

# Palmer Square CLO Indices Statistics - Rebalance and Constituents



Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Palmer Square EUR CLO Debt Index (ECLODI)

May 31, 2025

## Overview:

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

## Index Constituents and Guidelines:

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

## Index Monthly Returns:

|        | Index Level | MoM Change | Price Return | Interest Return |
|--------|-------------|------------|--------------|-----------------|
| ECLOSE | 116.30      | 0.73%      | 0.44%        | 0.29%           |
| ECLODI | 138.38      | 2.63%      | 2.06%        | 0.57%           |

## Index Statistics:

|        | # of CUSIPs | Par Amount (\$bn) | Market Value (%) |
|--------|-------------|-------------------|------------------|
| ECLOSE | 738         | 95.75             | 100%             |
| AAA    | 369         | 83.07             | 86.8%            |
| AA     | 369         | 12.68             | 13.2%            |

|        | # of CUSIPs | Par Amount (\$bn) | Market Value (%) |
|--------|-------------|-------------------|------------------|
| ECLODI | 1464        | 31.99             | 100%             |
| A      | 373         | 9.67              | 30.2%            |
| BBB    | 373         | 10.24             | 32.0%            |
| BB     | 373         | 7.91              | 24.7%            |
| B      | 345         | 4.18              | 13.1%            |

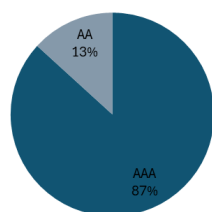
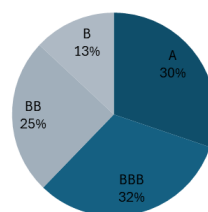
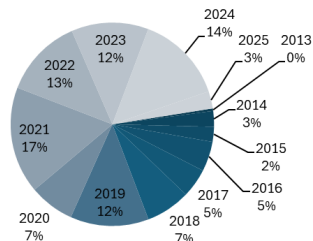
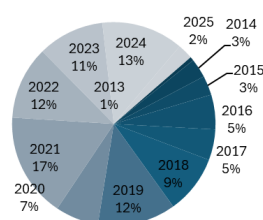
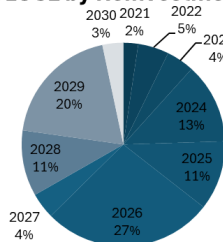
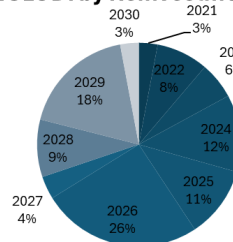
|        | Price | MoM Change | DM (SOFR) | MoM Change | WAL  | MoM Change | Yield | MoM Change | Current Yield | MoM Change |
|--------|-------|------------|-----------|------------|------|------------|-------|------------|---------------|------------|
| ECLOSE | 99.83 | 0.44       | 122       | -19        | 2.10 | -0.70      | 3.21% | -0.18%     | 3.48%         | -0.09%     |
| AAA    | 99.83 | 0.37       | 115       | -17        | 2.09 | -0.51      | 3.12% | -0.15%     | 3.39%         | -0.08%     |
| AA     | 99.88 | 0.92       | 174       | -31        | 2.16 | -1.96      | 3.81% | -0.32%     | 4.12%         | -0.10%     |

|        | Price | MoM Change | DM (SOFR) | MoM Change | WAL  | MoM Change | Yield  | MoM Change | Current Yield | MoM Change |
|--------|-------|------------|-----------|------------|------|------------|--------|------------|---------------|------------|
| ECLODI | 99.19 | 2.04       | 436       | -55        | 3.15 | -1.91      | 6.60%  | -0.52%     | 6.73%         | -0.19%     |
| A      | 99.98 | 1.06       | 213       | -37        | 1.72 | -2.35      | 4.31%  | -0.31%     | 4.64%         | -0.12%     |
| BBB    | 99.58 | 1.79       | 332       | -52        | 3.21 | -1.80      | 5.52%  | -0.49%     | 5.80%         | -0.18%     |
| BB     | 99.02 | 2.50       | 607       | -71        | 3.34 | -2.16      | 8.32%  | -0.69%     | 8.41%         | -0.28%     |
| B      | 96.65 | 4.29       | 904       | -96        | 6.02 | -0.68      | 11.43% | -0.92%     | 10.98%        | -0.55%     |

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

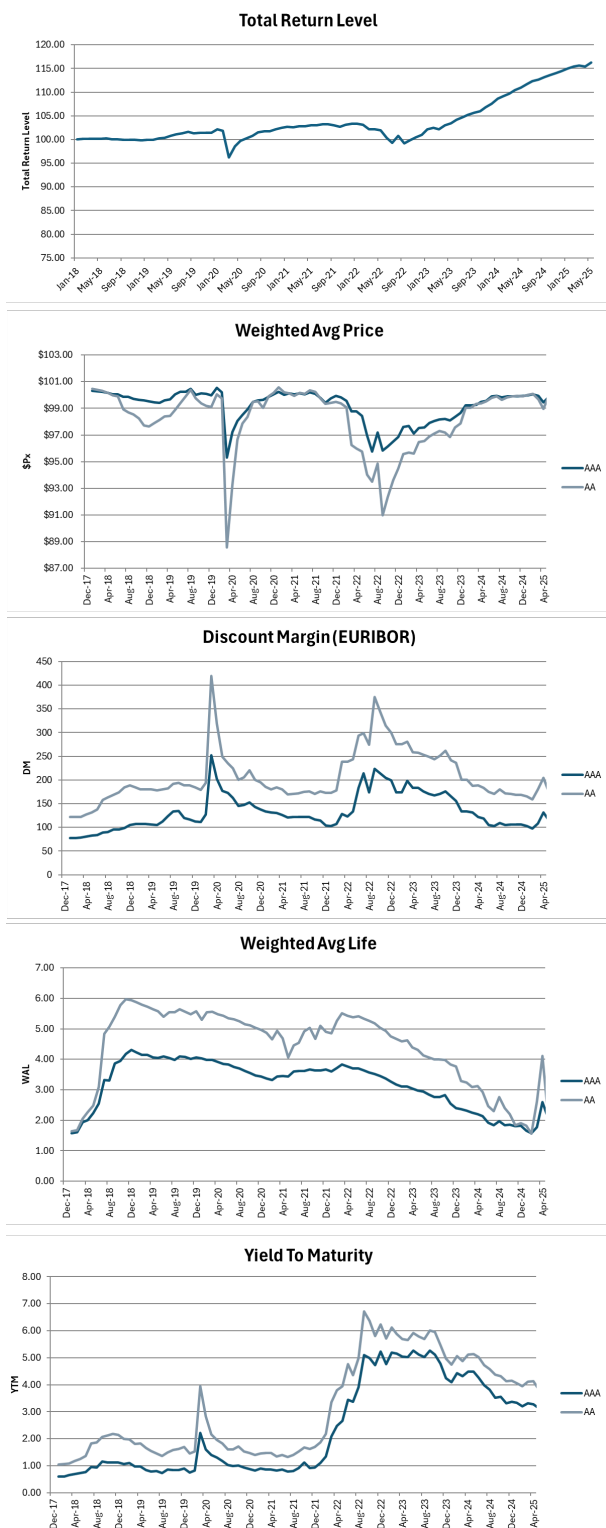
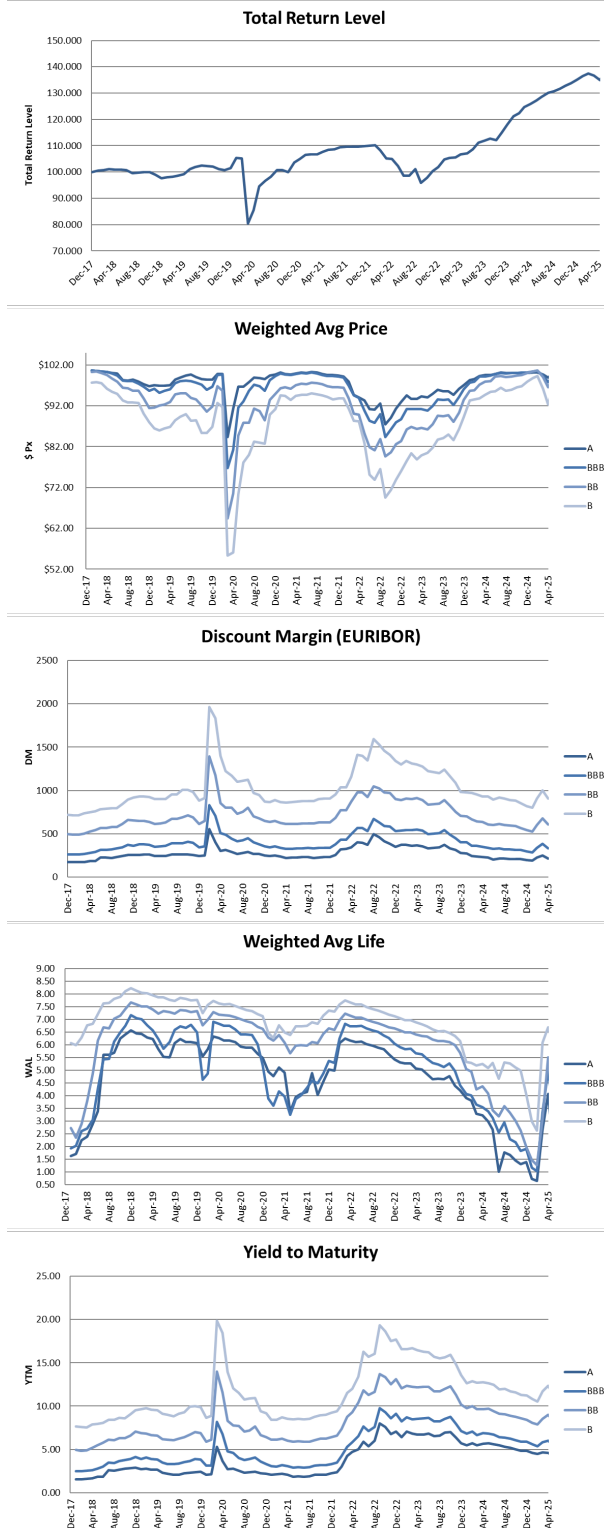
| ECLOSE  | AAA     | AA      |
|---------|---------|---------|
| Vintage | 100.00% | 100.00% |
| 2013    | 0.36%   | 0.66%   |
| 2014    | 2.48%   | 2.58%   |
| 2015    | 2.35%   | 2.61%   |
| 2016    | 4.76%   | 4.70%   |
| 2017    | 4.47%   | 5.46%   |
| 2018    | 6.95%   | 7.97%   |
| 2019    | 12.60%  | 11.64%  |
| 2020    | 7.37%   | 5.92%   |
| 2021    | 17.42%  | 14.18%  |
| 2022    | 12.71%  | 12.14%  |
| 2023    | 12.18%  | 12.73%  |
| 2024    | 13.65%  | 16.49%  |
| 2025    | 2.71%   | 2.92%   |

| ECLODI  | A       | BBB     | BB      | B     |
|---------|---------|---------|---------|-------|
| Vintage | 100.00% | 100.00% | 100.00% | 100%  |
| 2013    | 0.73%   | 0.65%   | 0.67%   | 0.04% |
| 2014    | 2.68%   | 2.71%   | 3.68%   | 0.45% |
| 2015    | 2.86%   | 2.82%   | 3.56%   | 0.43% |
| 2016    | 5.45%   | 5.32%   | 5.83%   | 0.73% |
| 2017    | 4.84%   | 4.38%   | 5.41%   | 0.68% |
| 2018    | 9.10%   | 8.41%   | 10.29%  | 1.33% |
| 2019    | 12.17%  | 12.35%  | 12.62%  | 1.69% |
| 2020    | 7.18%   | 6.71%   | 6.77%   | 0.88% |
| 2021    | 17.26%  | 16.40%  | 16.20%  | 2.15% |
| 2022    | 11.69%  | 12.22%  | 11.03%  | 1.46% |
| 2023    | 10.69%  | 11.52%  | 10.11%  | 1.16% |
| 2024    | 12.99%  | 13.89%  | 11.72%  | 1.74% |
| 2025    | 2.36%   | 2.62%   | 2.12%   | 0.34% |

**% MV - ECLOSE by Rating****% MV - ECLODI by Rating****% MV - ECLOSE by Vintage****% MV - ECLODI by Vintage****% MV - ECLOSE by Reinvestment End Date****% MV - ECLODI by Reinvestment End Date**

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

The numbers prior to March 1, 2024, are hypothetical/model data, calculated using a compilation of Thompson Reuters pricing and secondary market trade quotes. There are inherent limitations of showing data derived from the retroactive application of a model. Unlike actual performance, these results may not accurately reflect the effect of certain material economic or market factors, and therefore, results may be over or under-stated due to the impact of these factors. It is unknown what effects these factors might have had on Palmer Square Capital Management LLC's decision-making if it were actually calculating the Indices during the entire time period.

**ECLOSE:****ECLODI:**

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The numbers prior to March 1, 2024, are hypothetical/model data, calculated using a compilation of Thompson Reuters pricing and secondary market trade quotes. There are inherent limitations of showing data derived from the retroactive application of a model. Unlike actual performance, these results may not accurately reflect the effect of certain material economic or market factors, and therefore, results may be over or under-stated due to the impact of these factors. It is unknown what effects these factors might have had on Palmer Square Capital Management LLC's decision-making if it were actually calculating the Indices during the entire time period.

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| ACCUN 3X A       | BCC2H5L86 | 0.10%  | ANCHE 5X A       | BCC32H3R2 | 0.28%  |
| ACCUN 3X B1      | BCC2H5MB8 | 0.02%  | ANCHE 5X B1      | BCC32H3V3 | 0.03%  |
| ACCUN 4X A       | BCC2MN7U8 | 0.26%  | ANCHE 6X AR      | BCC3CSGC6 | 0.26%  |
| ACCUN 4X B1      | BCC2MN8F0 | 0.03%  | ANCHE 6X B1R     | BCC3CSGD4 | 0.04%  |
| ACLO 10X A1R     | BCC3H7NX3 | 0.26%  | ANCHE 8X AR      | BCC3J59F0 | 0.26%  |
| ACLO 10X BR      | BCC3H7NY1 | 0.04%  | ANCHE 8X B1R     | BCC3J59G8 | 0.04%  |
| ACLO 11X AR      | BCC3LFTT3 | 0.22%  | AQUE 2019-3X AR  | BCC30G9K5 | 0.20%  |
| ACLO 11X BR      | BCC3LFTV8 | 0.05%  | AQUE 2019-3X B1R | BCC30G9N9 | 0.03%  |
| ACLO 13X A1      | BCC3KFCJ4 | 0.22%  | AQUE 2019-4X ARR | BCC3L12D8 | 0.15%  |
| ACLO 13X B       | BCC3KFCM7 | 0.04%  | AQUE 2019-4X BRR | BCC3L12F3 | 0.05%  |
| ACLO 3X AR       | BCC2LFWR5 | 0.21%  | AQUE 2020-5X AR  | BCC32MWB4 | 0.26%  |
| ACLO 3X B1R      | BCC2LFWU8 | 0.04%  | AQUE 2020-5X B1R | BCC32MWF5 | 0.03%  |
| ACLO 4X AR       | BCC33BVQ5 | 0.23%  | AQUE 2021-6X A   | BCC33LNX7 | 0.25%  |
| ACLO 4X B        | BCC2G07C5 | 0.06%  | AQUE 2021-6X B1  | BCC33LP07 | 0.03%  |
| ACLO 5X AR       | BCC2R4K30 | 0.18%  | AQUE 2024-10X A  | BCC3J59Z6 | 0.39%  |
| ACLO 5X B1R      | BCC2R4K63 | 0.03%  | AQUE 2024-10X B  | BCC3JSB00 | 0.07%  |
| ACLO 7X A        | BCC2QV413 | 0.26%  | ARBR 10X A       | BCC341R81 | 0.26%  |
| ACLO 7X B1       | BCC2QV447 | 0.02%  | ARBR 10X B1      | BCC341R99 | 0.03%  |
| ACLO 8X A        | BCC30J895 | 0.29%  | ARBR 11X AR      | BCC3FWTV8 | 0.24%  |
| ACLO 8X B1       | BCC30J8D6 | 0.03%  | ARBR 11X B1R     | BCC3FWTW6 | 0.05%  |
| ACLO 9X A        | BCC35C8L8 | 0.26%  | ARBR 12X A       | BCC3C8C00 | 0.28%  |
| ACLO 9X B1       | BCC35C8M6 | 0.03%  | ARBR 12X B1      | BCC3C8C18 | 0.04%  |
| ADAGI IV-X ARR   | BCC3009R5 | 0.13%  | ARBR 3X ARR      | BCC31KXV4 | 0.21%  |
| ADAGI IV-X B1RR  | BCC3009X2 | 0.04%  | ARBR 3X B1RR     | BCC31KXW2 | 0.02%  |
| ADAGI IX-X A     | BCC31S1D2 | 0.26%  | ARBR 4X ARR      | BCC2R3F61 | 0.26%  |
| ADAGI IX-X B1    | BCC31S1H3 | 0.02%  | ARBR 4X BRR      | BCC2R3F95 | 0.04%  |
| ADAGI VIII-X A   | BCC2L5PE4 | 0.12%  | ARBR 5X A        | BCC2H37E4 | 0.09%  |
| ADAGI VIII-X B1  | BCC2L5QH6 | 0.03%  | ARBR 5X B2       | BCC2H38M5 | 0.02%  |
| ADAGI VII-X A    | BCC2HDH43 | 0.15%  | ARBR 6X AR       | BCC3HJ1P8 | 0.29%  |
| ADAGI VII-X B1   | BCC2HDHT8 | 0.03%  | ARBR 6X BR       | BCC3HJ1Q6 | 0.05%  |
| ALBAC 3X A       | BCC330CW7 | 0.25%  | ARBR 7X AR       | BCC3J8M36 | 0.26%  |
| ALBAC 3X B1      | BCC330CX5 | 0.03%  | ARBR 7X BR       | BCC3J8M44 | 0.05%  |
| ALBAC 4X AR      | BCC3GR148 | 0.22%  | ARBR 9X A        | BCC3052N0 | 0.26%  |
| ALBAC 4X BR      | BCC3GR155 | 0.06%  | ARBR 9X B1       | BCC3052P5 | 0.02%  |
| ANCHE 10X A      | BCC3FX8X5 | 0.26%  | ARESE 10X AR     | BCC30SL33 | 0.14%  |
| ANCHE 10X B1     | BCC3FX8Y3 | 0.04%  | ARESE 10X B1R    | BCC30SL66 | 0.03%  |
| ANCHE 3X AR      | BCC3J0RJ3 | 0.26%  | ARESE 11X A1R    | BCC3051D3 | 0.20%  |
| ANCHE 3X BR      | BCC3J0RK0 | 0.05%  | ARESE 11X B1R    | BCC3051L5 | 0.03%  |
| ANCHE 4X A       | BCC2QM454 | 0.28%  | ARESE 12X AR     | BCC32QQW6 | 0.27%  |
| ANCHE 4X B1      | BCC2QM777 | 0.02%  | ARESE 12X B1R    | BCC32QQZ9 | 0.03%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|------------------|-----------|--------|--------------------|-----------|--------|
| ARESE 15X A      | BCC33QFQ0 | 0.33%  | AVOCA 26X A        | BCC3592Z0 | 0.26%  |
| ARESE 15X B1     | BCC33QFT4 | 0.04%  | AVOCA 26X B1       | BCC359306 | 0.02%  |
| ARESE 16X AR     | BCC3G0DZ5 | 0.17%  | AVOCA 28X AR       | BCC3HFF55 | 0.23%  |
| ARESE 16X B1R    | BCC3G0F18 | 0.03%  | AVOCA 28X B1R      | BCC3HFF63 | 0.05%  |
| ARESE 17X A      | BCC3CCY3  | 0.26%  | AVOCA 29X A        | BCC3DF519 | 0.20%  |
| ARESE 17X B      | BCC3CCY20 | 0.04%  | AVOCA 29X B        | BCC3DF535 | 0.05%  |
| ARESE 18X A      | BCC3F1WX8 | 0.29%  | AVOCA 31X A1       | BCC3GV784 | 0.26%  |
| ARESE 18X B1     | BCC3F1WY6 | 0.03%  | AVOCA 31X B1       | BCC3GV7B7 | 0.03%  |
| ARESE 20X A      | BCC3GR809 | 0.28%  | BABSE 2015-1X ARR  | BCC34S7P6 | 0.26%  |
| ARESE 20X B      | BCC3GR817 | 0.05%  | BABSE 2015-1X B1RR | BCC34S7Q4 | 0.01%  |
| ARESE 8X AR      | BCC2LL6W0 | 0.23%  | BABSE 2018-3X A1   | BCC2IBJ44 | 0.05%  |
| ARESE 8X BR      | BCC2LL6Z3 | 0.05%  | BABSE 2018-3X B1   | BCC2IBLQ2 | 0.01%  |
| ARMDA 3X ARR     | BCC3HQ9H2 | 0.17%  | BABSE 2019-1X AR   | BCC3552V7 | 0.26%  |
| ARMDA 3X BRR     | BCC3HQ9J8 | 0.05%  | BABSE 2019-1X B1R  | BCC3552W5 | 0.03%  |
| ARMDA 4X AR      | BCC3K0VR8 | 0.26%  | BABSE 2019-2X A1R  | BCC34W9G5 | 0.24%  |
| ARMDA 4X BR      | BCC3K0VS6 | 0.05%  | BABSE 2019-2X B1R  | BCC34W9N0 | 0.02%  |
| AVOCA 11X ARRR   | BCC3J83V5 | 0.33%  | BABSE 2020-1X AR   | BCC339Z29 | 0.33%  |
| AVOCA 11X BRRR   | BCC3J83W3 | 0.06%  | BABSE 2020-1X BR   | BCC339Z52 | 0.05%  |
| AVOCA 12X ARR    | BCC2R7G38 | 0.24%  | BABSE 2021-1X A    | BCC2R9T48 | 0.21%  |
| AVOCA 12X B1RR   | BCC2R7G46 | 0.03%  | BABSE 2021-1X B    | BCC2R9T89 | 0.04%  |
| AVOCA 14X A1R    | BCC2EQTV4 | 0.07%  | BABSE 2021-3X A    | BCC33K3V5 | 0.26%  |
| AVOCA 14X B2R    | BCC2EQE40 | 0.05%  | BABSE 2021-3X B1   | BCC33K3W3 | 0.03%  |
| AVOCA 15X AR     | BCC2FKLT9 | 0.12%  | BABSE 2023-1X A1   | BCC38W6L3 | 0.24%  |
| AVOCA 15X B2R    | BCC2FKLV4 | 0.05%  | BABSE 2023-1X B1   | BCC38W6N9 | 0.04%  |
| AVOCA 16X A1RR   | BCC3JLBZ8 | 0.29%  | BABSE 2023-2X A    | BCC3CKNH4 | 0.23%  |
| AVOCA 16X B1RR   | BCC3JLC12 | 0.04%  | BABSE 2023-2X B1   | BCC3CKNJ0 | 0.03%  |
| AVOCA 17X ARR    | BCC34QCM1 | 0.32%  | BABSE 2024-1X A    | BCC3G01R6 | 0.17%  |
| AVOCA 17X B1RR   | BCC34QCN9 | 0.04%  | BABSE 2024-1X B    | BCC3G01T2 | 0.05%  |
| AVOCA 18X A1R    | BCC3JWGW6 | 0.33%  | BBAME 3X A         | BCC353S85 | 0.26%  |
| AVOCA 18X BR     | BCC3JWGY2 | 0.05%  | BBAME 3X B1        | BCC353S93 | 0.03%  |
| AVOCA 19X A1R    | BCC3KGB12 | 0.26%  | BBAME 5X A         | BCC3HPB73 | 0.16%  |
| AVOCA 19X BR     | BCC3KGB38 | 0.04%  | BBAME 5X B1        | BCC3HPB81 | 0.04%  |
| AVOCA 20X A1R    | BCC33W8X0 | 0.21%  | BCCE 2018-1X A     | BCC2FZ044 | 0.00%  |
| AVOCA 20X B1     | BCC2JA318 | 0.04%  | BCCE 2018-1X B1    | BCC2FZ077 | 0.02%  |
| AVOCA 21X A2     | BCC2N0NA3 | 0.12%  | BCCE 2018-2X AR    | BCC2RE402 | 0.14%  |
| AVOCA 21X B1     | BCC2N0NB1 | 0.03%  | BCCE 2018-2X B1R   | BCC2RE436 | 0.01%  |
| AVOCA 22X A      | BCC2QP4R9 | 0.26%  | BCCE 2019-1X A     | BCC2M07Y0 | 0.18%  |
| AVOCA 22X B1     | BCC2QP5Q0 | 0.03%  | BCCE 2019-1X B     | BCC2M0811 | 0.04%  |
| AVOCA 25X A      | BCC335PK8 | 0.26%  | BCCE 2021-1X A     | BCC30VM01 | 0.26%  |
| AVOCA 25X B1     | BCC335PL6 | 0.03%  | BCCE 2021-1X B1    | BCC30VM19 | 0.03%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|-------------------|-----------|--------|--------------------|-----------|--------|
| BCCE 2021-2X A    | BCC32RMZ1 | 0.24%  | BOPHO 5X A2        | BCC2M6A72 | 0.10%  |
| BCCE 2021-2X B1   | BCC32RN07 | 0.03%  | BOPHO 5X B1        | BCC2LZ8U1 | 0.02%  |
| BCCE 2022-1X AR   | BCC3GSW83 | 0.27%  | BOPHO 6X A         | BCC2QUZS2 | 0.23%  |
| BCCE 2022-1X BR   | BCC3GSW91 | 0.05%  | BOPHO 6X B1        | BCC2QV223 | 0.03%  |
| BCCE 2023-1X A    | BCC3B8C19 | 0.24%  | BOPHO 7X AR        | BCC3CFWM4 | 0.26%  |
| BCCE 2023-1X B    | BCC3B8C27 | 0.04%  | BOPHO 7X BR        | BCC3CFWN2 | 0.04%  |
| BECLO 11X A       | BCC31J290 | 0.25%  | BRGPT 3X A         | BCC32HKF9 | 0.26%  |
| BECLO 11X B1      | BCC31J2B5 | 0.03%  | BRGPT 3X B         | BCC32HKG7 | 0.04%  |
| BECLO 12X A       | BCC33LYZ0 | 0.26%  | BRGPT 5X A         | BCC3BTK55 | 0.26%  |
| BECLO 12X B1      | BCC33LZ06 | 0.03%  | BRGPT 5X B1        | BCC3BTK63 | 0.03%  |
| BECLO 13X A1      | BCC35RZP6 | 0.22%  | BUSHY 1X AR        | BCC3J6NW5 | 0.12%  |
| BECLO 13X B       | BCC35RZQ4 | 0.05%  | BUSHY 1X BR        | BCC3J6NX3 | 0.05%  |
| BECLO 14X AR      | BCC3KHTL7 | 0.26%  | CADOG 11X A1       | BCC2GZ498 | 0.32%  |
| BECLO 14X B1R     | BCC3KHTM5 | 0.04%  | CADOG 11X B1       | BCC2GZ4I8 | 0.01%  |
| BECLO 15X A       | BCC3JQ8Z1 | 0.26%  | CADOG 12X A        | BCC2HEYB6 | 0.31%  |
| BECLO 15X B1      | BCC3JQ907 | 0.04%  | CADOG 12X B1       | BCC2HEZM1 | 0.01%  |
| BECLO 3X AR       | BCC30YLX4 | 0.26%  | CADOG 13X AR       | BCC2RFYE6 | 0.32%  |
| BECLO 3X BR       | BCC30YLY2 | 0.04%  | CADOG 6X ARR       | BCC2RHZH4 | 0.25%  |
| BECLO 5X A1       | BCC2G03W5 | 0.01%  | CADOG 6X B1R       | BCC2E29J6 | 0.04%  |
| BECLO 5X B        | BCC2G0420 | 0.04%  | CADOG 7X AR        | BCC2GFGN8 | 0.27%  |
| BECLO 8X AR       | BCC3504S3 | 0.26%  | CADOG 7X B1        | BCC2GFGR9 | 0.02%  |
| BECLO 8X B1R      | BCC3504T1 | 0.03%  | CADOG 8X ARR       | BCC34PNG4 | 0.30%  |
| BECLO 9X A        | BCC2LLU45 | 0.22%  | CADOG 8X BR        | BCC2M4ZQ8 | 0.05%  |
| BECLO 9X B        | BCC2LLV10 | 0.04%  | CADOG 9X AR        | BCC30RXH1 | 0.28%  |
| BILB 4X A1        | BCC34P9S4 | 0.25%  | CADOG 9X BR        | BCC30RXL2 | 0.05%  |
| BILB 4X A2A       | BCC34P9T2 | 0.04%  | CANYE 2023-1X A    | BCC3DZCN9 | 0.21%  |
| BLACK 2019-1X A1R | BCC32QRV7 | 0.11%  | CANYE 2023-1X B1   | BCC3DZCP4 | 0.06%  |
| BLACK 2019-1X B1R | BCC32QS46 | 0.03%  | CARPK 2021-1X A1   | BCC2R5MU5 | 0.26%  |
| BLUME 3X A1R      | BCC30JLJ8 | 0.11%  | CARPK 2021-1X A2   | BCC2R5MV3 | 0.04%  |
| BLUME 3X BR       | BCC30JLQ2 | 0.03%  | CFOUR 3X A         | BCC32DZK1 | 0.24%  |
| BLUME 4X AR       | BCC31KY92 | 0.23%  | CFOUR 3X B1        | BCC32DZL9 | 0.04%  |
| BLUME 4X BR       | BCC31KYD3 | 0.03%  | CFOUR 4X AR        | BCC3GFDB5 | 0.23%  |
| BLUME 5X A        | BCC2LWMU2 | 0.23%  | CFOUR 4X B1R       | BCC3GFDC3 | 0.03%  |
| BLUME 5X B        | BCC2LWMX6 | 0.04%  | CFOUR 5X A         | BCC38T796 | 0.22%  |
| BNPAM 2019-1X AR  | BCC33HX31 | 0.26%  | CFOUR 5X B1        | BCC38T7B1 | 0.03%  |
| BNPAM 2019-1X B1R | BCC33HX64 | 0.03%  | CFOUR 6X A1        | BCC3C6J23 | 0.22%  |
| BNPAM 2021-1X A   | BCC30Q4D4 | 0.26%  | CFOUR 6X B         | BCC3C6J49 | 0.04%  |
| BNPAM 2021-1X B1  | BCC30Q4F9 | 0.03%  | CFOUR 9X A         | BCC3KL468 | 0.29%  |
| BOPHO 11X A       | BCC3KYRG3 | 0.31%  | CFOUR 9X B1        | BCC3KL476 | 0.04%  |
| BOPHO 11X B       | BCC3KYRH1 | 0.05%  | CGMSE 2013-1X A1RR | BCC2LLU11 | 0.07%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|--------------------|-----------|--------|------------------|-----------|--------|
| CGMSE 2013-1X BR   | BCC2CRLH3 | 0.03%  | CONTE 4X B1R     | BCC2QMI26 | 0.03%  |
| CGMSE 2014-2X AA2R | BCC307KS5 | 0.01%  | CONTE 5X AR      | BCC3L4QW4 | 0.27%  |
| CGMSE 2014-2X AR1  | BCC307KX4 | 0.13%  | CONTE 5X B1R     | BCC3L4QX2 | 0.05%  |
| CGMSE 2014-3X AA1R | BCC2FD8D5 | 0.21%  | CONTE 6X AR      | BCC2R6TC6 | 0.26%  |
| CGMSE 2014-3X AA2R | BCC2FD8G8 | 0.02%  | CONTE 6X B2R     | BCC2R6TI3 | 0.03%  |
| CGMSE 2015-1X A1R  | BCC2MQN90 | 0.27%  | CONTE 7X AR      | BCC3JZZC2 | 0.19%  |
| CGMSE 2015-1X A2AR | BCC2MQNC3 | 0.02%  | CONTE 9X A       | BCC315XD7 | 0.29%  |
| CGMSE 2016-2X A1RR | BCC2QXEL4 | 0.26%  | CONTE 9X B1      | BCC315XH8 | 0.03%  |
| CGMSE 2016-2X A2AR | BCC2QXEM2 | 0.03%  | CORDA 10X AR     | BCC3KJJ91 | 0.29%  |
| CGMSE 2017-3X A1R  | BCC30YSG4 | 0.14%  | CORDA 10X B1R    | BCC3KJJB6 | 0.04%  |
| CGMSE 2017-3X A2A  | BCC2EXI25 | 0.03%  | CORDA 11X AR     | BCC2R3JF7 | 0.18%  |
| CGMSE 2019-1X A1R  | BCC2R97U4 | 0.23%  | CORDA 11X B1R    | BCC2R3JI1 | 0.02%  |
| CGMSE 2019-1X A2RA | BCC2R9817 | 0.04%  | CORDA 14X A1R    | BCC30ZPY5 | 0.20%  |
| CGMSE 2019-2X A1R  | BCC31Z6H2 | 0.25%  | CORDA 14X B1R    | BCC30ZQ73 | 0.04%  |
| CGMSE 2019-2X A2A  | BCC2KFR68 | 0.02%  | CORDA 16X A1     | BCC2M2916 | 0.20%  |
| CGMSE 2020-1X A1   | BCC2MXIS9 | 0.29%  | CORDA 16X B      | BCC2M2973 | 0.04%  |
| CGMSE 2020-1X A2A  | BCC2MXIV2 | 0.02%  | CORDA 18X AR     | BCC33SRK6 | 0.29%  |
| CGMSE 2021-1X A1   | BCC302DS4 | 0.26%  | CORDA 18X B1R    | BCC33SRN0 | 0.03%  |
| CGMSE 2021-1X A2A  | BCC302DT2 | 0.04%  | CORDA 20X A      | BCC30BK07 | 0.16%  |
| CGMSE 2021-2X A1   | BCC32SRZ4 | 0.30%  | CORDA 20X B1     | BCC30BK49 | 0.02%  |
| CGMSE 2021-2X A2A  | BCC32SS00 | 0.03%  | CORDA 22X A      | BCC339BF6 | 0.29%  |
| CGMSE 2022-5X A1R  | BCC3FG0Q5 | 0.14%  | CORDA 22X B1     | BCC339BG4 | 0.04%  |
| CGMSE 2022-5X A2R  | BCC3FG0R3 | 0.04%  | CORDA 23X A1     | BCC352WV1 | 0.30%  |
| CGMSE 2024-1X A1   | BCC3F46D5 | 0.20%  | CORDA 23X B1R    | BCC3H2282 | 0.04%  |
| CGMSE 2024-1X A2   | BCC3F46G8 | 0.05%  | CORDA 25X AR     | BCC3LKKR5 | 0.33%  |
| CGMSE 2024-2X A1A  | BCC3J8428 | 0.25%  | CORDA 25X BR     | BCC3LKK53 | 0.06%  |
| CGMSE 2024-2X A2A  | BCC3J8444 | 0.03%  | CORDA 26X A1R    | BCC3K0QR4 | 0.32%  |
| CIFCE 3X A         | BCC2QB656 | 0.23%  | CORDA 26X B1R    | BCC3K0QT0 | 0.04%  |
| CIFCE 3X B1        | BCC2QB680 | 0.02%  | CORDA 27X A      | BCC39K695 | 0.00%  |
| CIFCE 5X A         | BCC32LC02 | 0.26%  | CORDA 27X B1     | BCC39K6B0 | 0.00%  |
| CIFCE 5X B1        | BCC32LC36 | 0.03%  | CORDA 31X A      | BCC3FFB69 | 0.29%  |
| CIFCE 6X A         | BCC3GPLM0 | 0.26%  | CORDA 31X B1     | BCC3FFB77 | 0.05%  |
| CIFCE 6X B         | BCC3GPLN8 | 0.05%  | CORDA 33X A1     | BCC3HZ271 | 0.17%  |
| CLNKP 2024-1X A    | BCC3GQLL0 | 0.17%  | CORDA 33X B1     | BCC3HZ2B2 | 0.03%  |
| CLNKP 2024-1X B    | BCC3GQLM8 | 0.05%  | CORDA 3X AR3     | BCC3L6F68 | 0.22%  |
| CONTE 11X AR       | BCC3J4J05 | 0.33%  | CORDA 3X B1R3    | BCC3L6F76 | 0.04%  |
| CONTE 11X B1R      | BCC3J4J13 | 0.04%  | CORDA 4X ARRR    | BCC2QSRP2 | 0.29%  |
| CONTE 12X A        | BCC3CN745 | 0.26%  | CORDA 4X BR1     | BCC2QSRQ0 | 0.03%  |
| CONTE 12X B        | BCC3CN752 | 0.04%  | CORDA 5X ARR     | BCC2LPU20 | 0.10%  |
| CONTE 4X AR        | BCC2QMHZ4 | 0.22%  | CORDA 5X B1R     | BCC2DW9V4 | 0.03%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| CORDA 6X A1RR      | BCC3HLWL8 | 0.21%  | DRYD 2015-39X ARR  | BCC34YVG3 | 0.32%  |
| CORDA 6X B1RR      | BCC3HLWM6 | 0.03%  | DRYD 2015-39X B1RR | BCC34YYH1 | 0.02%  |
| CORDA 7X ARR       | BCC2QX294 | 0.23%  | DRYD 2015-44X A1RR | BCC2QTKH5 | 0.24%  |
| CORDA 7X B1RR      | BCC2QX2E3 | 0.03%  | DRYD 2015-44X B1RR | BCC2QTKN2 | 0.03%  |
| CORDA 8X A1RR      | BCC306VK2 | 0.25%  | DRYD 2016-46X ARR  | BCC2R8WQ7 | 0.18%  |
| CORDA 8X BRR       | BCC306VN6 | 0.05%  | DRYD 2016-46X B1RR | BCC2R8WV6 | 0.02%  |
| CRNCL 2016-7X A1R  | BCC2LRBA9 | 0.15%  | DRYD 2016-48X A1R  | BCC2L8CL6 | 0.22%  |
| CRNCL 2016-7X B    | BCC2CFKV9 | 0.04%  | DRYD 2016-48X B1R  | BCC2L8CS1 | 0.03%  |
| CRNCL 2017-8X A    | BCC2EJNW4 | 0.19%  | DRYD 2017-56X AR   | BCC3KRZH7 | 0.29%  |
| CRNCL 2017-8X B1   | BCC2EJP77 | 0.03%  | DRYD 2017-56X B1R  | BCC3KRZJ3 | 0.03%  |
| CRNCL 2018-10X AR  | BCC30YNY0 | 0.17%  | DRYD 2017-59X A    | BCC2FVJM3 | 0.22%  |
| CRNCL 2018-10X B1R | BCC30YNZ7 | 0.03%  | DRYD 2019-69X AR   | BCC334J69 | 0.26%  |
| CRNCL 2018-9X A    | BCC2FJHT7 | 0.00%  | DRYD 2019-69X B1R  | BCC334JD4 | 0.01%  |
| CRNCL 2018-9X B1   | BCC2FJHW0 | 0.00%  | DRYD 2019-73X A1   | BCC2LVKR3 | 0.24%  |
| CRNCL 2019-11X A   | BCC2M21H9 | 0.25%  | DRYD 2019-73X B1   | BCC2LVQA4 | 0.03%  |
| CRNCL 2019-11X B   | BCC2M21K2 | 0.04%  | DRYD 2020-74X A    | BCC2MYK96 | 0.25%  |
| CRNCL 2021-13X A   | BCC2RET13 | 0.08%  | DRYD 2020-74X B1   | BCC2MYPD2 | 0.02%  |
| CRNCL 2021-13X B   | BCC2RET62 | 0.04%  | DRYD 2020-79X AR   | BCC3458R1 | 0.32%  |
| CRNCL 2021-14X A   | BCC32H822 | 0.26%  | DRYD 2020-79X B1R  | BCC3458S9 | 0.02%  |
| CRNCL 2021-14X B1  | BCC32H830 | 0.03%  | DRYD 2020-88X A    | BCC306QP7 | 0.12%  |
| CRNCL 2022-15X A   | BCC352TD5 | 0.26%  | DRYD 2020-88X B1   | BCC306QS1 | 0.02%  |
| CRNCL 2022-15X B1  | BCC352TF0 | 0.03%  | DRYD 2020-89X A    | BCC32LFG4 | 0.28%  |
| CRNCL 2023-16X A   | BCC3CV2L4 | 0.26%  | DRYD 2020-89X B1   | BCC32LFH2 | 0.03%  |
| CRNCL 2023-16X B1  | BCC3CV2M2 | 0.03%  | DRYD 2021-91X AR   | BCC3JPM38 | 0.33%  |
| CRNCL 2023-17X AR  | BCC3L13S4 | 0.26%  | DRYD 2021-91X B1R  | BCC3JPM46 | 0.03%  |
| CRNCL 2023-17X BR  | BCC3L13T2 | 0.05%  | DRYD 2021-96X A    | BCC367K18 | 0.25%  |
| CRNCL 2024-18X A   | BCC3GZK98 | 0.26%  | DRYD 2021-96X B1   | BCC367K26 | 0.01%  |
| CRNCL 2024-18X B   | BCC3GZKB3 | 0.05%  | DUNEP 1X AR        | BCC337TB0 | 0.26%  |
| CRNCL 2024-19X A   | BCC3J2LX4 | 0.29%  | DUNEP 1X B1R       | BCC337TC8 | 0.03%  |
| CRNCL 2024-19X B1  | BCC3J2LY2 | 0.05%  | EGLXY 2016-5X ARRR | BCC2QLYV6 | 0.26%  |
| CRWPK 1X A1AR      | BCC304GX6 | 0.16%  | EGLXY 2016-5X BRR  | BCC2QLYW4 | 0.04%  |
| CRWPK 1X A2AR      | BCC304H07 | 0.04%  | EGLXY 2019-7X AR   | BCC3071Z0 | 0.26%  |
| DILPK 1X A         | BCC32K7Q3 | 0.26%  | EGLXY 2019-7X B1R  | BCC307206 | 0.03%  |
| DILPK 1X B1        | BCC32K7R1 | 0.02%  | ELMP 1X A1RR       | BCC2RDMG9 | 0.13%  |
| DRYD 2013-29X ARR  | BCC2F5MW4 | 0.03%  | ELMP 1X A2AR       | BCC2RDMH7 | 0.04%  |
| DRYD 2013-29X B1RR | BCC2F5N37 | 0.02%  | FCE 2024-1X A      | BCC3HRZ08 | 0.29%  |
| DRYD 2014-32X A1R  | BCC2HFXT5 | 0.04%  | FCE 2024-1X B1     | BCC3HRZ16 | 0.04%  |
| DRYD 2014-32X B1R  | BCC2HFXZ1 | 0.02%  | FICLO 2021-1X A    | BCC33JFS2 | 0.26%  |
| DRYD 2014-35X ARR  | BCC2MC2V5 | 0.20%  | FICLO 2021-1X B1   | BCC33JFW3 | 0.04%  |
| DRYD 2014-35X B1VA | BCC2MC310 | 0.02%  | FICLO 2023-1X AR   | BCC3KJWR6 | 0.21%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|-------------------|-----------|--------|------------------|-----------|--------|
| FICLO 2023-1X B1R | BCC3KJWS4 | 0.03%  | HARVT 27X B1     | BCC338JS2 | 0.03%  |
| FICLO 2023-2X A   | BCC3DD852 | 0.26%  | HARVT 28X A1     | BCC35G9Q7 | 0.24%  |
| FICLO 2023-2X B1  | BCC3DD860 | 0.03%  | HARVT 28X BR     | BCC3FP9T0 | 0.05%  |
| FIOS 3X A         | BCC3GW220 | 0.29%  | HARVT 29X AR     | BCC3GDS65 | 0.25%  |
| FIOS 3X B         | BCC3GW238 | 0.05%  | HARVT 29X B1R    | BCC3GDS73 | 0.04%  |
| FOAKS 3X AR       | BCC32SZT9 | 0.22%  | HARVT 30X A      | BCC3BRQS3 | 0.26%  |
| FOAKS 3X B1R      | BCC32SZV4 | 0.03%  | HARVT 30X B1     | BCC3BRQT1 | 0.04%  |
| FOAKS 4X A        | BCC340DV7 | 0.26%  | HARVT 31X A1     | BCC3CSRNO | 0.25%  |
| FOAKS 4X B        | BCC340DW5 | 0.04%  | HARVT 31X B      | BCC3CSRQ3 | 0.04%  |
| FRNPK 1X A        | BCC3FMB31 | 0.33%  | HARVT 32X A      | BCC3FBPS5 | 0.32%  |
| FRNPK 1X B        | BCC3FMB49 | 0.06%  | HARVT 32X B      | BCC3FBPT3 | 0.06%  |
| GLGE 3X B1        | BCC2DKLU8 | 0.01%  | HARVT 34X A1     | BCC3KFB97 | 0.29%  |
| GLGE 5X A1R       | BCC2R6E57 | 0.15%  | HARVT 34X B1     | BCC3KFCB0 | 0.04%  |
| GLGE 5X B1        | BCC2HV8K7 | 0.01%  | HARVT 9X B1R     | BCC2E5EE4 | 0.05%  |
| GLME 4X AR        | BCC31KWN3 | 0.19%  | HAYEM 10X AR     | BCC3FNKN5 | 0.29%  |
| GLME 4X BR        | BCC31KWR4 | 0.04%  | HAYEM 10X B1R    | BCC3FNKP0 | 0.04%  |
| GLME 5X A         | BCC2R0WQ4 | 0.26%  | HAYEM 12X A      | BCC3BWHX1 | 0.24%  |
| GLME 5X B         | BCC2R0WT8 | 0.04%  | HAYEM 12X B1     | BCC3BWHY9 | 0.04%  |
| GLME 6X AR        | BCC3GF2W1 | 0.24%  | HAYEM 3X AR      | BCC3356R4 | 0.33%  |
| GLME 6X BR        | BCC3GF2X9 | 0.05%  | HAYEM 3X B1R     | BCC3356S2 | 0.04%  |
| GLNBR 1X A        | BCC3B7H16 | 0.23%  | HAYEM 6X A       | BCC2R5NU4 | 0.25%  |
| GLNBR 1X B        | BCC3B7H24 | 0.04%  | HAYEM 6X B1      | BCC2R5PX6 | 0.03%  |
| GRIPK 1X A1RA     | BCC2R3TA7 | 0.12%  | HAYEM 7X A1      | BCC31H542 | 0.25%  |
| GRIPK 1X A2AR     | BCC2R3TC3 | 0.02%  | HAYEM 7X B       | BCC31H5B6 | 0.06%  |
| HARVT 15X B1R     | BCC2GDME6 | 0.03%  | HAYEM 9X A       | BCC3FP9T0 | 0.18%  |
| HARVT 16X ARR     | BCC2QVB64 | 0.16%  | HAYEM 9X B1      | BCC3FP9T0 | 0.04%  |
| HARVT 16X B1RR    | BCC2QVBB3 | 0.02%  | HNLY 10X A       | BCC3FJ436 | 0.29%  |
| HARVT 17X AR      | BCC2LI375 | 0.21%  | HNLY 10X B       | BCC3FJ444 | 0.05%  |
| HARVT 17X B1R     | BCC2LI3A8 | 0.03%  | HNLY 11X A       | BCC3KSQG7 | 0.29%  |
| HARVT 21X A1R     | BCC2RDRT6 | 0.16%  | HNLY 11X B       | BCC3KSQH5 | 0.05%  |
| HARVT 21X B1R     | BCC2RDRZ2 | 0.04%  | HNLY 12X A1      | BCC3J3RT5 | 0.26%  |
| HARVT 22X AR      | BCC330588 | 0.27%  | HNLY 12X B       | BCC3J3RV0 | 0.04%  |
| HARVT 22X B       | BCC2KGR09 | 0.06%  | HNLY 3X AR       | BCC33Y0G1 | 0.25%  |
| HARVT 23X A       | BCC2MLTE4 | 0.27%  | HNLY 3X B1R      | BCC33Y0K2 | 0.04%  |
| HARVT 23X B1      | BCC2MLTH7 | 0.03%  | HNLY 4X A        | BCC2QL8I4 | 0.26%  |
| HARVT 25X AR      | BCC33J6M5 | 0.31%  | HNLY 4X B1       | BCC2QL8J2 | 0.01%  |
| HARVT 25X B1R     | BCC33J6N3 | 0.03%  | HNLY 5X A        | BCC31T785 | 0.25%  |
| HARVT 26X A       | BCC3189T3 | 0.25%  | HNLY 5X B1       | BCC31T793 | 0.02%  |
| HARVT 26X B1      | BCC3189V8 | 0.03%  | HNLY 7X AR       | BCC3GZ017 | 0.24%  |
| HARVT 27X A       | BCC338JR4 | 0.26%  | HNLY 7X BR1      | BCC3GZ025 | 0.04%  |

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

| Bloomberg Ticker    | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|---------------------|-----------|--------|--------------------|-----------|--------|
| ICGE 2021-1X A      | BCC31V6M0 | 0.26%  | JUBIL 2022-26X AR  | BCC3DLZ21 | 0.26%  |
| ICGE 2021-1X B1     | BCC31V6Q1 | 0.02%  | JUBIL 2022-26X B1R | BCC3DLZ39 | 0.04%  |
| ICGE 2022-1X AR     | BCC3K1KR8 | 0.26%  | JUBIL 2023-27X A   | BCC3C47D7 | 0.26%  |
| ICGE 2022-1X B1R    | BCC3K1KS6 | 0.04%  | JUBIL 2023-27X B   | BCC3C47F2 | 0.04%  |
| ICGE 2023-1X AR     | BCC3KQJP9 | 0.26%  | MDPKE 14X A1R      | BCC343D41 | 0.34%  |
| ICGE 2023-1X BR     | BCC3KQJQ7 | 0.05%  | MDPKE 14X B1R      | BCC343D74 | 0.05%  |
| ICGE 2023-2X A1     | BCC3CSHS0 | 0.25%  | MDPKE 15X A1R      | BCC369QL4 | 0.23%  |
| ICGE 2023-2X B1     | BCC3CSHT8 | 0.04%  | MDPKE 15X BR       | BCC369QN0 | 0.04%  |
| INVSC 11X A1        | BCC3C8474 | 0.25%  | MDPKE 16X A        | BCC304L02 | 0.17%  |
| INVSC 11X B1        | BCC3C8482 | 0.03%  | MDPKE 16X B1       | BCC304L44 | 0.05%  |
| INVSC 3X AR         | BCC3GTKQ4 | 0.26%  | MDPKE 17X A1       | BCC31J365 | 0.22%  |
| INVSC 3X BR         | BCC3GTRK2 | 0.04%  | MDPKE 17X B1       | BCC31J373 | 0.04%  |
| INVSC 4X A          | BCC2MRWJ6 | 0.26%  | MDPKE 19X A1R      | BCC3JMLD4 | 0.26%  |
| INVSC 4X B1         | BCC2MRWM9 | 0.03%  | MDPKE 19X B1R      | BCC3JMLG7 | 0.03%  |
| INVSC 6X A          | BCC313H32 | 0.26%  | MDPKE 20X AR       | BCC3F1S54 | 0.19%  |
| INVSC 6X B1         | BCC313H40 | 0.03%  | MDPKE 20X B1R      | BCC3F1S62 | 0.04%  |
| INVSC 7X A          | BCC33XXB8 | 0.26%  | NGCE 3X A          | BCC3BPCN3 | 0.23%  |
| INVSC 7X B1         | BCC33XXC6 | 0.02%  | NGCE 3X B          | BCC3BPCP8 | 0.05%  |
| INVSC 8X A          | BCC360015 | 0.26%  | NGCE 4X A1         | BCC3FDFN3 | 0.25%  |
| INVSC 8X B1         | BCC360023 | 0.03%  | NGCE 4X B          | BCC3FDFP8 | 0.04%  |
| INVSC 9X AR         | BCC3HCKN7 | 0.21%  | NWDSE 2021-24X A   | BCC339YC8 | 0.25%  |
| INVSC 9X B1R        | BCC3HCKP2 | 0.03%  | NWDSE 2021-24X B1  | BCC339YG9 | 0.03%  |
| JUBIL 2013-10X A1RR | BCC3027D4 | 0.21%  | NWDSE 2022-26X A   | BCC36FD83 | 0.28%  |
| JUBIL 2013-10X BRR  | BCC3027K8 | 0.04%  | NWDSE 2022-26X B1  | BCC36FDC4 | 0.03%  |
| JUBIL 2014-12X AR3  | BCC3J0S37 | 0.26%  | NWEST IX-X A       | BCC3J85T8 | 0.17%  |
| JUBIL 2014-12X B1R3 | BCC3J0S45 | 0.04%  | NWEST IX-X B1      | BCC3J85V3 | 0.03%  |
| JUBIL 2016-17X A1RR | BCC2QZIE1 | 0.20%  | NWEST VIII-X A     | BCC3FP6V8 | 0.16%  |
| JUBIL 2016-17X B1RR | BCC2QZIG6 | 0.03%  | NWEST VIII-X B     | BCC3FP6W6 | 0.05%  |
| JUBIL 2017-19X A1R  | BCC3LKKR5 | 0.20%  | NWEST VII-X A      | BCC308RJ6 | 0.26%  |
| JUBIL 2017-19X B1R  | BCC3LKKS3 | 0.03%  | NWEST VII-X B1     | BCC308RM9 | 0.03%  |
| JUBIL 2018-20X A1R  | BCC3JV1M6 | 0.26%  | NWEST VI-X A       | BCC2M7AK1 | 0.20%  |
| JUBIL 2018-20X B1R  | BCC3JV1P9 | 0.03%  | NWEST VI-X B1      | BCC2M7AN5 | 0.03%  |
| JUBIL 2018-21X AR   | BCC2R2MV0 | 0.26%  | NWEST V-X AR       | BCC31PRD0 | 0.26%  |
| JUBIL 2018-21X BR   | BCC2R2MY4 | 0.04%  | NWEST V-X B1R      | BCC31PRF5 | 0.03%  |
| JUBIL 2019-22X A1R  | BCC3GW1P0 | 0.32%  | OCPE 2019-3X AR    | BCC300N81 | 0.28%  |
| JUBIL 2019-22X B1R  | BCC3GW1R6 | 0.04%  | OCPE 2019-3X B1R   | BCC300NC2 | 0.03%  |
| JUBIL 2019-23X A1R  | BCC3GKS02 | 0.31%  | OCPE 2022-5X A     | BCC34SPB7 | 0.26%  |
| JUBIL 2019-23X B1R  | BCC3GKS28 | 0.05%  | OCPE 2022-5X B1    | BCC34SPF8 | 0.03%  |
| JUBIL 2021-25X A    | BCC33DGV7 | 0.26%  | OCPE 2023-7X A     | BCC3BX8V3 | 0.23%  |
| JUBIL 2021-25X B1   | BCC33DGW5 | 0.02%  | OCPE 2023-7X BR    | BCC3LLLS0 | 0.04%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| OCPE 2023-8X A     | BCC3CN6H7 | 0.12%  | PENTA 2024-17X A  | BCC3G6HW5 | 0.23%  |
| OCPE 2023-8X B     | BCC3CN6K0 | 0.04%  | PENTA 2024-17X B1 | BCC3G6HX3 | 0.05%  |
| OCPE 2024-10X A    | BCC3GG2Z2 | 0.33%  | PENTA 2024-18X A  | BCC3JL8D1 | 0.06%  |
| OCPE 2024-10X B    | BCC3GG308 | 0.06%  | PENTA 2024-18X B  | BCC3JL8H2 | 0.05%  |
| OCPE 2024-11X A    | BCC3HZNF0 | 0.39%  | PLMER 2021-2X A1  | BCC318997 | 0.19%  |
| OCPE 2024-11X B1   | BCC3HZNG8 | 0.06%  | PLMER 2021-2X B1  | BCC3189B2 | 0.02%  |
| OCPE 2025-12X A    | BCC3KWVV9 | 0.33%  | PLMER 2022-1X A   | BCC33NPS2 | 0.26%  |
| OCPE 2025-12X B1   | BCC3KWVV7 | 0.05%  | PLMER 2022-1X B1  | BCC33NPT0 | 0.04%  |
| OHECP 2015-4X A1R  | BCC2F7699 | 0.08%  | PLMER 2023-1X AR  | BCC3JKTS7 | 0.26%  |
| OHECP 2015-4X B1R  | BCC2F76F5 | 0.03%  | PLMER 2023-1X B1R | BCC3JKTT5 | 0.03%  |
| OHECP 2016-5X ARR  | BCC33PBF0 | 0.26%  | PLMER 2023-2X A   | BCC3CHJ86 | 0.26%  |
| OHECP 2016-5X BR   | BCC33PBG8 | 0.05%  | PLMER 2023-2X B1  | BCC3CHJ94 | 0.03%  |
| OHECP 2018-7X AR   | BCC2RHRA8 | 0.12%  | PLMER 2024-1X A   | BCC3FQ315 | 0.13%  |
| OHECP 2018-7X BR   | BCC2RHRD2 | 0.05%  | PLMER 2024-1X B1  | BCC3FQ323 | 0.04%  |
| OTOPK 1X A         | BCC35D0D2 | 0.29%  | PLMER 2024-2X A   | BCC3GCN62 | 0.17%  |
| OTOPK 1X B         | BCC35D0F7 | 0.05%  | PLMER 2024-2X B   | BCC3GCN70 | 0.05%  |
| OZLME 3X A1        | BCC2F5AN7 | 0.00%  | PRVD 3X AR        | BCC316DP0 | 0.24%  |
| OZLME 3X B1        | BCC2F5AU1 | 0.00%  | PRVD 3X B1R       | BCC316DS4 | 0.03%  |
| OZLME 4X AR        | BCC3LLHS5 | 0.26%  | PRVD 5X A         | BCC2QX476 | 0.20%  |
| OZLME 4X BR        | BCC3LLHT3 | 0.05%  | PRVD 5X B1        | BCC2QX4A9 | 0.03%  |
| PENTA 2017-3X A1RR | BCC3KJXP9 | 0.26%  | PRVD 6X A         | BCC338201 | 0.26%  |
| PENTA 2017-3X BRR  | BCC3KJXR5 | 0.05%  | PRVD 6X B1        | BCC338235 | 0.03%  |
| PENTA 2018-5X AR   | BCC2QKEF5 | 0.26%  | PRVD 8X AR        | BCC3HKRJ1 | 0.28%  |
| PENTA 2018-5X B1R  | BCC2QKEI9 | 0.04%  | PRVD 8X BR        | BCC3HKRK8 | 0.05%  |
| PENTA 2019-6X AR   | BCC31D8J5 | 0.26%  | PRVD 9X A         | BCC3BW7X2 | 0.24%  |
| PENTA 2019-6X B1R  | BCC31D8K2 | 0.03%  | PRVD 9X B         | BCC3BW7Y0 | 0.04%  |
| PENTA 2020-7X AR   | BCC3K0Q11 | 0.29%  | PSTET 2022-1X A   | BCC351KZ7 | 0.12%  |
| PENTA 2020-7X BR   | BCC3K0Q29 | 0.05%  | PSTET 2022-1X B   | BCC351L29 | 0.06%  |
| PENTA 2020-8X AR   | BCC33X156 | 0.22%  | PSTET 2023-3X AR  | BCC3JGWZ6 | 0.17%  |
| PENTA 2020-8X B1R  | BCC33X180 | 0.03%  | PSTET 2023-3X BR  | BCC3JGX02 | 0.04%  |
| PENTA 2021-10X A   | BCC334JZ5 | 0.27%  | PSTET 2024-1X AR  | BCC3LL7G2 | 0.25%  |
| PENTA 2021-10X B1  | BCC334K00 | 0.03%  | PSTET 2024-1X BR  | BCC3LL7H0 | 0.05%  |
| PENTA 2021-9X A    | BCC30PKL0 | 0.26%  | PSTET 2024-2X A   | BCC3GQL55 | 0.40%  |
| PENTA 2021-9X B1   | BCC30PKM8 | 0.04%  | PSTET 2024-2X B   | BCC3GQL63 | 0.07%  |
| PENTA 2022-11X AR  | BCC3GMM20 | 0.26%  | RFTE 2021-1X A    | BCC2R5L28 | 0.26%  |
| PENTA 2022-11X BR  | BCC3GMM38 | 0.05%  | RFTE 2021-1X B1   | BCC2R5L51 | 0.02%  |
| PENTA 2023-15X A   | BCC3CM887 | 0.18%  | RFTE 2021-2X A    | BCC33CBY8 | 0.26%  |
| PENTA 2023-15X B   | BCC3CM895 | 0.04%  | RFTE 2021-2X B    | BCC33CBZ5 | 0.04%  |
| PENTA 2024-16X A1  | BCC3DP4F7 | 0.25%  | RFTE 2023-1X A    | BCC3BWVQ0 | 0.00%  |
| PENTA 2024-16X B   | BCC3DP4H3 | 0.04%  | RFTE 2023-1X B1   | BCC3BWVR8 | 0.00%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| RRME 10X A1      | BCC32TNH6 | 0.32%  | SPAUL 4A A2RA    | BCC2H81I0 | 0.03%  |
| RRME 10X A2      | BCC32TNL7 | 0.04%  | SPAUL 4A ARR1    | BCC3364R4 | 0.28%  |
| RRME 11X A1      | BCC357S52 | 0.31%  | SPAUL 5X ARR     | BCC306W62 | 0.20%  |
| RRME 11X A2A     | BCC357S86 | 0.03%  | SPAUL 5X B1R     | BCC2DYSF4 | 0.04%  |
| RRME 12X A1      | BCC36HQP7 | 0.28%  | SPAUL 6X ARR     | BCC2R3LY3 | 0.26%  |
| RRME 12X A2A     | BCC36HQS1 | 0.03%  | SPAUL 6X B1RR    | BCC2R3M30 | 0.03%  |
| RRME 17X A1      | BCC3DPMB6 | 0.24%  | SPAUL 7X ARR     | BCC30MQV9 | 0.26%  |
| RRME 17X A2A     | BCC3DPMC4 | 0.03%  | SPAUL 7X B1RR    | BCC30MR06 | 0.03%  |
| RRME 3X A1R      | BCC3HZK48 | 0.27%  | SPAUL 8X A       | BCC2EXUI6 | 0.12%  |
| RRME 3X A2R      | BCC3HZK55 | 0.04%  | SPAUL 8X B1      | BCC2EXUL9 | 0.03%  |
| RRME 5X A1R      | BCC33PC10 | 0.35%  | SPAUL 9X A1R     | BCC3536C0 | 0.23%  |
| RRME 5X A2R      | BCC33PC44 | 0.05%  | SPAUL 9X BR      | BCC3536F3 | 0.04%  |
| RRME 7X A1R      | BCC3LJFC7 | 0.24%  | TCFCE 2024-1X A  | BCC3FZG78 | 0.26%  |
| RRME 7X A2R      | BCC3LJFF0 | 0.06%  | TCFCE 2024-1X B  | BCC3FZG86 | 0.05%  |
| SCULE 12X A      | BCC3JP6G7 | 0.16%  | TCLO 10X A       | BCC3KWWF3 | 0.33%  |
| SCULE 12X B1     | BCC3JP6L6 | 0.04%  | TCLO 10X B       | BCC3KWWG1 | 0.06%  |
| SCULE 6X AR      | BCC31ST18 | 0.26%  | TCLO 3X ARR      | BCC31FML9 | 0.22%  |
| SCULE 6X B1R     | BCC31ST42 | 0.03%  | TCLO 3X B1RR     | BCC31FMR6 | 0.03%  |
| SCULE 9X A       | BCC34QNR8 | 0.26%  | TCLO 6X AR       | BCC322Q82 | 0.21%  |
| SCULE 9X B1      | BCC34QNS6 | 0.03%  | TCLO 6X B1       | BCC2KI3K7 | 0.02%  |
| SHCLO 4X A       | BCC3JGV46 | 0.32%  | TCLO 9X A        | BCC3DM3H1 | 0.25%  |
| SHCLO 4X B       | BCC3JGV53 | 0.06%  | TCLO 9X B        | BCC3DM3J7 | 0.05%  |
| SNDPE 10X A      | BCC3D9NC9 | 0.29%  | TIKEH 10X A      | BCC3DZFB2 | 0.28%  |
| SNDPE 10X B      | BCC3D9ND7 | 0.05%  | TIKEH 10X B1     | BCC3DZFC0 | 0.04%  |
| SNDPE 11X A      | BCC3GN7M1 | 0.14%  | TIKEH 11X A      | BCC3BZNM1 | 0.22%  |
| SNDPE 11X B      | BCC3GN7N9 | 0.05%  | TIKEH 11X B1     | BCC3BZNN9 | 0.04%  |
| SNDPE 3X A       | BCC2MMP30 | 0.26%  | TIKEH 3X A       | BCC2EH9F1 | 0.22%  |
| SNDPE 3X B1      | BCC2MMP63 | 0.03%  | TIKEH 3X B       | BCC2EH9I5 | 0.06%  |
| SNDPE 6X A       | BCC32B1R7 | 0.27%  | TIKEH 4X A1      | BCC2HAEJ9 | 0.17%  |
| SNDPE 6X B1      | BCC32B1V8 | 0.04%  | TIKEH 4X B3      | BCC2HAEW0 | 0.02%  |
| SNDPE 7X A       | BCC33HN81 | 0.32%  | TIKEH 5X A       | BCC2KPF36 | 0.16%  |
| SNDPE 7X B1      | BCC33HNC2 | 0.04%  | TIKEH 5X B1      | BCC2KPGK7 | 0.04%  |
| SNDPE 8X A       | BCC353PJ4 | 0.32%  | TIKEH 6X A       | BCC340YX0 | 0.26%  |
| SNDPE 8X B1      | BCC353PK1 | 0.04%  | TIKEH 6X B1      | BCC340YY8 | 0.03%  |
| SPAUL 10X AR     | BCC2R92X3 | 0.26%  | TIKEH 8X AR      | BCC3JX1K6 | 0.25%  |
| SPAUL 10X B1R    | BCC2R9304 | 0.03%  | TIKEH 8X B1R     | BCC3JX1L4 | 0.05%  |
| SPAUL 11X AR     | BCC32G7F6 | 0.25%  | TIKEH 9X AR      | BCC3J86Z3 | 0.26%  |
| SPAUL 11X B1R    | BCC32G7J8 | 0.01%  | TIKEH 9X B1R     | BCC3J8709 | 0.04%  |
| SPAUL 12X A      | BCC2MRYW5 | 0.26%  | TRNTE 3X AR      | BCC3FX5Z3 | 0.28%  |
| SPAUL 12X B1     | BCC2MS224 | 0.01%  | TRNTE 3X B1R     | BCC3FX609 | 0.04%  |

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

| Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|
| TRNTE 5X A       | BCC3C7H56 | 0.23%  |
| TRNTE 5X B1      | BCC3C7H64 | 0.03%  |
| TRNTE 6X A       | BCC3DD7L8 | 0.32%  |
| TRNTE 6X B       | BCC3DD7M6 | 0.06%  |
| TRNTE 7X A       | BCC3FLD23 | 0.30%  |
| TRNTE 7X B       | BCC3FLD31 | 0.05%  |
| TRNTE 8X A       | BCC3JKJP4 | 0.15%  |
| TRNTE 8X B       | BCC3JKJQ2 | 0.05%  |
| TYMPK 1X A1AR    | BCC31LMG7 | 0.26%  |
| TYMPK 1X A2AR    | BCC31LMK8 | 0.03%  |
| VESPK 1X A1      | BCC2N6FN1 | 0.24%  |
| VESPK 1X A2A     | BCC2N6FR2 | 0.03%  |
| VOYE 3X A        | BCC2MZY31 | 0.23%  |
| VOYE 3X B1       | BCC2N0091 | 0.03%  |
| VOYE 5X A        | BCC31YX10 | 0.22%  |
| VOYE 5X B1       | BCC31YX28 | 0.03%  |
| VOYE 8X A        | BCC3J24S4 | 0.36%  |
| VOYE 8X B        | BCC3J24T2 | 0.07%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| ACCUN 3X C       | BCC2H5MH5 | 0.08%  | ACLO 9X C        | BCC35C8P9 | 0.07%  |
| ACCUN 3X D       | BCC2H5MK8 | 0.06%  | ACLO 9X D        | BCC35C8Q7 | 0.09%  |
| ACCUN 3X E       | BCC2H5MN2 | 0.07%  | ACLO 9X E        | BCC35C8R5 | 0.06%  |
| ACCUN 3X F       | BCC2H5MP7 | 0.03%  | ACLO 9X F        | BCC35C8S3 | 0.04%  |
| ACCUN 4X C       | BCC2MN8L7 | 0.08%  | ADAGI IV-X CRR   | BCC300B19 | 0.09%  |
| ACCUN 4X D       | BCC2MN8P8 | 0.09%  | ADAGI IV-X DRR   | BCC300B43 | 0.08%  |
| ACCUN 4X E       | BCC2MN8S2 | 0.06%  | ADAGI IV-X ERR   | BCC300B76 | 0.06%  |
| ACCUN 4X F       | BCC2MN8T0 | 0.04%  | ADAGI IV-X FR    | BCC300B84 | 0.04%  |
| ACLO 10X CR      | BCC3H7NZ8 | 0.07%  | ADAGI IX-X C     | BCC31S1P5 | 0.08%  |
| ACLO 10X DR      | BCC3H7P03 | 0.09%  | ADAGI IX-X D     | BCC31S1S9 | 0.09%  |
| ACLO 10X ER      | BCC3H7P11 | 0.06%  | ADAGI IX-X E     | BCC31S1W0 | 0.07%  |
| ACLO 10X FR      | BCC3H7P29 | 0.04%  | ADAGI IX-X F     | BCC31S1X8 | 0.03%  |
| ACLO 11X CR      | BCC3LFTW6 | 0.09%  | ADAGI VIII-X C   | BCC2L5QN3 | 0.08%  |
| ACLO 11X DR      | BCC3LFTX4 | 0.10%  | ADAGI VIII-X D   | BCC2L5QR4 | 0.07%  |
| ACLO 11X ER      | BCC3LFTY2 | 0.07%  | ADAGI VIII-X E   | BCC2L5QU7 | 0.05%  |
| ACLO 11X FR      | BCC3LFTZ9 | 0.04%  | ADAGI VIII-X F   | BCC2L5QV5 | 0.03%  |
| ACLO 13X C       | BCC3KFCN5 | 0.09%  | ADAGI VII-X C2   | BCC2HDI26 | 0.08%  |
| ACLO 13X D       | BCC3KFCP0 | 0.10%  | ADAGI VII-X D    | BCC2HDI59 | 0.07%  |
| ACLO 13X E       | BCC3KFCQ8 | 0.06%  | ADAGI VII-X E    | BCC2HDI83 | 0.07%  |
| ACLO 13X F       | BCC3KFCR6 | 0.04%  | ADAGI VII-X F    | BCC2HDI91 | 0.04%  |
| ACLO 3X C        | BCC2D32V5 | 0.08%  | ALBAC 3X C       | BCC330CZ0 | 0.10%  |
| ACLO 3X D        | BCC2D32Y9 | 0.06%  | ALBAC 3X D       | BCC330D06 | 0.09%  |
| ACLO 3X E        | BCC2D3310 | 0.07%  | ALBAC 3X E       | BCC330D14 | 0.06%  |
| ACLO 3X F        | BCC2D3328 | 0.03%  | ALBAC 3X F       | BCC330D22 | 0.04%  |
| ACLO 4X C        | BCC2G07F8 | 0.10%  | ALBAC 4X CR      | BCC3GR163 | 0.10%  |
| ACLO 4X D        | BCC2G07I2 | 0.08%  | ALBAC 4X DR      | BCC3GR171 | 0.10%  |
| ACLO 4X E        | BCC2G07L5 | 0.06%  | ALBAC 4X ER      | BCC3GR189 | 0.07%  |
| ACLO 4X F        | BCC2G07M3 | 0.04%  | ALBAC 4X F       | BCC35PVN9 | 0.05%  |
| ACLO 5X CR       | BCC2R4K97 | 0.12%  | ANCHE 10X C      | BCC3FX906 | 0.07%  |
| ACLO 5X DR       | BCC2R4KC0 | 0.09%  | ANCHE 10X D      | BCC3FX914 | 0.09%  |
| ACLO 5X ER       | BCC2R4KF3 | 0.07%  | ANCHE 10X E      | BCC3FX922 | 0.06%  |
| ACLO 5X FR       | BCC2R4KG1 | 0.04%  | ANCHE 10X F1     | BCC3FX930 | 0.02%  |
| ACLO 7X C        | BCC2QV4A3 | 0.11%  | ANCHE 3X CR      | BCC3J0RL8 | 0.08%  |
| ACLO 7X D        | BCC2QV4D7 | 0.08%  | ANCHE 3X DR      | BCC3J0RM6 | 0.09%  |
| ACLO 7X E        | BCC2QV4G0 | 0.06%  | ANCHE 3X ER      | BCC3J0RN4 | 0.05%  |
| ACLO 7X F        | BCC2QV4H8 | 0.04%  | ANCHE 3X FR      | BCC3J0RP9 | 0.04%  |
| ACLO 8X C        | BCC30J8L8 | 0.10%  | ANCHE 4X C       | BCC2QM7D4 | 0.08%  |
| ACLO 8X D        | BCC30J8P9 | 0.09%  | ANCHE 4X D       | BCC2QM7G7 | 0.11%  |
| ACLO 8X E        | BCC30J8S3 | 0.07%  | ANCHE 4X E       | BCC2QM7J1 | 0.09%  |
| ACLO 8X F        | BCC30J8T1 | 0.04%  | ANCHE 4X F       | BCC2QM7K8 | 0.04%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| ANCHE 5X C       | BCC32H418 | 0.09%  | ARBR 12X E       | BCC3C8C59 | 0.06%  |
| ANCHE 5X D       | BCC32H442 | 0.10%  | ARBR 12X F       | BCC3C8C67 | 0.05%  |
| ANCHE 5X E       | BCC32H475 | 0.07%  | ARBR 3X CRR      | BCC31KXY8 | 0.08%  |
| ANCHE 5X F       | BCC32H483 | 0.04%  | ARBR 3X DRR      | BCC31KXZ5 | 0.09%  |
| ANCHE 6X CR      | BCC3CSGG7 | 0.07%  | ARBR 3X ERR      | BCC31KY01 | 0.06%  |
| ANCHE 6X DR      | BCC3CSGH5 | 0.09%  | ARBR 3X FRR      | BCC31KY19 | 0.04%  |
| ANCHE 6X ER      | BCC3CSGJ1 | 0.06%  | ARBR 4X CRR      | BCC2R3FC8 | 0.08%  |
| ANCHE 6X FR      | BCC3CSGK8 | 0.04%  | ARBR 4X DRR      | BCC2R3FF1 | 0.09%  |
| ANCHE 8X CR      | BCC3JS9J2 | 0.07%  | ARBR 4X ER       | BCC2R3FI5 | 0.07%  |
| ANCHE 8X DR      | BCC3JS9K9 | 0.09%  | ARBR 4X FR       | BCC2R3FJ3 | 0.03%  |
| ANCHE 8X ER      | BCC3JS9L7 | 0.06%  | ARBR 5X C        | BCC2H38Q6 | 0.08%  |
| AQUE 2019-3X CR  | BCC30G9V1 | 0.08%  | ARBR 5X D        | BCC2H38T0 | 0.07%  |
| AQUE 2019-3X DR  | BCC30G9Y5 | 0.08%  | ARBR 5X E        | BCC2H38W3 | 0.07%  |
| AQUE 2019-3X ER  | BCC30GB14 | 0.07%  | ARBR 5X F        | BCC2H38X1 | 0.04%  |
| AQUE 2019-3X FR  | BCC30GB22 | 0.03%  | ARBR 6X CR       | BCC3HJ1S2 | 0.09%  |
| AQUE 2019-4X CRR | BCC3L12G1 | 0.08%  | ARBR 6X DR       | BCC3HJ1T0 | 0.10%  |
| AQUE 2019-4X DRR | BCC3L12H9 | 0.09%  | ARBR 6X ER       | BCC3HJ1V5 | 0.06%  |
| AQUE 2019-4X ERR | BCC3L12J5 | 0.07%  | ARBR 6X FR       | BCC3HJ1W3 | 0.05%  |
| AQUE 2019-4X FRR | BCC3L12K2 | 0.04%  | ARBR 7X CR       | BCC3J8M51 | 0.08%  |
| AQUE 2020-5X CR  | BCC32MWH1 | 0.09%  | ARBR 7X DR       | BCC3J8M69 | 0.09%  |
| AQUE 2020-5X DR  | BCC32MWJ7 | 0.08%  | ARBR 7X ER       | BCC3J8M77 | 0.05%  |
| AQUE 2020-5X ER  | BCC32MWK4 | 0.06%  | ARBR 7X FR       | BCC3J8M85 | 0.04%  |
| AQUE 2020-5X FR  | BCC32MWL2 | 0.03%  | ARBR 9X C        | BCC3052R1 | 0.09%  |
| AQUE 2021-6X C   | BCC33LP64 | 0.13%  | ARBR 9X D        | BCC3052S9 | 0.08%  |
| AQUE 2021-6X D   | BCC33LP98 | 0.08%  | ARBR 9X E        | BCC3052T7 | 0.07%  |
| AQUE 2021-6X E   | BCC33LPD9 | 0.06%  | ARBR 9X F        | BCC3052V2 | 0.04%  |
| AQUE 2024-10X C  | BCC3JSB18 | 0.11%  | ARESE 10X CR     | BCC30SLD1 | 0.10%  |
| AQUE 2024-10X D  | BCC3JSB26 | 0.14%  | ARESE 10X DR     | BCC30SLH2 | 0.08%  |
| AQUE 2024-10X E  | BCC3JSB34 | 0.09%  | ARESE 10X E      | BCC2HDJX7 | 0.08%  |
| AQUE 2024-10X F  | BCC3JSB42 | 0.05%  | ARESE 10X F      | BCC2HDJY5 | 0.04%  |
| ARBR 10X C       | BCC341RC2 | 0.08%  | ARESE 11X CR     | BCC3051S0 | 0.08%  |
| ARBR 10X D       | BCC341RD0 | 0.09%  | ARESE 11X DR     | BCC3051W1 | 0.10%  |
| ARBR 10X E       | BCC341RF5 | 0.06%  | ARESE 11X E      | BCC2IY630 | 0.09%  |
| ARBR 10X F       | BCC341RG3 | 0.04%  | ARESE 11X F      | BCC2IY648 | 0.03%  |
| ARBR 11X CR      | BCC3FWTY2 | 0.10%  | ARESE 12X CR     | BCC32QR54 | 0.09%  |
| ARBR 11X DR      | BCC3FWTZ9 | 0.11%  | ARESE 12X DR     | BCC32QR88 | 0.09%  |
| ARBR 11X ER      | BCC3FWV03 | 0.07%  | ARESE 12X E      | BCC2KQGS8 | 0.09%  |
| ARBR 11X FR      | BCC3FWV11 | 0.05%  | ARESE 12X F      | BCC2KQGT6 | 0.04%  |
| ARBR 12X C       | BCC3C8C34 | 0.08%  | ARESE 15X C      | BCC33QG06 | 0.10%  |
| ARBR 12X D       | BCC3C8C42 | 0.09%  | ARESE 15X D      | BCC33QG30 | 0.11%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| ARESE 15X E      | BCC33QG63 | 0.08%  | AVOCA 14X FR     | BCC2EQEC2 | 0.05%  |
| ARESE 15X F      | BCC33QG71 | 0.05%  | AVOCA 15X CR     | BCC2FKLW2 | 0.09%  |
| ARESE 16X CR     | BCC3G0F34 | 0.08%  | AVOCA 15X DR     | BCC2FKLX0 | 0.08%  |
| ARESE 16X DR     | BCC3G0F42 | 0.09%  | AVOCA 15X ER     | BCC2FKLY8 | 0.10%  |
| ARESE 16X ER     | BCC3G0F59 | 0.06%  | AVOCA 15X FR     | BCC2FKLZ5 | 0.04%  |
| ARESE 17X C      | BCC3CCZ14 | 0.09%  | AVOCA 16X CRR    | BCC3JLC38 | 0.08%  |
| ARESE 17X D      | BCC3CCZ22 | 0.08%  | AVOCA 16X DRR    | BCC3JLC46 | 0.10%  |
| ARESE 17X E      | BCC3CCZ30 | 0.06%  | AVOCA 16X ERR    | BCC3JLC53 | 0.07%  |
| ARESE 17X F      | BCC3CCZ48 | 0.04%  | AVOCA 16X FRR    | BCC3JLC61 | 0.04%  |
| ARESE 18X C      | BCC3F1X09 | 0.09%  | AVOCA 17X CRR    | BCC34QCQ2 | 0.12%  |
| ARESE 18X D      | BCC3F1X17 | 0.09%  | AVOCA 17X DRR    | BCC34QCR0 | 0.11%  |
| ARESE 18X E      | BCC3F1X25 | 0.07%  | AVOCA 17X ER     | BCC2L9PZ9 | 0.09%  |
| ARESE 18X F      | BCC3F1X33 | 0.04%  | AVOCA 17X FR     | BCC2L9Q05 | 0.04%  |
| ARESE 20X C      | BCC3GR825 | 0.08%  | AVOCA 18X CR     | BCC3JWGZ9 | 0.10%  |
| ARESE 20X D      | BCC3GR833 | 0.09%  | AVOCA 18X DR     | BCC3JWH05 | 0.11%  |
| ARESE 20X E      | BCC3GR841 | 0.06%  | AVOCA 18X ER     | BCC3JWH13 | 0.07%  |
| ARESE 20X F      | BCC3GR858 | 0.04%  | AVOCA 18X FR     | BCC3JWH21 | 0.05%  |
| ARESE 8X CR      | BCC2LL725 | 0.09%  | AVOCA 19X CR     | BCC3KGB46 | 0.08%  |
| ARESE 8X DR      | BCC2LL758 | 0.10%  | AVOCA 19X DR     | BCC3KGB53 | 0.09%  |
| ARESE 8X ER      | BCC2LL782 | 0.08%  | AVOCA 19X ER     | BCC3KGB61 | 0.06%  |
| ARESE 8X FR      | BCC2LL790 | 0.04%  | AVOCA 19X FR     | BCC3KGB79 | 0.04%  |
| ARMDA 3X CRR     | BCC3HQ9K5 | 0.08%  | AVOCA 20X CR     | BCC33W919 | 0.09%  |
| ARMDA 3X DRR     | BCC3HQ9L3 | 0.09%  | AVOCA 20X DR     | BCC33W927 | 0.08%  |
| ARMDA 3X ERR     | BCC3HQ9M1 | 0.05%  | AVOCA 20X E      | BCC2JA3D2 | 0.08%  |
| ARMDA 3X FRR     | BCC3HQ9N9 | 0.04%  | AVOCA 20X F      | BCC2JA3E0 | 0.04%  |
| ARMDA 4X CR      | BCC3K0VT4 | 0.08%  | AVOCA 21X C      | BCC2N0ND7 | 0.10%  |
| ARMDA 4X DR      | BCC3K0VV9 | 0.09%  | AVOCA 21X D      | BCC2N0NE5 | 0.09%  |
| ARMDA 4X ER      | BCC3K0VW7 | 0.05%  | AVOCA 21X E      | BCC2N0NF2 | 0.07%  |
| ARMDA 4X FR      | BCC3K0VX5 | 0.04%  | AVOCA 21X F      | BCC2N0NG0 | 0.04%  |
| AVOCA 11X CRR    | BCC3J83X1 | 0.09%  | AVOCA 22X C      | BCC2QP5S6 | 0.10%  |
| AVOCA 11X DRR    | BCC3J83Y9 | 0.11%  | AVOCA 22X D      | BCC2QP5T4 | 0.08%  |
| AVOCA 11X ERR    | BCC3J83Z6 | 0.08%  | AVOCA 22X E      | BCC2QP5U1 | 0.05%  |
| AVOCA 11X FRR    | BCC3J8402 | 0.05%  | AVOCA 22X F      | BCC2QP5V9 | 0.04%  |
| AVOCA 12X CRR    | BCC2R7G61 | 0.10%  | AVOCA 25X C      | BCC335PN2 | 0.08%  |
| AVOCA 12X DRR    | BCC2R7G79 | 0.09%  | AVOCA 25X D      | BCC335PP7 | 0.09%  |
| AVOCA 12X ERR    | BCC2R7G87 | 0.07%  | AVOCA 25X E      | BCC335PQ5 | 0.06%  |
| AVOCA 12X FRR    | BCC2R7G95 | 0.04%  | AVOCA 25X F      | BCC335PR3 | 0.04%  |
| AVOCA 14X C1R    | BCC2EQTY8 | 0.06%  | AVOCA 26X C      | BCC359322 | 0.09%  |
| AVOCA 14X DR     | BCC2EQE81 | 0.08%  | AVOCA 26X D      | BCC359330 | 0.08%  |
| AVOCA 14X ER     | BCC2EQEB4 | 0.08%  | AVOCA 26X E      | BCC359348 | 0.06%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|-------------------|-----------|--------|------------------|-----------|--------|
| AVOCA 26X F       | BCC359355 | 0.04%  | BABSE 2021-3X F  | BCC33K410 | 0.04%  |
| AVOCA 28X CR      | BCC3HFF89 | 0.10%  | BABSE 2023-1X C  | BCC38W6Q2 | 0.07%  |
| AVOCA 28X DR      | BCC3HFF97 | 0.12%  | BABSE 2023-1X D  | BCC38W6R0 | 0.08%  |
| AVOCA 28X ER      | BCC3HFFB2 | 0.08%  | BABSE 2023-1X E  | BCC38W6S8 | 0.06%  |
| AVOCA 28X FR      | BCC3HFFC0 | 0.05%  | BABSE 2023-2X C  | BCC3CKNL5 | 0.08%  |
| AVOCA 29X C       | BCC3DF543 | 0.07%  | BABSE 2023-2X D  | BCC3CKNM3 | 0.08%  |
| AVOCA 29X D       | BCC3DF550 | 0.08%  | BABSE 2023-2X E  | BCC3CKNN1 | 0.05%  |
| AVOCA 29X E       | BCC3DF568 | 0.06%  | BABSE 2023-2X F  | BCC3CKNP6 | 0.04%  |
| AVOCA 29X F       | BCC3DF576 | 0.04%  | BABSE 2024-1X C  | BCC3G01V7 | 0.07%  |
| AVOCA 31X C       | BCC3GV7D3 | 0.07%  | BABSE 2024-1X D  | BCC3G01W5 | 0.09%  |
| AVOCA 31X D       | BCC3GV7F8 | 0.09%  | BABSE 2024-1X E  | BCC3G01X3 | 0.06%  |
| AVOCA 31X E       | BCC3GV7G6 | 0.06%  | BABSE 2024-1X F  | BCC3G01Y1 | 0.04%  |
| AVOCA 31X F       | BCC3GV7H4 | 0.04%  | BBAME 3X C       | BCC353SC6 | 0.08%  |
| BABSE 2015-1X CRR | BCC34S7S0 | 0.08%  | BBAME 3X D       | BCC353SD4 | 0.09%  |
| BABSE 2015-1X DRR | BCC34S7T8 | 0.09%  | BBAME 3X E       | BCC353SF9 | 0.06%  |
| BABSE 2015-1X ERR | BCC34S7V3 | 0.07%  | BBAME 3X F       | BCC353SG7 | 0.04%  |
| BABSE 2015-1X FRR | BCC34S7W1 | 0.04%  | BBAME 5X C       | BCC3HPBB4 | 0.08%  |
| BABSE 2018-3X C   | BCC2IBLW9 | 0.09%  | BBAME 5X D       | BCC3HPBC2 | 0.09%  |
| BABSE 2018-3X D   | BCC2IBLZ2 | 0.08%  | BBAME 5X E       | BCC3HPBD0 | 0.06%  |
| BABSE 2018-3X E   | BCC2IBM24 | 0.08%  | BBAME 5X F       | BCC3HPBF5 | 0.04%  |
| BABSE 2018-3X F   | BCC2IBM32 | 0.03%  | BCCE 2018-1X C   | BCC2FZ0A0 | 0.08%  |
| BABSE 2019-1X CR  | BCC3552Y1 | 0.08%  | BCCE 2018-1X D   | BCC2FZ0D4 | 0.06%  |
| BABSE 2019-1X DR  | BCC3552Z8 | 0.09%  | BCCE 2018-1X E   | BCC2FZ0F9 | 0.07%  |
| BABSE 2019-1X ER  | BCC355304 | 0.06%  | BCCE 2018-1X F   | BCC2FZ0G7 | 0.03%  |
| BABSE 2019-1X FR  | BCC355312 | 0.04%  | BCCE 2018-2X C   | BCC2HXKG8 | 0.09%  |
| BABSE 2019-2X CR  | BCC34W9V2 | 0.08%  | BCCE 2018-2X D   | BCC2HXKJ2 | 0.06%  |
| BABSE 2019-2X DR  | BCC34W9Y6 | 0.08%  | BCCE 2018-2X E   | BCC2HXKM5 | 0.07%  |
| BABSE 2019-2X E   | BCC2M8CK7 | 0.06%  | BCCE 2018-2X F   | BCC2HXKN3 | 0.03%  |
| BABSE 2019-2X F   | BCC2M8CL5 | 0.03%  | BCCE 2019-1X C   | BCC2M0845 | 0.09%  |
| BABSE 2020-1X CR  | BCC339Z86 | 0.10%  | BCCE 2019-1X D   | BCC2M0878 | 0.07%  |
| BABSE 2020-1X DR  | BCC339ZC7 | 0.11%  | BCCE 2019-1X E   | BCC2M08A1 | 0.07%  |
| BABSE 2020-1X ER  | BCC339ZG8 | 0.07%  | BCCE 2019-1X F   | BCC2M08B9 | 0.03%  |
| BABSE 2020-1X FR  | BCC339ZH6 | 0.05%  | BCCE 2021-1X C   | BCC30VM35 | 0.09%  |
| BABSE 2021-1X C   | BCC2R9TB2 | 0.09%  | BCCE 2021-1X D   | BCC30VM43 | 0.08%  |
| BABSE 2021-1X D   | BCC2R9TE6 | 0.08%  | BCCE 2021-1X E   | BCC30VM50 | 0.06%  |
| BABSE 2021-1X E   | BCC2R9TH9 | 0.07%  | BCCE 2021-1X F   | BCC30VM68 | 0.03%  |
| BABSE 2021-1X F   | BCC2R9TI7 | 0.02%  | BCCE 2021-2X C   | BCC32RN23 | 0.08%  |
| BABSE 2021-3X C   | BCC33K3Y9 | 0.08%  | BCCE 2021-2X D   | BCC32RN31 | 0.08%  |
| BABSE 2021-3X D   | BCC33K3Z6 | 0.09%  | BCCE 2021-2X E   | BCC32RN49 | 0.06%  |
| BABSE 2021-3X E   | BCC33K402 | 0.07%  | BCCE 2021-2X F   | BCC32RN56 | 0.03%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| BCCE 2022-1X CR  | BCC35Z9R3 | 0.08%  | BECLO 9X C       | BCC2LLV44 | 0.09%  |
| BCCE 2022-1X DR  | BCC35Z9S1 | 0.09%  | BECLO 9X D       | BCC2LLV77 | 0.07%  |
| BCCE 2022-1X ER  | BCC35Z9T9 | 0.06%  | BECLO 9X E       | BCC2LLVA0 | 0.07%  |
| BCCE 2022-1X FR  | BCC35Z9V4 | 0.04%  | BECLO 9X F       | BCC2LLVB8 | 0.03%  |
| BCCE 2023-1X C   | BCC3B8C43 | 0.08%  | BILB 4X B        | BCC34P9W5 | 0.08%  |
| BCCE 2023-1X D   | BCC3B8C50 | 0.08%  | BILB 4X C        | BCC34P9X3 | 0.08%  |
| BCCE 2023-1X E   | BCC3B8C68 | 0.06%  | BILB 4X D        | BCC34P9Y1 | 0.06%  |
| BCCE 2023-1X F   | BCC3B8C76 | 0.03%  | BILB 4X E        | BCC34P9Z8 | 0.03%  |
| BECLO 11X C      | BCC31J2D1 | 0.08%  | BLACK 2019-1X CR | BCC32QSB0 | 0.07%  |
| BECLO 11X D      | BCC31J2F6 | 0.09%  | BLACK 2019-1X DR | BCC32QSF1 | 0.08%  |
| BECLO 11X E      | BCC31J2G4 | 0.06%  | BLACK 2019-1X E  | BCC2JFEG2 | 0.07%  |
| BECLO 11X F      | BCC31J2H2 | 0.04%  | BLACK 2019-1X F  | BCC2JFEH0 | 0.03%  |
| BECLO 12X C1     | BCC33LZ22 | 0.06%  | BLUME 3X CR      | BCC30JLT6 | 0.07%  |
| BECLO 12X D      | BCC33LZ48 | 0.09%  | BLUME 3X DR      | BCC30JLX7 | 0.06%  |
| BECLO 12X E      | BCC33LZ55 | 0.06%  | BLUME 3X E       | BCC2HCZL7 | 0.08%  |
| BECLO 12X F      | BCC33LZ63 | 0.04%  | BLUME 3X F       | BCC2HCZM5 | 0.03%  |
| BECLO 13X C      | BCC35RZS0 | 0.08%  | BLUME 4X CR      | BCC31KYH4 | 0.08%  |
| BECLO 13X D      | BCC35RZT8 | 0.08%  | BLUME 4X DR      | BCC31KYL5 | 0.08%  |
| BECLO 13X E      | BCC35RZV3 | 0.07%  | BLUME 4X ER      | BCC31KYP6 | 0.06%  |
| BECLO 13X F      | BCC35RZW1 | 0.04%  | BLUME 4X FR      | BCC31KYQ4 | 0.03%  |
| BECLO 14X CR     | BCC3KHTP8 | 0.07%  | BLUME 5X C       | BCC2LWN07 | 0.08%  |
| BECLO 14X DR     | BCC3KHTQ6 | 0.09%  | BLUME 5X D       | BCC2LWN31 | 0.06%  |
| BECLO 14X ER     | BCC3KHTR4 | 0.05%  | BLUME 5X E       | BCC2LWN64 | 0.06%  |
| BECLO 14X FR     | BCC3KHTS2 | 0.04%  | BLUME 5X F       | BCC2LWN72 | 0.03%  |
| BECLO 15X C      | BCC3JQ923 | 0.08%  | BNPAM 2019-1X CR | BCC33HX80 | 0.08%  |
| BECLO 15X D      | BCC3JQ931 | 0.08%  | BNPAM 2019-1X DR | BCC33HX98 | 0.09%  |
| BECLO 15X E      | BCC3JQ949 | 0.06%  | BNPAM 2019-1X E  | BCC2KIFN8 | 0.07%  |
| BECLO 15X F      | BCC3JQ956 | 0.04%  | BNPAM 2019-1X F  | BCC2KIFP3 | 0.03%  |
| BECLO 3X CR      | BCC30YLZ9 | 0.08%  | BNPAM 2021-1X C  | BCC30Q4H5 | 0.08%  |
| BECLO 3X DR      | BCC30YM05 | 0.09%  | BNPAM 2021-1X D  | BCC30Q4J1 | 0.09%  |
| BECLO 3X ER      | BCC30YM13 | 0.07%  | BNPAM 2021-1X E  | BCC30Q4K8 | 0.07%  |
| BECLO 3X FR      | BCC30YM21 | 0.04%  | BNPAM 2021-1X F  | BCC30Q4L6 | 0.03%  |
| BECLO 5X C       | BCC2G0453 | 0.08%  | BOPHO 11X C      | BCC3KYRJ7 | 0.09%  |
| BECLO 5X D       | BCC2G0487 | 0.07%  | BOPHO 11X D      | BCC3KYRK4 | 0.10%  |
| BECLO 5X E       | BCC2G04B0 | 0.08%  | BOPHO 11X E      | BCC3KYRL2 | 0.06%  |
| BECLO 5X F       | BCC2G04C8 | 0.04%  | BOPHO 11X F      | BCC3KYRM0 | 0.04%  |
| BECLO 8X CR      | BCC3504W4 | 0.08%  | BOPHO 5X C       | BCC2LZ906 | 0.07%  |
| BECLO 8X DR      | BCC3504X2 | 0.09%  | BOPHO 5X D       | BCC2LZ930 | 0.08%  |
| BECLO 8X ER      | BCC3504Y0 | 0.06%  | BOPHO 5X E       | BCC2LZ963 | 0.06%  |
| BECLO 8X FR      | BCC3504Z7 | 0.04%  | BOPHO 5X F       | BCC2LZ997 | 0.03%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|------------------|-----------|--------|--------------------|-----------|--------|
| BOPHO 6X C       | BCC2QV280 | 0.08%  | CADOG 8X ER        | BCC2M4ZZ8 | 0.07%  |
| BOPHO 6X D       | BCC2QV2B3 | 0.06%  | CADOG 8X FR        | BCC2M5026 | 0.02%  |
| BOPHO 6X E       | BCC2QV2E7 | 0.05%  | CADOG 9X CR        | BCC30RXS7 | 0.08%  |
| BOPHO 6X F       | BCC2QV2F4 | 0.03%  | CADOG 9X DR        | BCC30RXW8 | 0.09%  |
| BOPHO 7X CR      | BCC3CFWQ5 | 0.07%  | CADOG 9X ER        | BCC30RXZ1 | 0.08%  |
| BOPHO 7X DR      | BCC3CFWR3 | 0.08%  | CADOG 9X FR        | BCC30RY07 | 0.04%  |
| BOPHO 7X ER      | BCC3CFWS1 | 0.06%  | CANYE 2023-1X C    | BCC3DZCQ2 | 0.11%  |
| BOPHO 7X FR      | BCC3CFWT9 | 0.04%  | CANYE 2023-1X D    | BCC3DZCR0 | 0.12%  |
| BRGPT 3X C       | BCC32HKJ1 | 0.08%  | CANYE 2023-1X E    | BCC3DZCS8 | 0.08%  |
| BRGPT 3X D       | BCC32HKK8 | 0.09%  | CANYE 2023-1X F    | BCC3DZCT6 | 0.05%  |
| BRGPT 3X E       | BCC32HKL6 | 0.06%  | CARPK 2021-1X B    | BCC2R5MX9 | 0.09%  |
| BRGPT 3X F       | BCC32HKM4 | 0.04%  | CARPK 2021-1X C    | BCC2R5MY7 | 0.08%  |
| BRGPT 5X C       | BCC3BTK89 | 0.08%  | CARPK 2021-1X D    | BCC2R5MZ4 | 0.07%  |
| BRGPT 5X D       | BCC3BTK97 | 0.09%  | CARPK 2021-1X E    | BCC2R5N00 | 0.04%  |
| BRGPT 5X E       | BCC3BTKB2 | 0.06%  | CFOUR 3X C         | BCC32DZN5 | 0.07%  |
| BUSHY 1X CR      | BCC3J6NY1 | 0.08%  | CFOUR 3X D         | BCC32DZP0 | 0.09%  |
| BUSHY 1X DR      | BCC3J6NZ8 | 0.09%  | CFOUR 3X E         | BCC32DZQ8 | 0.06%  |
| BUSHY 1X ER      | BCC3J6P03 | 0.06%  | CFOUR 3X F         | BCC32DZR6 | 0.04%  |
| CADOG 11X C      | BCC2GZ4L1 | 0.12%  | CFOUR 4X CR        | BCC3GDFD6 | 0.06%  |
| CADOG 11X D      | BCC2GZ4P2 | 0.09%  | CFOUR 4X DR        | BCC3GFDG4 | 0.08%  |
| CADOG 11X E      | BCC2GZ4S6 | 0.11%  | CFOUR 4X ER        | BCC3GFDH2 | 0.05%  |
| CADOG 11X F      | BCC2GZ4V9 | 0.04%  | CFOUR 4X FR        | BCC3GFDJ8 | 0.03%  |
| CADOG 12X C      | BCC2HEZT6 | 0.10%  | CFOUR 5X C         | BCC38T7D7 | 0.06%  |
| CADOG 12X D      | BCC2HEZW9 | 0.09%  | CFOUR 5X D         | BCC38T7F2 | 0.07%  |
| CADOG 12X E      | BCC2HEZZ2 | 0.09%  | CFOUR 5X E         | BCC38T7G0 | 0.05%  |
| CADOG 12X F      | BCC2HF020 | 0.04%  | CFOUR 6X C         | BCC3C6J56 | 0.06%  |
| CADOG 13X CR     | BCC2RFYH9 | 0.10%  | CFOUR 6X D         | BCC3C6J64 | 0.07%  |
| CADOG 13X DR     | BCC2RFYI7 | 0.10%  | CFOUR 6X E         | BCC3C6J72 | 0.06%  |
| CADOG 13X E      | BCC2IKB91 | 0.09%  | CFOUR 6X F         | BCC3C6J80 | 0.03%  |
| CADOG 13X F      | BCC2IKBA8 | 0.04%  | CFOUR 9X C         | BCC3KL492 | 0.09%  |
| CADOG 6X CR      | BCC2E29Q0 | 0.08%  | CFOUR 9X D         | BCC3KL4B7 | 0.10%  |
| CADOG 6X DR      | BCC2E29T4 | 0.07%  | CFOUR 9X E         | BCC3KL4C5 | 0.06%  |
| CADOG 6X ER      | BCC2E29W7 | 0.09%  | CFOUR 9X F         | BCC3KL4D3 | 0.04%  |
| CADOG 6X FR      | BCC2E29Z0 | 0.04%  | CGMSE 2013-1X CR   | BCC2CRLK6 | 0.07%  |
| CADOG 7X C1      | BCC2GFGX6 | 0.06%  | CGMSE 2013-1X DR   | BCC2CRLN0 | 0.06%  |
| CADOG 7X DR      | BCC2GFH07 | 0.08%  | CGMSE 2013-1X ER   | BCC2CRLP5 | 0.03%  |
| CADOG 7X ER      | BCC2GFH31 | 0.08%  | CGMSE 2014-2X B1RR | BCC2I1XX6 | 0.04%  |
| CADOG 7X FR      | BCC2GFH64 | 0.04%  | CGMSE 2014-2X CRR  | BCC2I1Y15 | 0.06%  |
| CADOG 8X CRR     | BCC34PNN9 | 0.09%  | CGMSE 2014-2X DRR  | BCC2I1Y49 | 0.09%  |
| CADOG 8X DRR     | BCC34PNR0 | 0.10%  | CGMSE 2014-2X ERR  | BCC2I1Y56 | 0.03%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|-------------------|-----------|--------|------------------|-----------|--------|
| CGMSE 2014-3X BR  | BCC2FD8N3 | 0.08%  | CGMSE 2022-5X BR | BCC3FG0S1 | 0.07%  |
| CGMSE 2014-3X CR  | BCC2FD8R4 | 0.07%  | CGMSE 2022-5X CR | BCC3FG0T9 | 0.08%  |
| CGMSE 2014-3X DR  | BCC2FD8U7 | 0.10%  | CGMSE 2022-5X DR | BCC3FG0V4 | 0.05%  |
| CGMSE 2014-3X ER  | BCC2FD8V5 | 0.04%  | CGMSE 2022-5X ER | BCC3FG0W2 | 0.03%  |
| CGMSE 2015-1X BRR | BCC2MQNI0 | 0.10%  | CGMSE 2024-1X B  | BCC3F46H6 | 0.07%  |
| CGMSE 2015-1X CRR | BCC2MQNL3 | 0.09%  | CGMSE 2024-1X C  | BCC3F46J2 | 0.08%  |
| CGMSE 2015-1X DR  | BCC2MQNP4 | 0.08%  | CGMSE 2024-1X D  | BCC3F46K9 | 0.06%  |
| CGMSE 2015-1X ER  | BCC2MQNQ2 | 0.04%  | CGMSE 2024-1X E  | BCC3F46L7 | 0.04%  |
| CGMSE 2016-1X B1  | BCC2GAPF6 | 0.02%  | CGMSE 2024-2X B  | BCC3J8469 | 0.08%  |
| CGMSE 2016-1X CR  | BCC2GAPL3 | 0.07%  | CGMSE 2024-2X C1 | BCC3J8477 | 0.08%  |
| CGMSE 2016-1X DR  | BCC2GAPP4 | 0.10%  | CGMSE 2024-2X D  | BCC3J8485 | 0.05%  |
| CGMSE 2016-1X E   | BCC2GAPQ2 | 0.04%  | CGMSE 2024-2X E  | BCC3J8493 | 0.04%  |
| CGMSE 2016-2X BRR | BCC2QXEP5 | 0.09%  | CIFCE 3X C       | BCC2QB6E7 | 0.07%  |
| CGMSE 2016-2X CRR | BCC2QXEQ3 | 0.08%  | CIFCE 3X D       | BCC2QB6H0 | 0.07%  |
| CGMSE 2016-2X DRR | BCC2QXER1 | 0.06%  | CIFCE 3X E       | BCC2QB6K3 | 0.06%  |
| CGMSE 2016-2X ERR | BCC2QXES9 | 0.03%  | CIFCE 3X F       | BCC2QB6L1 | 0.03%  |
| CGMSE 2017-3X B1  | BCC2EXI82 | 0.08%  | CIFCE 5X C       | BCC32LC51 | 0.08%  |
| CGMSE 2017-3X C   | BCC2EXIB5 | 0.06%  | CIFCE 5X D       | BCC32LC69 | 0.09%  |
| CGMSE 2017-3X D   | BCC2EXIE9 | 0.07%  | CIFCE 5X E       | BCC32LC77 | 0.06%  |
| CGMSE 2017-3X E   | BCC2EXIF6 | 0.03%  | CIFCE 5X F       | BCC32LC85 | 0.04%  |
| CGMSE 2019-1X BR  | BCC2R9833 | 0.07%  | CIFCE 6X C       | BCC3GPLP3 | 0.08%  |
| CGMSE 2019-1X CR  | BCC2R9866 | 0.09%  | CIFCE 6X D       | BCC3GPLQ1 | 0.09%  |
| CGMSE 2019-1X D   | BCC2IN493 | 0.07%  | CIFCE 6X E       | BCC3GPLR9 | 0.06%  |
| CGMSE 2019-1X E   | BCC2IN4A0 | 0.03%  | CIFCE 6X F       | BCC3GPLS7 | 0.04%  |
| CGMSE 2019-2X B1R | BCC31Z6M1 | 0.04%  | CLNKP 2024-1X C  | BCC3GQLP1 | 0.07%  |
| CGMSE 2019-2X CR  | BCC31Z6T6 | 0.08%  | CLNKP 2024-1X D  | BCC3GQLQ9 | 0.09%  |
| CGMSE 2019-2X D   | BCC2KFRL5 | 0.06%  | CLNKP 2024-1X E  | BCC3GQLR7 | 0.06%  |
| CGMSE 2019-2X E   | BCC2KFRM3 | 0.03%  | CLNKP 2024-1X F  | BCC3GQLS5 | 0.04%  |
| CGMSE 2020-1X B   | BCC2MXJ17 | 0.09%  | CONTE 11X CR     | BCC3J4J39 | 0.11%  |
| CGMSE 2020-1X C   | BCC2MXJ41 | 0.09%  | CONTE 11X DR     | BCC3J4J47 | 0.11%  |
| CGMSE 2020-1X D   | BCC2MXJ74 | 0.08%  | CONTE 11X ER     | BCC3J4J54 | 0.06%  |
| CGMSE 2020-1X E   | BCC2MXJ82 | 0.03%  | CONTE 12X C      | BCC3CN778 | 0.07%  |
| CGMSE 2021-1X B   | BCC302DW5 | 0.09%  | CONTE 12X D      | BCC3CN786 | 0.09%  |
| CGMSE 2021-1X C   | BCC302DX3 | 0.08%  | CONTE 12X E      | BCC3CN794 | 0.06%  |
| CGMSE 2021-1X D   | BCC302DY1 | 0.07%  | CONTE 4X CR      | BCC2QMI83 | 0.07%  |
| CGMSE 2021-1X E   | BCC302DZ8 | 0.03%  | CONTE 4X DR      | BCC2QPB42 | 0.05%  |
| CGMSE 2021-2X B   | BCC32SS26 | 0.10%  | CONTE 4X E       | BCC2DKUG9 | 0.07%  |
| CGMSE 2021-2X C   | BCC32SS34 | 0.09%  | CONTE 4X F       | BCC2DKUH7 | 0.04%  |
| CGMSE 2021-2X D   | BCC32SS42 | 0.08%  | CONTE 5X CR      | BCC3L4QZ7 | 0.10%  |
| CGMSE 2021-2X E   | BCC32SS59 | 0.04%  | CONTE 5X DR      | BCC3L4R03 | 0.11%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| CONTE 5X ER      | BCC3L4R11 | 0.07%  | CORDA 22X E      | BCC339BL3 | 0.07%  |
| CONTE 5X FR      | BCC3L4R29 | 0.05%  | CORDA 22X F      | BCC339BM1 | 0.04%  |
| CONTE 6X CR      | BCC2R6TL6 | 0.09%  | CORDA 23X CR     | BCC3H2290 | 0.09%  |
| CONTE 6X DR      | BCC2R6TP7 | 0.07%  | CORDA 23X DR     | BCC3H22B5 | 0.11%  |
| CONTE 6X ER      | BCC2R6TS1 | 0.07%  | CORDA 23X ER     | BCC3H22C3 | 0.09%  |
| CONTE 6X FR      | BCC2R6TT9 | 0.04%  | CORDA 23X F      | BCC352X16 | 0.05%  |
| CONTE 7X CR      | BCC3JZZG3 | 0.09%  | CORDA 25X CR     | BCC3LL228 | 0.09%  |
| CONTE 7X DR      | BCC3JZZH1 | 0.10%  | CORDA 25X D1R    | BCC3LL236 | 0.11%  |
| CONTE 7X ER      | BCC3JZZJ7 | 0.06%  | CORDA 25X ER     | BCC3LL244 | 0.07%  |
| CONTE 7X FR      | BCC3JZZK4 | 0.04%  | CORDA 25X F1R    | BCC3LL251 | 0.02%  |
| CONTE 9X C       | BCC315XP0 | 0.10%  | CORDA 26X CR     | BCC3K0QW3 | 0.10%  |
| CONTE 9X D       | BCC315XS4 | 0.10%  | CORDA 26X DR     | BCC3K0QX1 | 0.11%  |
| CONTE 9X E       | BCC315XW5 | 0.08%  | CORDA 26X ER     | BCC3K0QY9 | 0.08%  |
| CONTE 9X F       | BCC315XX3 | 0.04%  | CORDA 26X FR     | BCC3K0QZ6 | 0.05%  |
| CORDA 10X CR     | BCC3KJJD2 | 0.08%  | CORDA 27X C      | BCC39K6D6 | 0.00%  |
| CORDA 10X DR     | BCC3KJJF7 | 0.11%  | CORDA 27X D1     | BCC39K6F1 | 0.00%  |
| CORDA 10X ER     | BCC3KJJG5 | 0.07%  | CORDA 27X E      | BCC39K6H7 | 0.00%  |
| CORDA 10X FR     | BCC3KJJH3 | 0.04%  | CORDA 27X F      | BCC39K6J3 | 0.00%  |
| CORDA 11X CR     | BCC2R3JP5 | 0.10%  | CORDA 31X C      | BCC3FFB93 | 0.08%  |
| CORDA 11X DR     | BCC2R3JS9 | 0.07%  | CORDA 31X D      | BCC3FFBB8 | 0.10%  |
| CORDA 11X E      | BCC2HB8M7 | 0.10%  | CORDA 31X E      | BCC3FFBC6 | 0.06%  |
| CORDA 11X F      | BCC2HB8N5 | 0.05%  | CORDA 31X F1     | BCC3FFBD4 | 0.02%  |
| CORDA 14X CR     | BCC30ZQF5 | 0.08%  | CORDA 33X C      | BCC3HZ2D8 | 0.08%  |
| CORDA 14X DR     | BCC30ZQJ7 | 0.08%  | CORDA 33X D      | BCC3HZ2F3 | 0.10%  |
| CORDA 14X E      | BCC2J3U48 | 0.07%  | CORDA 33X E      | BCC3HZ2G1 | 0.07%  |
| CORDA 14X F      | BCC2J3U55 | 0.03%  | CORDA 33X F1     | BCC3HZ2H9 | 0.01%  |
| CORDA 16X C1     | BCC2M29A6 | 0.04%  | CORDA 3X CR3     | BCC3L6F92 | 0.10%  |
| CORDA 16X D      | BCC2M29G3 | 0.07%  | CORDA 3X DR3     | BCC3L6FB7 | 0.12%  |
| CORDA 16X E      | BCC2M29J7 | 0.07%  | CORDA 3X ER3     | BCC3L6FC5 | 0.08%  |
| CORDA 16X F      | BCC2M29K4 | 0.03%  | CORDA 3X FR3     | BCC3L6FD3 | 0.05%  |
| CORDA 18X CR     | BCC33SRQ3 | 0.09%  | CORDA 4X CRRR    | BCC2QSRV3 | 0.08%  |
| CORDA 18X DR     | BCC33SRR1 | 0.10%  | CORDA 4X DRRR    | BCC2QSS14 | 0.09%  |
| CORDA 18X ER     | BCC33SR59 | 0.07%  | CORDA 4X ERRR    | BCC2QSS22 | 0.08%  |
| CORDA 18X FR     | BCC33SRT7 | 0.04%  | CORDA 4X FRRR    | BCC2QSS30 | 0.04%  |
| CORDA 20X C      | BCC30BKB3 | 0.09%  | CORDA 5X CR      | BCC2DWA75 | 0.10%  |
| CORDA 20X D      | BCC30BKF4 | 0.10%  | CORDA 5X DR      | BCC2DWAA8 | 0.07%  |
| CORDA 20X E      | BCC30BKJ6 | 0.07%  | CORDA 5X ER      | BCC2DWAD2 | 0.09%  |
| CORDA 20X F      | BCC30BKK3 | 0.04%  | CORDA 5X FR      | BCC2DWAE0 | 0.04%  |
| CORDA 22X C      | BCC339BJ8 | 0.09%  | CORDA 6X CRR     | BCC3HLWP9 | 0.07%  |
| CORDA 22X D      | BCC339BK5 | 0.10%  | CORDA 6X D1RR    | BCC3HLWQ7 | 0.08%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| CORDA 6X ERR       | BCC3HLWR5 | 0.06%  | CRNCL 2022-15X E   | BCC352TK9 | 0.06%  |
| CORDA 6X F1RR      | BCC3HLWS3 | 0.01%  | CRNCL 2022-15X F   | BCC352TL7 | 0.04%  |
| CORDA 7X CRR       | BCC2QX2I4 | 0.10%  | CRNCL 2023-16X C   | BCC3CV2P5 | 0.08%  |
| CORDA 7X DRR       | BCC2QX2L7 | 0.07%  | CRNCL 2023-16X D   | BCC3CV2Q3 | 0.08%  |
| CORDA 7X ER        | BCC2HIZV2 | 0.09%  | CRNCL 2023-16X E   | BCC3CV2R1 | 0.05%  |
| CORDA 7X FR        | BCC2HIZW0 | 0.04%  | CRNCL 2023-16X F   | BCC3CV2S9 | 0.04%  |
| CORDA 8X CRR       | BCC306VR7 | 0.08%  | CRNCL 2023-17X CR  | BCC3L13V7 | 0.08%  |
| CORDA 8X DR        | BCC306VV8 | 0.09%  | CRNCL 2023-17X DR  | BCC3L13W5 | 0.09%  |
| CORDA 8X ER        | BCC306VY2 | 0.08%  | CRNCL 2023-17X ER  | BCC3L13X3 | 0.05%  |
| CORDA 8X FR        | BCC306VZ9 | 0.04%  | CRNCL 2023-17X FR  | BCC3L13Y1 | 0.04%  |
| CRNCL 2016-7X CR   | BCC2LRBJ0 | 0.06%  | CRNCL 2024-18X C   | BCC3GZKC1 | 0.08%  |
| CRNCL 2016-7X D    | BCC2CFL14 | 0.06%  | CRNCL 2024-18X D   | BCC3GZKD9 | 0.09%  |
| CRNCL 2016-7X E    | BCC2CFL22 | 0.07%  | CRNCL 2024-18X E   | BCC3GZKF4 | 0.05%  |
| CRNCL 2016-7X F    | BCC2CFL30 | 0.03%  | CRNCL 2024-18X F   | BCC3GZKG2 | 0.04%  |
| CRNCL 2017-8X C    | BCC2EJNY0 | 0.08%  | CRNCL 2024-19X C   | BCC3J2M05 | 0.08%  |
| CRNCL 2017-8X D    | BCC2EJP02 | 0.06%  | CRNCL 2024-19X D   | BCC3J2M13 | 0.10%  |
| CRNCL 2017-8X E    | BCC2EJPC6 | 0.07%  | CRNCL 2024-19X E   | BCC3J2M21 | 0.06%  |
| CRNCL 2017-8X F    | BCC2EJP28 | 0.03%  | CRNCL 2024-19X F   | BCC3J2M39 | 0.04%  |
| CRNCL 2018-10X C1R | BCC30YP10 | 0.05%  | CRWPK 1X B1R       | BCC304H64 | 0.07%  |
| CRNCL 2018-10X DR  | BCC30YP36 | 0.05%  | CRWPK 1X CR        | BCC304HD9 | 0.10%  |
| CRNCL 2018-10X E   | BCC2HQL7  | 0.08%  | CRWPK 1X DR        | BCC304HH0 | 0.08%  |
| CRNCL 2018-10X F   | BCC2HQLF4 | 0.03%  | CRWPK 1X ER        | BCC304HJ6 | 0.05%  |
| CRNCL 2018-9X C    | BCC2FJI25 | 0.00%  | DILPK 1X C         | BCC32K7T7 | 0.09%  |
| CRNCL 2018-9X D    | BCC2FJI58 | 0.00%  | DILPK 1X D         | BCC32K7V2 | 0.08%  |
| CRNCL 2018-9X E    | BCC2FJI82 | 0.00%  | DILPK 1X E         | BCC32K7W0 | 0.06%  |
| CRNCL 2018-9X F    | BCC2FJI90 | 0.00%  | DILPK 1X F         | BCC32K7X8 | 0.04%  |
| CRNCL 2019-11X C   | BCC2M21N6 | 0.10%  | DRYD 2013-29X CRR  | BCC2F5NF0 | 0.07%  |
| CRNCL 2019-11X D   | BCC2M21R7 | 0.07%  | DRYD 2013-29X DRR  | BCC2F5PG6 | 0.07%  |
| CRNCL 2019-11X E   | BCC2M21U0 | 0.07%  | DRYD 2013-29X ERR  | BCC2F5PN1 | 0.07%  |
| CRNCL 2019-11X F   | BCC2M21V8 | 0.03%  | DRYD 2013-29X FRR  | BCC2F5PQ4 | 0.04%  |
| CRNCL 2021-13X C   | BCC2RET96 | 0.08%  | DRYD 2014-32X C1R  | BCC2HFY56 | 0.04%  |
| CRNCL 2021-13X D   | BCC2RETC9 | 0.09%  | DRYD 2014-32X D1R  | BCC2HFYB3 | 0.06%  |
| CRNCL 2021-13X E   | BCC2RETF2 | 0.06%  | DRYD 2014-32X ER   | BCC2HFYH0 | 0.10%  |
| CRNCL 2021-13X F   | BCC2RETG0 | 0.03%  | DRYD 2014-32X FR   | BCC2HFYI8 | 0.04%  |
| CRNCL 2021-14X C   | BCC32H855 | 0.08%  | DRYD 2014-35X C1VA | BCC2MC336 | 0.05%  |
| CRNCL 2021-14X D   | BCC32H863 | 0.09%  | DRYD 2014-35X DRR  | BCC2MC369 | 0.09%  |
| CRNCL 2021-14X E   | BCC32H871 | 0.06%  | DRYD 2014-35X ER   | BCC2MC393 | 0.08%  |
| CRNCL 2021-14X F   | BCC32H889 | 0.04%  | DRYD 2014-35X FR   | BCC2MC3A0 | 0.04%  |
| CRNCL 2022-15X C   | BCC352TH6 | 0.08%  | DRYD 2015-39X CRR  | BCC34YYK4 | 0.10%  |
| CRNCL 2022-15X D   | BCC352TJ2 | 0.09%  | DRYD 2015-39X DRR  | BCC34YYL2 | 0.11%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| DRYD 2015-39X ERR  | BCC34YYM0 | 0.09%  | DRYD 2020-88X E   | BCC306R84 | 0.06%  |
| DRYD 2015-39X FRR  | BCC34YYN8 | 0.04%  | DRYD 2020-88X F   | BCC306R92 | 0.03%  |
| DRYD 2015-44X C1RR | BCC2QTKU6 | 0.05%  | DRYD 2020-89X C1  | BCC32LFK5 | 0.08%  |
| DRYD 2015-44X DRR  | BCC2QTKY8 | 0.09%  | DRYD 2020-89X D   | BCC32LFL3 | 0.10%  |
| DRYD 2015-44X ERR  | BCC2QTL19 | 0.07%  | DRYD 2020-89X E   | BCC32LFM1 | 0.06%  |
| DRYD 2015-44X FRR  | BCC2QTL27 | 0.03%  | DRYD 2020-89X F   | BCC32LFN9 | 0.05%  |
| DRYD 2016-46X CRR  | BCC2R8WZ7 | 0.09%  | DRYD 2021-91X CR  | BCC3JPM61 | 0.09%  |
| DRYD 2016-46X DRR  | BCC2R8X29 | 0.10%  | DRYD 2021-91X DR  | BCC3JPM79 | 0.11%  |
| DRYD 2016-46X ER   | BCC2R8X52 | 0.08%  | DRYD 2021-91X ER  | BCC3JPM87 | 0.07%  |
| DRYD 2016-46X FR   | BCC2R8X60 | 0.05%  | DRYD 2021-91X FR  | BCC3JPM95 | 0.05%  |
| DRYD 2016-48X C1R  | BCC2L8CY8 | 0.05%  | DRYD 2021-96X C   | BCC367K42 | 0.09%  |
| DRYD 2016-48X DR   | BCC2L8D19 | 0.07%  | DRYD 2021-96X D   | BCC367K59 | 0.09%  |
| DRYD 2016-48X ER   | BCC2L8D43 | 0.07%  | DRYD 2021-96X E   | BCC367K67 | 0.07%  |
| DRYD 2016-48X FR   | BCC2L8D50 | 0.03%  | DRYD 2021-96X F   | BCC367K75 | 0.04%  |
| DRYD 2017-56X CR   | BCC3KRZL8 | 0.09%  | DUNEP 1X CR       | BCC337TF1 | 0.09%  |
| DRYD 2017-56X D1R  | BCC3KRZM6 | 0.11%  | DUNEP 1X DR       | BCC337TG9 | 0.08%  |
| DRYD 2017-56X ER   | BCC3KRZP9 | 0.07%  | DUNEP 1X ER       | BCC337TH7 | 0.06%  |
| DRYD 2017-56X FR   | BCC3KRZQ7 | 0.04%  | DUNEP 1X FR       | BCC337TJ3 | 0.04%  |
| DRYD 2017-59X C1   | BCC2FVJZ4 | 0.09%  | EGLXY 2016-5X CRR | BCC2QLYX2 | 0.08%  |
| DRYD 2017-59X D1   | BCC2FVK58 | 0.10%  | EGLXY 2016-5X DRR | BCC2QLYY0 | 0.08%  |
| DRYD 2017-59X E    | BCC2FVKB5 | 0.11%  | EGLXY 2016-5X ERR | BCC2QLYZ7 | 0.07%  |
| DRYD 2017-59X F    | BCC2FVKC3 | 0.03%  | EGLXY 2016-5X FRR | BCC2QLZ03 | 0.03%  |
| DRYD 2019-69X C1R  | BCC334JG7 | 0.04%  | EGLXY 2019-7X CR  | BCC307222 | 0.08%  |
| DRYD 2019-69X DR   | BCC334JH5 | 0.09%  | EGLXY 2019-7X DR  | BCC307230 | 0.09%  |
| DRYD 2019-69X ER   | BCC334JJ1 | 0.08%  | EGLXY 2019-7X ER  | BCC307248 | 0.06%  |
| DRYD 2019-69X FR   | BCC334JK8 | 0.03%  | EGLXY 2019-7X FR  | BCC307255 | 0.04%  |
| DRYD 2019-73X C1   | BCC2LVQG1 | 0.03%  | ELMP 1X BRR       | BCC2RDMN4 | 0.11%  |
| DRYD 2019-73X D    | BCC2LVQM8 | 0.07%  | ELMP 1X CRR       | BCC2RDMR5 | 0.10%  |
| DRYD 2019-73X E    | BCC2LVQQ9 | 0.08%  | ELMP 1X DRR       | BCC2RDMU8 | 0.08%  |
| DRYD 2019-73X F    | BCC2LVQR7 | 0.03%  | ELMP 1X ERR       | BCC2RDMV6 | 0.04%  |
| DRYD 2020-74X C1   | BCC2MYPJ9 | 0.05%  | FCE 2024-1X C     | BCC3HRZ24 | 0.08%  |
| DRYD 2020-74X D    | BCC2MYPQ3 | 0.09%  | FCE 2024-1X D     | BCC3HRZ32 | 0.10%  |
| DRYD 2020-74X E    | BCC2MYPT7 | 0.08%  | FCE 2024-1X E     | BCC3HRZ40 | 0.06%  |
| DRYD 2020-74X F    | BCC2MYPU4 | 0.03%  | FCE 2024-1X F     | BCC3HRZ57 | 0.04%  |
| DRYD 2020-79X CR   | BCC3458V2 | 0.10%  | FICLO 2021-1X C   | BCC33JG28 | 0.09%  |
| DRYD 2020-79X DR   | BCC3458W0 | 0.11%  | FICLO 2021-1X D   | BCC33JG51 | 0.08%  |
| DRYD 2020-79X ER   | BCC3458X8 | 0.10%  | FICLO 2021-1X E   | BCC33JG85 | 0.06%  |
| DRYD 2020-79X FR   | BCC3458Y6 | 0.05%  | FICLO 2021-1X F   | BCC33JG93 | 0.04%  |
| DRYD 2020-88X C1   | BCC306QZ5 | 0.03%  | FICLO 2023-1X CR  | BCC3KJWV7 | 0.07%  |
| DRYD 2020-88X D    | BCC306R50 | 0.09%  | FICLO 2023-1X DR  | BCC3KJWW5 | 0.08%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| FICLO 2023-1X ER | BCC3KJWX3 | 0.05%  | GLME 6X ER       | BCC3GF300 | 0.05%  |
| FICLO 2023-1X FR | BCC3KJWY1 | 0.03%  | GLME 6X FR       | BCC3GF318 | 0.05%  |
| FICLO 2023-2X C  | BCC3DD886 | 0.08%  | GLNBR 1X C       | BCC3B7H32 | 0.06%  |
| FICLO 2023-2X D  | BCC3DD894 | 0.08%  | GLNBR 1X D       | BCC3B7H40 | 0.07%  |
| FICLO 2023-2X E  | BCC3DD8B9 | 0.06%  | GLNBR 1X E       | BCC3B7H57 | 0.05%  |
| FICLO 2023-2X F  | BCC3DD8C7 | 0.04%  | GRIPK 1X BRR     | BCC2R3TK5 | 0.10%  |
| FIOS 3X C        | BCC3GW253 | 0.08%  | GRIPK 1X CRR     | BCC2R3TN9 | 0.09%  |
| FIOS 3X D        | BCC3GW261 | 0.10%  | GRIPK 1X DR      | BCC2I6219 | 0.08%  |
| FIOS 3X E        | BCC3GW279 | 0.06%  | GRIPK 1X ER      | BCC2I6227 | 0.04%  |
| FIOS 3X F1       | BCC3GW287 | 0.02%  | HARVT 15X CR     | BCC2GDMK2 | 0.10%  |
| FOAKS 3X CR      | BCC32SZX0 | 0.07%  | HARVT 15X DR     | BCC2GDMN6 | 0.08%  |
| FOAKS 3X DR      | BCC32SZY8 | 0.08%  | HARVT 15X ER     | BCC2GDMR7 | 0.07%  |
| FOAKS 3X ER      | BCC32SZZ5 | 0.05%  | HARVT 15X FR     | BCC2GDMS5 | 0.04%  |
| FOAKS 3X FR      | BCC32T008 | 0.03%  | HARVT 16X CRR    | BCC2QVBF4 | 0.10%  |
| FOAKS 4X C       | BCC340DX3 | 0.07%  | HARVT 16X DRR    | BCC2QVBI8 | 0.09%  |
| FOAKS 4X D       | BCC340DY1 | 0.09%  | HARVT 16X ER     | BCC2HWYK6 | 0.08%  |
| FOAKS 4X E       | BCC340DZ8 | 0.07%  | HARVT 16X FR     | BCC2HWYL4 | 0.04%  |
| FOAKS 4X F       | BCC340F03 | 0.03%  | HARVT 17X CR     | BCC2LI3G5 | 0.08%  |
| FRNPK 1X C       | BCC3FMB56 | 0.10%  | HARVT 17X DR     | BCC2LI3J9 | 0.10%  |
| FRNPK 1X D       | BCC3FMB64 | 0.11%  | HARVT 17X ER     | BCC2LI3M2 | 0.08%  |
| FRNPK 1X E       | BCC3FMB72 | 0.07%  | HARVT 17X FR     | BCC2LI3Q3 | 0.04%  |
| FRNPK 1X F       | BCC3FMB80 | 0.05%  | HARVT 21X CR     | BCC2RDS57 | 0.09%  |
| GLGE 3X C        | BCC2DKM03 | 0.10%  | HARVT 21X DR     | BCC2RDS81 | 0.08%  |
| GLGE 3X D        | BCC2DKM37 | 0.06%  | HARVT 21X E      | BCC2IRX84 | 0.08%  |
| GLGE 3X E        | BCC2DKM60 | 0.06%  | HARVT 21X F      | BCC2IRX92 | 0.03%  |
| GLGE 3X F        | BCC2DKM78 | 0.02%  | HARVT 22X CR     | BCC3305G0 | 0.10%  |
| GLGE 5X C3       | BCC2HV900 | 0.05%  | HARVT 22X DR     | BCC3305K1 | 0.08%  |
| GLGE 5X D1       | BCC2HV934 | 0.06%  | HARVT 22X E      | BCC2KGR90 | 0.08%  |
| GLGE 5X E        | BCC2HV991 | 0.08%  | HARVT 22X F      | BCC2KGRC3 | 0.03%  |
| GLGE 5X F        | BCC2HV9A8 | 0.03%  | HARVT 23X C      | BCC2MLTK0 | 0.10%  |
| GLME 4X CR       | BCC31KWV5 | 0.08%  | HARVT 23X D      | BCC2MLTN4 | 0.08%  |
| GLME 4X DR       | BCC31KWY9 | 0.08%  | HARVT 23X E      | BCC2MLTR5 | 0.07%  |
| GLME 4X ER       | BCC31KX10 | 0.07%  | HARVT 23X F      | BCC2MLTS3 | 0.04%  |
| GLME 4X FR       | BCC31KX28 | 0.03%  | HARVT 25X CR     | BCC33J6Q6 | 0.11%  |
| GLME 5X C        | BCC2R0WW1 | 0.09%  | HARVT 25X DR     | BCC33J6R4 | 0.11%  |
| GLME 5X D        | BCC2R0WZ4 | 0.09%  | HARVT 25X ER     | BCC33J6S2 | 0.08%  |
| GLME 5X E        | BCC2R0X26 | 0.06%  | HARVT 25X FR     | BCC33J6T0 | 0.04%  |
| GLME 5X F        | BCC2R0X34 | 0.04%  | HARVT 26X C      | BCC3189X4 | 0.11%  |
| GLME 6X CR       | BCC3GF2Y7 | 0.08%  | HARVT 26X D      | BCC3189Y2 | 0.08%  |
| GLME 6X DR       | BCC3GF2Z4 | 0.10%  | HARVT 26X E      | BCC3189Z9 | 0.06%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| HARVT 26X F      | BCC318B03 | 0.04%  | HAYEM 3X CR      | BCC3356V5 | 0.10%  |
| HARVT 27X C      | BCC338JV5 | 0.08%  | HAYEM 3X DR      | BCC3356W3 | 0.11%  |
| HARVT 27X D      | BCC338JW3 | 0.08%  | HAYEM 3X ER      | BCC3356X1 | 0.07%  |
| HARVT 27X E      | BCC338JX1 | 0.07%  | HAYEM 3X FR      | BCC3356Y9 | 0.04%  |
| HARVT 27X F      | BCC338JY9 | 0.03%  | HAYEM 6X C       | BCC2R5Q31 | 0.07%  |
| HARVT 28X CR     | BCC3FP9V5 | 0.08%  | HAYEM 6X D       | BCC2R5Q64 | 0.10%  |
| HARVT 28X DR     | BCC3FP9W3 | 0.10%  | HAYEM 6X E       | BCC2R5Q98 | 0.06%  |
| HARVT 28X ER     | BCC3FP9X1 | 0.08%  | HAYEM 6X F       | BCC2R5QA5 | 0.02%  |
| HARVT 28X F      | BCC35G9X2 | 0.04%  | HAYEM 7X C       | BCC31H5F7 | 0.09%  |
| HARVT 29X CR     | BCC3GDS99 | 0.07%  | HAYEM 7X D       | BCC31H5J9 | 0.10%  |
| HARVT 29X DR     | BCC3GDSB4 | 0.09%  | HAYEM 7X E       | BCC31H5M2 | 0.07%  |
| HARVT 29X ER     | BCC3GDSC2 | 0.07%  | HAYEM 7X F       | BCC31H5N0 | 0.03%  |
| HARVT 29X FR     | BCC3GDS0  | 0.04%  | HAYEM 9X C       | BCC35N0W8 | 0.08%  |
| HARVT 30X C      | BCC3BRQW4 | 0.07%  | HAYEM 9X D       | BCC35N0X6 | 0.08%  |
| HARVT 30X D      | BCC3BRQX2 | 0.09%  | HAYEM 9X E       | BCC35N0Y4 | 0.07%  |
| HARVT 30X E      | BCC3BRQY0 | 0.06%  | HAYEM 9X F       | BCC35N0Z1 | 0.03%  |
| HARVT 30X F      | BCC3BRQZ7 | 0.04%  | HNLY 10X C       | BCC3FJ469 | 0.09%  |
| HARVT 31X C      | BCC3CSRR1 | 0.07%  | HNLY 10X D       | BCC3FJ477 | 0.11%  |
| HARVT 31X D      | BCC3CSRS9 | 0.09%  | HNLY 10X E       | BCC3FJ485 | 0.07%  |
| HARVT 31X E      | BCC3CSRT7 | 0.05%  | HNLY 10X F       | BCC3FJ493 | 0.05%  |
| HARVT 31X F      | BCC3CSR2  | 0.04%  | HNLY 11X C       | BCC3KSQJ1 | 0.10%  |
| HARVT 32X C      | BCC3FBPV8 | 0.11%  | HNLY 11X D       | BCC3KSQK8 | 0.10%  |
| HARVT 32X D      | BCC3FBPW6 | 0.10%  | HNLY 11X E       | BCC3KSQL6 | 0.06%  |
| HARVT 32X E      | BCC3FBPX4 | 0.07%  | HNLY 11X F       | BCC3KSQM4 | 0.04%  |
| HARVT 32X F      | BCC3FBPY2 | 0.05%  | HNLY 12X C       | BCC3J3RW8 | 0.09%  |
| HARVT 34X C      | BCC3KFBF3 | 0.09%  | HNLY 12X D       | BCC3J3RX6 | 0.09%  |
| HARVT 34X D      | BCC3KFBG1 | 0.10%  | HNLY 12X E       | BCC3J3RY4 | 0.06%  |
| HARVT 34X E      | BCC3KFBH9 | 0.06%  | HNLY 12X F       | BCC3J3RZ1 | 0.04%  |
| HARVT 34X F      | BCC3KFBJ5 | 0.04%  | HNLY 3X CR       | BCC33Y0R7 | 0.09%  |
| HARVT 9X CR      | BCC2E5ES3 | 0.08%  | HNLY 3X DR       | BCC33Y0V8 | 0.09%  |
| HARVT 9X DR      | BCC2E5EX2 | 0.09%  | HNLY 3X ER       | BCC33Y0Y2 | 0.07%  |
| HARVT 9X ER      | BCC2E5F37 | 0.11%  | HNLY 3X FR       | BCC33Y0Z9 | 0.04%  |
| HARVT 9X FR      | BCC2E5F94 | 0.05%  | HNLY 4X C        | BCC2QL8L7 | 0.09%  |
| HAYEM 10X CR     | BCC3FNKR6 | 0.08%  | HNLY 4X D        | BCC2QL8M5 | 0.08%  |
| HAYEM 10X DR     | BCC3FNKS4 | 0.10%  | HNLY 4X E        | BCC2QL8N3 | 0.09%  |
| HAYEM 10X ER     | BCC3FNKT2 | 0.06%  | HNLY 4X F        | BCC2QL8P8 | 0.04%  |
| HAYEM 12X C      | BCC3BWJ01 | 0.07%  | HNLY 5X C        | BCC31T7C6 | 0.10%  |
| HAYEM 12X D      | BCC3BWJ19 | 0.08%  | HNLY 5X D        | BCC31T7D4 | 0.08%  |
| HAYEM 12X E      | BCC3BWJ27 | 0.05%  | HNLY 5X E        | BCC31T7F9 | 0.07%  |
| HAYEM 12X F      | BCC3BWJ35 | 0.04%  | HNLY 5X F        | BCC31T7G7 | 0.04%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|------------------|-----------|--------|--------------------|-----------|--------|
| HNLY 7X CR       | BCC3GZ033 | 0.08%  | INVSC 8X CR        | BCC3G1WT6 | 0.07%  |
| HNLY 7X DR       | BCC3GZ041 | 0.09%  | INVSC 8X DR        | BCC3G1WV1 | 0.08%  |
| HNLY 7X ER       | BCC3GZ058 | 0.06%  | INVSC 8X ER        | BCC3G1WW9 | 0.07%  |
| HNLY 7X FR       | BCC3GZ066 | 0.04%  | INVSC 8X F         | BCC360072 | 0.02%  |
| ICGE 2021-1X C   | BCC31V6X6 | 0.09%  | INVSC 9X CR        | BCC3HCKR8 | 0.07%  |
| ICGE 2021-1X D   | BCC31V707 | 0.08%  | INVSC 9X DR        | BCC3HCKS6 | 0.08%  |
| ICGE 2021-1X E   | BCC31V731 | 0.06%  | INVSC 9X ER        | BCC3HCKT4 | 0.06%  |
| ICGE 2021-1X F   | BCC31V749 | 0.04%  | JUBIL 2013-10X CRR | BCC3027P7 | 0.08%  |
| ICGE 2022-1X CR  | BCC3K1KV9 | 0.08%  | JUBIL 2013-10X DRR | BCC3027S1 | 0.08%  |
| ICGE 2022-1X DR  | BCC3K1KW7 | 0.09%  | JUBIL 2013-10X ERR | BCC3027W2 | 0.07%  |
| ICGE 2022-1X ER  | BCC3K1KX5 | 0.06%  | JUBIL 2014-12X CR3 | BCC3J0S60 | 0.08%  |
| ICGE 2022-1X FR  | BCC3K1KY3 | 0.03%  | JUBIL 2014-12X DR3 | BCC3J0S78 | 0.09%  |
| ICGE 2023-1X CR  | BCC3KQJR5 | 0.08%  | JUBIL 2014-12X ER3 | BCC3J0S86 | 0.05%  |
| ICGE 2023-1X DR  | BCC3KQJS3 | 0.09%  | JUBIL 2014-12X FR3 | BCC3J0S94 | 0.04%  |
| ICGE 2023-1X ER  | BCC3KQJT1 | 0.05%  | JUBIL 2016-17X CR  | BCC2HQHD4 | 0.09%  |
| ICGE 2023-1X FR  | BCC3KQJV6 | 0.03%  | JUBIL 2016-17X DR  | BCC2HQHG7 | 0.08%  |
| ICGE 2023-2X C   | BCC3CSHW1 | 0.08%  | JUBIL 2016-17X Er  | BCC2HQHJ1 | 0.07%  |
| ICGE 2023-2X D   | BCC3CSHX9 | 0.09%  | JUBIL 2016-17X Fr  | BCC2HQHK8 | 0.04%  |
| ICGE 2023-2X E   | BCC3CSHY7 | 0.06%  | JUBIL 2017-19X CR  | BCC3LKKV6 | 0.08%  |
| ICGE 2023-2X F   | BCC3CSHZ4 | 0.04%  | JUBIL 2017-19X DR  | BCC3LKKW4 | 0.09%  |
| INVSC 11X C      | BCC3C84B5 | 0.08%  | JUBIL 2017-19X ER  | BCC3LKKX2 | 0.06%  |
| INVSC 11X D      | BCC3C84C3 | 0.09%  | JUBIL 2017-19X FR  | BCC3LKKY0 | 0.04%  |
| INVSC 11X E      | BCC3C84D1 | 0.06%  | JUBIL 2018-20X CR  | BCC3JV1R5 | 0.08%  |
| INVSC 11X F      | BCC3C84F6 | 0.04%  | JUBIL 2018-20X DR  | BCC3JV1S3 | 0.09%  |
| INVSC 3X CR      | BCC3GTKS0 | 0.07%  | JUBIL 2018-20X ER  | BCC3JV1T1 | 0.06%  |
| INVSC 3X DR      | BCC3GTKT8 | 0.09%  | JUBIL 2018-20X FR  | BCC3JV1V6 | 0.04%  |
| INVSC 3X ER      | BCC3GTKV3 | 0.04%  | JUBIL 2018-21X C1R | BCC2R2N49 | 0.06%  |
| INVSC 3X FR      | BCC3GTKW1 | 0.04%  | JUBIL 2018-21X DR  | BCC2R2N72 | 0.09%  |
| INVSC 4X C       | BCC2MRWT4 | 0.09%  | JUBIL 2018-21X ER  | BCC2R2NA5 | 0.06%  |
| INVSC 4X D       | BCC2MRWW7 | 0.08%  | JUBIL 2018-21X FR  | BCC2R2NB3 | 0.04%  |
| INVSC 4X E       | BCC2MRWZ0 | 0.07%  | JUBIL 2019-22X CR  | BCC3GW1T2 | 0.09%  |
| INVSC 4X F       | BCC2MRX06 | 0.03%  | JUBIL 2019-22X DR  | BCC3GW1V7 | 0.10%  |
| INVSC 6X C       | BCC313H65 | 0.08%  | JUBIL 2019-22X ER  | BCC3GW1W5 | 0.06%  |
| INVSC 6X D       | BCC313H73 | 0.07%  | JUBIL 2019-22X FR  | BCC3GW1X3 | 0.05%  |
| INVSC 6X E       | BCC313H81 | 0.06%  | JUBIL 2019-23X CR  | BCC3GKS44 | 0.09%  |
| INVSC 6X F       | BCC313H99 | 0.03%  | JUBIL 2019-23X DR  | BCC3GKS51 | 0.10%  |
| INVSC 7X C       | BCC33XXF9 | 0.09%  | JUBIL 2019-23X ER  | BCC3GKS69 | 0.06%  |
| INVSC 7X D       | BCC33XXG7 | 0.09%  | JUBIL 2019-23X FR  | BCC3GKS77 | 0.05%  |
| INVSC 7X E       | BCC33XXH5 | 0.06%  | JUBIL 2021-25X C1  | BCC33DGY1 | 0.06%  |
| INVSC 7X F       | BCC33XXJ1 | 0.04%  | JUBIL 2021-25X D   | BCC33DH04 | 0.08%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|-------------------|-----------|--------|------------------|-----------|--------|
| JUBIL 2021-25X E  | BCC33DH12 | 0.06%  | NGCE 4X F        | BCC3FDFV5 | 0.04%  |
| JUBIL 2021-25X F  | BCC33DH20 | 0.04%  | NWDSE 2021-24X C | BCC339YJ3 | 0.09%  |
| JUBIL 2022-26X CR | BCC3DLZ54 | 0.08%  | NWDSE 2021-24X D | BCC339YK0 | 0.08%  |
| JUBIL 2022-26X DR | BCC3DLZ62 | 0.08%  | NWDSE 2021-24X E | BCC339YL8 | 0.06%  |
| JUBIL 2022-26X ER | BCC3DLZ70 | 0.05%  | NWDSE 2021-24X F | BCC339YM6 | 0.03%  |
| JUBIL 2022-26X FR | BCC3DLZ88 | 0.04%  | NWDSE 2022-26X C | BCC36FDF7 | 0.09%  |
| JUBIL 2023-27X C  | BCC3C47H8 | 0.08%  | NWDSE 2022-26X D | BCC36FDG5 | 0.10%  |
| JUBIL 2023-27X D  | BCC3C47J4 | 0.08%  | NWDSE 2022-26X E | BCC36FDH3 | 0.06%  |
| JUBIL 2023-27X E  | BCC3C47K1 | 0.06%  | NWDSE 2022-26X F | BCC36FDJ9 | 0.05%  |
| JUBIL 2023-27X F  | BCC3C47L9 | 0.04%  | NWEST IX-X C     | BCC3J85W1 | 0.08%  |
| MDPKE 14X C1R     | BCC343D82 | 0.12%  | NWEST IX-X D     | BCC3J85X9 | 0.09%  |
| MDPKE 14X DR      | BCC343D90 | 0.10%  | NWEST IX-X E     | BCC3J85Y7 | 0.05%  |
| MDPKE 14X ER      | BCC343DB5 | 0.08%  | NWEST IX-X F     | BCC3J85Z4 | 0.04%  |
| MDPKE 14X FR      | BCC343DC3 | 0.05%  | NWEST VIII-X C   | BCC3FP6X4 | 0.08%  |
| MDPKE 15X CR      | BCC369QP5 | 0.07%  | NWEST VIII-X D   | BCC3FP6Y2 | 0.08%  |
| MDPKE 15X DR      | BCC369QQ3 | 0.09%  | NWEST VIII-X E   | BCC3FP6Z9 | 0.06%  |
| MDPKE 15X ER      | BCC369QR1 | 0.06%  | NWEST VIII-X F   | BCC3FP705 | 0.04%  |
| MDPKE 15X FR      | BCC369QS9 | 0.05%  | NWEST VII-X C    | BCC308RT4 | 0.09%  |
| MDPKE 16X C1      | BCC304LB8 | 0.08%  | NWEST VII-X D    | BCC308RX5 | 0.08%  |
| MDPKE 16X D       | BCC304LJ1 | 0.12%  | NWEST VII-X E    | BCC308S06 | 0.06%  |
| MDPKE 16X E       | BCC304LM4 | 0.09%  | NWEST VII-X F    | BCC308S14 | 0.04%  |
| MDPKE 16X F       | BCC304LQ5 | 0.05%  | NWEST VI-X C     | BCC2M7AU9 | 0.09%  |
| MDPKE 17X C       | BCC31J399 | 0.08%  | NWEST VI-X D     | BCC2M7AX3 | 0.06%  |
| MDPKE 17X D       | BCC31J3B4 | 0.10%  | NWEST VI-X E     | BCC2M7B04 | 0.08%  |
| MDPKE 17X E       | BCC31J3C2 | 0.08%  | NWEST VI-X F     | BCC2M7B12 | 0.03%  |
| MDPKE 17X F       | BCC31J3D0 | 0.04%  | NWEST V-X CR     | BCC31PRH1 | 0.08%  |
| MDPKE 19X CR      | BCC3JMLJ1 | 0.07%  | NWEST V-X DR     | BCC31PRJ7 | 0.09%  |
| MDPKE 19X DR      | BCC3JMLK8 | 0.09%  | NWEST V-X ER     | BCC31PRK4 | 0.06%  |
| MDPKE 19X ER      | BCC3JMLL6 | 0.06%  | NWEST V-X FR     | BCC31PRL2 | 0.04%  |
| MDPKE 19X FR      | BCC3JMLM4 | 0.04%  | OCPE 2019-3X CR  | BCC300NK4 | 0.08%  |
| MDPKE 20X CR      | BCC3F1S88 | 0.08%  | OCPE 2019-3X DR  | BCC300NN8 | 0.10%  |
| MDPKE 20X DR      | BCC3F1S96 | 0.08%  | OCPE 2019-3X ER  | BCC300NR9 | 0.08%  |
| MDPKE 20X ER      | BCC3F1SB1 | 0.06%  | OCPE 2019-3X FR  | BCC300NS7 | 0.04%  |
| MDPKE 20X FR      | BCC3F1SC9 | 0.04%  | OCPE 2022-5X C   | BCC34SPM3 | 0.09%  |
| NGCE 3X C         | BCC3BPCQ6 | 0.07%  | OCPE 2022-5X D   | BCC34SPQ4 | 0.08%  |
| NGCE 3X D         | BCC3BPCR4 | 0.08%  | OCPE 2022-5X E   | BCC34SPT8 | 0.06%  |
| NGCE 3X E         | BCC3BPCS2 | 0.05%  | OCPE 2022-5X F   | BCC34SPV3 | 0.04%  |
| NGCE 4X C         | BCC3FDFR4 | 0.09%  | OCPE 2023-7X CR  | BCC3LLL78 | 0.06%  |
| NGCE 4X D         | BCC3FDFS2 | 0.09%  | OCPE 2023-7X DR  | BCC3LLL73 | 0.08%  |
| NGCE 4X E         | BCC3FDFT0 | 0.05%  | OCPE 2023-7X ER  | BCC3LLLW1 | 0.05%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|------------------|-----------|--------|-------------------|-----------|--------|
| OCPE 2023-7X F1R | BCC3LLLX9 | 0.02%  | OZLME 4X FR       | BCC3LLHY2 | 0.05%  |
| OCPE 2023-8X C   | BCC3CN6L8 | 0.06%  | PENTA 2017-3X CRR | BCC3KJXS3 | 0.08%  |
| OCPE 2023-8X D   | BCC3CN6M6 | 0.07%  | PENTA 2017-3X DRR | BCC3KJXT1 | 0.09%  |
| OCPE 2023-8X E   | BCC3CN6N4 | 0.05%  | PENTA 2017-3X ERR | BCC3KJXV6 | 0.05%  |
| OCPE 2023-8X F   | BCC3CN6P9 | 0.03%  | PENTA 2017-3X FRR | BCC3KJXW4 | 0.04%  |
| OCPE 2024-10X C  | BCC3GG316 | 0.09%  | PENTA 2018-5X CR  | BCC2QKEP3 | 0.07%  |
| OCPE 2024-10X D  | BCC3GG324 | 0.11%  | PENTA 2018-5X DR  | BCC2QKES7 | 0.08%  |
| OCPE 2024-10X E  | BCC3GG332 | 0.07%  | PENTA 2018-5X ER  | BCC2QKET5 | 0.08%  |
| OCPE 2024-10X F  | BCC3GG340 | 0.05%  | PENTA 2018-5X FR  | BCC2QKEU2 | 0.03%  |
| OCPE 2024-11X C  | BCC3HZNJ2 | 0.11%  | PENTA 2019-6X CR  | BCC31D8M8 | 0.08%  |
| OCPE 2024-11X D  | BCC3HZNK9 | 0.13%  | PENTA 2019-6X DR  | BCC31D8N6 | 0.09%  |
| OCPE 2024-11X E  | BCC3HZNL7 | 0.09%  | PENTA 2019-6X ER  | BCC31D8P1 | 0.06%  |
| OCPE 2024-11X F  | BCC3HZNM5 | 0.06%  | PENTA 2019-6X FR  | BCC31D8Q9 | 0.04%  |
| OCPE 2025-12X C  | BCC3KWVY3 | 0.10%  | PENTA 2020-7X CR  | BCC3K0Q37 | 0.09%  |
| OCPE 2025-12X D  | BCC3KWVZ0 | 0.11%  | PENTA 2020-7X DR  | BCC3K0Q45 | 0.10%  |
| OCPE 2025-12X E  | BCC3KWW06 | 0.07%  | PENTA 2020-7X ER  | BCC3K0Q52 | 0.07%  |
| OCPE 2025-12X F  | BCC3KWW14 | 0.04%  | PENTA 2020-7X FR  | BCC3K0Q60 | 0.04%  |
| OHECP 2015-4X CR | BCC2F76L2 | 0.08%  | PENTA 2020-8X CR  | BCC33X1G2 | 0.07%  |
| OHECP 2015-4X DR | BCC2F76P3 | 0.07%  | PENTA 2020-8X DR  | BCC33X1K3 | 0.08%  |
| OHECP 2015-4X ER | BCC2F76S7 | 0.08%  | PENTA 2020-8X ER  | BCC33X1N7 | 0.06%  |
| OHECP 2015-4X FR | BCC2F76T5 | 0.04%  | PENTA 2020-8X FR  | BCC33X1P2 | 0.04%  |
| OHECP 2016-5X CR | BCC33PBJ2 | 0.08%  | PENTA 2021-10X C  | BCC334K26 | 0.08%  |
| OHECP 2016-5X DR | BCC33PBK9 | 0.09%  | PENTA 2021-10X D  | BCC334K34 | 0.09%  |
| OHECP 2016-5X ER | BCC33PBL7 | 0.06%  | PENTA 2021-10X E  | BCC334K42 | 0.07%  |
| OHECP 2016-5X FR | BCC33PBM5 | 0.04%  | PENTA 2021-10X F  | BCC334K59 | 0.04%  |
| OHECP 2018-7X C  | BCC2HZR27 | 0.08%  | PENTA 2021-9X C   | BCC30PKP1 | 0.08%  |
| OHECP 2018-7X D  | BCC2HZR50 | 0.09%  | PENTA 2021-9X D   | BCC30PKQ9 | 0.09%  |
| OHECP 2018-7X E  | BCC2HZR84 | 0.08%  | PENTA 2021-9X E   | BCC30PKR7 | 0.06%  |
| OHECP 2018-7X F  | BCC2HZR92 | 0.03%  | PENTA 2021-9X F   | BCC30PKS5 | 0.04%  |
| OTOPK 1X C       | BCC35D0H3 | 0.08%  | PENTA 2022-11X CR | BCC3GMM46 | 0.07%  |
| OTOPK 1X D       | BCC35D0J9 | 0.09%  | PENTA 2022-11X DR | BCC3GMM53 | 0.09%  |
| OTOPK 1X E       | BCC35D0K6 | 0.07%  | PENTA 2022-11X ER | BCC3GMM61 | 0.05%  |
| OTOPK 1X F       | BCC35D0L4 | 0.04%  | PENTA 2022-11X FR | BCC3GMM79 | 0.04%  |
| OZLME 3X C       | BCC2F5B06 | 0.00%  | PENTA 2023-15X C  | BCC3CM8C8 | 0.07%  |
| OZLME 3X D       | BCC2F5B30 | 0.00%  | PENTA 2023-15X D  | BCC3CM8D6 | 0.07%  |
| OZLME 3X E       | BCC2F5B63 | 0.00%  | PENTA 2023-15X E  | BCC3CM8F1 | 0.05%  |
| OZLME 3X F       | BCC2F5B71 | 0.00%  | PENTA 2023-15X F  | BCC3CM8G9 | 0.04%  |
| OZLME 4X CR      | BCC3LLHV8 | 0.08%  | PENTA 2024-16X C  | BCC3DP4J9 | 0.07%  |
| OZLME 4X DR      | BCC3LLHW6 | 0.09%  | PENTA 2024-16X D  | BCC3DP4K6 | 0.09%  |
| OZLME 4X ER      | BCC3LLHX4 | 0.05%  | PENTA 2024-16X E  | BCC3DP4L4 | 0.06%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| PENTA 2024-16X F | BCC3DP4M2 | 0.04%  | PRVD 6X E        | BCC3382H4 | 0.07%  |
| PENTA 2024-17X C | BCC3G6HZ8 | 0.08%  | PRVD 6X F        | BCC3382J0 | 0.04%  |
| PENTA 2024-17X D | BCC3G6J03 | 0.10%  | PRVD 8X CR       | BCC3HKRL6 | 0.08%  |
| PENTA 2024-17X E | BCC3G6J11 | 0.06%  | PRVD 8X DR       | BCC3HKRM4 | 0.09%  |
| PENTA 2024-17X F | BCC3G6J29 | 0.04%  | PRVD 8X ER       | BCC3HKRN2 | 0.06%  |
| PENTA 2024-18X C | BCC3JL8J8 | 0.07%  | PRVD 8X FR       | BCC3HKRP7 | 0.04%  |
| PENTA 2024-18X D | BCC3JL8K5 | 0.09%  | PRVD 9X C        | BCC3BW803 | 0.07%  |
| PENTA 2024-18X E | BCC3JL8L3 | 0.06%  | PRVD 9X D        | BCC3BW811 | 0.08%  |
| PENTA 2024-18X F | BCC3JL8M1 | 0.04%  | PRVD 9X E        | BCC3BW829 | 0.05%  |
| PLMER 2021-2X C  | BCC3189D8 | 0.08%  | PRVD 9X F        | BCC3BW837 | 0.04%  |
| PLMER 2021-2X D  | BCC3189F3 | 0.07%  | PSTET 2022-1X C  | BCC351L37 | 0.07%  |
| PLMER 2021-2X E  | BCC3189G1 | 0.06%  | PSTET 2022-1X D  | BCC351L45 | 0.09%  |
| PLMER 2021-2X F  | BCC3189H9 | 0.03%  | PSTET 2022-1X E  | BCC351L52 | 0.06%  |
| PLMER 2022-1X C  | BCC33NPW3 | 0.08%  | PSTET 2022-1X F  | BCC351L60 | 0.02%  |
| PLMER 2022-1X D  | BCC33NPX1 | 0.09%  | PSTET 2023-3X CR | BCC3JGX10 | 0.07%  |
| PLMER 2022-1X E  | BCC33NPY9 | 0.06%  | PSTET 2023-3X DR | BCC3JGX28 | 0.06%  |
| PLMER 2022-1X F  | BCC33NPZ6 | 0.03%  | PSTET 2023-3X ER | BCC3JGX36 | 0.06%  |
| PLMER 2023-1X CR | BCC3JKTW8 | 0.08%  | PSTET 2024-1X CR | BCC3LL7J6 | 0.08%  |
| PLMER 2023-1X DR | BCC3JKTX6 | 0.09%  | PSTET 2024-1X DR | BCC3LL7K3 | 0.07%  |
| PLMER 2023-1X ER | BCC3JKTY4 | 0.06%  | PSTET 2024-1X ER | BCC3LL7L1 | 0.07%  |
| PLMER 2023-2X C  | BCC3CHJC7 | 0.08%  | PSTET 2024-2X C  | BCC3GQL71 | 0.10%  |
| PLMER 2023-2X D  | BCC3CHJD5 | 0.08%  | PSTET 2024-2X D  | BCC3GQL89 | 0.09%  |
| PLMER 2023-2X E  | BCC3CHJF0 | 0.06%  | PSTET 2024-2X E  | BCC3GQL97 | 0.09%  |
| PLMER 2024-1X C  | BCC3FQ349 | 0.07%  | RFTE 2021-1X C   | BCC2R5LB8 | 0.10%  |
| PLMER 2024-1X D  | BCC3FQ356 | 0.09%  | RFTE 2021-1X D   | BCC2R5LE2 | 0.09%  |
| PLMER 2024-1X E  | BCC3FQ364 | 0.06%  | RFTE 2021-1X E   | BCC2R5LH5 | 0.06%  |
| PLMER 2024-2X C  | BCC3GCN88 | 0.08%  | RFTE 2021-1X F   | BCC2R5LI3 | 0.04%  |
| PLMER 2024-2X D  | BCC3GCN96 | 0.09%  | RFTE 2021-2X C   | BCC33CC19 | 0.09%  |
| PLMER 2024-2X E  | BCC3GCNB1 | 0.06%  | RFTE 2021-2X D   | BCC33CC27 | 0.08%  |
| PLMER 2024-2X F  | BCC3GCNC9 | 0.04%  | RFTE 2021-2X E   | BCC33CC35 | 0.06%  |
| PRVD 3X CR       | BCC316DZ8 | 0.08%  | RFTE 2021-2X F   | BCC33CC43 | 0.04%  |
| PRVD 3X DR       | BCC316F29 | 0.07%  | RFTE 2023-1X C   | BCC3BWVT4 | 0.00%  |
| PRVD 3X ER       | BCC316F52 | 0.06%  | RFTE 2023-1X D   | BCC3BWVV9 | 0.00%  |
| PRVD 3X FR       | BCC316F60 | 0.04%  | RFTE 2023-1X E   | BCC3BWVW7 | 0.00%  |
| PRVD 5X C        | BCC2QX4G6 | 0.09%  | RFTE 2023-1X F   | BCC3BWVX5 | 0.00%  |
| PRVD 5X D        | BCC2QX4J0 | 0.08%  | RRME 10X B       | BCC32TNP8 | 0.17%  |
| PRVD 5X E        | BCC2QX4M3 | 0.07%  | RRME 10X C       | BCC32TNS2 | 0.10%  |
| PRVD 5X F        | BCC2QX4N1 | 0.03%  | RRME 10X D       | BCC32TNW3 | 0.07%  |
| PRVD 6X C        | BCC338292 | 0.09%  | RRME 11X B       | BCC357SG8 | 0.12%  |
| PRVD 6X D        | BCC3382D3 | 0.09%  | RRME 11X C       | BCC357SK9 | 0.10%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| RRME 11X D       | BCC357SN3 | 0.08%  | SNDPE 3X C       | BCC2MMPC0 | 0.09%  |
| RRME 12X BR      | BCC3G66L1 | 0.13%  | SNDPE 3X D       | BCC2MMPF3 | 0.08%  |
| RRME 12X C1R     | BCC3G66M9 | 0.08%  | SNDPE 3X E       | BCC2MMPI7 | 0.06%  |
| RRME 12X DR      | BCC3G66P2 | 0.04%  | SNDPE 3X F       | BCC2MMPJ5 | 0.03%  |
| RRME 17X B       | BCC3DPMF7 | 0.11%  | SNDPE 6X C       | BCC32B213 | 0.08%  |
| RRME 17X C1      | BCC3DPMG5 | 0.07%  | SNDPE 6X D       | BCC32B247 | 0.10%  |
| RRME 17X D       | BCC3DPMJ9 | 0.05%  | SNDPE 6X E       | BCC32B270 | 0.07%  |
| RRME 3X BR       | BCC3HZK63 | 0.11%  | SNDPE 6X F       | BCC32B288 | 0.04%  |
| RRME 3X C1R      | BCC3HZK71 | 0.08%  | SNDPE 7X C       | BCC33HNC4 | 0.10%  |
| RRME 3X DR       | BCC3HZK97 | 0.06%  | SNDPE 7X D       | BCC33HNN8 | 0.12%  |
| RRME 5X BR       | BCC33PC77 | 0.19%  | SNDPE 7X E       | BCC33HNR9 | 0.08%  |
| RRME 5X CR       | BCC33PCB8 | 0.11%  | SNDPE 7X F       | BCC33HNS7 | 0.05%  |
| RRME 5X DR       | BCC33PCF9 | 0.08%  | SNDPE 8X C       | BCC353PM7 | 0.10%  |
| RRME 7X BR       | BCC3LJFG8 | 0.11%  | SNDPE 8X D       | BCC353PN5 | 0.11%  |
| RRME 7X C1R      | BCC3LJFH6 | 0.10%  | SNDPE 8X E       | BCC353PP0 | 0.08%  |
| RRME 7X DR       | BCC3LJFK9 | 0.07%  | SNDPE 8X F       | BCC353PQ8 | 0.05%  |
| SCULE 12X C      | BCC3JP6Q5 | 0.08%  | SPAUL 10X CR     | BCC2R9361 | 0.07%  |
| SCULE 12X D      | BCC3JP6R3 | 0.09%  | SPAUL 10X DR     | BCC2R9395 | 0.09%  |
| SCULE 12X E      | BCC3JP6S1 | 0.06%  | SPAUL 10X ER     | BCC2R93C8 | 0.07%  |
| SCULE 12X F      | BCC3JP6T9 | 0.04%  | SPAUL 10X FR     | BCC2R93D6 | 0.04%  |
| SCULE 6X CR      | BCC31STB6 | 0.09%  | SPAUL 11X C1R    | BCC32G7Q2 | 0.03%  |
| SCULE 6X DR      | BCC31STF7 | 0.09%  | SPAUL 11X DR     | BCC32G7X7 | 0.08%  |
| SCULE 6X ER      | BCC31STJ9 | 0.06%  | SPAUL 11X E      | BCC2JWEX8 | 0.07%  |
| SCULE 6X FR      | BCC31STK6 | 0.04%  | SPAUL 11X F      | BCC2JWEY6 | 0.03%  |
| SCULE 9X C       | BCC34QNV9 | 0.08%  | SPAUL 12X C1     | BCC2MS281 | 0.07%  |
| SCULE 9X D       | BCC34QNW7 | 0.09%  | SPAUL 12X D      | BCC2MS2B4 | 0.08%  |
| SCULE 9X E       | BCC34QNX5 | 0.07%  | SPAUL 12X E      | BCC2MS2E8 | 0.06%  |
| SCULE 9X F       | BCC34QNY3 | 0.04%  | SPAUL 12X F      | BCC2MS2F5 | 0.03%  |
| SHCLO 4X C       | BCC3JGV61 | 0.09%  | SPAUL 4A BRRR    | BCC2H81Q2 | 0.09%  |
| SHCLO 4X D       | BCC3JGV79 | 0.11%  | SPAUL 4A CRRR    | BCC2H81T6 | 0.08%  |
| SHCLO 4X E       | BCC3JGV87 | 0.07%  | SPAUL 4A DRRR    | BCC2H81U3 | 0.09%  |
| SHCLO 4X F       | BCC3JGV95 | 0.04%  | SPAUL 4A ERRR    | BCC2H81V1 | 0.04%  |
| SNDPE 10X C      | BCC3D9NF2 | 0.09%  | SPAUL 5X C1R     | BCC2DYSL1 | 0.04%  |
| SNDPE 10X D      | BCC3D9NG0 | 0.10%  | SPAUL 5X DR      | BCC2DYS56 | 0.06%  |
| SNDPE 10X E      | BCC3D9NH8 | 0.06%  | SPAUL 5X ER      | BCC2DYSV9 | 0.07%  |
| SNDPE 10X F      | BCC3D9NJ4 | 0.05%  | SPAUL 5X FR      | BCC2DYSW7 | 0.03%  |
| SNDPE 11X C      | BCC3GN7P4 | 0.09%  | SPAUL 6X CRR     | BCC2R3M71 | 0.08%  |
| SNDPE 11X D      | BCC3GN7Q2 | 0.10%  | SPAUL 6X DRR     | BCC2R3MA4 | 0.09%  |
| SNDPE 11X E      | BCC3GN7R0 | 0.06%  | SPAUL 6X ERR     | BCC2R3MD8 | 0.07%  |
| SNDPE 11X F      | BCC3GN7S8 | 0.03%  | SPAUL 6X F       | BCC2R3ME6 | 0.04%  |

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

| Bloomberg Ticker | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|------------------|-----------|--------|
| SPAUL 7X CRR     | BCC30MR48 | 0.08%  | TIKEH 3X C       | BCC2EH9H7 | 0.09%  |
| SPAUL 7X DRR     | BCC30MR71 | 0.09%  | TIKEH 3X D       | BCC2EH9K0 | 0.06%  |
| SPAUL 7X ERR     | BCC30MRB2 | 0.07%  | TIKEH 3X E       | BCC2EH9J3 | 0.08%  |
| SPAUL 7X FRR     | BCC30MRC0 | 0.04%  | TIKEH 3X F       | BCC2EH9M6 | 0.04%  |
| SPAUL 8X C       | BCC2EXUS4 | 0.07%  | TIKEH 4X C2      | BCC2HAF25 | 0.06%  |
| SPAUL 8X D       | BCC2EXUV7 | 0.07%  | TIKEH 4X D       | BCC2HAF58 | 0.07%  |
| SPAUL 8X E       | BCC2EXUY1 | 0.08%  | TIKEH 4X E       | BCC2HAF82 | 0.07%  |
| SPAUL 8X F       | BCC2EXUZ8 | 0.04%  | TIKEH 4X F       | BCC2HAF90 | 0.04%  |
| SPAUL 9X CR      | BCC3536G1 | 0.08%  | TIKEH 5X C1      | BCC2KPGR2 | 0.06%  |
| SPAUL 9X DR      | BCC3536H9 | 0.09%  | TIKEH 5X D1      | BCC2KPGX9 | 0.08%  |
| SPAUL 9X ER      | BCC3536J5 | 0.06%  | TIKEH 5X E       | BCC2KPH34 | 0.08%  |
| SPAUL 9X FR      | BCC3536K2 | 0.04%  | TIKEH 5X F       | BCC2KPH42 | 0.04%  |
| TCFCE 2024-1X C  | BCC3FZG94 | 0.07%  | TIKEH 6X C       | BCC340Z01 | 0.08%  |
| TCFCE 2024-1X D  | BCC3FZGB9 | 0.09%  | TIKEH 6X D       | BCC340Z19 | 0.09%  |
| TCFCE 2024-1X E  | BCC3FZGC7 | 0.06%  | TIKEH 6X E       | BCC340Z27 | 0.06%  |
| TCFCE 2024-1X F  | BCC3FZGD5 | 0.04%  | TIKEH 6X F       | BCC340Z35 | 0.04%  |
| TCLO 10X C       | BCC3KWWH9 | 0.09%  | TIKEH 8X CR      | BCC3JX1N0 | 0.09%  |
| TCLO 10X D       | BCC3KWWJ5 | 0.12%  | TIKEH 8X DR      | BCC3JX1P5 | 0.09%  |
| TCLO 10X E       | BCC3KWWK2 | 0.07%  | TIKEH 8X ER      | BCC3JX1Q3 | 0.06%  |
| TCLO 10X F       | BCC3KWWL0 | 0.05%  | TIKEH 8X FR      | BCC3JX1R1 | 0.04%  |
| TCLO 3X CRR      | BCC31FMY1 | 0.07%  | TIKEH 9X CR      | BCC3J8725 | 0.08%  |
| TCLO 3X DRR      | BCC31FN12 | 0.07%  | TIKEH 9X DR      | BCC3J8733 | 0.09%  |
| TCLO 3X ERR      | BCC31FN20 | 0.06%  | TIKEH 9X ER      | BCC3J8741 | 0.06%  |
| TCLO 3X FRR      | BCC31FN38 | 0.03%  | TIKEH 9X FR      | BCC3J8758 | 0.04%  |
| TCLO 6X CR       | BCC322QC3 | 0.10%  | TRNTE 3X CR      | BCC3FX625 | 0.08%  |
| TCLO 6X DR       | BCC322QD1 | 0.07%  | TRNTE 3X DR      | BCC3FX633 | 0.10%  |
| TCLO 6X E        | BCC2KI3X9 | 0.06%  | TRNTE 3X ER      | BCC3FX641 | 0.06%  |
| TCLO 6X F        | BCC2KI3Y7 | 0.03%  | TRNTE 5X C       | BCC3C7H80 | 0.06%  |
| TCLO 9X C        | BCC3DM3K4 | 0.08%  | TRNTE 5X D       | BCC3C7H98 | 0.07%  |
| TCLO 9X D        | BCC3DM3L2 | 0.09%  | TRNTE 5X E       | BCC3C7HB3 | 0.05%  |
| TCLO 9X E        | BCC3DM3M0 | 0.06%  | TRNTE 5X F       | BCC3C7HC1 | 0.04%  |
| TCLO 9X F        | BCC3DM3N8 | 0.04%  | TRNTE 6X C       | BCC3DD7P9 | 0.11%  |
| TIKEH 10X C      | BCC3DZFF3 | 0.08%  | TRNTE 6X D       | BCC3DD7Q7 | 0.11%  |
| TIKEH 10X D      | BCC3DZFG1 | 0.10%  | TRNTE 6X E       | BCC3DD7R5 | 0.06%  |
| TIKEH 10X E      | BCC3DZFH9 | 0.06%  | TRNTE 6X F       | BCC3DD7S3 | 0.04%  |
| TIKEH 10X F      | BCC3DZFJ5 | 0.05%  | TRNTE 7X C       | BCC3FLD56 | 0.10%  |
| TIKEH 11X C      | BCC3BZNQ2 | 0.07%  | TRNTE 7X D       | BCC3FLD64 | 0.09%  |
| TIKEH 11X D      | BCC3BZNR0 | 0.08%  | TRNTE 7X E       | BCC3FLD72 | 0.06%  |
| TIKEH 11X E      | BCC3BZNS8 | 0.05%  | TRNTE 7X F       | BCC3FLD80 | 0.04%  |
| TIKEH 11X F      | BCC3BZNT6 | 0.04%  | TRNTE 8X C       | BCC3JKJR0 | 0.08%  |

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

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

| Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|
| TRNTE 8X D       | BCC3JKJS8 | 0.09%  |
| TRNTE 8X E       | BCC3JKJT6 | 0.06%  |
| TRNTE 8X F       | BCC3JKJV1 | 0.04%  |
| TYMPK 1X BRR     | BCC31LMT9 | 0.07%  |
| TYMPK 1X CRR     | BCC31LMX0 | 0.09%  |
| TYMPK 1X DRR     | BCC31LMY8 | 0.07%  |
| TYMPK 1X ERR     | BCC31LMZ5 | 0.04%  |
| VESPK 1X B       | BCC2N6FX9 | 0.10%  |
| VESPK 1X C       | BCC2N6G00 | 0.07%  |
| VESPK 1X D       | BCC2N6G34 | 0.07%  |
| VESPK 1X E       | BCC2N6G42 | 0.03%  |
| VOYE 3X C        | BCC2N00F7 | 0.08%  |
| VOYE 3X D        | BCC2N00I1 | 0.07%  |
| VOYE 3X E        | BCC2N00L4 | 0.06%  |
| VOYE 3X F        | BCC2N00M2 | 0.03%  |
| VOYE 5X C        | BCC31YX44 | 0.08%  |
| VOYE 5X D        | BCC31YX51 | 0.07%  |
| VOYE 5X E        | BCC31YX69 | 0.06%  |
| VOYE 5X F        | BCC31YX77 | 0.03%  |
| VOYE 8X C        | BCC3J24V7 | 0.10%  |
| VOYE 8X D        | BCC3J24W5 | 0.12%  |
| VOYE 8X E        | BCC3J24X3 | 0.08%  |
| VOYE 8X F        | BCC3J24Y1 | 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.*

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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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