPT 2016-3A CR	83609NAU4	0.17%
REG13 2018-2A B	75888FAG0	0.11%	SNDPT 2016-3A DR	83609NAW0	0.14%
REG13 2018-2A C	75888FAJ4	0.14%	SNDPT 2016-3A E	83609MAA0	0.14%
REG13 2018-2A D	75888GAA1	0.14%	SNDPT 2017-2A CR	83610KAN3	0.19%
REG14 2018-3A C	75888MAJ9	0.14%	SNDPT 2017-2A D	83610KAG8	0.16%
REG14 2018-3A D	75888MAL4	0.17%	SNDPT 2017-2A E	83610LAA9	0.15%
REG14 2018-3A E	75888NAA6	0.16%	SNDPT 2017-3A B	83611GAE1	0.16%
REG15 2018-4A B	75888RAG4	0.10%	SNDPT 2017-3A C	83611GAG6	0.21%
REG15 2018-4A C	75888RAJ8	0.15%	SNDPT 2017-3A D	83611FAA1	0.13%
REG15 2018-4A D	75888PAA1	0.14%	SNDPT 2017-4A B	83609TAE7	0.19%
REG16 2019-2A C	75888TAG0	0.15%	SNDPT 2017-4A C	83609TAG2	0.18%
REG16 2019-2A D	75888TAJ4	0.14%	SNDPT 2017-4A D	83608DAA1	0.11%
REG16 2019-2A E	75888QAA9	0.09%	SNDPT 2018-2A C	83611JAE5	0.17%
REG18 2021-1A C	75884EAD4	0.14%	SNDPT 2018-2A D	83611JAG0	0.17%
REG18 2021-1A D	75884EAE2	0.13%	SNDPT 2018-2A E	83611HAA7	0.15%
REG18 2021-1A E	75884HAA3	0.09%	SNDPT 2019-1A CR	83611KAS1	0.11%
RESPK 2020-1A C1	758465AG3	0.10%	SNDPT 2019-1A DR	83611KAU6	0.12%
RESPK 2020-1A D	758465AJ7	0.12%	SNDPT 2019-1A E	83610FAA2	0.09%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SNDPT 2020-2A C	83611VAJ7	0.12%	VENTR 2017-27A D	92331RAD9	0.14%
SNDPT 2020-2A D	83611VAL2	0.10%	VENTR 2017-27A E	92331TAA1	0.11%
SNDPT 2020-2A E	83613KAA8	0.07%	VENTR 2017-30A C	92331NAG1	0.17%
SNDPT 2020-3A C	83615CAE6	0.12%	VENTR 2017-30A D	92331NAJ5	0.15%
SNDPT 2020-3A D	83615CAG1	0.11%	VENTR 2017-30A E	92331PAA9	0.12%
SNDPT 2020-3A E	83615FAA7	0.08%	VENTR 2018-31A C1	92331VAG3	0.19%
STWRT 2015-1A CR	860444AS7	0.23%	VENTR 2018-31A D	92331VAJ7	0.17%
STWRT 2015-1A DR	860444AU2	0.18%	VENTR 2018-31A E	92331WAA4	0.11%
STWRT 2015-1A ER	860443AE0	0.13%	VENTR 2018-33A CR	92330YAW3	0.15%
SYMP 2016-17A CR	87165UAS0	0.13%	VENTR 2018-33A D	92330YAL7	0.13%
SYMP 2016-17A DR	87165UAU5	0.13%	VENTR 2018-33A E	92331GAA9	0.10%
SYMP 2016-17A ER	87165XAL9	0.10%	VENTR 2019-38A C	92332NAE5	0.12%
SYMP 2021-25A C	87167WAG0	0.13%	VENTR 2019-38A D	92332NAF2	0.14%
SYMP 2021-25A D	87167WAJ4	0.12%	VENTR 2019-38A E	92332PAA8	0.12%
SYMP 2021-25A E	87167YAA9	0.07%	VENTR 2020-39A C	92332TAE2	0.11%
TRNTS 2017-6A CRR1	89640YAY0	0.07%	VENTR 2020-39A D	92332TAF9	0.12%
TRNTS 2017-6A DR2	89640YBG8	0.05%	VENTR 2020-39A E	92332RAA4	0.11%
TRNTS 2017-6A ER	89641BAE3	0.10%	VENTR 2021-43A C	92290CAF6	0.12%
TRNTS 2018-9A CRR	89641JAU0	0.11%	VENTR 2021-43A D	92290CAG4	0.11%
TRNTS 2018-9A D	89641JAG1	0.15%	VENTR 2021-43A E	92332BAA9	0.09%
TRNTS 2018-9A E	89641KAA1	0.12%	VIBR 2018-8A B1	92558FAE9	0.09%
TRNTS 2019-10A C	89640AAE6	0.11%	VIBR 2018-8A C	92558FAG4	0.14%
TRNTS 2019-10A D	89640AAG1	0.14%	VIBR 2018-8A D	92557RAA2	0.09%
TRNTS 2019-10A E	89640CAA0	0.12%	VOYA 2015-3A BR	92913UJU0	0.21%
TRNTS 2019-11A C	89641HAG5	0.10%	VOYA 2015-3A CR	92913UJW6	0.17%
TRNTS 2019-11A D	89641HAJ9	0.14%	VOYA 2015-3A DR	92913DAJ3	0.12%
TRNTS 2019-11A E	89641LAA9	0.11%	VOYA 2016-3A BR	92915HAS2	0.14%
TRNTS 2020-14A C	89641QAG5	0.13%	VOYA 2016-3A CR	92915HAU7	0.14%
TRNTS 2020-14A D	89641QAJ9	0.11%	VOYA 2016-3A DR	92915KAE6	0.09%
TRNTS 2020-14A E	89641VAA7	0.08%	VOYA 2016-4A CR	92915TAU1	0.20%
TRNTS 2021-15A C	89641XAG0	0.12%	VOYA 2016-4A D	92915TAJ6	0.14%
TRNTS 2021-15A D	89641XAJ4	0.10%	VOYA 2016-4A E1	92915WAA8	0.06%
TRNTS 2021-15A E	89642BAA0	0.09%	VOYA 2017-2A BR	92915UAN4	0.16%
TSYMP 2017-1A C	87232BAD4	0.13%	VOYA 2017-2A CR	92915UAQ7	0.13%
TSYMP 2017-1A D	87232BAE2	0.18%	VOYA 2017-2A D	92915XAD0	0.09%
TSYMP 2017-1A E	87232RAA5	0.11%	VOYA 2017-3A BR	92915QAY9	0.14%
VENTR 2013-15A CR2	92328XAX7	0.11%	VOYA 2017-3A CR	92915QBA0	0.13%
VENTR 2013-15A DR2	92328XAZ2	0.13%	VOYA 2017-3A DR	92916PAF1	0.08%
VENTR 2013-15A ER2	92328LAH8	0.12%	VOYA 2018-1A B	92917AAE6	0.23%
VENTR 2014-17A CRR	92329YAQ9	0.19%	VOYA 2018-1A C	92917AAG1	0.16%
VENTR 2014-17A DRR	92329YAS5	0.14%	VOYA 2018-1A D	92917BAA2	0.10%
VENTR 2014-17A ERR	92330CAD3	0.12%	VOYA 2018-2A C1	92917JAJ6	0.10%
VENTR 2017-27A CR	92331LBG4	0.12%	VOYA 2018-2A D	92917JAN7	0.14%

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

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

Bloomberg Ticker	CUSIP	Weight
VOYA 2018-2A E	92917TAA3	0.09%
VOYA 2019-4A C	92918BAG8	0.14%
VOYA 2019-4A D	92918BAJ2	0.14%
VOYA 2019-4A E	92917UAA0	0.08%
WINDR 2014-2A CR	88390AAX8	0.13%
WINDR 2014-2A DR	88390AAZ3	0.15%
WINDR 2014-2A ER	88432BAG3	0.10%
WINDR 2016-1A CR	88433AAN9	0.14%
WINDR 2016-1A DR	88433AAQ2	0.12%
WINDR 2016-1A ER	87248FAE5	0.12%
WINDR 2017-1A CR	97315TAG7	0.14%
WINDR 2017-1A DR	97315TAJ1	0.14%
WINDR 2017-1A ER	97315XAA1	0.10%
WINDR 2017-4A C	87249LAG6	0.15%
WINDR 2017-4A D	87249LAJ0	0.15%
WINDR 2017-4A E	87249MAA7	0.11%
WINDR 2018-2A C	88434HAJ2	0.16%
WINDR 2018-2A D	88434HAL7	0.13%
WINDR 2018-2A E	88433LAA3	0.09%
WINDR 2019-3A C	87249VAJ8	0.16%
WINDR 2019-3A D	87249VAL3	0.13%
WINDR 2019-3A E	87249WAA5	0.10%
WLLMN 2021-1A C	949723AE0	0.14%
WLLMN 2021-1A D	949723AG5	0.14%
WLLMN 2021-1A E	94972AAA2	0.09%
WOODS 2018-17A C	66860PAE4	0.12%
WOODS 2018-17A D	66860PAG9	0.11%
WOODS 2018-17A E	66860LAA1	0.09%
YCLO 2018-1A C1	98625LAE2	0.06%
YCLO 2018-1A D	98625LAG7	0.13%
YCLO 2018-1A E	98625MAA8	0.12%

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

## Notes and Disclosure

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

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

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

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

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

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

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

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

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