

Palmer Square CLO Indices Statistics

Rebalance and Constituents



Palmer Square CLO Senior Debt Index (CLOSE)

Palmer Square CLO Debt Index (CLODI)

September 30, 2026

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	153.39	0.37%	-0.05%	0.42%
CLODI	205.06	0.67%	0.09%	0.58%

Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLOSE	774	147.41	100%
AAA	381	126.80	83.85%
AA	393	24.41	16.15%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLODI	1193	33.95	100%
A	397	13.50	39.6%
BBB	398	13.11	38.4%
BB	398	8.07	22.0%

	Price	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	100.05	-0.05	119	4	1.58	0.32	5.62%	0.40%	5.06%	0.01%
AAA	100.04	-0.05	114	4	1.56	0.39	5.57%	0.40%	4.99%	0.01%
AA	100.06	-0.04	147	4	1.69	-0.04	5.88%	0.37%	5.38%	0.00%

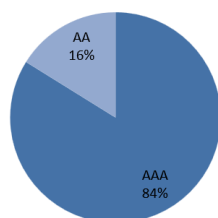
	Price	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	98.72	0.09	342	-3	2.81	0.19	7.96%	0.34%	6.97%	-0.02%
A	100.08	-0.07	171	5	1.57	0.52	6.10%	0.38%	5.66%	0.00%
BBB	99.81	0.14	277	-10	2.42	-0.07	7.27%	0.26%	6.73%	-0.04%
BB	93.18	0.34	764	-6	5.73	0.06	12.49%	0.43%	10.05%	-0.11%

Allocation By Rating/Vintage/Reinvestment End Date:

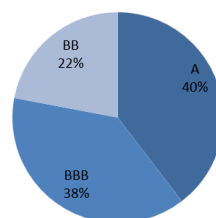
CLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	0.00%	0.00%
2014	0.77%	0.98%
2015	1.40%	1.09%
2016	2.45%	2.48%
2017	4.56%	4.72%
2018	4.72%	7.20%
2019	8.52%	8.67%
2020	3.66%	4.06%
2021	16.38%	16.63%
2022	8.64%	7.78%
2023	5.49%	5.09%
2024	16.56%	16.10%
2025	16.76%	16.00%
2026	10.08%	9.19%

CLODI	A	BBB	BB
Vintage	100.00%	100.00%	100.00%
2013	0.00%	0.00%	0.00%
2014	1.08%	1.14%	1.05%
2015	0.96%	0.99%	0.95%
2016	2.33%	2.29%	2.45%
2017	5.56%	5.96%	6.97%
2018	7.90%	8.41%	7.89%
2019	8.55%	8.59%	9.52%
2020	3.86%	3.82%	3.63%
2021	15.37%	15.56%	15.86%
2022	7.95%	7.67%	7.97%
2023	4.81%	4.89%	4.73%
2024	16.05%	15.51%	14.97%
2025	16.01%	15.37%	14.90%
2026	9.58%	9.80%	9.11%

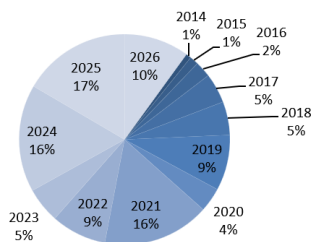
% MV - CLOSE by Rating



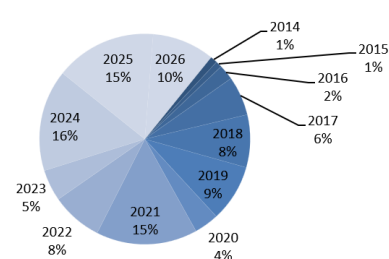
% MV - CLODI by Rating



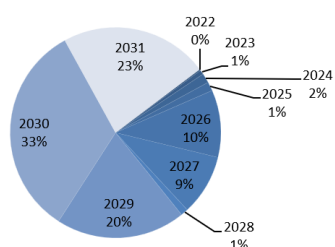
% MV - CLOSE by Vintage



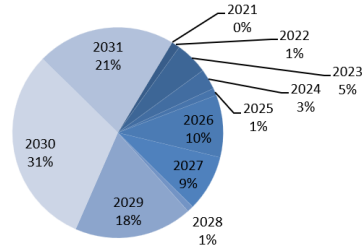
% MV - CLODI by Vintage



% MV - CLOSE by Reinvestment End Date



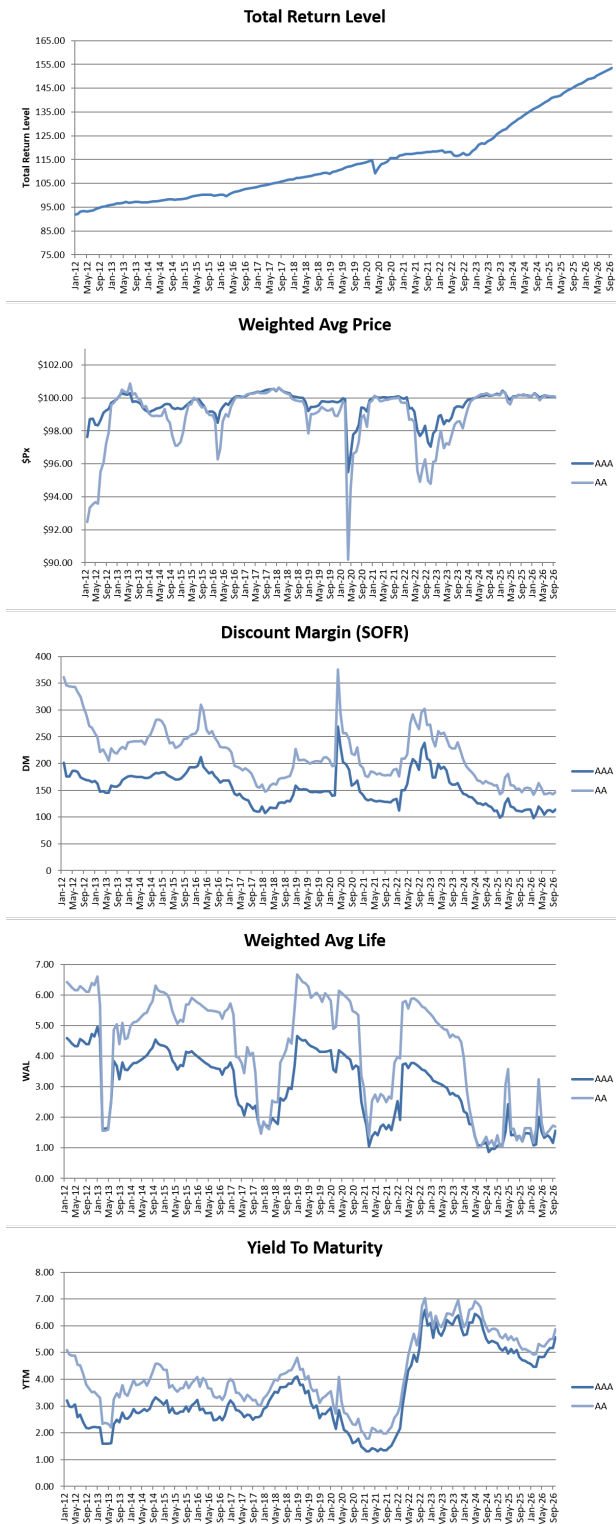
% MV - CLODI by Reinvestment End Date



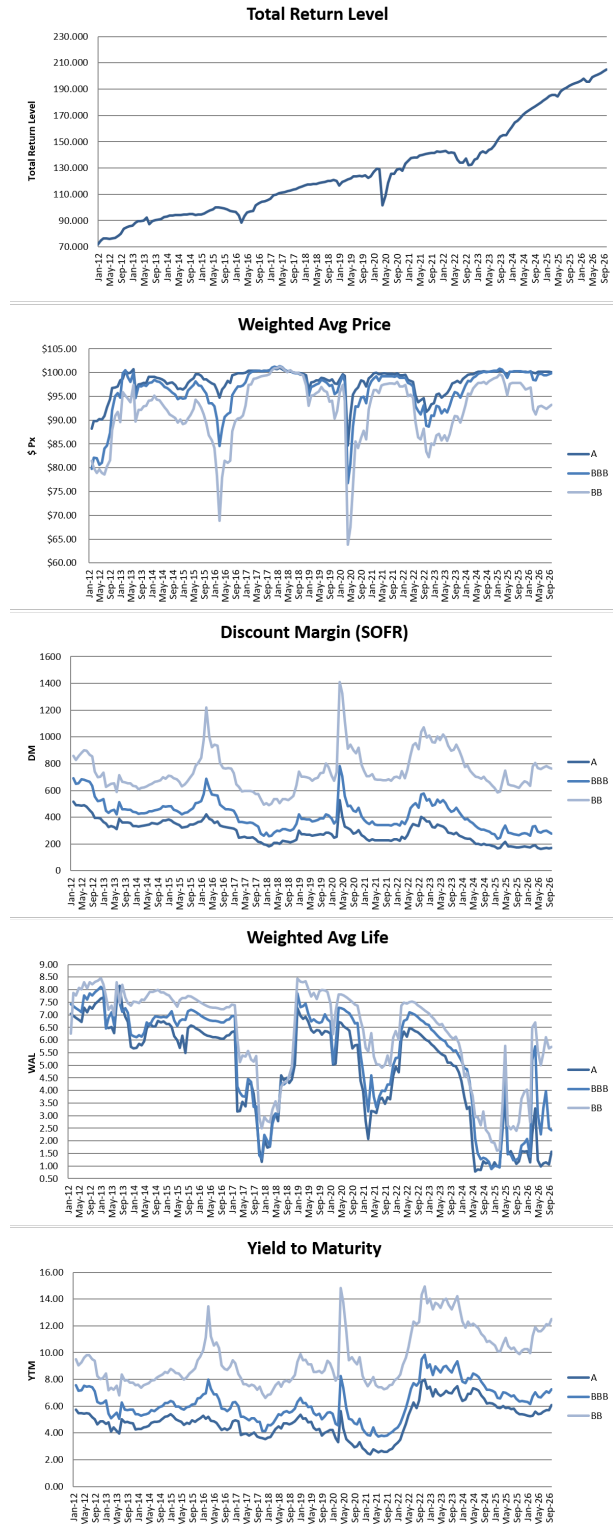
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

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:



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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 Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A A1R	00119MAN9	0.25%	APID 2023-44A A1R	037989AL4	0.16%
AGL 2020-3A BR	00119MAS8	0.04%	APID 2023-44A BR	037989AN0	0.03%
AGL 2020-5A AR3	00119TBD5	0.08%	APID 2023-46A A1R	03770RAN2	0.23%
AGL 2020-5A BR3	00119TBF0	0.08%	APID 2023-46A BR	03770RAS1	0.04%
AGL 2021-12A A1R	00120BAN0	0.17%	APID 2024-49A A1	03771BAA4	0.20%
AGL 2021-12A BR	00120BAS9	0.04%	APID 2024-49A B	03771BAE6	0.03%
AGL 2021-13A A1R	00120JAL7	0.24%	APID 2024-50A A1	03771MAA0	0.21%
AGL 2021-13A BR	00120JAN3	0.06%	APID 2024-50A B	03771MAE2	0.03%
AGL 2025-38A A1	00852QAA9	0.25%	APID 2025-54A A1	03771RAA9	0.23%
AGL 2025-38A B	00852QAE1	0.04%	APID 2025-54A B	03771RAE1	0.04%
AGL 2025-41A A1	00121PAA6	0.33%	APID 2025-55A A1	03771VAA0	0.23%
AGL 2025-41A B	00121PAE8	0.05%	APID 2025-55A B	03771VAE2	0.04%
AGL 2025-44A A	00121RAA2	0.27%	APID 2026-56A A1	03772AAA5	0.23%
AGL 2025-44A B	00121RAC8	0.05%	APID 2026-56A B	03772AAE7	0.04%
AGL 2026-47A A1	00123LAA3	0.21%	APID 2026-58A A1	03790MAA7	0.23%
AGL 2026-47A B	00123LAE5	0.03%	APID 2026-58A B	03790MAE9	0.04%
AIMCO 2020-11A A1R2	00140NAW0	0.25%	ARES 2015-2A A1R4	04015GBB4	0.30%
AIMCO 2020-11A BR2	00140NAY6	0.04%	ARES 2015-2A BR3	04015GBF5	0.05%
AIMCO 2025-24A A1	00092PAA1	0.20%	ARES 2016-41A A1R3	04016DBA2	0.30%
AIMCO 2025-24A B1	00092PAE3	0.03%	ARES 2016-41A BR3	04016DBE4	0.05%
AIMCO 2026-27A A1	00901HAA0	0.21%	ARES 2017-43A A1R2	04016PAS7	0.30%
AIMCO 2026-27A B	00901HAE2	0.03%	ARES 2017-43A BR2	04016PAW8	0.05%
ALLEG 2021-2A A1R	01751AAQ9	0.10%	ARES 2017-44A A1R3	04016NBV4	0.40%
ALLEG 2021-2A BR	01751AAU0	0.03%	ARES 2017-44A A33R	04016NBZ5	0.04%
ALLEG 2025-2A A1	01751VAC4	0.10%	ARES 2020-56A A1R2	04018NAW1	0.25%
ALLEG 2025-2A B	01751VAG5	0.03%	ARES 2020-56A BR2	04018NBA8	0.04%
ANCHC 2021-19A A1R	03328JAL1	0.21%	ARES 2021-59A A	04018EAA9	0.24%
ANCHC 2021-19A BR	03328JAQ0	0.03%	ARES 2021-59A B1	04018EAC5	0.04%
APID 2017-28A A1AR	03767CAL4	0.19%	ARES 2021-62A A1R	00192WAL1	0.24%
APID 2017-28A A2R	03767CAQ3	0.03%	ARES 2021-62A BR	00192WAQ0	0.04%
APID 2018-18A A1R2	03767NAW6	0.21%	ARES 2022-65A A1R	04019FAL1	0.33%
APID 2018-18A BR2	03767NBA3	0.03%	ARES 2022-65A BR	04019FAQ0	0.06%
APID 2018-29A A1R	03767MAQ1	0.22%	ARES 2023-70A A1R	039951AS7	0.30%
APID 2018-29A BR	03767MAU2	0.04%	ARES 2023-70A BR	039951AW8	0.05%
APID 2019-31A AR2	03767VAU2	0.23%	ARES 2024-69A A1R	039953AL8	0.20%
APID 2019-31A BR2	03767VAW8	0.04%	ARES 2024-69A BR	039953AQ7	0.04%
APID 2021-35A A1R	03768UAG4	0.23%	ARES 2024-72A A1R	04020WAL1	0.25%
APID 2021-35A BR	03768UAL3	0.04%	ARES 2024-72A BR	04020WAQ0	0.04%
APID 2022-42A A1R	03770GAL0	0.23%	ARES 2025-ALF9A A1	03990HAA6	0.21%
APID 2022-42A BR	03770GAQ9	0.04%	ARES 2025-ALF9A B	03990HAE8	0.03%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ARES 2026-80A A1	039974AA8	0.30%	BATLN 2019-14A AR2	07090ABA0	0.24%
ARES 2026-80A B	039974AE0	0.05%	BATLN 2019-14A BR2	07090ABC6	0.05%
ATCLO 2018-12A B	04942UAG1	0.01%	BCC 2018-2A BR	05682VAQ8	0.05%
ATCLO 2025-25A A1	04943RAC6	0.21%	BCC 2019-2A AR3	05682LBA4	0.12%
ATCLO 2025-25A B	04943RAG7	0.03%	BCC 2019-2A BR3	05682LBC0	0.04%
ATRM 13A AR2	55822RAB6	0.06%	BCC 2019-4A A1RR	05684AAY5	0.25%
ATRM 13A BR2	55822RAD2	0.03%	BCC 2019-4A BRR	05684ABC2	0.04%
ATRM 14A A1R	55820WAC5	0.32%	BCC 2021-4A A1RR	05685ABA5	0.25%
ATRM 14A B1R	55820WAG6	0.04%	BCC 2021-4A BRR	05685ABE7	0.04%
ATRM 15A A1R	55820LAG0	0.36%	BCC 2022-1A A1R	05684UAL9	0.23%
ATRM 15A B1R	55820LAL9	0.05%	BCC 2022-1A BR	05684UAQ8	0.04%
AWPT 2021-14A A1R	28623RBC1	0.20%	BCC 2022-2A A1R	05682GAQ1	0.25%
AWPT 2021-14A BR	28623RBG2	0.03%	BCC 2022-2A BR	05682GAU2	0.04%
BABSN 2023-2A A1R	06763FAG5	0.20%	BCC 2023-3A A1R	05682CAL1	0.25%
BABSN 2023-2A BR	06763FAJ9	0.03%	BCC 2023-3A BR	05682CAQ0	0.04%
BABSN 2023-4A A1R	06763MAL9	0.21%	BCC 2024-3A A1R	05685QAQ6	0.21%
BABSN 2023-4A BR	06763MAQ8	0.03%	BCC 2024-3A BR	05685QAU7	0.03%
BABSN 2024-3A AR	067924AN0	0.21%	BCC 2024-6A A1	05685XAA6	0.21%
BABSN 2024-3A BR	067924AQ3	0.04%	BCC 2024-6A B	05685XAE8	0.03%
BABSN 2024-5A A1	06763YAC3	0.20%	BCC 2025-3A A1	056914AA2	0.25%
BABSN 2024-5A B	06763YAG4	0.04%	BCC 2025-3A B	056914AE4	0.04%
BABSN 2025-3A A1	06764PAA5	0.23%	BCC 2025-4A A1	05686GAA2	0.25%
BABSN 2025-3A B	06764PAE7	0.04%	BCC 2025-4A B	05686GAE4	0.04%
BABSN 2025-6A A1	06764WAA0	0.23%	BCC 2026-1A A1	05686LAA1	0.24%
BABSN 2025-6A B	06764WAE2	0.04%	BCC 2026-1A B	05686LAE3	0.04%
BALLY 2021-18A A1R	05875YAJ5	0.23%	BCC 2026-3A A1	05686QAA0	0.24%
BALLY 2021-18A A2R	05875YAL0	0.05%	BCC 2026-3A B	05686QAE2	0.04%
BALLY 2024-26A A1AR	05876NAQ2	0.11%	BCHPK 2019-1A A1RR	07355TBL5	0.32%
BALLY 2024-26A A2R	05876NAU3	0.04%	BCHPK 2019-1A B1RR	07355TBQ4	0.03%
BALLY 2024-27A A1A	05874UAA3	0.21%	BCSTAT 2025-1A AR	05556KAA0	0.13%
BALLY 2024-27A A2	05874UAE5	0.03%	BCSTAT 2025-1A BR	05556KAC6	0.06%
BALLY 2025-30A A1A	05876UAA1	0.21%	BGCLO 2024-11A A1	09077YAA2	0.21%
BALLY 2025-30A A2	05876UAC7	0.03%	BGCLO 2024-11A B	09077YAE4	0.04%
BALLY 2025-32A A1A	058944AA7	0.21%	BLACK 2019-2A A1AR	09204GAF6	0.04%
BALLY 2025-32A A2	058944AE9	0.03%	BLACK 2019-2A A2R	09204GAK5	0.03%
BARDT 2019-2A ARR	06744NBQ9	0.12%	BLUEM 2018-3A A1R	09630AAN6	0.00%
BARDT 2019-2A BRR	06744NBS5	0.05%	BLUEM 2018-3A BR	09630AAS5	0.05%
BATLN 2017-11A AR2	07132LAU3	0.25%	BLUEM 2021-32A AR	09631EAJ6	0.21%
BATLN 2017-11A BR2	07132LAW9	0.06%	BLUEM 2021-32A BR	09631EAL1	0.05%
BATLN 2018-12A BRR	07133RAY1	0.02%	BLUEM 2022-35A A1R	09631RAL2	0.23%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BLUEM 2022-35A BR	09631RAQ1	0.04%	CBAMR 2017-2A BRR	149931AG2	0.10%
BOYCE 2022-1A A1R	103228AN2	0.31%	CBAMR 2017-4A A1R	12516EAC5	0.28%
BOYCE 2022-1A B1	103228AE2	0.04%	CBAMR 2017-4A BR	12516EAG6	0.07%
BSP 2019-17A AR2	08182BAW8	0.41%	CBAMR 2018-5A A1R	12516LAC9	0.42%
BSP 2019-17A BR2	08182BBA5	0.10%	CBAMR 2018-5A BR	12516LAG0	0.07%
BSP 2021-23A A1RR	08186VAW0	0.25%	CBAMR 2018-6A AR2	12516GAC0	0.13%
BSP 2021-23A BRR	08186VBA7	0.04%	CBAMR 2018-6A BR2	12516GAE6	0.10%
BSP 2021-25A A1R	08186YAL8	0.20%	CBAMR 2019-9A AR	14987VAN9	0.25%
BSP 2021-25A BR	08186YAQ7	0.04%	CBAMR 2019-9A B1R	14987VAQ2	0.03%
BSP 2024-35A AR	08182YAJ7	0.23%	CGMS 2017-2A AR3	14315JBN8	0.17%
BSP 2024-35A BR	08182YAL2	0.05%	CGMS 2017-2A BR3	14315JBQ1	0.03%
BSP 2024-36A A1	081922AA4	0.21%	CGMS 2018-4A A1R	14315RAL5	0.25%
BSP 2024-36A B	081922AE6	0.03%	CGMS 2018-4A BR	14315RAQ4	0.04%
BSP 2025-42A A	08187LAA9	0.25%	CGMS 2019-1A A1A2	14316BBG9	0.06%
BSP 2025-42A B	08187LAC5	0.05%	CGMS 2019-1A A2R2	14316BBL8	0.04%
BSP 2025-44A A1	08187NAA5	0.25%	CGMS 2019-3A A1R3	14314HBL7	0.25%
BSP 2025-44A B	08187NAE7	0.04%	CGMS 2019-3A BR3	14314HBQ6	0.04%
BSP 2025-46A A	08186HAA9	0.23%	CGMS 2021-1A A1AR	14316MAJ0	0.25%
BSP 2025-46A B	08186HAC5	0.05%	CGMS 2021-1A A2R	14316MAN1	0.04%
BVSTAT 2024-1A A	92338VAA9	0.13%	CGMS 2021-8A A1R	143120AN3	0.25%
BVSTAT 2024-1A B	92338VAC5	0.06%	CGMS 2021-8A BR	143120AS2	0.04%
CANYC 2024-2A A1	13877CAA4	0.21%	CGMS 2022-4A A1A2	14317BBA1	0.23%
CANYC 2024-2A B	13877CAE6	0.04%	CGMS 2022-4A BR2	14317BBE3	0.04%
CANYC 2025-2A A2	13876FAC4	0.01%	CGMS 2024-3A A1R	14319HAQ2	0.25%
CANYC 2025-2A B	13876FAE0	0.03%	CGMS 2024-3A BR	14319HAU3	0.04%
CANYC 2026-1A A1	13890AAA1	0.21%	CGMS 2024-6A A1	14319PAA9	0.24%
CANYC 2026-1A B	13890AAE3	0.03%	CGMS 2024-6A B	14319PAE1	0.04%
CARVL 2022-1A A1R	14686FAQ1	0.20%	CGMS 2025-3A A	14320EAA1	0.25%
CARVL 2022-1A BR	14686FAU2	0.04%	CGMS 2025-3A B	14320EAC7	0.05%
CARVL 2023-1A A1R	14686BAN7	0.20%	CGMS 2025-4A A1	142918AA9	0.25%
CARVL 2023-1A BR	14686BAS6	0.04%	CGMS 2025-4A B	142918AE1	0.04%
CARVL 2024-1A AR	14688HAL6	0.21%	CGMS 2026-3A A1	142925AA4	0.29%
CARVL 2024-1A BR	14688HAN2	0.04%	CGMS 2026-3A B	142925AE6	0.05%
CARVL 2024-3A A1	14688RAA8	0.20%	CGMS 2026-4A A1	142940AA3	0.11%
CARVL 2024-3A B	14688RAE0	0.04%	CGMS 2026-4A B	142940AE5	0.03%
CAVU 2021-3A A	89624GAA1	0.21%	CIFC 2014-2RA AR	12548RAH7	0.17%
CAVU 2021-3A B1	89624GAC7	0.03%	CIFC 2014-2RA BR	12548RAK0	0.03%
CAVU 2025-1A A	89624FAA3	0.21%	CIFC 2014-3A A1R	12549QBL8	0.21%
CAVU 2025-1A B	89624FAC9	0.04%	CIFC 2014-3A BR	12549QBQ7	0.03%
CBAMR 2017-2A A1RR	149931AC1	0.62%	CIFC 2017-1A AR3	17181PAL3	0.20%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CIFC 2017-1A BR3	17181PAN9	0.04%	DRSLF 2017-53A AR	26243EAP6	0.05%
CIFC 2018-1A A1R	17181NAC8	0.23%	DRSLF 2017-53A BR	26243EAR2	0.04%
CIFC 2018-1A BR	17181NAG9	0.04%	DRSLF 2018-64A A	26251LAC8	0.03%
CIFC 2018-2A A1R	17180WAJ4	0.24%	DRSLF 2018-64A B	26251LAE4	0.04%
CIFC 2018-2A BR	17180WAN5	0.04%	DRSLF 2019-68A ARR	26252QAS1	0.21%
CIFC 2019-1A A1R2	12553DAS6	0.22%	DRSLF 2019-68A BRR	26252QAU6	0.04%
CIFC 2019-1A BR2	12553DAW7	0.03%	DRSLF 2020-86A A1R2	26245XAY3	0.25%
CIFC 2019-4A A1R2	17182XAW1	0.21%	DRSLF 2020-86A BR2	26245XBC0	0.05%
CIFC 2019-4A A2R2	17182XBA8	0.03%	DRSLF 2021-95A AR	262487AJ0	0.25%
CIFC 2021-3A A1R	12564DAJ3	0.15%	DRSLF 2021-95A BR	262487AL5	0.05%
CIFC 2021-3A BR	12564DAN4	0.04%	DRSLF 2022-97A A1R	26248XAL8	0.21%
CIFC 2021-7A AR	12567HAQ5	0.24%	DRSLF 2022-97A BR	26248XAQ7	0.03%
CIFC 2021-7A BR	12567HAS1	0.06%	DRSLF 2022-98A AR	26248AAL8	0.23%
CIFC 2022-1A A1R	12570LAJ7	0.21%	DRSLF 2022-98A B1R	26248AAN4	0.04%
CIFC 2022-1A BR	12570LAN8	0.03%	DRSLF 2024-121A A1	26253VAA8	0.24%
CIFC 2022-2A A1R	12567MAN1	0.16%	DRSLF 2024-121A B	26253VAE0	0.04%
CIFC 2022-2A BR	12567MAS0	0.04%	DRSLF 2025-130A A	26254AAA3	0.25%
CIFC 2024-4A A	17181WAA2	0.17%	DRSLF 2025-130A B	26254AAC9	0.05%
CIFC 2024-4A B	17181WAC8	0.05%	ELM12 2021-5A AR	29002YAJ1	0.07%
CIFC 2025-4A A1	12575MAA9	0.21%	ELM12 2021-5A BR	29002YAL6	0.05%
CIFC 2025-4A B	12575MAC5	0.03%	ELM14 2022-1A A1R	29003WAL9	0.14%
CIFC 2026-1A A1	12576MAA8	0.14%	ELM14 2022-1A BR	29003WAQ8	0.05%
CIFC 2026-1A B	12576MAE0	0.03%	ELM16 2022-3A ARR	29002UAS9	0.32%
CIFC 2026-3A A1	12578BAA0	0.21%	ELM16 2022-3A BRR	29002UAU4	0.06%
CIFC 2026-3A B	12578BAE2	0.03%	ELM24 2023-3A AR	290020AL0	0.21%
CLVR 2021-3A AR	18915FAA0	0.21%	ELM24 2023-3A BR	290020AN6	0.04%
CLVR 2021-3A BR	18915FAC6	0.04%	ELM26 2024-1A A1R	29004CAL2	0.25%
CPTPK 2024-1A A1R	14074EAN1	0.35%	ELM26 2024-1A BR	29004CAQ1	0.04%
CPTPK 2024-1A BR	14074EAS0	0.05%	ELM34 2024-10A A1	29001MAA7	0.41%
CQS 2026-6A A1	223925AA6	0.14%	ELM34 2024-10A B	29001MAE9	0.07%
CQS 2026-6A B	223925AE8	0.03%	ELM38 2025-1A A	289908AA3	0.21%
CQS 2026-7A A1	22412JAC8	0.21%	ELM38 2025-1A B1	289908AC9	0.03%
CQS 2026-7A B	22412JAG9	0.03%	ELM40 2025-3A A	29004FAA9	0.42%
DCLO 2022-4A ARR	25255NBC1	0.23%	ELM40 2025-3A B	29004FAC5	0.09%
DCLO 2022-4A BRR	25255NBG2	0.04%	ELM49 2026-3A A1	289918AA2	0.20%
DCLO 2024-7A A1R	25255WAL2	0.23%	ELM49 2026-3A B	289918AE4	0.03%
DCLO 2024-7A A2R	25255WAN8	0.04%	ELMW7 2020-4A A1RR	29002QAS8	0.21%
DRSLF 2016-43A AR3	26245CBQ5	0.26%	ELMW7 2020-4A BRR	29002QAW9	0.04%
DRSLF 2016-43A B1R3	26245CBS1	0.04%	ELMW8 2021-1A ARR	29003EBA2	0.38%
DRSLF 2017-49A BR	26244QAQ6	0.02%	ELMW8 2021-1A BRR	29003EBC8	0.08%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
FCBSL 2021-2A AR	34963DAU9	0.20%	GLM 2026-28A A	38140CAC8	0.30%
FCBSL 2021-2A BR	34963DAW5	0.05%	GLM 2026-28A B	38140CAG9	0.05%
FCBSL 2021-4A A	34963DAJ4	0.24%	GLM 2026-30A A	38140GAC9	0.31%
FCBSL 2021-4A B1	34963DAL9	0.04%	GLM 2026-30A B	38140GAG0	0.05%
FCBSL 2022-1A A1R	34964HAQ8	0.20%	GNRT 2024-17A A1	37149PAA6	0.23%
FCBSL 2022-1A B1R	34964HAS4	0.02%	GNRT 2024-17A B	37149PAC2	0.04%
FLAT 2021-1A A1R	33883PAQ0	0.21%	GNRT 2024-18A A	37149VAA3	0.21%
FLAT 2021-1A BR	33883PAU1	0.03%	GNRT 2024-18A B	37149VAC9	0.05%
FTGPK 2025-2A AR	18914KAA0	0.19%	GNRT 5A AR	37148XAC6	0.19%
FTGPK 2025-2A BR	18914KAC6	0.04%	GNRT 5A BR	37148XAE2	0.04%
GALXY 2025-35A A	362930AA7	0.23%	GOST 2024-1A ALR	GOLCIPH01	0.11%
GALXY 2025-35A B	362930AC3	0.04%	GOST 2024-1A BR	381929AQ1	0.04%
GARNET 2025-3A A1	36626TAA2	0.25%	HARUS 2025-3A A1	41758DAA7	0.10%
GARNET 2025-3A B	36626TAE4	0.04%	HARUS 2025-3A B	41758DAE9	0.03%
GARNET 2026-5A A1	365911AA4	0.14%	HARUS 2026-1A A1	417938AA5	0.14%
GARNET 2026-5A B	365911AE6	0.03%	HARUS 2026-1A B	417938AE7	0.03%
GARNET 2026-7A A1	36626LAA9	0.07%	HLM 2021-16A A1R	40440XAL5	0.21%
GARNET 2026-7A B	36626LAE1	0.03%	HLM 2021-16A BR	40440XAQ4	0.04%
GCBSL 2020-48A A1R	38177DAQ1	0.23%	HLSY 2025-10A A1	78663BAA7	0.22%
GCBSL 2020-48A BR	38177DAS7	0.04%	HLSY 2025-10A B	78663BAE9	0.04%
GCBSL 2021-55A ALR	BCC3PF6F4	0.23%	HONPK 2026-1A A1	438453AC6	0.30%
GCBSL 2021-55A BR	38182AAC1	0.04%	HONPK 2026-1A B	438453AG7	0.04%
GCBSL 2023-68A A1R	38181PAA3	0.21%	ICG 2021-1A A1RR	449303AU0	0.14%
GCBSL 2023-68A BR	38181PAE5	0.04%	ICG 2021-1A BRR	449303AY2	0.03%
GCBSL 2024-72A A1R	381956AA9	0.22%	INVCO 2021-2A AR	46149MAL0	0.20%
GCBSL 2024-72A BR	381956AE1	0.04%	INVCO 2021-2A BR	46149MAN6	0.05%
GCBSL 2024-74A AR	38190BAL9	0.25%	INVCO 2021-3A A1R	46151VAA9	0.21%
GCBSL 2024-74A BR	38190BAN5	0.05%	INVCO 2021-3A BR	46151VAE1	0.04%
GCM 2026-2A A1	36831VAA8	0.21%	INVCO 2022-1A AR	460988AL2	0.25%
GCM 2026-2A B	36831VAE0	0.03%	INVCO 2022-1A BR	460988AN8	0.05%
GLM 2021-9A AR2	38138JBC6	0.20%	INVCO 2023-1A AR2	46146GAY8	0.19%
GLM 2021-9A BR2	38138JBG7	0.05%	INVCO 2023-1A BR2	46146GBA9	0.05%
GLM 2022-12A AR2	38138FBC4	0.24%	INVCO 2024-4A A1	46151BAA3	0.21%
GLM 2022-12A B1R2	38138FBG5	0.04%	INVCO 2024-4A B	46151BAE5	0.03%
GLM 2024-22A A	38139EAC7	0.25%	INVCO 2025-2A A	46151RAA8	0.21%
GLM 2024-22A B	38139EAG8	0.04%	INVCO 2025-2A B	46151RAE0	0.05%
GLM 2024-23A A	38139KAC3	0.21%	INVCO 2025-3A A1	46092FAA6	0.21%
GLM 2024-23A B	38139KAG4	0.03%	INVCO 2025-3A B	46092FAE8	0.03%
GLM 2025-27A A	38140AAC2	0.32%	INVCO 2026-2A A1	46092LAA3	0.21%
GLM 2025-27A B	38140AAG3	0.05%	INVCO 2026-2A B	46092LAE5	0.04%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
JNPPK 2023-1A ARR	48206KAY2	0.25%	MAGNE 2026-55A B	55956RAE8	0.03%
JNPPK 2023-1A BRR	48206KBA3	0.05%	MDPK 2015-17A AR3	55818YCC3	0.19%
KKR 16 A1R3	48251BBE9	0.29%	MDPK 2015-17A B1R2	55818YCE9	0.03%
KKR 16 A2R3	48251BBG4	0.06%	MDPK 2016-22A AR2	55819XBJ0	0.34%
KKR 18 A1R2	48251JAS2	0.08%	MDPK 2016-22A BR2	55819XBL5	0.06%
KKR 18 BR2	48251JAW3	0.02%	MDPK 2018-27A A1R	55820YAN7	0.32%
KKR 2022-41A A1	48255PAA3	0.17%	MDPK 2018-27A BR	55820YAS6	0.05%
KKR 2022-41A B	48255PAC9	0.04%	MDPK 2018-28A A1R	55821AAN8	0.22%
KKR 2024-47A A	48190DAA8	0.21%	MDPK 2018-28A BR	55821AAS7	0.04%
KKR 2024-47A B	48190DAC4	0.04%	MDPK 2018-30A A1R	55821TAL1	0.25%
KKR 21 B	48252KAC3	0.03%	MDPK 2018-30A BR	55821TAQ0	0.04%
KKR 31A A1	48254NAA9	0.21%	MDPK 2018-32A A1R2	55817AA Y0	0.34%
KKR 31A B	48254NAE1	0.06%	MDPK 2018-32A BR2	55817ABC7	0.05%
LAKEG 2025-1A A	509827AA9	0.25%	MDPK 2019-33A AR2	55819JAW3	0.27%
LAKEG 2025-1A B	509827AC5	0.05%	MDPK 2019-33A BR2	55819JAX1	0.04%
LAKPK 2025-1A A	51218YAA4	0.26%	MDPK 2020-46A ARR	55822AAW7	0.27%
LAKPK 2025-1A B1	51218YAC0	0.05%	MDPK 2020-46A B1RR	55822AAY3	0.07%
LCM 34A A1R	50203CAL7	0.20%	MDPK 2021-48A AR	55821UAL8	0.19%
LCM 34A BR	50203CAQ6	0.04%	MDPK 2021-48A BR	55821UAQ7	0.04%
LCM 35A A1R	50202QAL7	0.20%	MDPK 2021-59A A1R2	55822EAY5	0.29%
LCM 35A BR	50202QAQ6	0.04%	MDPK 2021-59A BR2	55822EBC2	0.05%
MAGNE 2019-22A ARR	55954HAW2	0.25%	MDPK 2022-53A A	558189AA4	0.28%
MAGNE 2019-22A BRR	55954HAY8	0.05%	MDPK 2022-53A B	558189AC0	0.05%
MAGNE 2019-24A AR	55954WAL3	0.25%	MDPK 2022-55A A1R	55819FAQ4	0.25%
MAGNE 2019-24A BR	55954WAN9	0.05%	MDPK 2022-55A BR	55819FAU5	0.04%
MAGNE 2020-27A ARR	55955EAW8	0.21%	MDPK 2023-63A A1R	55817GAN1	0.25%
MAGNE 2020-27A BRR	55955EAY4	0.03%	MDPK 2023-63A BR	55817GAS0	0.04%
MAGNE 2021-29A AR2	55955KAW4	0.21%	MDPK 2024-66A A1	55822YAA3	0.28%
MAGNE 2021-29A BR2	55955KBA1	0.03%	MDPK 2024-66A B	55822YAE5	0.05%
MAGNE 2023-37A A1R	55952AAL3	0.21%	MDPK 2025-71A A1	55817DAA6	0.25%
MAGNE 2023-37A BR	55952AAQ2	0.03%	MDPK 2025-71A B	55817DAE8	0.04%
MAGNE 2024-44A A1	55955UAA0	0.25%	MDPK 2025-73A A1	55823HAA9	0.25%
MAGNE 2024-44A B	55955UAE2	0.05%	MDPK 2025-73A B	55823HAE1	0.04%
MAGNE 2024-47A A	559916AA9	0.30%	MDPK 2025-75A A1	55823WAA6	0.24%
MAGNE 2024-47A B	559916AE1	0.06%	MDPK 2025-75A B	55823WAE8	0.04%
MAGNE 2025-45A A1	55956CAA9	0.26%	MENLO 2025-3A A	58682NAA0	0.22%
MAGNE 2025-45A B	55956CAE1	0.04%	MENLO 2025-3A B	58682NAC6	0.04%
MAGNE 2025-52A A1	559931AA8	0.28%	MIDO 2025-21A A1	597924AA7	0.21%
MAGNE 2025-52A B1	559931AE0	0.04%	MIDO 2025-21A B	597924AE9	0.03%
MAGNE 2026-55A A1	55956RAA6	0.21%	MONTPK 2026-1A A1	61218AAA5	0.24%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MONTPK 2026-1A B	61218AAE7	0.04%	OAKC 2020-7A B1R2	67098WBC4	0.03%
MP23 2021-4A A1R	56607TAS4	0.20%	OAKC 2021-16A AR	67115LAJ3	0.25%
MP23 2021-4A B1R	56607TAW5	0.03%	OAKC 2021-16A B1R	67115LAL8	0.04%
MUZ88 2026-7A A1	68252WAA9	0.13%	OAKC 2022-11A A1R	67115VAL6	0.26%
MUZ88 2026-7A B	68252WAE1	0.03%	OAKC 2022-11A B1R	67115VAQ5	0.03%
NEUB 2019-33A AR2	64132TAU7	0.25%	OAKC 2025-21A A1	67707KAA8	0.25%
NEUB 2019-33A BR2	64132TAW3	0.05%	OAKC 2025-21A B	67707KAE0	0.04%
NEUB 2020-39A A1R2	64134GAW9	0.21%	OAKCL 2019-3A A1R2	67400EBE3	0.32%
NEUB 2020-39A BR2	64134GBA6	0.04%	OAKCL 2019-3A BR2	67400EBJ2	0.04%
NEUB 2021-43A AR	64134AAJ1	0.24%	OAKCL 2019-4A AR3	67402CBU9	0.32%
NEUB 2021-43A BR	64134AAL6	0.06%	OAKCL 2019-4A BR3	67402CBW5	0.06%
NEUB 2021-46A AL	BCC3KGBK0	0.25%	OCP 2017-13A AR2	67097LAV8	0.19%
NEUB 2021-46A BR	64134QAL1	0.06%	OCP 2017-13A B1R2	67097LAX4	0.03%
NEUB 2022-49A AR2	64135JAW2	0.28%	OCP 2018-15A AR	67112KAG4	0.19%
NEUB 2022-49A BR2	64135JAY8	0.05%	OCP 2018-15A BR	67112KAH2	0.04%
NEUB 2024-57A A1	64136DAA2	0.21%	OCP 2021-22A AR	67117TAN5	0.23%
NEUB 2024-57A B	64136DAE4	0.03%	OCP 2021-22A BR	67117TAQ8	0.04%
NEUB 2024-58A A	640970AA7	0.21%	OCP 2024-34A A1R	67570MAQ3	0.13%
NEUB 2024-58A B	640970AC3	0.04%	OCP 2024-34A BR	67570MAU4	0.04%
NEUB 2025-61A A1	640989AA7	0.21%	OCP 2024-37A A1	67120AAA9	0.28%
NEUB 2025-61A B	640989AE9	0.03%	OCP 2024-37A B1	67120AAE1	0.04%
NEUB 2025-62A A1	64136GAA5	0.21%	OCP 2025-42A A	67097SAN1	0.23%
NEUB 2025-62A B	64136GAE7	0.03%	OCP 2025-42A B1	67097SAC5	0.04%
NEUB 2026-63A A1	640981AA4	0.20%	OCP 2025-46A A	671023AA7	0.25%
NEUB 2026-63A B	640981AL0	0.03%	OCP 2025-46A B	671023AC3	0.05%
NEUB 2026-64A A1	640987AA1	0.21%	OCP 2026-14A A1R2	67127WAC0	0.18%
NEUB 2026-64A B	640987AE3	0.03%	OCP 2026-14A BR2	67127WAG1	0.03%
OAKC 2012-7A AR4	67102QBK3	0.19%	OCP 2026-50A A1	67579MAA9	0.21%
OAKC 2012-7A B1R4	67102QBM9	0.01%	OCP 2026-50A B	67579MAE1	0.03%
OAKC 2014-10RA AR2	67707CBC1	0.24%	OCP 2026-51A A1	67127QAA7	0.20%
OAKC 2014-10RA B1R2	67707CBE7	0.05%	OCP 2026-51A B	67127QAE9	0.03%
OAKC 2015-12A A1R3	67109YBN3	0.25%	OCT28 2016-1A A1R3	67591EBW2	0.28%
OAKC 2015-12A BR3	67109YBS2	0.04%	OCT28 2016-1A BR3	67591ECA9	0.05%
OAKC 2019-3A AR2	67112RBC7	0.28%	OCT38 2018-1A A1R	67591YAQ2	0.31%
OAKC 2019-3A B1R2	67112RBE3	0.06%	OCT38 2018-1A A3R	67591YAU3	0.05%
OAKC 2019-4A AR2	67098DBC6	0.25%	OCT40 2019-1A A1RR	67592BAY4	0.25%
OAKC 2019-4A B1R2	67098DBE2	0.05%	OCT40 2019-1A BRR	67592BBC1	0.04%
OAKC 2020-5A AR	67113GAS6	0.16%	OCT45 2019-1A A1RR	67577MBA0	0.26%
OAKC 2020-5A B1R	67113GAW7	0.05%	OCT45 2019-1A BRR	67577MBE2	0.04%
OAKC 2020-7A A1R2	67098WAY7	0.23%	OCT51 2021-1A AR	675943AA2	0.21%

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OCT51 2021-1A BR	675943AC8	0.04%	PLMRS 2022-5A BR	69702MAQ0	0.03%
OCT58 2022-1A A1R	675932AN7	0.29%	PLMRS 2024-1A AR	69703JAJ2	0.23%
OCT58 2022-1A BR	675932AS6	0.05%	PLMRS 2024-1A BR	69703JAL7	0.04%
OCT64 2022-1A A1R	67579AAW7	0.35%	PLMRS 2024-2A A1R	69703LAQ1	0.25%
OCT64 2022-1A B1R	67579ABA4	0.05%	PLMRS 2024-2A BR	69703LAU2	0.04%
OCT65 2024-4A A1	675944AA0	0.21%	PLMRS 2026-1A A	69704JAA0	0.25%
OCT65 2024-4A B	675944AE2	0.03%	PLMRS 2026-1A B	69704JAC6	0.06%
OCT67 2023-1A AR	67571LAN1	0.21%	PSTAT 2024-2A A1R	69702WAE5	0.25%
OCT67 2023-1A BR	67571LAQ4	0.04%	PSTAT 2024-2A A2R	69702WAG0	0.08%
OCT68 2023-1A A1R	675949AQ4	0.21%	PSTAT 2024-3A A1R	69690EAJ8	0.18%
OCT68 2023-1A BR	675949AU5	0.03%	PSTAT 2024-3A A2R	69690EAL3	0.08%
OCT71 2024-1A A1R	67579CAN3	0.21%	PSTAT 2025-1A A1	69704CAA5	0.19%
OCT71 2024-1A BR	67579CAS2	0.04%	PSTAT 2025-1A A2	69704CAC1	0.05%
OCT73 2025-4A A1	67579HAA0	0.20%	PSTAT 2025-3A A1	696918AA9	0.25%
OCT73 2025-4A B	67579HAE2	0.03%	PSTAT 2025-3A A2	696918AC5	0.05%
OCT75 2025-1A A1	67579EAA7	0.25%	RAD 2024-24A A1	75010CAA1	0.25%
OCT75 2025-1A B	67579EAE9	0.04%	RAD 2024-24A B	75010CAE3	0.04%
OCT76 2026-1A A1	67579VAC5	0.21%	RAD 2024-26A A	75009VAA2	0.22%
OCT76 2026-1A B1	67579VAG6	0.02%	RAD 2024-26A B1	75009VAC8	0.03%
OHACP 2024-17A A	67120MAA3	0.19%	RAD 2025-30A A1A	74938RAA0	0.25%
OHACP 2024-17A B1	67120MAE5	0.06%	RAD 2025-30A A2	74938RAE2	0.04%
OHALF 2015-1A A1R4	67109BDN1	0.27%	RAD 2025-31A A1A	74939NAA8	0.23%
OHALF 2015-1A BR4	67109BDS0	0.04%	RAD 2025-31A A2	74939NAE0	0.04%
OZLM 2017-19A A1R3	67112CBN6	0.19%	REG16 2019-2A A1R2	75888TAY1	0.23%
OZLM 2017-19A A2R3	67112CBQ9	0.03%	REG16 2019-2A BR2	75888TBC8	0.04%
PBSPK 2024-1A AR	70537AAL6	0.25%	REG18 2021-1A A1R	75884EAN2	0.23%
PBSPK 2024-1A BR	70537AAN2	0.05%	REG18 2021-1A BR	75884EAS1	0.04%
PCEPK 2021-1A AR	70470MAQ8	0.28%	REG20 2021-2A AR	75884YAK4	0.21%
PCEPK 2021-1A BR	70470MAS4	0.05%	REG20 2021-2A BR	75884YAL2	0.04%
PIPK 2025-19A A1	72132DAA9	0.10%	REG22 2022-2A A1R2	758968AY7	0.21%
PIPK 2025-19A B	72132DAD3	0.03%	REG22 2022-2A BR2	758968BC4	0.03%
PIPK 2026-23A A1	72133WAA6	0.11%	REG29 2024-3A A1R	758971AN5	0.25%
PIPK 2026-23A B	72133WAE8	0.03%	REG29 2024-3A BR	758971AS4	0.04%
PLMRS 2021-3A A1R	69688FAN0	0.32%	RESPK 2020-1A ARR	758465BL1	0.21%
PLMRS 2021-3A BR	69688FAS9	0.06%	RESPK 2020-1A BRR	758465BN7	0.04%
PLMRS 2021-4A A1R	69702EAL9	0.32%	ROCKT 2021-3A A1R	77341NAL9	0.22%
PLMRS 2021-4A BR	69702EAQ8	0.05%	ROCKT 2021-3A BR	77341NAQ8	0.04%
PLMRS 2022-2A AR	69688NAL7	0.21%	ROCKT 2022-1A A1R	77340JAL9	0.19%
PLMRS 2022-2A BR	69688NAN3	0.04%	ROCKT 2022-1A BR	77340JAN5	0.04%
PLMRS 2022-5A A1R	69702MAL1	0.21%	RRAM 2021-17A A1AR	74980QAL5	0.28%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
RRAM 2021-17A A2R	74980QAQ4	0.05%	SNDPT 2019-1A BRR	83611KAY8	0.05%
RRAM 2021-18A A1AR	749752AL5	0.32%	SNDPT 2020-2A AR	83611VAS7	0.21%
RRAM 2021-18A A2R	749752AQ4	0.05%	SNDPT 2020-2A B1R	83611VAU2	0.04%
RRAM 2022-24A A1A2	75000HBA1	0.28%	SNDPT 2020-3A A1R	83615CAL0	0.07%
RRAM 2022-24A A2R2	75000HBE3	0.05%	SNDPT 2020-3A B	83615CAC0	0.05%
RRAM 2023-25A A1A2	75000KAY3	0.25%	SNDPT 2021-3A AR	83615PAJ6	0.23%
RRAM 2023-25A A2R2	75000KBC0	0.04%	SNDPT 2021-3A BR	83615PAL1	0.05%
RRAM 2023-26A A1R	74989MAN1	0.20%	SNDPT 2021-4A AR	83616AAS8	0.06%
RRAM 2023-26A A2R	74989MAQ4	0.04%	SNDPT 2021-4A B1R	83616AAU3	0.04%
RRAM 2024-28RA A2R2	74989NAS8	0.04%	SPCLO 2025-13A A1	82809RAA9	0.17%
RRAM 2024-28RA AAR2	74989NAN9	0.17%	SPCLO 2025-13A B	82809RAE1	0.04%
RRAM 2024-33A A1A	78110QAA3	0.21%	SPCLO 2025-14A A1	82810EAA5	0.25%
RRAM 2024-33A A2	78110QAE5	0.03%	SPCLO 2025-14A B	82810EAE7	0.04%
RRAM 2025-40A A1	749762AA8	0.24%	SPCLO 2025-15A A	82808CAA3	0.18%
RRAM 2025-40A A2	749762AC4	0.06%	SPCLO 2025-15A B	82808CAE5	0.04%
RRAM 2026-44A A1A	78109WAA3	0.21%	SPCLO 2026-16A A1	82810JAA4	0.20%
RRAM 2026-44A A2	78109WAE5	0.03%	SPCLO 2026-16A B	82810JAE6	0.03%
RRAM 2026-46A A1A	749780AA0	0.21%	SPEAK 2017-4A AR2	82667EAN1	0.25%
RRAM 2026-46A A2	749780AE2	0.03%	SPEAK 2017-4A BR2	82667EAQ4	0.05%
RSRVA 2016-3A AR3	76761RBG3	0.19%	SYMP 2021-25A AR	87167WDC6	0.18%
RSRVA 2016-3A BR3	76761RBJ7	0.06%	SYMP 2021-25A BR	87167WDE2	0.04%
SIXST 2021-20A A1R	83012QAN4	0.13%	TCIFC 2024-1A A1R	88240JAN3	0.24%
SIXST 2021-20A BR	83012QAS3	0.03%	TCIFC 2024-1A BR	88240JAS2	0.04%
SIXST 2024-26A A	829921AA3	0.21%	TCIFC 2025-1A A1	881936AA6	0.12%
SIXST 2024-26A B	829921AC9	0.05%	TCIFC 2025-1A B	881936AC2	0.04%
SIXST 2024-27A A	83013GAA3	0.21%	TKO 2023-1A A1R	88675CAN2	0.20%
SIXST 2024-27A B	83013GAC9	0.04%	TKO 2023-1A BR	88675CAS1	0.05%
SIXST 2025-28A AL	SIXUKB480	0.15%	TKO 2023-2A A1	88675YAA2	0.20%
SIXST 2025-28A B1	83013TAC1	0.04%	TKO 2023-2A B1	88675YAE4	0.03%
SIXST 2025-31A A1	83014BAA3	0.20%	TKO 2024-1A A1	88676PAA0	0.20%
SIXST 2025-31A B	83014BAE5	0.04%	TKO 2024-1A B	88676PAE2	0.03%
SIXST 2026-32A A1	83012YAA5	0.18%	TKO 2025-1A A1	88677FAA1	0.20%
SIXST 2026-32A B	83012YAE7	0.04%	TKO 2025-1A B	88677FAC7	0.04%
SIXST 2026-33A A1	83014JAA6	0.24%	TPGCLO 2026-4A A1	87269PAA5	0.20%
SIXST 2026-33A B	83014JAE8	0.04%	TPGCLO 2026-4A B	87269PAE7	0.03%
SNDPT 2014-2RA A	83613WAA2	0.03%	TRNTS 2017-6A AR4	89640YBQ6	0.25%
SNDPT 2014-2RA B	83613WAC8	0.04%	TRNTS 2017-6A B1R4	89640YBS2	0.04%
SNDPT 2017-4A A2A	83609TAC1	0.01%	TRNTS 2019-10A AR3	89640ABE5	0.25%
SNDPT 2018-2A B	83611JAC9	0.06%	TRNTS 2019-10A B1R3	89640ABG0	0.04%
SNDPT 2019-1A ARR	83611KAW2	0.01%	TRNTS 2019-11A A1R3	89641HBE9	0.25%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
TRNTS 2019-11A BR2	89641HBJ8	0.04%	WELF 2021-3A AR	94951JAJ9	0.21%
TRNTS 2020-14A A1R2	89641QAY6	0.17%	WELF 2021-3A BR	94951JAN0	0.04%
TRNTS 2020-14A BR2	89641QBC3	0.04%	WELF 2022-1A A1R2	94950TBE8	0.21%
TRNTS 2021-15A A1R	89641XAN5	0.18%	WELF 2022-1A BR2	94950TBJ7	0.03%
TRNTS 2021-15A B1R	89641XAQ8	0.03%	WINDR 2019-3A AR3	97314JBC8	0.10%
TRNTS 2024-24A A1R	89642XAN4	0.21%	WINDR 2019-3A BR3	97314JBE4	0.02%
TRNTS 2024-24A BR	89642XAS3	0.03%	WINDR 2021-4A AR	97316UAI7	0.21%
TRNTS 2024-27A AR	89642VAS7	0.21%	WINDR 2021-4A BR	97316UAL2	0.04%
TRNTS 2024-27A BR	89642VAU2	0.04%	WINDR 2023-1A A1R	97316RAN5	0.21%
TRNTS 2025-32A A1	89642NAA4	0.20%	WINDR 2023-1A BR	97316RAS4	0.03%
TRNTS 2025-32A B1	89642NAE6	0.03%	WLLMN 2021-1A AR	949723AJ9	0.25%
UNPPK 2022-1A A1R	913318AL5	0.26%	WLLMN 2021-1A BR	949723AL4	0.05%
UNPPK 2022-1A BR	913318AQ4	0.05%	WOODS 2018-17A A	66860PAA2	0.02%
VENTR 2013-15A AR3	92328XBD0	0.02%	WOODS 2018-17A B	66860PAC8	0.04%
VENTR 2013-15A BR3	92328XBF5	0.05%			
VENTR 2017-27A BR	92331LBE9	0.00%			
VENTR 2017-30A B	92331NAE6	0.04%			
VENTR 2018-31A B	92331VAE8	0.05%			
VENTR 2018-33A BR	92330YAU7	0.04%			
VENTR 2019-38A ARR	92332NBC8	0.06%			
VENTR 2019-38A BRR	92332NBE4	0.06%			
VENTR 2021-43A A1RR	92290CAZ2	0.19%			
VENTR 2021-43A BRR	92290CBD0	0.04%			
VENTR 2021-44A A1NR	92332KAQ4	0.19%			
VENTR 2021-44A BR	92332KAU5	0.04%			
VENTR 2022-45A A1R	92326GAS7	0.20%			
VENTR 2022-45A BR	92326GAW8	0.04%			
VOYA 2017-3A A1RR	92915QBG7	0.21%			
VOYA 2017-3A AAR2	92915QBJ1	0.05%			
VOYA 2018-2A B1	92917JAE7	0.03%			
VOYA 2019-4A A1R	92918BAN3	0.25%			
VOYA 2019-4A BR	92918BAS2	0.04%			
VOYA 2021-3A A1R	92919DAL2	0.21%			
VOYA 2021-3A BR	92919DAQ1	0.03%			
VOYA 2024-1A A1AR	92920DAL9	0.21%			
VOYA 2024-1A BR	92920DAS4	0.03%			
VOYA 2024-5A A1	92944YAC5	0.21%			
VOYA 2024-5A B1	92944YAG6	0.02%			
VOYA 2025-4A A1	92946DAA3	0.25%			
VOYA 2025-4A B	92946DAE5	0.04%			

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A CR	00119MAU3	0.11%	ANCHC 2021-19A CR	03328JAS6	0.09%
AGL 2020-3A D1R	00119MAW9	0.10%	ANCHC 2021-19A D1R	03328JAU1	0.08%
AGL 2020-3A ER	00119NAE7	0.04%	ANCHC 2021-19A ER	03328KAL8	0.06%
AGL 2020-5A C1R3	00119TBH6	0.14%	APID 2017-28A BR	03767CAS9	0.08%
AGL 2020-5A D1AR	00119TBM5	0.13%	APID 2017-28A C1R	03767CAU4	0.08%
AGL 2020-5A ER3	00119UAG6	0.07%	APID 2017-28A DR	03766YAE3	0.04%
AGL 2021-12A CR	00120BAU4	0.11%	APID 2018-18A CR2	03767NBC9	0.09%
AGL 2021-12A D1R	00120BAW0	0.09%	APID 2018-18A D1R2	03767NBE5	0.07%
AGL 2021-12A ER	00120CAE8	0.05%	APID 2018-18A ER2	03767QAG4	0.04%
AGL 2021-13A CR	00120JAQ6	0.11%	APID 2018-29A CR	03767MAW8	0.10%
AGL 2021-13A D1R	00120JAS2	0.08%	APID 2018-29A D1R	03767MAY4	0.10%
AGL 2021-13A E	00120KAA8	0.06%	APID 2018-29A ER	03767GAE1	0.05%
AGL 2025-38A C	00852QAG6	0.03%	APID 2019-31A CR2	03767VAY4	0.10%
AGL 2025-41A C	00121PAG3	0.14%	APID 2019-31A D1R2	03767VBA5	0.10%
AGL 2025-41A D1	00121PAJ7	0.14%	APID 2019-31A ER2	03767XAE4	0.05%
AGL 2025-41A E	00121TAA8	0.07%	APID 2021-35A CR	03768UAN9	0.10%
AGL 2025-44A C	00121RAE4	0.09%	APID 2021-35A D1R	03768UAQ2	0.10%
AGL 2025-44A D1	00121RAG9	0.14%	APID 2021-35A ER	03768TAC6	0.05%
AGL 2025-44A E	00122AAA8	0.06%	APID 2022-42A CR	03770GAS5	0.10%
AGL 2026-47A C	00123LAG0	0.09%	APID 2022-42A D1R	03770GAU0	0.10%
AGL 2026-47A D1	00123LAJ4	0.09%	APID 2022-42A ER	03770HAG9	0.05%
AGL 2026-47A E	00124DAA0	0.04%	APID 2023-44A CR	037989AP5	0.07%
AIMCO 2020-11A CR2	00140NBA7	0.11%	APID 2023-44A D1R	037989AQ3	0.07%
AIMCO 2020-11A D1R2	00140NBC3	0.11%	APID 2023-44A ER	03770KAG2	0.04%
AIMCO 2020-11A ER2	00140PAJ4	0.05%	APID 2023-46A CR	03770RAU6	0.10%
AIMCO 2025-24A C	00092PAJ2	0.09%	APID 2023-46A D1R	03770RAW2	0.10%
AIMCO 2025-24A D	00092PAL7	0.09%	APID 2023-46A ER	03769YAG5	0.05%
AIMCO 2025-24A E	00092QAA9	0.05%	APID 2024-49A C	03771BAG1	0.09%
AIMCO 2026-27A C	00901HAG7	0.09%	APID 2024-49A D1	03771BAJ5	0.09%
AIMCO 2026-27A D1	00901HAJ1	0.09%	APID 2024-49A E	03771CAA2	0.04%
AIMCO 2026-27A E	00901DAB7	0.05%	APID 2024-50A C	03771MAG7	0.09%
ALINE 2018-1A CR	016269AJ1	0.03%	APID 2024-50A D1	03771MAJ1	0.09%
ALINE 2018-1A DR	016269AL6	0.10%	APID 2024-50A E	03771LAA2	0.04%
ALINE 2018-1A ER	016268AD6	0.06%	APID 2025-54A C	03771RAL5	0.10%
ALLEG 2021-2A CR	01751AAW6	0.09%	APID 2025-54A D1	03771RAG6	0.10%
ALLEG 2021-2A D1R	01751AAY2	0.09%	APID 2025-54A E	03771TAA5	0.05%
ALLEG 2021-2A ER	01750YAE5	0.04%	APID 2025-55A C	03771VAG7	0.10%
ALLEG 2025-2A C	01751VAJ9	0.09%	APID 2025-55A D1	03771VAJ1	0.07%
ALLEG 2025-2A D1	01751VAL4	0.07%	APID 2025-55A E	037972AC0	0.05%
ALLEG 2025-2A E	01751WAA6	0.05%	APID 2026-56A C1	03772AAG2	0.06%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
APID 2026-56A D1	03772AAL1	0.08%	ARES 2025-ALF9A E	03990JAA2	0.04%
APID 2026-56A E	03772BAC9	0.05%	ARES 2026-80A C	039974AG5	0.12%
APID 2026-58A C1	03790MAG4	0.10%	ARES 2026-80A D	039974AJ9	0.12%
APID 2026-58A D1	03790MAJ8	0.07%	ARES 2026-80A E	039971AA4	0.08%
APID 2026-58A E	03772EAA7	0.05%	ATCLO 2018-12A C	04942UAJ5	0.10%
ARES 2015-2A CR2	04015GBH1	0.12%	ATCLO 2018-12A D	04942UAL0	0.07%
ARES 2015-2A D1R2	04015GBK4	0.12%	ATCLO 2018-12A E	04942TAA7	0.04%
ARES 2015-2A ER2	04015HAS6	0.06%	ATCLO 2019-13A CR	04942VBE3	0.09%
ARES 2016-41A CR3	04016DBG9	0.12%	ATCLO 2019-13A D	04942VAS3	0.07%
ARES 2016-41A DR3	04016DBJ3	0.12%	ATCLO 2019-13A E	04942AAA8	0.06%
ARES 2016-41A ER3	04016KAJ8	0.08%	ATCLO 2025-25A C	04943RAJ1	0.09%
ARES 2017-43A CR2	04016PAY4	0.12%	ATCLO 2025-25A D1	04943RAL6	0.07%
ARES 2017-43A D1R2	04016PBA5	0.12%	ATCLO 2025-25A E	04943TAA6	0.04%
ARES 2017-43A ER2	04017AAJ9	0.06%	ATRM 13A CR2	55822RAF7	0.16%
ARES 2017-44A BR3	04016NCB7	0.19%	ATRM 13A DR2	55822RAH3	0.15%
ARES 2017-44A CR3	04016NCD3	0.17%	ATRM 13A ER2	55822UAA1	0.09%
ARES 2017-44A DRR	04016NBT9	0.16%	ATRM 14A CR	55820WAL5	0.14%
ARES 2020-56A CR2	04018NBC4	0.11%	ATRM 14A D1R	55820WAN1	0.12%
ARES 2020-56A D1R2	04018NBE0	0.11%	ATRM 14A ER	557912AA0	0.05%
ARES 2020-56A ER2	04018PAG1	0.05%	ATRM 15A CR	55820LAQ8	0.16%
ARES 2021-59A C1	04018EAE1	0.10%	ATRM 15A D1R	55820LAS4	0.15%
ARES 2021-59A D	04018EAG6	0.11%	ATRM 15A ER	55822TAA4	0.07%
ARES 2021-59A E	04018GAA4	0.06%	AWPT 2021-14A C1AR	28623RBJ6	0.06%
ARES 2021-62A CR	00192WAS6	0.11%	AWPT 2021-14A D1AR	28623RBQ0	0.04%
ARES 2021-62A DR	00192WAU1	0.10%	AWPT 2021-14A ER	28623TAJ3	0.04%
ARES 2021-62A ER	00192XAE5	0.06%	BABSN 2023-2A CR	06763FAK6	0.09%
ARES 2022-65A CR	04019FAS6	0.14%	BABSN 2023-2A D1R	06763FAL4	0.09%
ARES 2022-65A DR	04019FAU1	0.14%	BABSN 2023-2A ER	06763GAC2	0.04%
ARES 2022-65A ER	04019GAE5	0.08%	BABSN 2023-4A CR	06763MAS4	0.09%
ARES 2023-70A CR	039951AY4	0.12%	BABSN 2023-4A D1R	06763MAU9	0.09%
ARES 2023-70A D1AR	039951BA5	0.08%	BABSN 2023-4A ER	06763NAE3	0.04%
ARES 2023-70A ER	039952AG1	0.06%	BABSN 2024-3A C1R	067924AS9	0.09%
ARES 2024-69A CR	039953AS3	0.09%	BABSN 2024-3A D1R	067924AW0	0.06%
ARES 2024-69A DR	039953AU8	0.09%	BABSN 2024-3A ER	067940AE6	0.04%
ARES 2024-69A E	039954AA0	0.06%	BABSN 2024-5A C	06763YAJ8	0.09%
ARES 2024-72A C1R	04020WAS6	0.09%	BABSN 2024-5A D1	06763YAL3	0.09%
ARES 2024-72A D1R	04020WAU1	0.08%	BABSN 2024-5A E	06764GAA5	0.04%
ARES 2024-72A ER	04020XAE5	0.05%	BABSN 2025-3A C	06764PAG2	0.10%
ARES 2025-ALF9A C	03990HAG3	0.09%	BABSN 2025-3A D1	06764PAJ6	0.08%
ARES 2025-ALF9A D1	03990HAJ7	0.09%	BABSN 2025-3A E	06764RAA1	0.05%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BABSN 2025-6A C	06764WAG7	0.10%	BCC 2021-4A D	05685AAL2	0.10%
BABSN 2025-6A D1	06764WAJ1	0.06%	BCC 2021-4A E	05684VAA1	0.06%
BABSN 2025-6A E	06764XAA8	0.05%	BCC 2022-1A CR	05684UAS4	0.10%
BALLY 2021-18A BR	05875YAN6	0.10%	BCC 2022-1A D1R	05684UUA9	0.08%
BALLY 2021-18A C1R	05875YAQ9	0.09%	BCC 2022-1A ER	05684WAE1	0.05%
BALLY 2021-18A DR	05875XAE8	0.05%	BCC 2022-2A CR	05682GAW8	0.11%
BALLY 2024-26A BR	05876NAW9	0.10%	BCC 2022-2A D1R	05682GAY4	0.09%
BALLY 2024-26A C1R	05876NAY5	0.10%	BCC 2022-2A ER	05683XAG5	0.06%
BALLY 2024-26A DR	05876PAE4	0.05%	BCC 2023-3A CR	05682CAS6	0.11%
BALLY 2024-27A B	05874UAG0	0.09%	BCC 2023-3A D1R	05682CAU1	0.11%
BALLY 2024-27A C1	05874UAJ4	0.09%	BCC 2023-3A ER	05682KAG4	0.05%
BALLY 2024-27A D	05876BAA3	0.04%	BCC 2024-3A C1R	05685QAW3	0.06%
BALLY 2025-30A B	05876UAD5	0.09%	BCC 2024-3A D1	05685QAL7	0.09%
BALLY 2025-30A C1	05876UAE3	0.09%	BCC 2024-3A E	05685UAA2	0.04%
BALLY 2025-30A D	05876WAA7	0.04%	BCC 2024-6A C	05685XAG3	0.09%
BALLY 2025-32A B	058944AG4	0.09%	BCC 2024-6A D1	05685XAJ7	0.08%
BALLY 2025-32A C1	058944AJ8	0.09%	BCC 2024-6A E	05685YAA4	0.04%
BALLY 2025-32A D	05877CAA0	0.04%	BCC 2025-3A C	056914AG9	0.11%
BARDT 2019-2A CRR	06744NBW6	0.09%	BCC 2025-3A D1	056914AJ3	0.11%
BARDT 2019-2A DRR	06744NBU0	0.10%	BCC 2025-3A E	056926AA6	0.05%
BARDT 2019-2A ERR	06744PBG6	0.08%	BCC 2025-4A C	05686GAG9	0.11%
BATLN 2017-11A CR2	07132LAY5	0.09%	BCC 2025-4A D1	05686GAJ3	0.10%
BATLN 2017-11A DR	07132LAS8	0.11%	BCC 2025-4A E	05686HAA0	0.05%
BATLN 2017-11A ER	07132MAE7	0.06%	BCC 2026-1A C	05686LAG8	0.11%
BATLN 2018-12A CRR	07133RBA2	0.09%	BCC 2026-1A D1	05686LAJ2	0.10%
BATLN 2018-12A DRR	07133RBC8	0.11%	BCC 2026-1A E	05686MAA9	0.05%
BATLN 2018-12A E	07134HAA4	0.07%	BCC 2026-3A C	05686QAG7	0.10%
BATLN 2019-14A CR2	07090ABE2	0.10%	BCC 2026-3A D1	05686QAJ1	0.11%
BATLN 2019-14A DR	07090AA9	0.09%	BCC 2026-3A E	05686UAA1	0.05%
BATLN 2019-14A ER	07133DAE6	0.06%	BCHPK 2019-1A C1RR	07355TBU5	0.09%
BCC 2018-2A CR	05682VAS4	0.11%	BCHPK 2019-1A DRR	07355TBY7	0.14%
BCC 2018-2A DR	05682VAU9	0.09%	BCHPK 2019-1A ERR	07355VAN7	0.09%
BCC 2018-2A E	05682WAA1	0.07%	BCSTAT 2025-1A CR	05556KAE2	0.16%
BCC 2019-2A CR3	05682LBE6	0.09%	BCSTAT 2025-1A DR	05556KAG7	0.10%
BCC 2019-2A DR3	05682LBG1	0.08%	BGCLO 2024-11A C	09077YAG9	0.09%
BCC 2019-2A ER3	056827AA6	0.06%	BGCLO 2024-11A D1	09077YAJ3	0.09%
BCC 2019-4A CRR	05684ABE8	0.08%	BGCLO 2024-11A E	09078AAA3	0.04%
BCC 2019-4A DRR	05684ABG3	0.10%	BLACK 2019-2A BR	09204GAM1	0.09%
BCC 2019-4A ERR	05682XAG6	0.08%	BLACK 2019-2A CR	09204GAP4	0.08%
BCC 2021-4A CRR	05685ABG2	0.10%	BLACK 2019-2A D	09204JAA1	0.07%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BLUEM 2018-3A C	09630AAJ5	0.11%	CANYC 2024-2A D1	13877CAJ5	0.09%
BLUEM 2018-3A D	09630AAL0	0.11%	CANYC 2024-2A E	13877GAA5	0.04%
BLUEM 2018-3A E	09629YAA5	0.05%	CANYC 2025-2A C	13876FAG5	0.09%
BLUEM 2021-32A CR	09631EAN7	0.09%	CANYC 2025-2A D1	13876FAJ9	0.09%
BLUEM 2021-32A DR	09631EAQ0	0.09%	CANYC 2025-2A E	13877HAA3	0.05%
BLUEM 2021-32A ER	09631FAE4	0.05%	CANYC 2026-1A C	13890AAG8	0.09%
BLUEM 2022-35A CR	09631RAS7	0.10%	CANYC 2026-1A D1	13890AAJ2	0.09%
BLUEM 2022-35A D1AR	09631RAU2	0.04%	CANYC 2026-1A E	13890BAA9	0.04%
BLUEM 2022-35A E1R	09631TAG9	0.04%	CARVL 2022-1A CR	14686FAW8	0.09%
BOYCE 2022-1A CR	103228AS1	0.13%	CARVL 2022-1A D1R	14686FAY4	0.06%
BOYCE 2022-1A D	103228AL6	0.13%	CARVL 2022-1A ER	14686HAG9	0.06%
BOYCE 2022-1A E	103226AA4	0.08%	CARVL 2023-1A CR	14686BAU1	0.09%
BSP 2019-17A CR2	08182BBC1	0.18%	CARVL 2023-1A D1R	14686BAW7	0.09%
BSP 2019-17A D1R2	08182BBE7	0.18%	CARVL 2023-1A ER	14686DAE3	0.04%
BSP 2019-17A ER2	08182AAG5	0.09%	CARVL 2024-1A CR	14688HAQ5	0.09%
BSP 2021-23A CRR	08186VBC3	0.11%	CARVL 2024-1A DR	14688HAS1	0.09%
BSP 2021-23A D1RR	08186VBE9	0.11%	CARVL 2024-1A ER	14688JAE8	0.04%
BSP 2021-23A ERR	08186XAG1	0.05%	CARVL 2024-3A C	14688RAG5	0.09%
BSP 2021-25A CR	08186YAS3	0.08%	CARVL 2024-3A D1	14688RAJ9	0.09%
BSP 2021-25A DR	08186YAU8	0.09%	CARVL 2024-3A E	14688TAA4	0.04%
BSP 2021-25A ER	08187AAE5	0.06%	CAVU 2021-3A C1	89624GAE3	0.05%
BSP 2024-35A CR	08182YAN8	0.10%	CAVU 2021-3A D	89624GAG8	0.08%
BSP 2024-35A D1R	08182YAQ1	0.10%	CAVU 2021-3A E	89624HAA9	0.07%
BSP 2024-35A ER	08183CAE5	0.05%	CAVU 2025-1A C	89624FAE5	0.09%
BSP 2024-36A C	081922AG1	0.09%	CAVU 2025-1A D1	89624FAG0	0.09%
BSP 2024-36A D1	081922AJ5	0.09%	CAVU 2025-1A E	89625AAA3	0.04%
BSP 2024-36A E1	081920AA8	0.04%	CBAMR 2017-2A CRR	149931AJ6	0.28%
BSP 2025-42A C	08187LAE1	0.11%	CBAMR 2017-2A D1RR	149931AL1	0.25%
BSP 2025-42A D1	08187LAG6	0.11%	CBAMR 2017-2A ERR	149922AA4	0.13%
BSP 2025-42A E	08187MAA7	0.05%	CBAMR 2017-4A CR	12516EAJ0	0.18%
BSP 2025-44A C	08187NAG2	0.11%	CBAMR 2017-4A D1R	12516EAL5	0.15%
BSP 2025-44A D1	08187NAJ6	0.11%	CBAMR 2017-4A ER	12516JAA8	0.11%
BSP 2025-44A E	08187UAA9	0.05%	CBAMR 2018-5A CR	12516LAJ4	0.17%
BSP 2025-46A C	08186HAE1	0.10%	CBAMR 2018-5A D1R	12516LAL9	0.18%
BSP 2025-46A D1	08186HAG6	0.10%	CBAMR 2018-5A ER	12516PAA4	0.10%
BSP 2025-46A E	08186MAA8	0.05%	CBAMR 2018-6A CR2	12516GAG1	0.16%
BVSTAT 2024-1A C	92338VAE1	0.12%	CBAMR 2018-6A D1R2	12516GAJ5	0.15%
BVSTAT 2024-1A D	92338VAG6	0.08%	CBAMR 2018-6A ER2	12516HAA2	0.10%
BVSTAT 2024-1A E	92338WAA7	0.06%	CBAMR 2019-9A CR	14987VAU3	0.12%
CANYC 2024-2A C	13877CAG1	0.09%	CBAMR 2019-9A DR	14987VAW9	0.11%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CBAMR 2019-9A ER	14987UAE1	0.06%	CIFC 2014-2RA CR	12548RAM6	0.07%
CGMS 2017-2A CR3	14315JBS7	0.07%	CIFC 2014-2RAD1R	12548RAP9	0.06%
CGMS 2017-2AD1R3	14315JBU2	0.06%	CIFC 2014-2RA ER	12551FAE4	0.03%
CGMS 2017-2A ER2	14315KAG1	0.04%	CIFC 2014-3A CR	12549QBS3	0.09%
CGMS 2018-4A C1R	14315RAS0	0.07%	CIFC 2014-3AD1R	12549QBU8	0.09%
CGMS 2018-4AD1R	14315RAW1	0.09%	CIFC 2014-3A ER	12549RAL7	0.04%
CGMS 2018-4A E1R	14315QAJ2	0.03%	CIFC 2017-1A CR3	17181PAQ2	0.08%
CGMS 2019-1A BR2	14316BBN4	0.08%	CIFC 2017-1ADR3	17181PAS8	0.08%
CGMS 2019-1A CR2	14316BBQ7	0.11%	CIFC 2017-1A ER3	17181QAE7	0.06%
CGMS 2019-1A DR2	14316DAG6	0.09%	CIFC 2018-1A CR	17181NAJ3	0.10%
CGMS 2019-3A CR3	14314HBS2	0.11%	CIFC 2018-1AD1R	17181NAL8	0.10%
CGMS 2019-3AD1R3	14314HBU7	0.07%	CIFC 2018-1A ER	17181RAA3	0.05%
CGMS 2019-3A ER3	14314KAN7	0.05%	CIFC 2018-2A CR	17180WAQ8	0.11%
CGMS 2021-1A BR	14316MAQ4	0.11%	CIFC 2018-2AD1R	17180WAS4	0.11%
CGMS 2021-1A C1R	14316MAS0	0.10%	CIFC 2018-2A ER	17180YAJ0	0.05%
CGMS 2021-1A DR	14317LAG7	0.06%	CIFC 2019-1A CR2	12553DAY3	0.09%
CGMS 2021-8A CR	143120AU7	0.10%	CIFC 2019-1AD1R2	12553DBA4	0.09%
CGMS 2021-8AD1R	143120AW3	0.11%	CIFC 2019-1A ER	12553BAG6	0.05%
CGMS 2021-8A ER	143117AG4	0.06%	CIFC 2019-4A BR2	17182XBC4	0.09%
CGMS 2022-4A C1R2	14317BBG8	0.10%	CIFC 2019-4A C1R2	17182XBE0	0.09%
CGMS 2022-4AD1R2	14317BBL7	0.07%	CIFC 2019-4A DR2	125493AG1	0.04%
CGMS 2022-4A ER2	14317EAJ7	0.05%	CIFC 2021-3A CR	12564DAQ7	0.11%
CGMS 2024-3A CR	14319HAW9	0.11%	CIFC 2021-3AD1R	12564DAS3	0.11%
CGMS 2024-3AD1AR	14319HAY5	0.07%	CIFC 2021-3A ER	12565BAG2	0.05%
CGMS 2024-3A ER	14319JAG0	0.05%	CIFC 2021-7A CR	12567HAU6	0.10%
CGMS 2024-6A C	14319PAG6	0.11%	CIFC 2021-7A DR	12567HAW2	0.11%
CGMS 2024-6AD1	14319PAJ0	0.11%	CIFC 2021-7A ER	12567KAE5	0.06%
CGMS 2024-6A E	14319QAA7	0.05%	CIFC 2022-1A CR	12570LAQ1	0.09%
CGMS 2025-3A C	14320EAE3	0.10%	CIFC 2022-1AD1R	12570LAS7	0.09%
CGMS 2025-3A D	14320EAG8	0.12%	CIFC 2022-1A ER	12570BAE0	0.04%
CGMS 2025-3A E	14320FAA8	0.07%	CIFC 2022-2A CR	12567MAU5	0.09%
CGMS 2025-4A C	142918AG6	0.11%	CIFC 2022-2A DR	12567MAW1	0.09%
CGMS 2025-4AD1	142918AJ0	0.11%	CIFC 2022-2A ER	12567QAJ1	0.06%
CGMS 2025-4A E	142919AA7	0.06%	CIFC 2024-4A C	17181WAE4	0.11%
CGMS 2026-3A C	142925AG1	0.12%	CIFC 2024-4AD1	17181WAG9	0.11%
CGMS 2026-3A D	142925AJ5	0.13%	CIFC 2024-4A E	17181XAA0	0.05%
CGMS 2026-3A E	142926AA2	0.08%	CIFC 2025-4A C	12575MAD3	0.09%
CGMS 2026-4A C	142940AG0	0.09%	CIFC 2025-4AD1A1	12575MAE1	0.05%
CGMS 2026-4AD1	142940AJ4	0.09%	CIFC 2025-4A E	12575PAA2	0.04%
CGMS 2026-4A E	142933AA8	0.04%	CIFC 2026-1A C	12576MAG5	0.09%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CIFC 2026-1A D1	12576MAJ9	0.09%	DRSLF 2020-86A ER	26246AAE6	0.07%
CIFC 2026-1A E	12576NAA6	0.04%	DRSLF 2021-95A CR	262487AN1	0.10%
CIFC 2026-3A C1	12578BAG7	0.07%	DRSLF 2021-95A DR	262487AQ4	0.10%
CIFC 2026-3A D1	12578BAL6	0.09%	DRSLF 2021-95A E	262485AA3	0.07%
CIFC 2026-3A E	12579LAA7	0.04%	DRSLF 2022-97A CR	26248XAS3	0.09%
CLVR 2021-3A CR	18915FAE2	0.07%	DRSLF 2022-97A D1R	26248XAU8	0.09%
CLVR 2021-3A DR	18915FAG7	0.09%	DRSLF 2022-97A ER	26251RAE1	0.05%
CLVR 2021-3A ER	18915FAJ1	0.06%	DRSLF 2022-98A CR	26248AAQ7	0.10%
CPTPK 2024-1A CR	14074EAU5	0.15%	DRSLF 2022-98A D	26248AAJ3	0.10%
CPTPK 2024-1A D	14074EAL5	0.15%	DRSLF 2022-98A E	26248CAA8	0.06%
CPTPK 2024-1A E	14074FAA6	0.09%	DRSLF 2024-121A C	26253VAG5	0.11%
CQS 2026-6A C	223925AG3	0.09%	DRSLF 2024-121A D1	26253VAJ9	0.11%
CQS 2026-6A D1	223925AJ7	0.07%	DRSLF 2024-121A E	26253XAA4	0.05%
CQS 2026-6A E	223938AA9	0.05%	DRSLF 2025-130A C	26254AAE5	0.11%
CQS 2026-7A C	22412JAJ3	0.09%	DRSLF 2025-130A D1A	26254AAG0	0.08%
CQS 2026-7A D1	22412JAL8	0.09%	DRSLF 2025-130A E	26254DAA7	0.06%
CQS 2026-7A E	22412KAA9	0.03%	ELM12 2021-5A CR	29002YAN2	0.11%
DCLO 2022-4A CRR	25255NBJ6	0.10%	ELM12 2021-5A D1R	29002YAQ5	0.11%
DCLO 2022-4A D1RR	25255NBL1	0.10%	ELM12 2021-5A ER	29003CAG4	0.06%
DCLO 2022-4A ERR	25255PAJ2	0.05%	ELM14 2022-1A CR	29003WAS4	0.11%
DCLO 2024-7A BR	25255WAQ1	0.10%	ELM14 2022-1A DR	29003WAU9	0.12%
DCLO 2024-7A C1R	25255WAS7	0.10%	ELM14 2022-1A ER	29003XAG8	0.08%
DCLO 2024-7A DR	25255XAG1	0.05%	ELM16 2022-3A CRR	29002UAW0	0.13%
DRSLF 2016-43A CR3	26245CBU6	0.11%	ELM16 2022-3A D1RR	29002UAY6	0.11%
DRSLF 2016-43A DR3	26245CBL6	0.11%	ELM16 2022-3A ER	29003DAE7	0.09%
DRSLF 2016-43A ER3	26245BAC9	0.07%	ELM24 2023-3A CR	290020AQ9	0.09%
DRSLF 2017-49A CR	26244QAS2	0.11%	ELM24 2023-3A D1R	290020AS5	0.09%
DRSLF 2017-49A DR	26244QAU7	0.09%	ELM24 2023-3A ER	29002NAE6	0.05%
DRSLF 2017-49A E	26244QAE3	0.07%	ELM26 2024-1A CR	29004CAS7	0.11%
DRSLF 2017-53A CR	26243EAT8	0.11%	ELM26 2024-1A D1R	29004CAU2	0.09%
DRSLF 2017-53A D	26243EAD3	0.10%	ELM26 2024-1A ER	29004DAE6	0.06%
DRSLF 2017-53A E	26243EAE1	0.05%	ELM34 2024-10A C	29001MAG4	0.18%
DRSLF 2018-64A C	26251LAG9	0.09%	ELM34 2024-10A D1	29001MAJ8	0.18%
DRSLF 2018-64A D	26251LAJ3	0.11%	ELM34 2024-10A E	29001NAA5	0.09%
DRSLF 2018-64A E	26251MAA0	0.08%	ELM38 2025-1A C	289908AG0	0.09%
DRSLF 2019-68A CRR	26252QAY8	0.09%	ELM38 2025-1A D1	289908AJ4	0.09%
DRSLF 2019-68A DR	26252QAQ5	0.09%	ELM38 2025-1A E	289909AA1	0.05%
DRSLF 2019-68A ER	26252RAE0	0.05%	ELM40 2025-3A C	29004FAE1	0.18%
DRSLF 2020-86A CR2	26245XBE6	0.11%	ELM40 2025-3A D1	29004FAG6	0.18%
DRSLF 2020-86A DR	26245XAU1	0.11%	ELM40 2025-3A E	29004GAA7	0.10%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ELM49 2026-3A C	289918AG9	0.09%	GCBSL 2021-55A D1R	38182AAJ6	0.08%
ELM49 2026-3A D1	289918AJ3	0.09%	GCBSL 2021-55A ER	38182BAA3	0.05%
ELM49 2026-3A E	29005GAA6	0.04%	GCBSL 2023-68A CR	38181PAG0	0.09%
ELMW7 2020-4A CRR	29002QAY5	0.09%	GCBSL 2023-68A D1R	38181PAJ4	0.09%
ELMW7 2020-4A D1RR	29002QBA6	0.09%	GCBSL 2023-68A ER	38181RAA9	0.04%
ELMW7 2020-4A ERR	29002RAL1	0.05%	GCBSL 2024-72A CR	381956AG6	0.11%
ELMW8 2021-1A CRR	29003EBE4	0.18%	GCBSL 2024-72A D1R	381956AJ0	0.11%
ELMW8 2021-1A DRR	29003EBG9	0.19%	GCBSL 2024-72A ER	381943AA7	0.06%
ELMW8 2021-1A ER	290021AL8	0.12%	GCBSL 2024-74A CR	38190BAQ8	0.11%
FCBSL 2021-2A CR	34963DAY1	0.09%	GCBSL 2024-74A D1	38190BAG0	0.11%
FCBSL 2021-2A D	34963DAG0	0.09%	GCBSL 2024-74A ER	38190CAE3	0.05%
FCBSL 2021-2A E	34963GAA6	0.06%	GCM 2026-2A C	36831VAG5	0.09%
FCBSL 2021-4A C	34963DAQ8	0.11%	GCM 2026-2A D1	36831VAJ9	0.09%
FCBSL 2021-4A D	34963DAS4	0.11%	GCM 2026-2A E	36831WAA6	0.04%
FCBSL 2021-4A E	34963GAE8	0.06%	GLM 2021-9A CR2	38138JB1	0.12%
FCBSL 2022-1A C1R	34964HAU9	0.07%	GLM 2021-9A DR2	38138JBL6	0.11%
FCBSL 2022-1A DR	34964HAW5	0.10%	GLM 2021-9A ER2	38138HAL1	0.06%
FCBSL 2022-1A E	34964NAA0	0.05%	GLM 2022-12A CR2	38138FBL4	0.11%
FLAT 2021-1A CR	33883PAW7	0.09%	GLM 2022-12A DR2	38138FBN0	0.11%
FLAT 2021-1A D1R	33883PAY3	0.09%	GLM 2022-12A ER2	38138YAL4	0.07%
FLAT 2021-1A ER	33883TAE9	0.04%	GLM 2024-22A C	38139EAI2	0.11%
FTGPK 2025-2A CR	18914KAE2	0.09%	GLM 2024-22A D	38139EAL7	0.11%
FTGPK 2025-2A DR	18914KAG7	0.10%	GLM 2024-22A E	38139HAA4	0.05%
FTGPK 2025-2A ER	18914KAJ1	0.06%	GLM 2024-23A C	38139KAJ8	0.09%
GALXY 2025-35A C1	362930AE9	0.10%	GLM 2024-23A D	38139KAL3	0.09%
GALXY 2025-35A D1	362930AH2	0.06%	GLM 2024-23A E	38139PAA6	0.04%
GALXY 2025-35A E	362932AA3	0.04%	GLM 2025-27A C	38140AAJ7	0.09%
GARNET 2025-3A C	36626TAG9	0.11%	GLM 2025-27A D	38140AAN8	0.13%
GARNET 2025-3A D1	36626TAJ3	0.11%	GLM 2025-27A E	38140BAA4	0.07%
GARNET 2025-3A E	36626UAA9	0.06%	GLM 2026-28A C	38140CAJ3	0.12%
GARNET 2026-5A C	365911AG1	0.09%	GLM 2026-28A D1	38140CAL8	0.11%
GARNET 2026-5A D	365911AJ5	0.09%	GLM 2026-28A E	38140EAA8	0.06%
GARNET 2026-5A E	365910AA6	0.06%	GLM 2026-30A C	38140GAJ4	0.13%
GARNET 2026-7A C	36626LAG6	0.09%	GLM 2026-30A D	38140GAL9	0.13%
GARNET 2026-7A D1	36626LAJ0	0.09%	GLM 2026-30A E	38140JAA7	0.06%
GARNET 2026-7A E	36626MAA7	0.04%	GNRT 2024-17A C	37149PAE8	0.10%
GCBSL 2020-48A CR	38177DAT5	0.10%	GNRT 2024-17A D1	37149PAG3	0.10%
GCBSL 2020-48A D1R	38177DAU2	0.10%	GNRT 2024-17A E	37149UAA5	0.05%
GCBSL 2020-48A ER	38177FAE3	0.05%	GNRT 2024-18A C	37149VAE5	0.09%
GCBSL 2021-55A C1R	38182AAE7	0.10%	GNRT 2024-18A D1	37149VAG0	0.09%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
GNRT 2024-18A E	37149XAA9	0.05%	INVCO 2025-2A C	46151RAG5	0.09%
GNRT 5A CR	37148XAG7	0.08%	INVCO 2025-2A D	46151RAJ9	0.09%
GNRT 5A D1R	37148XAJ1	0.07%	INVCO 2025-2A E	46151TAA4	0.06%
GNRT 5A ER	37148YAA8	0.04%	INVCO 2025-3A C	46092FAG3	0.09%
GOST 2024-1A CR	381929AS7	0.10%	INVCO 2025-3A D1	46092FAJ7	0.09%
GOST 2024-1A D1R	381929AU2	0.08%	INVCO 2025-3A E	46092EAA9	0.04%
GOST 2024-1A ER	381944AE7	0.03%	INVCO 2026-2A C1	46092LAG0	0.09%
HARUS 2025-3A C	41758DAG4	0.09%	INVCO 2026-2A D1	46092LAL9	0.07%
HARUS 2025-3A D1	41758DAJ8	0.04%	INVCO 2026-2A E	46092MAA1	0.04%
HARUS 2025-3A E	41758EAA5	0.04%	JNPPK 2023-1A CRR	48206KBC9	0.11%
HARUS 2026-1A C	417938AG2	0.09%	JNPPK 2023-1A DRR	48206KBE5	0.10%
HARUS 2026-1A D1	417938AJ6	0.09%	JNPPK 2023-1A ERR	48206RAG6	0.06%
HARUS 2026-1A E	417940AA1	0.04%	KKR 16 BR3	48251BBL3	0.11%
HLM 2021-16A CR	40440XAS0	0.08%	KKR 16 CR2	48251BBC3	0.12%
HLM 2021-16A DR	40440XAU5	0.09%	KKR 16 DR2	48251DAG1	0.08%
HLM 2021-16A ER	40441AAE0	0.06%	KKR 18 CR2	48251JAY9	0.06%
HLSY 2025-10A C	78663BAG4	0.10%	KKR 18 DR2	48251JBA0	0.07%
HLSY 2025-10A D1A	78663BAJ8	0.05%	KKR 18 ER2	48251HAE7	0.03%
HLSY 2025-10A E	78663CAA5	0.05%	KKR 2022-41A C	48255PAE5	0.09%
HONPK 2026-1A C1	438453AJ1	0.10%	KKR 2022-41A D	48255PAG0	0.09%
HONPK 2026-1A D1	438453AN2	0.13%	KKR 2022-41A E	48255MAA0	0.05%
HONPK 2026-1A E	43845QAA9	0.07%	KKR 2024-47A C	48190DAE0	0.09%
ICG 2021-1A CRR	449303BA3	0.07%	KKR 2024-47A D1	48190DAG5	0.09%
ICG 2021-1A D	449303AJ5	0.07%	KKR 2024-47A E	48190EAA6	0.04%
ICG 2021-1A E	449289AA5	0.03%	KKR 21 C	48252KAE9	0.10%
INVCO 2021-2A CR	46149MAQ9	0.08%	KKR 21 D	48252KAG4	0.11%
INVCO 2021-2A D	46149MAE6	0.09%	KKR 21 E	48252LAA5	0.08%
INVCO 2021-2A E	46091AAA8	0.05%	KKR 31A C	48254NAG6	0.11%
INVCO 2021-3A CR	46151VAG6	0.08%	KKR 31A D	48254NAJ0	0.10%
INVCO 2021-3A DR	46151VAJ0	0.09%	KKR 31A E	48254MAA1	0.06%
INVCO 2021-3A E	46145KAA2	0.06%	LAKEG 2025-1A C	509827AE1	0.11%
INVCO 2022-1A CR	460988AQ1	0.09%	LAKEG 2025-1A D	509827AG6	0.11%
INVCO 2022-1A D	460988AG3	0.11%	LAKEG 2025-1A E	509828AA7	0.06%
INVCO 2022-1A E	46091GAA5	0.07%	LAKPK 2025-1A C	51218YAG1	0.11%
INVCO 2023-1A CR2	46146GBC5	0.11%	LAKPK 2025-1A D	51218YAJ5	0.11%
INVCO 2023-1A DR2	46146GBE1	0.11%	LAKPK 2025-1A E	51219AAA5	0.07%
INVCO 2023-1A ER	46146KAJ2	0.06%	LCM 16A CR2	50181GBJ8	0.05%
INVCO 2024-4A C	46151BAG0	0.09%	LCM 16A DR2	50181GBL3	0.11%
INVCO 2024-4A D1	46151BAJ4	0.07%	LCM 16A ER2	50181HAC2	0.05%
INVCO 2024-4A E	46151DAA9	0.04%	LCM 24A E	50189MAA7	0.05%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
LCM 26A C	50200FAG4	0.01%	MDPK 2015-17A D1R2	55818YCN9	0.06%
LCM 26A D	50200FAJ8	0.10%	MDPK 2015-17A ER2	55819AAS1	0.05%
LCM 26A E	50200GAA5	0.04%	MDPK 2016-22A CR2	55819XBN1	0.14%
LCM 34A C	50203CAG8	0.08%	MDPK 2016-22A D1R2	55819XBQ4	0.12%
LCM 34A D	50203CAJ2	0.09%	MDPK 2016-22A ER2	55819VAJ5	0.06%
LCM 34A E	50203DAA9	0.04%	MDPK 2018-27A CR	55820YAU1	0.14%
LCM 35A C	50202QAG8	0.09%	MDPK 2018-27A D1R	55820YAW7	0.14%
LCM 35A D	50202QAJ2	0.08%	MDPK 2018-27A ER	55820XAE9	0.06%
LCM 35A E	50203NAA7	0.04%	MDPK 2018-28A CR	55821AAU2	0.10%
MAGNE 2019-22A CRR	55954HBA9	0.11%	MDPK 2018-28A D1R	55821AAW8	0.10%
MAGNE 2019-22A DRR	55954HBC5	0.11%	MDPK 2018-28A ER	55821BAG1	0.05%
MAGNE 2019-22A ERR	55954DAG6	0.05%	MDPK 2018-30A C1R	55821TAS6	0.08%
MAGNE 2019-24A CR	55954WAQ2	0.11%	MDPK 2018-30A D1R	55821TAU1	0.11%
MAGNE 2019-24A DR	55954WAS8	0.11%	MDPK 2018-30A ER	55822HAG7	0.04%
MAGNE 2019-24A ER	55954XAE7	0.07%	MDPK 2018-32A CR2	55817ABE3	0.14%
MAGNE 2020-27A CRR	55955EBA5	0.09%	MDPK 2018-32A D1	55817ABG8	0.12%
MAGNE 2020-27A D1RR	55955EBC1	0.09%	MDPK 2018-32A ER2	55817CAG5	0.06%
MAGNE 2020-27A ERR	55955FAG0	0.04%	MDPK 2019-33A CR2	55819JAY9	0.14%
MAGNE 2021-29A CR2	55955KBC7	0.09%	MDPK 2019-33A DR	55819JAU7	0.14%
MAGNE 2021-29A D1R2	55955KBE3	0.09%	MDPK 2019-33A E	55819KAA8	0.09%
MAGNE 2021-29A ER2	55955JAJ6	0.04%	MDPK 2020-46A CRR	55822ABA4	0.12%
MAGNE 2023-37A CR	55952AAS8	0.09%	MDPK 2020-46A DRR	55822ABC0	0.13%
MAGNE 2023-37A D1R	55952AAU3	0.09%	MDPK 2020-46A ERR	55821VAG7	0.07%
MAGNE 2023-37A ER	55952CAE5	0.05%	MDPK 2021-48A CR	55821UAS3	0.08%
MAGNE 2024-44A C	55955UAG7	0.10%	MDPK 2021-48A D1R	55821UAU8	0.08%
MAGNE 2024-44A D1	55955UAI1	0.11%	MDPK 2021-48A ER	55821WAE0	0.04%
MAGNE 2024-44A E	55955WAA6	0.06%	MDPK 2021-59A CR2	55822EBE8	0.12%
MAGNE 2024-47A C	559916AG6	0.11%	MDPK 2021-59A D1AR	55822EAS8	0.10%
MAGNE 2024-47A D1	559916AJ0	0.13%	MDPK 2021-59A ER	55822FAE6	0.06%
MAGNE 2024-47A E	559917AA7	0.07%	MDPK 2022-53A C	558189AE6	0.11%
MAGNE 2025-45A C	55956CAG6	0.11%	MDPK 2022-53A D	558189AG1	0.12%
MAGNE 2025-45A D1	55956CAJ0	0.11%	MDPK 2022-53A E	558201AA7	0.06%
MAGNE 2025-45A E	55956DAA7	0.06%	MDPK 2022-55A CR	55819FAW1	0.11%
MAGNE 2025-52A C1	559931AG5	0.10%	MDPK 2022-55A D1R	55819FAY7	0.10%
MAGNE 2025-52A D1	559931AJ9	0.11%	MDPK 2022-55A ER	55818AAG8	0.05%
MAGNE 2025-52A E	559929AA2	0.06%	MDPK 2023-63A CR	55817GAU5	0.10%
MAGNE 2026-55A C	55956RAG3	0.09%	MDPK 2023-63A D1R	55817GAW1	0.09%
MAGNE 2026-55A D	55956RAJ7	0.10%	MDPK 2023-63A ER	55821JAG4	0.06%
MAGNE 2026-55A E	55956QAA8	0.06%	MDPK 2024-66A C	55822YAG0	0.12%
MDPK 2015-17A CR3	55818YJC8	0.08%	MDPK 2024-66A D1	55822YAJ4	0.12%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MDPK 2024-66A E	55790AAA3	0.06%	NEUB 2024-57A C	64136DAG9	0.09%
MDPK 2025-71A C	55817DAG3	0.11%	NEUB 2024-57A D1	64136DAJ3	0.09%
MDPK 2025-71A D1	55817DAJ7	0.10%	NEUB 2024-57A E	64135YAA7	0.04%
MDPK 2025-71A E	558182AA9	0.05%	NEUB 2024-58A C	640970AE9	0.09%
MDPK 2025-73A C	55823HAG6	0.11%	NEUB 2024-58A D1	640970AG4	0.09%
MDPK 2025-73A D1	55823HAJ0	0.11%	NEUB 2024-58A E	640972AC9	0.04%
MDPK 2025-73A E	55823JAA5	0.05%	NEUB 2025-61A C	640989AL3	0.09%
MDPK 2025-75A C	55823WAG3	0.11%	NEUB 2025-61A D1	640989AG4	0.09%
MDPK 2025-75A D1	55823WAJ7	0.11%	NEUB 2025-61A E	640985AA5	0.04%
MDPK 2025-75A E	55823MAA8	0.05%	NEUB 2025-62A C	64136GAG2	0.09%
MENLO 2025-3A C	58682NAE2	0.09%	NEUB 2025-62A D1	64136GAJ6	0.09%
MENLO 2025-3A D	58682NAG7	0.09%	NEUB 2025-62A E	64136HAA3	0.04%
MENLO 2025-3A E	58682PAA5	0.06%	NEUB 2026-63A C	640981AE6	0.09%
MIDO 2025-21A C	597924AG4	0.09%	NEUB 2026-63A D1	640981AG1	0.09%
MIDO 2025-21A D1	597924AJ8	0.09%	NEUB 2026-63A E	640988AA9	0.04%
MIDO 2025-21A E	59790AAA5	0.05%	NEUB 2026-64A C	640987AL7	0.09%
MONTPK 2026-1A C	61218AAG2	0.11%	NEUB 2026-64A D1	640987AG8	0.09%
MONTPK 2026-1A D1	61218AAJ6	0.11%	NEUB 2026-64A E	640984AA8	0.04%
MONTPK 2026-1A E	61218BAA3	0.05%	OAKC 2012-7A CR4	67102QBR8	0.12%
MP23 2021-4A CR	56607TAY1	0.08%	OAKC 2012-7A D1R4	67102QBT4	0.12%
MP23 2021-4A D1R	56607TBA2	0.06%	OAKC 2012-7A ER4	67102UAK5	0.06%
MP23 2021-4A E	566068AA0	0.04%	OAKC 2014-10RA C1R2	67707CBJ6	0.12%
MUZ88 2026-7A C	68252WAG6	0.07%	OAKC 2014-10RA D1R2	67707CBL1	0.09%
MUZ88 2026-7A D1	68252WAJ0	0.07%	OAKC 2014-10RA ER2	67707DAL0	0.05%
MUZ88 2026-7A E	68253BAA4	0.03%	OAKC 2015-12A CR3	67109YBU7	0.11%
NEUB 2019-33A CR2	64132TAY9	0.11%	OAKC 2015-12A D1R3	67109YBW3	0.11%
NEUB 2019-33A D1R2	64132TBA0	0.09%	OAKC 2015-12A ER3	67110BAN1	0.05%
NEUB 2019-33A ER2	64132WAN6	0.06%	OAKC 2019-3A CR2	67112RBJ2	0.12%
NEUB 2020-39A CR2	64134GBC2	0.09%	OAKC 2019-3A D1R2	67112RBL7	0.12%
NEUB 2020-39A DR2	64134GBE8	0.09%	OAKC 2019-3A ER2	67112TAJ9	0.07%
NEUB 2020-39A ER	64134FAL5	0.06%	OAKC 2019-4A CR2	67098DBJ1	0.11%
NEUB 2021-43A CR	64134AAN2	0.11%	OAKC 2019-4A D1R2	67098DBL6	0.11%
NEUB 2021-43A DR	64134AAQ5	0.10%	OAKC 2019-4A ER2	67098EAJ0	0.06%
NEUB 2021-43A ER	64134DAL0	0.06%	OAKC 2020-5A CR	67113GBA4	0.11%
NEUB 2021-46A CR	64134QAN7	0.11%	OAKC 2020-5A D1R	67113GBC0	0.11%
NEUB 2021-46A DR	64134QAQ0	0.11%	OAKC 2020-5A ER	67113NAE2	0.05%
NEUB 2021-46A ER	64134RAL9	0.07%	OAKC 2020-7A CR2	67098WBG5	0.13%
NEUB 2022-49A CR2	64135JBA9	0.11%	OAKC 2020-7A D1R2	67098WBJ9	0.10%
NEUB 2022-49A D1R2	64135JBC5	0.11%	OAKC 2020-7A ER2	67111WAJ3	0.05%
NEUB 2022-49A ER2	64135KAG4	0.05%	OAKC 2021-16A CR	67115LAQ7	0.11%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OAKC 2021-16A D1R	67115LAS3	0.11%	OCP 2026-50A E	67579PAA2	0.04%
OAKC 2021-16A ER	67115MAE2	0.06%	OCP 2026-51A C1	67127QAG4	0.09%
OAKC 2022-11A CR	67115VAU6	0.11%	OCP 2026-51A D1	67127QAL3	0.05%
OAKC 2022-11A D1R	67115VAW2	0.11%	OCP 2026-51A E	67127RAA5	0.04%
OAKC 2022-11A ER	67116BAG0	0.05%	OCT28 2016-1A CR3	67591ECC5	0.12%
OAKC 2025-21A C	67707KAG5	0.11%	OCT28 2016-1A D1R3	67591ECE1	0.08%
OAKC 2025-21A D1	67707KAJ9	0.11%	OCT28 2016-1A ERR	67591GAL2	0.08%
OAKC 2025-21A E	67707NAA2	0.05%	OCT38 2018-1A BR	67591YAW9	0.13%
OAKCL 2019-3A CR2	67400EBL7	0.13%	OCT38 2018-1A C1R	67591YAY5	0.11%
OAKCL 2019-3A D1R2	67400EBN3	0.11%	OCT38 2018-1A DR	67591XAE1	0.08%
OAKCL 2019-3A ER2	67400GAG4	0.07%	OCT40 2019-1A CRR	67592BBE7	0.11%
OAKCL 2019-4A CR3	67402CBY1	0.13%	OCT40 2019-1A DR	67592BAS7	0.10%
OAKCL 2019-4A D1R3	67402CCA2	0.11%	OCT40 2019-1A ER	67592EAE2	0.06%
OAKCL 2019-4A ERR	67400JAE3	0.08%	OCT45 2019-1A C1RR	67577MBG7	0.13%
OCP 2017-13A CR2	67097LAZ9	0.08%	OCT45 2019-1A DR	67577MAU7	0.11%
OCP 2017-13A D1R2	67097LBB1	0.07%	OCT45 2019-1A ER	67577NAG6	0.06%
OCP 2017-13A ER2	67097NAJ1	0.04%	OCT51 2021-1A CR	675943AE4	0.08%
OCP 2018-15A CR	67112KAJ8	0.08%	OCT51 2021-1A DR	675943AG9	0.10%
OCP 2018-15A D1R	67112KAK5	0.08%	OCT51 2021-1A ER	675946AA5	0.06%
OCP 2018-15A ER	67112QAE6	0.04%	OCT58 2022-1A CR	675932AU1	0.10%
OCP 2021-22A CR	67117TAS4	0.10%	OCT58 2022-1A D1R	675932AW7	0.12%
OCP 2021-22A D1R	67117TAU9	0.10%	OCT58 2022-1A ER	675929AE3	0.06%
OCP 2021-22A ER	67118JAE6	0.05%	OCT64 2022-1A CR	67579ABC0	0.15%
OCP 2024-34A C1R	67570MAW0	0.11%	OCT64 2022-1A DR	67579ABE6	0.15%
OCP 2024-34A D1R	67570MBA7	0.08%	OCT64 2022-1A E	67579BAA3	0.09%
OCP 2024-34A E1R	67570NAE8	0.05%	OCT65 2024-4A C	675944AG7	0.09%
OCP 2024-37A C	67120AAJ0	0.11%	OCT65 2024-4A D1	675944AJ1	0.09%
OCP 2024-37A D1	67120AAL5	0.11%	OCT65 2024-4A E	675957AA2	0.04%
OCP 2024-37A E	67120BAA7	0.06%	OCT67 2023-1A C1R	67571LAS0	0.07%
OCP 2025-42A C	67097SAG6	0.10%	OCT67 2023-1A DR	67571LAW1	0.09%
OCP 2025-42A D1	67097SAJ0	0.10%	OCT67 2023-1A ER	67577YAE7	0.05%
OCP 2025-42A E	67091SAA5	0.05%	OCT68 2023-1A CR	675949AW1	0.09%
OCP 2025-46A C	671023AE9	0.11%	OCT68 2023-1A D1R	675949AY7	0.09%
OCP 2025-46A D1	671023AG4	0.11%	OCT68 2023-1A ER	675950AE9	0.05%
OCP 2025-46A E	671004AA7	0.05%	OCT71 2024-1A CR	67579CAU7	0.09%
OCP 2026-14A CR2	67127WAJ5	0.08%	OCT71 2024-1A D1R	67579CAW3	0.07%
OCP 2026-14A D1R2	67127WAL0	0.08%	OCT71 2024-1A E	67579DAA9	0.04%
OCP 2026-14A ER2	67127XAA2	0.03%	OCT73 2025-4A C	67579HAG7	0.09%
OCP 2026-50A C	67579MAG6	0.09%	OCT73 2025-4A D	67579HAJ1	0.09%
OCP 2026-50A D1	67579MAJ0	0.09%	OCT73 2025-4A E	67579KAA3	0.06%

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OCT75 2025-1A C1	67579EAG4	0.09%	PLMRS 2024-2A D1R	69703LAY4	0.11%
OCT75 2025-1A D1	67579EAJ8	0.08%	PLMRS 2024-2A ER	69703MAE6	0.05%
OCT75 2025-1A E	67579GAA2	0.05%	PLMRS 2026-1A C	69704JAE2	0.11%
OCT76 2026-1A C	67579VAL5	0.09%	PLMRS 2026-1A D	69704JAG7	0.10%
OCT76 2026-1A D1	67579VAN1	0.09%	PLMRS 2026-1A E	69704LAA5	0.06%
OCT76 2026-1A E	67579XAA5	0.04%	PSTAT 2024-2A BR	69702WAJ4	0.18%
OHACP 2024-17A C	67120MAJ4	0.12%	PSTAT 2024-2A CR	69702WAL9	0.10%
OHACP 2024-17A D1	67120MAL9	0.12%	PSTAT 2024-2A D	69703HAA5	0.10%
OHACP 2024-17A E	67120NAA1	0.06%	PSTAT 2024-3A BR	69690EAN9	0.18%
OZLM 2017-19A B1R3	67112CBS5	0.06%	PSTAT 2024-3A CR	69690EAQ2	0.10%
OZLM 2017-19A CR3	67112CBU0	0.10%	PSTAT 2024-3A DR	69690RAE0	0.10%
OZLM 2017-19A DR	67112CAU1	0.09%	PSTAT 2025-1A B	69704CAE7	0.11%
PBSPK 2024-1A CR	70537AAQ5	0.11%	PSTAT 2025-1A C	69704CAG2	0.06%
PBSPK 2024-1A D	70537AAJ1	0.11%	PSTAT 2025-1A D	69703VAA4	0.06%
PBSPK 2024-1A E	70537BAA8	0.06%	PSTAT 2025-3A B	696918AE1	0.10%
PCEPK 2021-1A CR	70470MAU9	0.11%	PSTAT 2025-3A C	696918AG6	0.08%
PCEPK 2021-1A D1R	70470MAW5	0.11%	PSTAT 2025-3A D	696917AA1	0.07%
PCEPK 2021-1A ER	70470NAJ2	0.05%	RAD 2024-24A C	75010CAG8	0.11%
PIPK 2025-19A C	72132DAE1	0.09%	RAD 2024-24A D1	75010CAJ2	0.09%
PIPK 2025-19A D1	72132DAF8	0.09%	RAD 2024-24A E	75010DAA9	0.05%
PIPK 2025-19A E	72132GAA2	0.05%	RAD 2024-26A C	75009VAG9	0.09%
PIPK 2026-23A C	72133WAG3	0.09%	RAD 2024-26A D1	75009VAJ3	0.09%
PIPK 2026-23A D1	72133WAJ7	0.09%	RAD 2024-26A E	75009WAA0	0.04%
PIPK 2026-23A E	72134BAA1	0.04%	RAD 2025-30A B	74938RAG7	0.11%
PLMRS 2021-3A CR	69688FAU4	0.14%	RAD 2025-30A C1	74938RAJ1	0.10%
PLMRS 2021-3A D1R	69688FAW0	0.14%	RAD 2025-30A D	74939EAA8	0.05%
PLMRS 2021-3A ER	69688JAG7	0.07%	RAD 2025-31A B	74939NAG5	0.10%
PLMRS 2021-4A CR	69702EAS4	0.13%	RAD 2025-31A C1A	74939NAJ9	0.07%
PLMRS 2021-4A D1R	69702EAU9	0.11%	RAD 2025-31A D	74939UAA2	0.05%
PLMRS 2021-4A ER	69702GAG5	0.07%	REG16 2019-2A CR2	75888TBE4	0.10%
PLMRS 2022-2A CR	69688NAQ6	0.09%	REG16 2019-2A D1R2	75888TBG9	0.09%
PLMRS 2022-2A D1R	69688NAS2	0.09%	REG16 2019-2A ER2	75888QAN1	0.05%
PLMRS 2022-2A ER	69688KAE9	0.04%	REG18 2021-1A CR	75884EAU6	0.10%
PLMRS 2022-5A CR	69702MAS6	0.09%	REG18 2021-1A D1R	75884EAW2	0.10%
PLMRS 2022-5A D1R	69702MAU1	0.09%	REG18 2021-1A ER	75884HAE5	0.04%
PLMRS 2022-5A ER	69702NAE5	0.04%	REG20 2021-2A CR	75884YAM0	0.09%
PLMRS 2024-1A CR	69703JAN3	0.10%	REG20 2021-2A D1R	75884YAN8	0.09%
PLMRS 2024-1A DR	69703JAQ6	0.10%	REG20 2021-2A ER	75885AAE9	0.04%
PLMRS 2024-1A E	69703KAA8	0.06%	REG22 2022-2A CR2	758968BE0	0.09%
PLMRS 2024-2A CR	69703LAW8	0.11%	REG22 2022-2A D1R2	758968BG5	0.06%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
REG22 2022-2A ER2	758969AG4	0.04%	RRAM 2026-44A B1	78109WAG0	0.06%
REG29 2024-3A C1R	758971AU9	0.11%	RRAM 2026-44A C1	78109WAJ4	0.09%
REG29 2024-3A D1R	758971AY1	0.09%	RRAM 2026-44A D	78109XAA1	0.04%
REG29 2024-3A ER	758972AE3	0.05%	RRAM 2026-46A B	749780AG7	0.09%
RESPK 2020-1A CRR	758465BQ0	0.09%	RRAM 2026-46A C1	749780AJ1	0.09%
RESPK 2020-1A D1RR	758465BS6	0.07%	RRAM 2026-46A D	749771AA9	0.05%
RESPK 2020-1A ERR	758464AN1	0.05%	RSRVA 2016-3A CR3	76761RBL2	0.10%
ROCKT 2021-3A C1AR	77341NAS4	0.05%	RSRVA 2016-3A DRR	76761RBE8	0.10%
ROCKT 2021-3A D1R	77341NAY1	0.08%	RSRVA 2016-3A ERR	76761TAG0	0.05%
ROCKT 2021-3A ER	77341PAE0	0.05%	SIXST 2021-20A CR	83012QAU8	0.11%
ROCKT 2022-1A CR	77340JAQ8	0.09%	SIXST 2021-20A D1R	83012QAW4	0.09%
ROCKT 2022-1A DR	77340JAS4	0.09%	SIXST 2021-20A ER	83012RAE2	0.05%
ROCKT 2022-1A ER	77340KAE2	0.05%	SIXST 2024-26A C	829921AE5	0.09%
RRAM 2021-17A BR	74980QAS0	0.16%	SIXST 2024-26A D1	829921AG0	0.09%
RRAM 2021-17A CR	74980QAU5	0.12%	SIXST 2024-26A E	829935AA3	0.04%
RRAM 2021-17A DR	74980YAJ3	0.08%	SIXST 2024-27A C	83013GAE5	0.09%
RRAM 2021-18A BR	749752AS0	0.13%	SIXST 2024-27A D1	83013GAG0	0.09%
RRAM 2021-18A C1R	749752AU5	0.13%	SIXST 2024-27A E	83013HAA1	0.05%
RRAM 2021-18A DR	749737AJ1	0.08%	SIXST 2025-28A C	83013TAE7	0.12%
RRAM 2022-24A BR2	75000HBG8	0.12%	SIXST 2025-28A D1	83013TAG2	0.07%
RRAM 2022-24A C1A2	75000HBN3	0.10%	SIXST 2025-28A E	83013UAA2	0.06%
RRAM 2022-24A DR2	75000CAL9	0.06%	SIXST 2025-31A C	83014BAG0	0.09%
RRAM 2023-25A BR2	75000KBE6	0.11%	SIXST 2025-31A D1	83014BAJ4	0.09%
RRAM 2023-25A C1R2	75000KBG1	0.11%	SIXST 2025-31A E	83014AAA5	0.05%
RRAM 2023-25A DR2	75000LAQ8	0.06%	SIXST 2026-32A C	83012YAG2	0.11%
RRAM 2023-26A B1R	74989MAS0	0.09%	SIXST 2026-32A D1	83012YAJ6	0.11%
RRAM 2023-26A C1R	74989MAW1	0.07%	SIXST 2026-32A E	83013EAA8	0.06%
RRAM 2023-26A DR	74989RAJ9	0.05%	SIXST 2026-33A C1	83014JAG3	0.11%
RRAM 2024-28RA BR2	74989NAU3	0.11%	SIXST 2026-33A D1	83014JAJ7	0.08%
RRAM 2024-28RA C1R2	74989NAW9	0.11%	SIXST 2026-33A E	83014LAA1	0.04%
RRAM 2024-28RA DR2	74989QAJ1	0.06%	SNDPT 2014-2RA C	83613WAE4	0.10%
RRAM 2024-33A B	78110QAG0	0.09%	SNDPT 2014-2RA D	83613WAG9	0.10%
RRAM 2024-33A C	78110QAJ4	0.09%	SNDPT 2014-2RA E	83614AAA9	0.05%
RRAM 2024-33A D	78110RAA1	0.06%	SNDPT 2017-2A D	83610KAG8	0.10%
RRAM 2025-39A B	74988HAG8	0.13%	SNDPT 2017-2A E	83610LAA9	0.08%
RRAM 2025-39A C1A	74988HAJ2	0.08%	SNDPT 2017-4A B	83609TAE7	0.14%
RRAM 2025-39A D	74988JAA7	0.06%	SNDPT 2017-4A C	83609TAG2	0.14%
RRAM 2025-40A B	749762AE0	0.12%	SNDPT 2017-4A D	83608DAA1	0.06%
RRAM 2025-40A C	749762AG5	0.11%	SNDPT 2018-2A C	83611JAE5	0.13%
RRAM 2025-40A D	749758AA6	0.06%	SNDPT 2018-2A D	83611JAG0	0.13%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SNDPT 2018-2A E	83611HAA7	0.07%	TKO 2023-1A C1R	88675CAU6	0.06%
SNDPT 2019-1A CRR	83611KBA9	0.08%	TKO 2023-1A DR	88675CAY8	0.09%
SNDPT 2019-1A DR	83611KAU6	0.08%	TKO 2023-1A ER	88675FAE5	0.05%
SNDPT 2019-1A E	83610FAA2	0.06%	TKO 2023-2A C	88675YAG9	0.09%
SNDPT 2020-2A C1R	83611VAY4	0.07%	TKO 2023-2A D	88675YAJ3	0.08%
SNDPT 2020-2A DR	83611VBC1	0.08%	TKO 2023-2A E	88675XAA4	0.05%
SNDPT 2020-2A ER	83613KAJ9	0.05%	TKO 2024-1A C	88676PAG7	0.09%
SNDPT 2020-3A C	83615CAE6	0.09%	TKO 2024-1A D1	88676PAJ1	0.09%
SNDPT 2020-3A D	83615CAG1	0.08%	TKO 2024-1A E	88676QAA8	0.04%
SNDPT 2020-3A E	83615FAA7	0.04%	TKO 2025-1A C	88677FAE3	0.09%
SNDPT 2021-3A CR	83615PAN7	0.10%	TKO 2025-1A D1	88677FAG8	0.09%
SNDPT 2021-3A D	83615PAG2	0.08%	TKO 2025-1A E	88677GAA9	0.04%
SNDPT 2021-3A E	83615UAA4	0.05%	TPGCLO 2026-4A C	87269PAG2	0.09%
SNDPT 2021-4A C	83616AAL3	0.09%	TPGCLO 2026-4A D1	87269PAJ6	0.09%
SNDPT 2021-4A D	83616AAQ2	0.08%	TPGCLO 2026-4A E	87269NAA0	0.04%
SNDPT 2021-4A E	83616FAA6	0.05%	TRNTS 2017-6A C1R4	89640YBU7	0.05%
SPCLO 2025-13A C	82809RAG6	0.10%	TRNTS 2017-6A DR2	89640YBG8	0.04%
SPCLO 2025-13A D1	82809RAJ0	0.10%	TRNTS 2017-6A ER	89641BAE3	0.06%
SPCLO 2025-13A E	82809TAA5	0.04%	TRNTS 2019-10A CR3	89640ABJ4	0.08%
SPCLO 2025-14A C1	82810EAG2	0.09%	TRNTS 2019-10A DR	89640AAU0	0.11%
SPCLO 2025-14A D1	82810EAJ6	0.10%	TRNTS 2019-10A ER	89640CAG7	0.07%
SPCLO 2025-14A E	82810FAA2	0.05%	TRNTS 2019-11A CR2	89641HBL3	0.09%
SPCLO 2025-15A C	82808CAG0	0.09%	TRNTS 2019-11A D1R2	89641HBN9	0.06%
SPCLO 2025-15A D1A	82808CAJ4	0.08%	TRNTS 2019-11A ER	89641LAG6	0.08%
SPCLO 2025-15A E	82810GAA0	0.04%	TRNTS 2020-14A CR2	89641QBE9	0.10%
SPCLO 2026-16A C	82810JAG1	0.09%	TRNTS 2020-14A DR2	89641QBG4	0.08%
SPCLO 2026-16A D1	82810JAJ5	0.09%	TRNTS 2020-14A ER2	89641VAE9	0.05%
SPCLO 2026-16A E	82810KAA1	0.04%	TRNTS 2021-15A CR	89641XAS4	0.09%
SPEAK 2017-4A CR2	82667EAS0	0.11%	TRNTS 2021-15A D	89641XAJ4	0.07%
SPEAK 2017-4A DR	82667EAJ0	0.11%	TRNTS 2021-15A E	89642BAA0	0.06%
SPEAK 2017-4A ER	82667GAA4	0.05%	TRNTS 2024-24A CR	89642XAU8	0.09%
SYMP 2021-25A CR	87167WDG7	0.09%	TRNTS 2024-24A D1R	89642XAW4	0.08%
SYMP 2021-25A D	87167WAJ4	0.08%	TRNTS 2024-24A ER	89643AAE3	0.05%
SYMP 2021-25A E	87167YAA9	0.05%	TRNTS 2024-27A CR	89642VAY4	0.10%
TCIFC 2024-1A CR	88240JAU7	0.11%	TRNTS 2024-27A D1R	89642VBA5	0.07%
TCIFC 2024-1A D1R	88240JAW3	0.11%	TRNTS 2024-27A ER	89642WAE6	0.05%
TCIFC 2024-1A ER	88240KAE0	0.05%	TRNTS 2025-32A C	89642NAJ5	0.09%
TCIFC 2025-1A C	881936AE8	0.11%	TRNTS 2025-32A D1	89642NAL0	0.09%
TCIFC 2025-1A D1	881936AG3	0.11%	TRNTS 2025-32A E	89642QAA7	0.05%
TCIFC 2025-1A E	881947AA3	0.05%	UNPPK 2022-1A CR	913318AS0	0.11%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
UNPPK 2022-1A DR	913318AU5	0.11%	VOYA 2021-3A ER	92919CAE0	0.04%
UNPPK 2022-1A ER	913319AJ8	0.07%	VOYA 2024-1A CR	92920DAU9	0.09%
VENTR 2013-15A CR3	92328XBH1	0.08%	VOYA 2024-1A D1R	92920DAW5	0.09%
VENTR 2013-15A DR2	92328XAZ2	0.09%	VOYA 2024-1A ER	92920EAE3	0.05%
VENTR 2013-15A ER2	92328LAH8	0.06%	VOYA 2024-5A C	92944YAL5	0.09%
VENTR 2017-27A CR	92331LBG4	0.09%	VOYA 2024-5A D1A	92944YAN1	0.06%
VENTR 2017-27A D	92331RAD9	0.11%	VOYA 2024-5A E1	92891UAA0	0.04%
VENTR 2017-27A E	92331TAA1	0.05%	VOYA 2025-4A C	92946DAG0	0.11%
VENTR 2017-30A C	92331NAG1	0.13%	VOYA 2025-4A D1	92946DAJ4	0.08%
VENTR 2017-30A D	92331NAJ5	0.11%	VOYA 2025-4A E	92892CAA9	0.05%
VENTR 2017-30A E	92331PAA9	0.05%	WELF 2021-3A CR	94951JQ3	0.08%
VENTR 2018-31A C1	92331VAG3	0.14%	WELF 2021-3A DR	94951JAS9	0.08%
VENTR 2018-31A D	92331VAJ7	0.13%	WELF 2021-3A E	94951KAC1	0.05%
VENTR 2018-31A E	92331WAA4	0.05%	WELF 2022-1A CR2	94950TBL2	0.10%
VENTR 2018-33A CR	92330YAW3	0.11%	WELF 2022-1A D1R	94950TAY5	0.08%
VENTR 2018-33A D	92330YAL7	0.10%	WELF 2022-1A ER	94950UAE6	0.05%
VENTR 2018-33A E	92331GAA9	0.05%	WINDR 2014-2A DR	88390AAZ3	0.09%
VENTR 2019-38A CRR	92332NBG9	0.08%	WINDR 2014-2A ER	88432BAG3	0.07%
VENTR 2019-38A DRR	92332NBJ3	0.10%	WINDR 2019-3A CR3	97314JBG9	0.04%
VENTR 2019-38A E	92332PAA8	0.05%	WINDR 2019-3A D1R3	97314JB3	0.02%
VENTR 2021-43A CRR	92290CBF5	0.09%	WINDR 2019-3A ER3	97314GAG6	0.02%
VENTR 2021-43A D	92290CAG4	0.08%	WINDR 2021-4A C	97316UAE8	0.08%
VENTR 2021-43A E	92332BAA9	0.05%	WINDR 2021-4A D	97316UAG3	0.09%
VENTR 2021-44A CR	92332KAW1	0.07%	WINDR 2021-4A E2	97316VAJ5	0.03%
VENTR 2021-44A D1	92332KAN1	0.06%	WINDR 2023-1A C1R	97316RAU9	0.07%
VENTR 2021-44A E	92332QAC2	0.05%	WINDR 2023-1A D1R	97316RAW5	0.07%
VENTR 2022-45A CR	92326GAY4	0.09%	WINDR 2023-1A ER	97316NAE4	0.05%
VENTR 2022-45A D1	92326GAL2	0.07%	WLLMN 2021-1A CR	949723AN0	0.11%
VENTR 2022-45A E	92326HAA4	0.04%	WLLMN 2021-1A D1R	949723AQ3	0.09%
VOYA 2017-3A BRR	92915QBL6	0.11%	WLLMN 2021-1A ER	94972AAJ3	0.05%
VOYA 2017-3A CRR	92915QBN2	0.10%	WOODS 2018-17A C	66860PAE4	0.09%
VOYA 2017-3A DRR	92916PAK0	0.06%	WOODS 2018-17A D	66860PAG9	0.08%
VOYA 2018-2A C1	92917JAJ6	0.07%	WOODS 2018-17A E	66860LAA1	0.06%
VOYA 2018-2A D	92917JAN7	0.11%			
VOYA 2018-2A E	92917TAA3	0.06%			
VOYA 2019-4A CR	92918BAU7	0.11%			
VOYA 2019-4A DR	92918BAW3	0.11%			
VOYA 2019-4A ER	92917UAE2	0.07%			
VOYA 2021-3A CR	92919DAS7	0.09%			
VOYA 2021-3A D1R	92919DAU2	0.09%			

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

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