

# Palmer Square CLO Indices Statistics

## Rebalance and Constituents



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

April 30, 2026

### Overview:

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

### Index Constituents and Guidelines:

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

### Index Monthly Returns:

|       | Index Level | MoM Change | Price Return | Interest Return |
|-------|-------------|------------|--------------|-----------------|
| CLOSE | 150.25      | 0.50%      | 0.41%        | 0.09%           |
| CLODI | 198.92      | 1.64%      | 1.05%        | 0.59%           |

### Index Statistics:

|              | # of CUSIPs | Par Amount (\$bn) | Market Value (%) |
|--------------|-------------|-------------------|------------------|
| <b>CLOSE</b> | <b>753</b>  | <b>145.03</b>     | <b>100%</b>      |
| AAA          | 366         | 121.11            | 83.51%           |
| AA           | 378         | 23.92             | 16.49%           |

|              | # of CUSIPs | Par Amount (\$bn) | Market Value (%) |
|--------------|-------------|-------------------|------------------|
| <b>CLODI</b> | <b>1146</b> | <b>33.90</b>      | <b>100%</b>      |
| A            | 382         | 13.11             | 39.4%            |
| BBB          | 382         | 12.76             | 38.2%            |
| BB           | 382         | 8.03              | 22.4%            |

|              | Price         | MoM Change  | DM (SOFR)  | MoM Change | WAL         | MoM Change   | Yield        | MoM Change    | Current Yield | MoM Change    |
|--------------|---------------|-------------|------------|------------|-------------|--------------|--------------|---------------|---------------|---------------|
| <b>CLOSE</b> | <b>100.09</b> | <b>0.09</b> | <b>120</b> | <b>-7</b>  | <b>1.56</b> | <b>-0.66</b> | <b>4.90%</b> | <b>-0.03%</b> | <b>5.01%</b>  | <b>-0.01%</b> |
| AAA          | 100.02        | 0.00        | 113        | -7         | 1.51        | -0.51        | 4.83%        | -0.02%        | 4.94%         | -0.01%        |
| AA           | 99.86         | 0.00        | 153        | -11        | 1.81        | -1.43        | 5.24%        | -0.07%        | 5.35%         | -0.03%        |

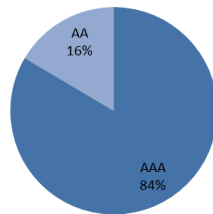
|              | Price        | MoM Change  | DM (SOFR)  | MoM Change | WAL         | MoM Change   | Yield        | MoM Change    | Current Yield | MoM Change    |
|--------------|--------------|-------------|------------|------------|-------------|--------------|--------------|---------------|---------------|---------------|
| <b>CLODI</b> | <b>98.60</b> | <b>0.98</b> | <b>351</b> | <b>-30</b> | <b>2.91</b> | <b>-2.07</b> | <b>7.28%</b> | <b>-0.26%</b> | <b>6.99%</b>  | <b>-0.09%</b> |
| A            | 100.16       | 0.32        | 170        | -21        | 1.23        | -2.06        | 5.42%        | -0.18%        | 5.64%         | -0.04%        |
| BBB          | 99.63        | 1.29        | 293        | -40        | 3.08        | -2.67        | 6.69%        | -0.36%        | 6.73%         | -0.11%        |
| BB           | 92.81        | 1.64        | 767        | -39        | 5.58        | -1.12        | 11.59%       | -0.31%        | 10.13%        | -0.25%        |

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

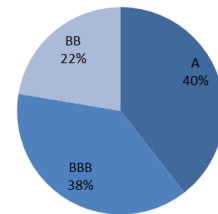
| CLOSE   | AAA     | AA      |
|---------|---------|---------|
| Vintage | 100.00% | 100.00% |
| 2013    | 0.00%   | 0.00%   |
| 2014    | 0.84%   | 1.15%   |
| 2015    | 1.47%   | 1.42%   |
| 2016    | 2.59%   | 2.87%   |
| 2017    | 5.03%   | 5.75%   |
| 2018    | 5.27%   | 8.76%   |
| 2019    | 9.09%   | 9.15%   |
| 2020    | 3.91%   | 4.14%   |
| 2021    | 17.66%  | 17.26%  |
| 2022    | 9.03%   | 8.01%   |
| 2023    | 5.75%   | 5.20%   |
| 2024    | 17.90%  | 16.53%  |
| 2025    | 17.70%  | 16.32%  |
| 2026    | 3.76%   | 3.43%   |

| CLODI   | A       | BBB     | BB      |
|---------|---------|---------|---------|
| Vintage | 100.00% | 100.00% | 100.00% |
| 2013    | 0.00%   | 0.00%   | 0.00%   |
| 2014    | 1.68%   | 1.75%   | 1.87%   |
| 2015    | 1.38%   | 1.36%   | 1.37%   |
| 2016    | 2.58%   | 2.60%   | 2.82%   |
| 2017    | 6.82%   | 7.31%   | 8.58%   |
| 2018    | 8.83%   | 9.21%   | 8.96%   |
| 2019    | 8.82%   | 8.83%   | 9.58%   |
| 2020    | 3.97%   | 3.93%   | 3.68%   |
| 2021    | 16.11%  | 16.28%  | 16.37%  |
| 2022    | 8.17%   | 7.96%   | 8.17%   |
| 2023    | 4.96%   | 5.02%   | 4.79%   |
| 2024    | 16.64%  | 16.35%  | 15.65%  |
| 2025    | 16.49%  | 15.80%  | 14.99%  |
| 2026    | 3.54%   | 3.60%   | 3.17%   |

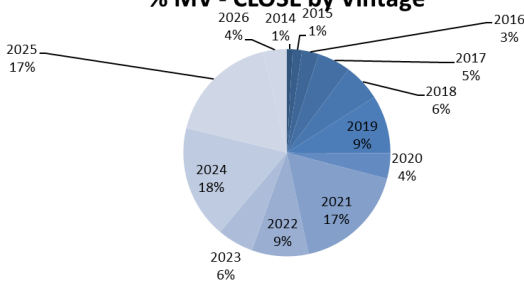
**% MV - CLOSE by Rating**



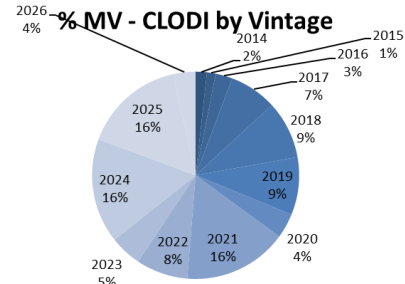
**% MV - CLODI by Rating**



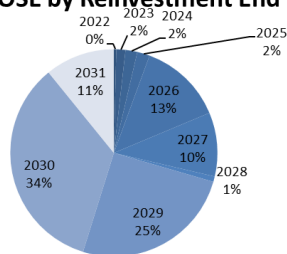
**% MV - CLOSE by Vintage**



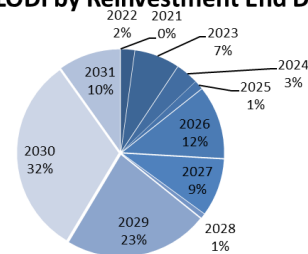
**% MV - CLODI by Vintage**



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



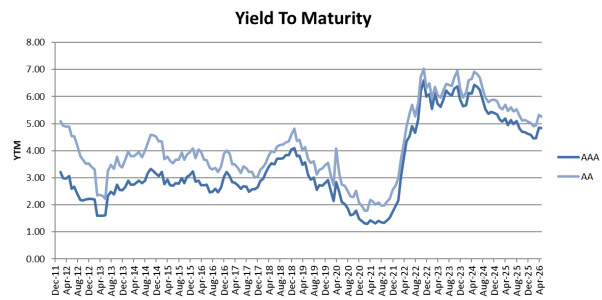
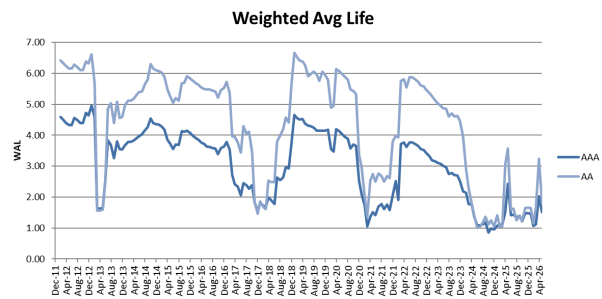
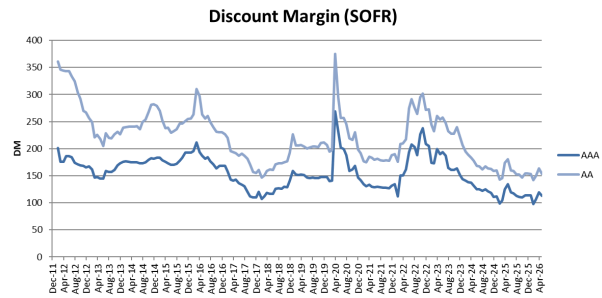
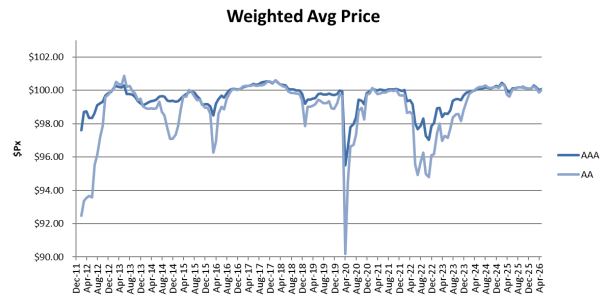
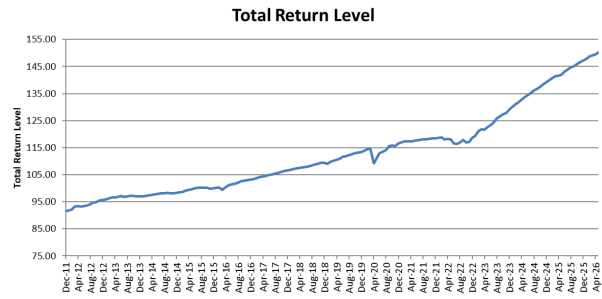
**% MV - CLODI by Reinvestment End Date**



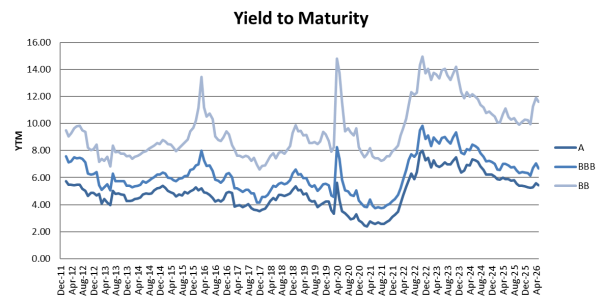
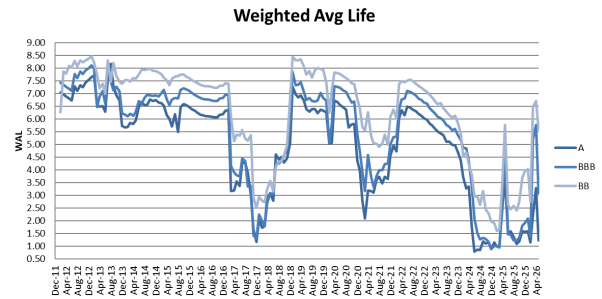
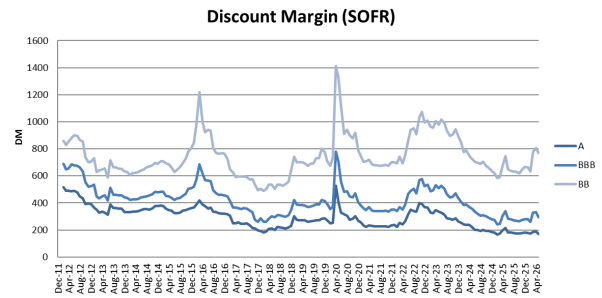
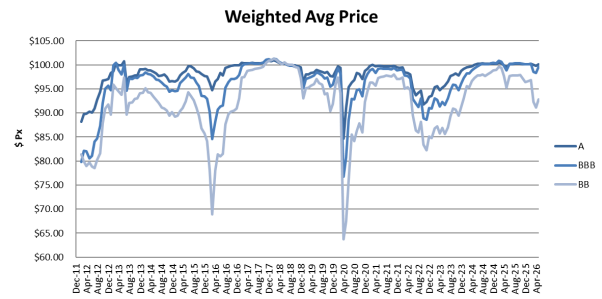
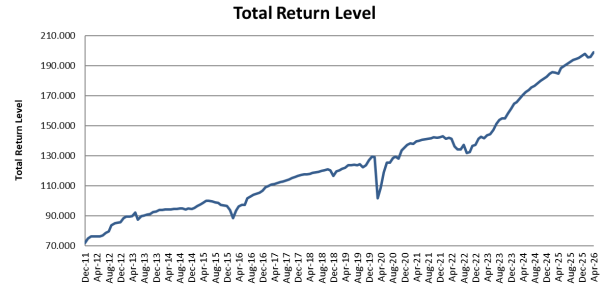
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

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

**CLOSE:**



**CLODI:**



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

## Indices Constituents: Palmer Square Debt Index (CLOSE)

| Bloomberg Ticker    | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|---------------------|-----------|--------|--------------------|-----------|--------|
| AGL 2020-3A A1R     | 00119MAN9 | 0.26%  | APID 2023-46A BR   | 03770RAS1 | 0.04%  |
| AGL 2020-3A BR      | 00119MAS8 | 0.04%  | APID 2024-49A A1   | 03771BAA4 | 0.21%  |
| AGL 2020-5A AR3     | 00119TBD5 | 0.08%  | APID 2024-49A B    | 03771BAE6 | 0.03%  |
| AGL 2020-5A BR3     | 00119TBF0 | 0.08%  | APID 2024-50A A1   | 03771MAA0 | 0.22%  |
| AGL 2021-12A A1R    | 00120BAN0 | 0.17%  | APID 2024-50A B    | 03771MAE2 | 0.03%  |
| AGL 2021-12A BR     | 00120BAS9 | 0.04%  | APID 2025-54A A1   | 03771RAA9 | 0.24%  |
| AGL 2021-13A A1R    | 00120JAL7 | 0.25%  | APID 2025-54A B    | 03771RAE1 | 0.04%  |
| AGL 2021-13A BR     | 00120JAN3 | 0.06%  | APID 2025-55A A1   | 03771VAA0 | 0.24%  |
| AGL 2025-38A A1     | 00852QAA9 | 0.26%  | APID 2025-55A B    | 03771VAE2 | 0.04%  |
| AGL 2025-38A B      | 00852QAE1 | 0.04%  | APID XXXA A2R      | 03768CAS8 | 0.05%  |
| AGL 2025-41A A1     | 00121PAA6 | 0.35%  | ARES 2015-2A A1R4  | 04015GBB4 | 0.31%  |
| AGL 2025-41A B      | 00121PAE8 | 0.06%  | ARES 2015-2A BR3   | 04015GBF5 | 0.05%  |
| AGL 2025-44A A      | 00121RAA2 | 0.29%  | ARES 2016-41A AR2  | 04016DAS4 | 0.26%  |
| AGL 2025-44A B      | 00121RAC8 | 0.05%  | ARES 2016-41A BR   | 04016DAU9 | 0.05%  |
| AIMCO 2020-11A A1R2 | 00140NAW0 | 0.27%  | ARES 2017-43A A1R2 | 04016PAS7 | 0.31%  |
| AIMCO 2020-11A BR2  | 00140NAY6 | 0.04%  | ARES 2017-43A BR2  | 04016PAW8 | 0.05%  |
| AIMCO 2025-24A A1   | 00092PAA1 | 0.21%  | ARES 2017-44A A1RR | 04016NBH5 | 0.46%  |
| AIMCO 2025-24A B1   | 00092PAE3 | 0.03%  | ARES 2017-44A A3R3 | 04016NBM4 | 0.04%  |
| ALINE 2018-1A BR    | 016269AG7 | 0.01%  | ARES 2020-56A A1R2 | 04018NAW1 | 0.26%  |
| ALLEG 2021-2A A1R   | 01751AAQ9 | 0.10%  | ARES 2020-56A BR2  | 04018NBA8 | 0.04%  |
| ALLEG 2021-2A BR    | 01751AAU0 | 0.03%  | ARES 2021-59A A    | 04018EAA9 | 0.26%  |
| ALLEG 2025-2A A1    | 01751VAC4 | 0.11%  | ARES 2021-59A B1   | 04018EAC5 | 0.04%  |
| ALLEG 2025-2A B     | 01751VAG5 | 0.03%  | ARES 2021-62A A1R  | 00192WAL1 | 0.25%  |
| ANCHC 2021-19A A1R  | 03328JAL1 | 0.22%  | ARES 2021-62A BR   | 00192WAQ0 | 0.05%  |
| ANCHC 2021-19A BR   | 03328JAQ0 | 0.04%  | ARES 2022-65A A1R  | 04019FAL1 | 0.34%  |
| APID 2017-28A A1AR  | 03767CAL4 | 0.20%  | ARES 2022-65A BR   | 04019FAQ0 | 0.06%  |
| APID 2017-28A A2R   | 03767CAQ3 | 0.03%  | ARES 2023-70A A1R  | 039951AS7 | 0.31%  |
| APID 2018-18A A1R2  | 03767NAW6 | 0.21%  | ARES 2023-70A BR   | 039951AW8 | 0.05%  |
| APID 2018-18A BR2   | 03767NBA3 | 0.03%  | ARES 2024-69A A1   | 039953AA2 | 0.21%  |
| APID 2018-29A A1R   | 03767MAQ1 | 0.23%  | ARES 2024-69A B    | 039953AE4 | 0.04%  |
| APID 2018-29A BR    | 03767MAU2 | 0.04%  | ARES 2024-72A A1   | 04020WAA5 | 0.30%  |
| APID 2019-31A AR2   | 03767VAU2 | 0.24%  | ARES 2024-72A B    | 04020WAE7 | 0.05%  |
| APID 2019-31A BR2   | 03767VAW8 | 0.05%  | ARES 2025-ALF9A A1 | 03990HAA6 | 0.22%  |
| APID 2021-35A A     | 03768JAA7 | 0.22%  | ARES 2025-ALF9A B  | 03990HAE8 | 0.03%  |
| APID 2021-35A B     | 03768JAB5 | 0.04%  | ATCLO 2018-12A B   | 04942UAG1 | 0.04%  |
| APID 2022-42A A1R   | 03770GAL0 | 0.24%  | ATCLO 2019-13A BNR | 04942VBA1 | 0.02%  |
| APID 2022-42A BR    | 03770GAQ9 | 0.04%  | ATCLO 2025-25A A1  | 04943RAC6 | 0.22%  |
| APID 2023-44A A1R   | 037989AL4 | 0.17%  | ATCLO 2025-25A B   | 04943RAG7 | 0.03%  |
| APID 2023-44A BR    | 037989AN0 | 0.03%  | ATRM 13A AR2       | 55822RAB6 | 0.09%  |
| APID 2023-46A A1R   | 03770RAN2 | 0.24%  | ATRM 13A BR2       | 55822RAD2 | 0.03%  |

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## Indices Constituents: Palmer Square Debt Index (CLOSE)

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| ATRM 14A A1R       | 55820WAC5 | 0.34%  | BCC 2019-4A BRR    | 05684ABC2 | 0.04%  |
| ATRM 14A B1R       | 55820WAG6 | 0.04%  | BCC 2021-4A A1RR   | 05685ABA5 | 0.26%  |
| ATRM 15A A1R       | 55820LAG0 | 0.38%  | BCC 2021-4A BRR    | 05685ABE7 | 0.05%  |
| ATRM 15A B1R       | 55820LAL9 | 0.05%  | BCC 2022-1A A1R    | 05684UAL9 | 0.24%  |
| AWPT 2021-14A A1R  | 28623RBC1 | 0.21%  | BCC 2022-1A BR     | 05684UAQ8 | 0.04%  |
| AWPT 2021-14A BR   | 28623RBG2 | 0.03%  | BCC 2022-2A A1R    | 05682GAQ1 | 0.26%  |
| BABSN 2023-2A A1R  | 06763FAG5 | 0.21%  | BCC 2022-2A BR     | 05682GAU2 | 0.05%  |
| BABSN 2023-2A BR   | 06763FAJ9 | 0.03%  | BCC 2023-3A A1R    | 05682CAL1 | 0.26%  |
| BABSN 2023-4A A1R  | 06763MAL9 | 0.22%  | BCC 2023-3A BR     | 05682CAQ0 | 0.04%  |
| BABSN 2023-4A BR   | 06763MAQ8 | 0.03%  | BCC 2024-3A A1     | 05685QAA1 | 0.22%  |
| BABSN 2024-3A A    | 067924AC4 | 0.21%  | BCC 2024-3A B      | 05685QAE3 | 0.03%  |
| BABSN 2024-3A B    | 067924AE0 | 0.05%  | BCC 2024-6A A1     | 05685XAA6 | 0.22%  |
| BABSN 2024-5A A1   | 06763YAC3 | 0.21%  | BCC 2024-6A B      | 05685XAE8 | 0.03%  |
| BABSN 2024-5A B    | 06763YAG4 | 0.04%  | BCC 2025-3A A1     | 056914AA2 | 0.27%  |
| BABSN 2025-3A A1   | 06764PAA5 | 0.24%  | BCC 2025-3A B      | 056914AE4 | 0.04%  |
| BABSN 2025-3A B    | 06764PAE7 | 0.04%  | BCC 2025-4A A1     | 05686GAA2 | 0.26%  |
| BABSN 2025-6A A1   | 06764WAA0 | 0.24%  | BCC 2025-4A B      | 05686GAE4 | 0.04%  |
| BABSN 2025-6A B    | 06764WAE2 | 0.04%  | BCC 2025-5A A1     | 056917AA5 | 0.26%  |
| BALLY 2021-18A A1R | 05875YAJ5 | 0.24%  | BCC 2025-5A B      | 056917AE7 | 0.04%  |
| BALLY 2021-18A A2R | 05875YAL0 | 0.05%  | BCC 2026-1A A1     | 05686LAA1 | 0.25%  |
| BALLY 2024-26A A1A | 05876NAA7 | 0.24%  | BCC 2026-1A B      | 05686LAE3 | 0.04%  |
| BALLY 2024-26A A2  | 05876NAE9 | 0.04%  | BCHPK 2019-1A A1RR | 07355TBL5 | 0.33%  |
| BALLY 2024-27A A1A | 05874UAA3 | 0.22%  | BCHPK 2019-1A B1RR | 07355TBQ4 | 0.03%  |
| BALLY 2024-27A A2  | 05874UAE5 | 0.03%  | BCSTAT 2025-1A AR  | 05556KAA0 | 0.19%  |
| BALLY 2025-30A A1A | 05876UAA1 | 0.21%  | BCSTAT 2025-1A BR  | 05556KAC6 | 0.07%  |
| BALLY 2025-30A A2  | 05876UAC7 | 0.03%  | BGCLO 2024-11A A1  | 09077YAA2 | 0.21%  |
| BALLY 2025-32A A1A | 058944AA7 | 0.22%  | BGCLO 2024-11A B   | 09077YAE4 | 0.04%  |
| BALLY 2025-32A A2  | 058944AE9 | 0.03%  | BLACK 2019-2A A1AR | 09204GAF6 | 0.06%  |
| BARDT 2019-2A ARR  | 06744NBQ9 | 0.17%  | BLACK 2019-2A A2R  | 09204GAK5 | 0.04%  |
| BARDT 2019-2A BRR  | 06744NBS5 | 0.05%  | BLUEM 2018-3A A1R  | 09630AAN6 | 0.04%  |
| BATLN 2017-11A AR2 | 07132LAU3 | 0.27%  | BLUEM 2018-3A BR   | 09630AAS5 | 0.05%  |
| BATLN 2017-11A BR2 | 07132LAW9 | 0.06%  | BLUEM 2021-32A AR  | 09631EAJ6 | 0.21%  |
| BATLN 2018-12A ARR | 07133RAW5 | 0.02%  | BLUEM 2021-32A BR  | 09631EAL1 | 0.05%  |
| BATLN 2018-12A BRR | 07133RAY1 | 0.04%  | BLUEM 2022-35A A1R | 09631RAL2 | 0.24%  |
| BATLN 2019-14A AR2 | 07090ABA0 | 0.25%  | BLUEM 2022-35A BR  | 09631RAQ1 | 0.04%  |
| BATLN 2019-14A BR2 | 07090ABC6 | 0.05%  | BOYCE 2022-1A A1R  | 103228AN2 | 0.32%  |
| BCC 2018-2A BR     | 05682VAQ8 | 0.05%  | BOYCE 2022-1A B1   | 103228AE2 | 0.04%  |
| BCC 2019-2A AR3    | 05682LBA4 | 0.14%  | BSP 2019-17A AR2   | 08182BAW8 | 0.42%  |
| BCC 2019-2A BR3    | 05682LBC0 | 0.04%  | BSP 2019-17A BR2   | 08182BBA5 | 0.10%  |
| BCC 2019-4A A1RR   | 05684AAY5 | 0.26%  | BSP 2021-23A A1R   | 08186VAN0 | 0.24%  |

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## Indices Constituents: Palmer Square Debt Index (CLOSE)

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|-------------------|-----------|--------|
| BSP 2021-23A B1R  | 08186VAQ3 | 0.02%  | CBAMR 2018-6A BR2 | 12516GAE6 | 0.11%  |
| BSP 2021-25A A1R  | 08186YAL8 | 0.21%  | CBAMR 2019-9A AR  | 14987VAN9 | 0.26%  |
| BSP 2021-25A BR   | 08186YAQ7 | 0.04%  | CBAMR 2019-9A B1R | 14987VAQ2 | 0.03%  |
| BSP 2024-35A A    | 08182YAA6 | 0.24%  | CGMS 2017-2A AR2  | 14315JBA6 | 0.18%  |
| BSP 2024-35A B    | 08182YAC2 | 0.05%  | CGMS 2017-2A BR2  | 14315JBC2 | 0.03%  |
| BSP 2024-36A A1   | 081922AA4 | 0.22%  | CGMS 2018-4A A1R  | 14315RAL5 | 0.26%  |
| BSP 2024-36A B    | 081922AE6 | 0.03%  | CGMS 2018-4A BR   | 14315RAQ4 | 0.04%  |
| BSP 2025-42A A    | 08187LAA9 | 0.27%  | CGMS 2019-1A A1A2 | 14316BBG9 | 0.09%  |
| BSP 2025-42A B    | 08187LAC5 | 0.05%  | CGMS 2019-1A A2R2 | 14316BBL8 | 0.05%  |
| BSP 2025-44A A1   | 08187NAA5 | 0.26%  | CGMS 2019-3A A1R3 | 14314HBL7 | 0.26%  |
| BSP 2025-44A B    | 08187NAE7 | 0.05%  | CGMS 2019-3A BR3  | 14314HBQ6 | 0.04%  |
| BSP 2025-46A A    | 08186HAA9 | 0.24%  | CGMS 2021-1A A1AR | 14316MAJ0 | 0.26%  |
| BSP 2025-46A B    | 08186HAC5 | 0.05%  | CGMS 2021-1A A2R  | 14316MAN1 | 0.04%  |
| BVSTAT 2024-1A A  | 92338VAA9 | 0.15%  | CGMS 2021-8A A1R  | 143120AN3 | 0.27%  |
| BVSTAT 2024-1A B  | 92338VAC5 | 0.06%  | CGMS 2021-8A BR   | 143120AS2 | 0.04%  |
| CANYC 2024-2A A1  | 13877CAA4 | 0.22%  | CGMS 2022-4A A1R  | 14317BAN4 | 0.26%  |
| CANYC 2024-2A B   | 13877CAE6 | 0.04%  | CGMS 2022-4A BR   | 14317BAS3 | 0.05%  |
| CANYC 2025-2A A2  | 13876FAC4 | 0.01%  | CGMS 2024-3A A1   | 14319HAA7 | 0.26%  |
| CANYC 2025-2A B   | 13876FAE0 | 0.03%  | CGMS 2024-3A B    | 14319HAG4 | 0.04%  |
| CANYC 2026-1A A1  | 13890AAA1 | 0.22%  | CGMS 2024-6A A1   | 14319PAA9 | 0.25%  |
| CANYC 2026-1A B   | 13890AAE3 | 0.03%  | CGMS 2024-6A B    | 14319PAE1 | 0.05%  |
| CARVL 2022-1A A1R | 14686FAQ1 | 0.21%  | CGMS 2025-3A A    | 14320EAA1 | 0.27%  |
| CARVL 2022-1A BR  | 14686FAU2 | 0.04%  | CGMS 2025-3A B    | 14320EAC7 | 0.05%  |
| CARVL 2023-1A A1R | 14686BAN7 | 0.21%  | CGMS 2025-4A A1   | 142918AA9 | 0.26%  |
| CARVL 2023-1A BR  | 14686BAS6 | 0.04%  | CGMS 2025-4A B    | 142918AE1 | 0.04%  |
| CARVL 2024-1A A   | 14688HAA0 | 0.22%  | CIFC 2014-2RA AR  | 12548RAH7 | 0.18%  |
| CARVL 2024-1A B   | 14688HAE2 | 0.04%  | CIFC 2014-2RA BR  | 12548RAK0 | 0.03%  |
| CARVL 2024-3A A1  | 14688RAA8 | 0.21%  | CIFC 2014-3A A1R  | 12549QBL8 | 0.22%  |
| CARVL 2024-3A B   | 14688RAE0 | 0.04%  | CIFC 2014-3A BR   | 12549QBQ7 | 0.03%  |
| CAVU 2021-3A A    | 89624GAA1 | 0.22%  | CIFC 2017-1A ARR  | 17181PAC3 | 0.21%  |
| CAVU 2021-3A B1   | 89624GAC7 | 0.03%  | CIFC 2017-1A BRR  | 17181PAE9 | 0.04%  |
| CAVU 2025-1A A    | 89624FAA3 | 0.22%  | CIFC 2017-4A A2R  | 12551JAN6 | 0.04%  |
| CAVU 2025-1A B    | 89624FAC9 | 0.04%  | CIFC 2018-1A A1R  | 17181NAC8 | 0.24%  |
| CBAM 2017-2A AR   | 12481KAS7 | 0.69%  | CIFC 2018-1A BR   | 17181NAG9 | 0.04%  |
| CBAM 2017-2A BR   | 12481KAU2 | 0.13%  | CIFC 2018-2A A1R  | 17180WAJ4 | 0.25%  |
| CBAMR 2017-4A A1R | 12516EAC5 | 0.29%  | CIFC 2018-2A BR   | 17180WAN5 | 0.04%  |
| CBAMR 2017-4A BR  | 12516EAG6 | 0.08%  | CIFC 2019-1A A1R2 | 12553DAS6 | 0.23%  |
| CBAMR 2018-5A A1R | 12516LAC9 | 0.44%  | CIFC 2019-1A BR2  | 12553DAW7 | 0.03%  |
| CBAMR 2018-5A BR  | 12516LAG0 | 0.08%  | CIFC 2019-4A A1R2 | 17182XAW1 | 0.21%  |
| CBAMR 2018-6A AR2 | 12516GAC0 | 0.14%  | CIFC 2019-4A A2R2 | 17182XBA8 | 0.03%  |

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## Indices Constituents: Palmer Square Debt Index (CLOSE)

| Bloomberg Ticker    | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|---------------------|-----------|--------|--------------------|-----------|--------|
| CIFC 2021-3A A1R    | 12564DAJ3 | 0.15%  | DRSLF 2022-97A BR  | 26248XAQ7 | 0.03%  |
| CIFC 2021-3A BR     | 12564DAN4 | 0.04%  | DRSLF 2022-98A AR  | 26248AAL8 | 0.24%  |
| CIFC 2021-7A AR     | 12567HAQ5 | 0.25%  | DRSLF 2022-98A B1R | 26248AAN4 | 0.04%  |
| CIFC 2021-7A BR     | 12567HAS1 | 0.06%  | DRSLF 2024-121A A1 | 26253VAA8 | 0.25%  |
| CIFC 2022-1A A      | 12570LAA6 | 0.22%  | DRSLF 2024-121A B  | 26253VAE0 | 0.04%  |
| CIFC 2022-1A B      | 12570LAC2 | 0.04%  | DRSLF 2025-130A A  | 26254AAA3 | 0.26%  |
| CIFC 2022-2A A1R    | 12567MAN1 | 0.16%  | DRSLF 2025-130A B  | 26254AAC9 | 0.05%  |
| CIFC 2022-2A BR     | 12567MAS0 | 0.04%  | ELM12 2021-5A AR   | 29002YAJ1 | 0.07%  |
| CIFC 2024-4A A      | 17181WAA2 | 0.18%  | ELM12 2021-5A BR   | 29002YAL6 | 0.05%  |
| CIFC 2024-4A B      | 17181WAC8 | 0.05%  | ELM14 2022-1A A1R  | 29003WAL9 | 0.14%  |
| CIFC 2025-4A A1     | 12575MAA9 | 0.22%  | ELM14 2022-1A BR   | 29003WAQ8 | 0.05%  |
| CIFC 2025-4A B      | 12575MAC5 | 0.03%  | ELM16 2022-3A ARR  | 29002UAS9 | 0.33%  |
| CIFC 2026-1A A1     | 12576MAA8 | 0.15%  | ELM16 2022-3A BRR  | 29002UAU4 | 0.06%  |
| CIFC 2026-1A B      | 12576MAE0 | 0.03%  | ELM24 2023-3A AR   | 290020AL0 | 0.22%  |
| CLVR 2021-3A AR     | 18915FAA0 | 0.22%  | ELM24 2023-3A BR   | 290020AN6 | 0.04%  |
| CLVR 2021-3A BR     | 18915FAC6 | 0.04%  | ELM26 2024-1A A1R  | 29004CAL2 | 0.26%  |
| CPTPK 2024-1A A1    | 14074EAA9 | 0.36%  | ELM26 2024-1A BR   | 29004CAQ1 | 0.04%  |
| CPTPK 2024-1A B1    | 14074EAE1 | 0.04%  | ELM34 2024-10A A1  | 29001MAA7 | 0.42%  |
| CQS 2026-6A A1      | 223925AA6 | 0.14%  | ELM34 2024-10A B   | 29001MAE9 | 0.07%  |
| CQS 2026-6A B       | 223925AE8 | 0.03%  | ELM38 2025-1A A    | 289908AA3 | 0.22%  |
| DCLO 2022-4A ARR    | 25255NBC1 | 0.24%  | ELM38 2025-1A B1   | 289908AC9 | 0.04%  |
| DCLO 2022-4A BRR    | 25255NBG2 | 0.05%  | ELM40 2025-3A A    | 29004FAA9 | 0.43%  |
| DCLO 2024-7A A1A    | 25255WAA6 | 0.24%  | ELM40 2025-3A B    | 29004FAC5 | 0.09%  |
| DCLO 2024-7A A2     | 25255WAE8 | 0.05%  | ELMW7 2020-4A A1RR | 29002QAS8 | 0.21%  |
| DRSLF 2016-43A AR3  | 26245CBQ5 | 0.29%  | ELMW7 2020-4A BRR  | 29002QAW9 | 0.04%  |
| DRSLF 2016-43A B1R3 | 26245CBS1 | 0.04%  | ELMW8 2021-1A AR   | 29003EAS4 | 0.46%  |
| DRSLF 2016-45A A1RR | 26244MAW2 | 0.01%  | ELMW8 2021-1A BR   | 29003EAU9 | 0.09%  |
| DRSLF 2016-45A BRR  | 26244MBA9 | 0.05%  | FCBSL 2021-2A A    | 34963DAA3 | 0.22%  |
| DRSLF 2017-49A BR   | 26244QAQ6 | 0.04%  | FCBSL 2021-2A B    | 34963DAC9 | 0.05%  |
| DRSLF 2017-53A AR   | 26243EAP6 | 0.07%  | FCBSL 2021-4A A    | 34963DAJ4 | 0.25%  |
| DRSLF 2017-53A BR   | 26243EAR2 | 0.05%  | FCBSL 2021-4A B1   | 34963DAL9 | 0.04%  |
| DRSLF 2018-64A A    | 26251LAC8 | 0.05%  | FCBSL 2022-1A A1   | 34964HAA3 | 0.22%  |
| DRSLF 2018-64A B    | 26251LAE4 | 0.04%  | FCBSL 2022-1A B1   | 34964HAC9 | 0.02%  |
| DRSLF 2019-68A ARR  | 26252QAS1 | 0.22%  | FLAT 2021-1A A1R   | 33883PAQ0 | 0.22%  |
| DRSLF 2019-68A BRR  | 26252QAU6 | 0.04%  | FLAT 2021-1A BR    | 33883PAU1 | 0.03%  |
| DRSLF 2020-86A A1R2 | 26245XAY3 | 0.26%  | FTGPK 2025-2A AR   | 18914KAA0 | 0.22%  |
| DRSLF 2020-86A BR2  | 26245XBC0 | 0.05%  | FTGPK 2025-2A BR   | 18914KAC6 | 0.04%  |
| DRSLF 2021-95A AR   | 262487AJ0 | 0.26%  | GALXY 2025-35A A   | 362930AA7 | 0.24%  |
| DRSLF 2021-95A BR   | 262487AL5 | 0.05%  | GALXY 2025-35A B   | 362930AC3 | 0.05%  |
| DRSLF 2022-97A A1R  | 26248XAL8 | 0.22%  | GARNET 2025-3A A1  | 36626TAA2 | 0.26%  |

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## Indices Constituents: Palmer Square Debt Index (CLOSE)

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| GARNET 2025-3A B   | 36626TAE4 | 0.04%  | HLSY 2025-10A B   | 78663BAE9 | 0.04%  |
| GCBSL 2020-48AA1R  | 38177DAQ1 | 0.24%  | HONPK 2026-1AA1   | 438453AC6 | 0.31%  |
| GCBSL 2020-48A BR  | 38177DAS7 | 0.04%  | HONPK 2026-1A B   | 438453AG7 | 0.04%  |
| GCBSL 2021-55A ALR | BCC3PF6F4 | 0.24%  | ICG 2021-1A A1R   | 449303AL0 | 0.17%  |
| GCBSL 2021-55A BR  | 38182AAC1 | 0.04%  | ICG 2021-1A BR    | 449303AQ9 | 0.03%  |
| GCBSL 2023-68A A1R | 38181PAA3 | 0.22%  | INVCO 2021-2A AR  | 46149MAL0 | 0.21%  |
| GCBSL 2023-68A BR  | 38181PAE5 | 0.04%  | INVCO 2021-2A BR  | 46149MAN6 | 0.05%  |
| GCBSL 2024-72A A   | 381941AA1 | 0.26%  | INVCO 2021-3A A1R | 46151VAA9 | 0.21%  |
| GCBSL 2024-72A B   | 381941AC7 | 0.04%  | INVCO 2021-3A BR  | 46151VAE1 | 0.04%  |
| GCBSL 2024-74A A   | 38190BAA3 | 0.27%  | INVCO 2022-1A A   | 460988AA6 | 0.26%  |
| GCBSL 2024-74A B   | 38190BAC9 | 0.05%  | INVCO 2022-1A B   | 460988AC2 | 0.05%  |
| GLM 2021-11A AR    | 38138KAL4 | 0.28%  | INVCO 2023-1A AR2 | 46146GAY8 | 0.19%  |
| GLM 2021-11A BR    | 38138KAN0 | 0.06%  | INVCO 2023-1A BR2 | 46146GBA9 | 0.05%  |
| GLM 2021-9A AR2    | 38138JBC6 | 0.21%  | INVCO 2024-4A A1  | 46151BAA3 | 0.22%  |
| GLM 2021-9A BR2    | 38138JBG7 | 0.05%  | INVCO 2024-4A B   | 46151BAE5 | 0.03%  |
| GLM 2022-12A A1R   | 38138FAQ4 | 0.25%  | INVCO 2025-2A A   | 46151RAA8 | 0.21%  |
| GLM 2022-12A B1R   | 38138FAU5 | 0.04%  | INVCO 2025-2A B   | 46151RAE0 | 0.05%  |
| GLM 2024-22A A     | 38139EAC7 | 0.26%  | INVCO 2025-3A A1  | 46092FAA6 | 0.22%  |
| GLM 2024-22A B     | 38139EAG8 | 0.04%  | INVCO 2025-3A B   | 46092FAE8 | 0.03%  |
| GLM 2024-23A A     | 38139KAC3 | 0.22%  | JNPPK 2023-1A ARR | 48206KAY2 | 0.26%  |
| GLM 2024-23A B     | 38139KAG4 | 0.03%  | JNPPK 2023-1A BRR | 48206KBA3 | 0.05%  |
| GLM 2025-27A A     | 38140AAC2 | 0.33%  | KKR 16 A1R3       | 48251BBE9 | 0.30%  |
| GLM 2025-27A B     | 38140AAG3 | 0.05%  | KKR 16 A2R3       | 48251BBG4 | 0.06%  |
| GLM 2026-28A A     | 38140CAC8 | 0.31%  | KKR 18 A1R2       | 48251JAS2 | 0.09%  |
| GLM 2026-28A B     | 38140CAG9 | 0.05%  | KKR 18 BR2        | 48251JAW3 | 0.02%  |
| GNRT 2024-17A A1   | 37149PAA6 | 0.24%  | KKR 20 BR         | 48251TAG6 | 0.02%  |
| GNRT 2024-17A B    | 37149PAC2 | 0.04%  | KKR 2022-41A A1   | 48255PAA3 | 0.17%  |
| GNRT 2024-18A A    | 37149VAA3 | 0.21%  | KKR 2022-41A B    | 48255PAC9 | 0.04%  |
| GNRT 2024-18A B    | 37149VAC9 | 0.05%  | KKR 2024-47A A    | 48190DAA8 | 0.22%  |
| GNRT 5A AR         | 37148XAC6 | 0.20%  | KKR 2024-47A B    | 48190DAC4 | 0.04%  |
| GNRT 5A BR         | 37148XAE2 | 0.04%  | KKR 21 A          | 48252KAA7 | 0.02%  |
| GOST 2024-1A ALR   | GOLCIPH01 | 0.13%  | KKR 21 B          | 48252KAC3 | 0.04%  |
| GOST 2024-1A BR    | 381929AQ1 | 0.04%  | KKR 22A A         | 48252WAA1 | 0.03%  |
| HARUS 2025-3A A1   | 41758DAA7 | 0.10%  | KKR 22A B         | 48252WAC7 | 0.04%  |
| HARUS 2025-3A B    | 41758DAE9 | 0.04%  | KKR 31A A1        | 48254NAA9 | 0.25%  |
| HARUS 2026-1A A1   | 417938AA5 | 0.14%  | KKR 31A B         | 48254NAE1 | 0.06%  |
| HARUS 2026-1A B    | 417938AE7 | 0.03%  | LAKEG 2025-1A A   | 509827AA9 | 0.26%  |
| HLM 2021-16A A1R   | 40440XAL5 | 0.21%  | LAKEG 2025-1A B   | 509827AC5 | 0.05%  |
| HLM 2021-16A BR    | 40440XAQ4 | 0.04%  | LAKPK 2025-1A A   | 51218YAA4 | 0.27%  |
| HLSY 2025-10A A1   | 78663BAA7 | 0.23%  | LAKPK 2025-1A B1  | 51218YAC0 | 0.05%  |

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## Indices Constituents: Palmer Square Debt Index (CLOSE)

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| LCM 34A A1R        | 50203CAL7 | 0.21%  | MDPK 2021-59A A1R | 55822EAJ8 | 0.30%  |
| LCM 34A BR         | 50203CAQ6 | 0.04%  | MDPK 2021-59A BR  | 55822EAN9 | 0.05%  |
| LCM 35A A1R        | 50202QAL7 | 0.21%  | MDPK 2022-53A A   | 558189AA4 | 0.29%  |
| LCM 35A BR         | 50202QAQ6 | 0.04%  | MDPK 2022-53A B   | 558189AC0 | 0.05%  |
| MAGNE 2019-22A ARR | 55954HAW2 | 0.26%  | MDPK 2022-55A A1R | 55819FAQ4 | 0.26%  |
| MAGNE 2019-22A BRR | 55954HAY8 | 0.05%  | MDPK 2022-55A BR  | 55819FAU5 | 0.04%  |
| MAGNE 2019-24A AR  | 55954WAL3 | 0.26%  | MDPK 2023-63A A1R | 55817GAN1 | 0.27%  |
| MAGNE 2019-24A BR  | 55954WAN9 | 0.05%  | MDPK 2023-63A BR  | 55817GAS0 | 0.05%  |
| MAGNE 2020-27A ARR | 55955EAW8 | 0.22%  | MDPK 2024-66A A1  | 55822YAA3 | 0.30%  |
| MAGNE 2020-27A BRR | 55955EAY4 | 0.03%  | MDPK 2024-66A B   | 55822YAE5 | 0.05%  |
| MAGNE 2021-29A AR  | 55955KAL8 | 0.22%  | MDPK 2025-71A A1  | 55817DAA6 | 0.26%  |
| MAGNE 2021-29A BR  | 55955KAN4 | 0.04%  | MDPK 2025-71A B   | 55817DAE8 | 0.04%  |
| MAGNE 2023-37A A1R | 55952AAL3 | 0.22%  | MDPK 2025-73A A1  | 55823HAA9 | 0.26%  |
| MAGNE 2023-37A BR  | 55952AAQ2 | 0.03%  | MDPK 2025-73A B   | 55823HAE1 | 0.04%  |
| MAGNE 2024-44A A1  | 55955UAA0 | 0.27%  | MDPK 2025-75A A1  | 55823WAA6 | 0.25%  |
| MAGNE 2024-44A B   | 55955UAE2 | 0.05%  | MDPK 2025-75A B   | 55823WAE8 | 0.04%  |
| MAGNE 2024-47A A   | 559916AA9 | 0.31%  | MENLO 2025-3A A   | 58682NAA0 | 0.23%  |
| MAGNE 2024-47A B   | 559916AE1 | 0.06%  | MENLO 2025-3A B   | 58682NAC6 | 0.04%  |
| MAGNE 2025-45A A1  | 55956CAA9 | 0.28%  | MIDO 2025-21A A1  | 597924AA7 | 0.22%  |
| MAGNE 2025-45A B   | 55956CAE1 | 0.05%  | MIDO 2025-21A B   | 597924AE9 | 0.03%  |
| MAGNE 2025-52A A1  | 559931AA8 | 0.29%  | MONTPK 2026-1A A1 | 61218AAA5 | 0.25%  |
| MAGNE 2025-52A B1  | 559931AE0 | 0.04%  | MONTPK 2026-1A B  | 61218AAE7 | 0.04%  |
| MDPK 2015-17A AR3  | 55818YCC3 | 0.20%  | MP23 2021-4A A1R  | 56607TAS4 | 0.21%  |
| MDPK 2015-17A B1R2 | 55818YCE9 | 0.03%  | MP23 2021-4A B1R  | 56607TAW5 | 0.03%  |
| MDPK 2016-22A AR2  | 55819XBJ0 | 0.35%  | NEUB 2019-33A AR2 | 64132TAU7 | 0.26%  |
| MDPK 2016-22A BR2  | 55819XBL5 | 0.07%  | NEUB 2019-33A BR2 | 64132TAW3 | 0.06%  |
| MDPK 2018-27A A1R  | 55820YAN7 | 0.34%  | NEUB 2020-39A A1R | 64134GAL3 | 0.22%  |
| MDPK 2018-27A BR   | 55820YAS6 | 0.06%  | NEUB 2020-39A BR  | 64134GAQ2 | 0.04%  |
| MDPK 2018-28A A1R  | 55821AAN8 | 0.23%  | NEUB 2021-43A AR  | 64134AAJ1 | 0.25%  |
| MDPK 2018-28A BR   | 55821AAS7 | 0.04%  | NEUB 2021-43A BR  | 64134AAL6 | 0.06%  |
| MDPK 2018-30A A1R  | 55821TAL1 | 0.26%  | NEUB 2021-46A AL  | BCC3KGBK0 | 0.26%  |
| MDPK 2018-30A BR   | 55821TAQ0 | 0.04%  | NEUB 2021-46A BR  | 64134QAL1 | 0.06%  |
| MDPK 2018-32A A1R2 | 55817AAY0 | 0.35%  | NEUB 2022-49A AR2 | 64135JAW2 | 0.29%  |
| MDPK 2018-32A BR2  | 55817ABC7 | 0.05%  | NEUB 2022-49A BR2 | 64135JAY8 | 0.05%  |
| MDPK 2019-33A AR   | 55819JAN3 | 0.28%  | NEUB 2024-57A A1  | 64136DAA2 | 0.21%  |
| MDPK 2019-33A BR   | 55819JAQ6 | 0.08%  | NEUB 2024-57A B   | 64136DAE4 | 0.03%  |
| MDPK 2020-46A ARR  | 55822AAW7 | 0.29%  | NEUB 2024-58A A   | 640970AA7 | 0.22%  |
| MDPK 2020-46A B1RR | 55822AAY3 | 0.07%  | NEUB 2024-58A B   | 640970AC3 | 0.04%  |
| MDPK 2021-48A AR   | 55821UAL8 | 0.20%  | NEUB 2025-61A A1  | 640989AA7 | 0.21%  |
| MDPK 2021-48A BR   | 55821UAQ7 | 0.04%  | NEUB 2025-61A B   | 640989AE9 | 0.03%  |

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## Indices Constituents: Palmer Square Debt Index (CLOSE)

| Bloomberg Ticker    | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|---------------------|-----------|--------|--------------------|-----------|--------|
| NEUB 2025-62A A1    | 64136GAA5 | 0.22%  | OCP 2025-42A A     | 67097SAN1 | 0.24%  |
| NEUB 2025-62A B     | 64136GAE7 | 0.03%  | OCP 2025-42A B1    | 67097SAC5 | 0.04%  |
| NEUB 2026-63A A1    | 640981AA4 | 0.21%  | OCP 2025-46A A     | 671023AA7 | 0.26%  |
| NEUB 2026-63A B     | 640981AL0 | 0.03%  | OCP 2025-46A B     | 671023AC3 | 0.05%  |
| OAKC 2012-7A AR4    | 67102QBK3 | 0.20%  | OCT21 2014-1A AAR4 | 67590QBW6 | 0.01%  |
| OAKC 2012-7A B1R4   | 67102QBM9 | 0.01%  | OCT21 2014-1A ABR4 | 67590QBY2 | 0.03%  |
| OAKC 2014-10RA AR2  | 67707CBC1 | 0.25%  | OCT28 2016-1A A1R3 | 67591EBW2 | 0.29%  |
| OAKC 2014-10RA B1R2 | 67707CBE7 | 0.05%  | OCT28 2016-1A BR3  | 67591ECA9 | 0.05%  |
| OAKC 2015-12A A1R2  | 67109YAY0 | 0.25%  | OCT38 2018-1A A1R  | 67591YAQ2 | 0.32%  |
| OAKC 2015-12A B1R2  | 67109YBC7 | 0.03%  | OCT38 2018-1A A3R  | 67591YAU3 | 0.06%  |
| OAKC 2019-3A AR2    | 67112RBC7 | 0.30%  | OCT40 2019-1A A1RR | 67592BAY4 | 0.26%  |
| OAKC 2019-3A B1R2   | 67112RBE3 | 0.06%  | OCT40 2019-1A BRR  | 67592BBC1 | 0.05%  |
| OAKC 2019-4A AR2    | 67098DBC6 | 0.26%  | OCT45 2019-1A A1RR | 67577MBA0 | 0.28%  |
| OAKC 2019-4A B1R2   | 67098DBE2 | 0.05%  | OCT45 2019-1A BRR  | 67577MBE2 | 0.04%  |
| OAKC 2020-5A AR     | 67113GAS6 | 0.17%  | OCT51 2021-1A AR   | 675943AA2 | 0.22%  |
| OAKC 2020-5A B1R    | 67113GAW7 | 0.05%  | OCT51 2021-1A BR   | 675943AC8 | 0.04%  |
| OAKC 2020-7A A1R2   | 67098WAY7 | 0.24%  | OCT58 2022-1A A1R  | 675932AN7 | 0.30%  |
| OAKC 2020-7A B1R2   | 67098WBC4 | 0.03%  | OCT58 2022-1A BR   | 675932AS6 | 0.05%  |
| OAKC 2021-16A AR    | 67115LAJ3 | 0.26%  | OCT64 2022-1A A1R  | 67579AAW7 | 0.36%  |
| OAKC 2021-16A B1R   | 67115LAL8 | 0.05%  | OCT64 2022-1A B1R  | 67579ABA4 | 0.05%  |
| OAKC 2022-11A A1R   | 67115VAL6 | 0.27%  | OCT65 2024-4A A1   | 675944AA0 | 0.21%  |
| OAKC 2022-11A B1R   | 67115VAQ5 | 0.03%  | OCT65 2024-4A B    | 675944AE2 | 0.04%  |
| OAKC 2025-21A A1    | 67707KAA8 | 0.27%  | OCT67 2023-1A AR   | 67571LAN1 | 0.22%  |
| OAKC 2025-21A B     | 67707KAE0 | 0.04%  | OCT67 2023-1A BR   | 67571LAQ4 | 0.04%  |
| OAKCL 2019-3A A1R2  | 67400EBE3 | 0.33%  | OCT68 2023-1A A1R  | 675949AQ4 | 0.21%  |
| OAKCL 2019-3A BR2   | 67400EBJ2 | 0.04%  | OCT68 2023-1A BR   | 675949AU5 | 0.04%  |
| OAKCL 2019-4A ARR   | 67402CBE5 | 0.33%  | OCT71 2024-1A A1R  | 67579CAN3 | 0.21%  |
| OAKCL 2019-4A BRR   | 67402CBG0 | 0.06%  | OCT71 2024-1A BR   | 67579CAS2 | 0.04%  |
| OCP 2017-13A AR2    | 67097LAV8 | 0.20%  | OCT73 2025-4A A1   | 67579HAA0 | 0.21%  |
| OCP 2017-13A B1R2   | 67097LAX4 | 0.03%  | OCT73 2025-4A B    | 67579HAE2 | 0.03%  |
| OCP 2017-14A A1R    | 67097QAN5 | 0.20%  | OCT75 2025-1A A1   | 67579EAA7 | 0.26%  |
| OCP 2017-14A B1R    | 67097QAS4 | 0.03%  | OCT75 2025-1A B    | 67579EAE9 | 0.04%  |
| OCP 2018-15A AR     | 67112KAG4 | 0.20%  | OHACP 2024-17A A   | 67120MAA3 | 0.19%  |
| OCP 2018-15A BR     | 67112KAH2 | 0.04%  | OHACP 2024-17A B1  | 67120MAE5 | 0.06%  |
| OCP 2021-22A AR     | 67117TAN5 | 0.24%  | OHALF 2015-1A A1R4 | 67109BDN1 | 0.28%  |
| OCP 2021-22A BR     | 67117TAQ8 | 0.05%  | OHALF 2015-1A BR4  | 67109BDS0 | 0.04%  |
| OCP 2024-34A A1     | 67570MAA8 | 0.29%  | OZLM 2017-19A A1R3 | 67112CBN6 | 0.20%  |
| OCP 2024-34A B      | 67570MAE0 | 0.04%  | OZLM 2017-19A A2R3 | 67112CBQ9 | 0.03%  |
| OCP 2024-37A A1     | 67120AAA9 | 0.29%  | PBSPK 2024-1A A    | 70537AAA0 | 0.26%  |
| OCP 2024-37A B1     | 67120AAE1 | 0.04%  | PBSPK 2024-1A B1   | 70537AAC6 | 0.03%  |

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## Indices Constituents: Palmer Square Debt Index (CLOSE)

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker    | CUSIP     | Weight |
|--------------------|-----------|--------|---------------------|-----------|--------|
| PCEPK 2021-1A AR   | 70470MAQ8 | 0.29%  | REG22 2022-2A A1R2  | 758968AY7 | 0.22%  |
| PCEPK 2021-1A BR   | 70470MAS4 | 0.05%  | REG22 2022-2A BR2   | 758968BC4 | 0.03%  |
| PIPK 2025-19A A1   | 72132DAA9 | 0.10%  | REG29 2024-3A A     | 758971AA3 | 0.26%  |
| PIPK 2025-19A B    | 72132DAD3 | 0.03%  | REG29 2024-3A B     | 758971AC9 | 0.06%  |
| PLMRS 2021-3A A1R  | 69688FAN0 | 0.33%  | RESPK 2020-1A ARR   | 758465BL1 | 0.22%  |
| PLMRS 2021-3A BR   | 69688FAS9 | 0.07%  | RESPK 2020-1A BRR   | 758465BN7 | 0.04%  |
| PLMRS 2021-4A A1R  | 69702EAL9 | 0.33%  | ROCKT 2021-3A A1R   | 77341NAL9 | 0.23%  |
| PLMRS 2021-4A BR   | 69702EAQ8 | 0.05%  | ROCKT 2021-3A BR    | 77341NAQ8 | 0.04%  |
| PLMRS 2022-2A AR   | 69688NAL7 | 0.22%  | ROCKT 2022-1A A1R   | 77340JAL9 | 0.20%  |
| PLMRS 2022-2A BR   | 69688NAN3 | 0.04%  | ROCKT 2022-1A BR    | 77340JAN5 | 0.04%  |
| PLMRS 2022-5A A1R  | 69702MAL1 | 0.22%  | RRAM 2021-17A A1AR  | 74980QAL5 | 0.29%  |
| PLMRS 2022-5A BR   | 69702MAQ0 | 0.04%  | RRAM 2021-17A A2R   | 74980QAQ4 | 0.05%  |
| PLMRS 2024-1A AR   | 69703JAJ2 | 0.24%  | RRAM 2021-18A A1AR  | 749752AL5 | 0.33%  |
| PLMRS 2024-1A BR   | 69703JAL7 | 0.05%  | RRAM 2021-18A A2R   | 749752AQ4 | 0.06%  |
| PLMRS 2024-2A A1   | 69703LAA6 | 0.27%  | RRAM 2022-24A A1A2  | 75000HBA1 | 0.30%  |
| PLMRS 2024-2A B    | 69703LAE8 | 0.05%  | RRAM 2022-24A A2R2  | 75000HBE3 | 0.05%  |
| PLMRS 2026-1A A    | 69704JAA0 | 0.26%  | RRAM 2023-25A A1A2  | 75000KAY3 | 0.26%  |
| PLMRS 2026-1A B    | 69704JAC6 | 0.06%  | RRAM 2023-25A A2R2  | 75000KBC0 | 0.04%  |
| PSTAT 2024-2A A1R  | 69702WAE5 | 0.29%  | RRAM 2023-26A A1R   | 74989MAN1 | 0.21%  |
| PSTAT 2024-2A A2R  | 69702WAG0 | 0.08%  | RRAM 2023-26A A2R   | 74989MAQ4 | 0.04%  |
| PSTAT 2024-3A A1R  | 69690EAJ8 | 0.25%  | RRAM 2024-28RA A2R2 | 74989NAS8 | 0.04%  |
| PSTAT 2024-3A A2R  | 69690EAL3 | 0.08%  | RRAM 2024-28RA AAR2 | 74989NAN9 | 0.18%  |
| PSTAT 2025-1A A1   | 69704CAA5 | 0.23%  | RRAM 2024-33A A1A   | 78110QAA3 | 0.22%  |
| PSTAT 2025-1A A2   | 69704CAC1 | 0.05%  | RRAM 2024-33A A2    | 78110QAE5 | 0.03%  |
| PSTAT 2025-3A A1   | 696918AA9 | 0.30%  | RRAM 2025-40A A1    | 749762AA8 | 0.25%  |
| PSTAT 2025-3A A2   | 696918AC5 | 0.05%  | RRAM 2025-40A A2    | 749762AC4 | 0.06%  |
| RAD 2024-24A A1    | 75010CAA1 | 0.26%  | RSRVA 2016-3A AR3   | 76761RBG3 | 0.23%  |
| RAD 2024-24A B     | 75010CAE3 | 0.04%  | RSRVA 2016-3A BR3   | 76761RBJ7 | 0.06%  |
| RAD 2024-26A A     | 75009VAA2 | 0.23%  | SHACK 2014-5RA B    | 81881JAE2 | 0.04%  |
| RAD 2024-26A B1    | 75009VAC8 | 0.03%  | SIXST 2021-20A A1R  | 83012QAN4 | 0.14%  |
| RAD 2025-30A A1A   | 74938RAA0 | 0.26%  | SIXST 2021-20A BR   | 83012QAS3 | 0.03%  |
| RAD 2025-30A A2    | 74938RAE2 | 0.04%  | SIXST 2024-26A A    | 829921AA3 | 0.21%  |
| RAD 2025-31A A1A   | 74939NAA8 | 0.24%  | SIXST 2024-26A B    | 829921AC9 | 0.05%  |
| RAD 2025-31A A2    | 74939NAE0 | 0.04%  | SIXST 2024-27A A    | 83013GAA3 | 0.22%  |
| REG16 2019-2A A1R2 | 75888TAY1 | 0.24%  | SIXST 2024-27A B    | 83013GAC9 | 0.04%  |
| REG16 2019-2A BR2  | 75888TBC8 | 0.04%  | SIXST 2025-28A AL   | SIXUKB480 | 0.16%  |
| REG18 2021-1A A1R  | 75884EAN2 | 0.24%  | SIXST 2025-28A B1   | 83013TAC1 | 0.04%  |
| REG18 2021-1A BR   | 75884EAS1 | 0.04%  | SIXST 2025-31A A1   | 83014BAA3 | 0.21%  |
| REG20 2021-2A AR   | 75884YAK4 | 0.22%  | SIXST 2025-31A B    | 83014BAE5 | 0.04%  |
| REG20 2021-2A BR   | 75884YAL2 | 0.04%  | SNDPT 2014-2RA A    | 83613WAA2 | 0.05%  |

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## Indices Constituents: Palmer Square Debt Index (CLOSE)

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker    | CUSIP     | Weight |
|--------------------|-----------|--------|---------------------|-----------|--------|
| SNDPT 2014-2RA B   | 83613WAC8 | 0.05%  | TRNTS 2019-10A AR2  | 89640AAW6 | 0.26%  |
| SNDPT 2017-4A A2A  | 83609TAC1 | 0.03%  | TRNTS 2019-10A B1R2 | 89640AA2  | 0.04%  |
| SNDPT 2018-2A A    | 83611JAA3 | 0.03%  | TRNTS 2019-11A A1RR | 89641HBC3 | 0.26%  |
| SNDPT 2018-2A B    | 83611JAC9 | 0.06%  | TRNTS 2019-11A BR   | 89641HAU4 | 0.05%  |
| SNDPT 2019-1A ARR  | 83611KAW2 | 0.03%  | TRNTS 2020-14A A1R2 | 89641QAY6 | 0.21%  |
| SNDPT 2019-1A BRR  | 83611KAY8 | 0.05%  | TRNTS 2020-14A BR2  | 89641QBC3 | 0.04%  |
| SNDPT 2020-2A AR   | 83611VAS7 | 0.22%  | TRNTS 2021-15A A1R  | 89641XAN5 | 0.20%  |
| SNDPT 2020-2A B1R  | 83611VAU2 | 0.04%  | TRNTS 2021-15A B1R  | 89641XAQ8 | 0.03%  |
| SNDPT 2020-3A A1R  | 83615CAL0 | 0.10%  | TRNTS 2024-24A A1   | 89642XAA2 | 0.21%  |
| SNDPT 2020-3A B    | 83615CAC0 | 0.05%  | TRNTS 2024-24A B    | 89642XAE4 | 0.04%  |
| SNDPT 2021-3A A    | 83615PAA5 | 0.24%  | TRNTS 2024-27A AR   | 89642VAS7 | 0.22%  |
| SNDPT 2021-3A B    | 83615PAC1 | 0.05%  | TRNTS 2024-27A BR   | 89642VAU2 | 0.04%  |
| SNDPT 2021-4A AR   | 83616AAS8 | 0.07%  | TRNTS 2025-32A A1   | 89642NAA4 | 0.21%  |
| SNDPT 2021-4A B1R  | 83616AAU3 | 0.04%  | TRNTS 2025-32A B1   | 89642NAE6 | 0.04%  |
| SPCLO 2025-13A A1  | 82809RAA9 | 0.17%  | TSYMP 2017-1A BR    | 87232BAH5 | 0.03%  |
| SPCLO 2025-13A B   | 82809RAE1 | 0.04%  | UNPPK 2022-1A A1R   | 913318AL5 | 0.28%  |
| SPCLO 2025-14A A1  | 82810EAA5 | 0.26%  | UNPPK 2022-1A BR    | 913318AQ4 | 0.05%  |
| SPCLO 2025-14A B   | 82810EAE7 | 0.04%  | VENTR 2013-15A AR3  | 92328XBD0 | 0.02%  |
| SPCLO 2025-15A A   | 82808CAA3 | 0.19%  | VENTR 2013-15A BR3  | 92328XBF5 | 0.05%  |
| SPCLO 2025-15A B   | 82808CAE5 | 0.04%  | VENTR 2017-27A BR   | 92331LBE9 | 0.02%  |
| SPCLO 2026-16A A1  | 82810JAA4 | 0.21%  | VENTR 2017-30A A1   | 92331NAA4 | 0.02%  |
| SPCLO 2026-16A B   | 82810JAE6 | 0.03%  | VENTR 2017-30A B    | 92331NAE6 | 0.04%  |
| SPEAK 2017-4A AR2  | 82667EAN1 | 0.26%  | VENTR 2018-31A A1   | 92331VAA6 | 0.02%  |
| SPEAK 2017-4A BR2  | 82667EAQ4 | 0.05%  | VENTR 2018-31A B    | 92331VAE8 | 0.05%  |
| SYMP 2021-25A AR   | 87167WDC6 | 0.22%  | VENTR 2018-33A A1LR | 92330YAN3 | 0.01%  |
| SYMP 2021-25A BR   | 87167WDE2 | 0.04%  | VENTR 2018-33A BR   | 92330YAU7 | 0.04%  |
| TCIFC 2024-1A A1   | 88240JAA1 | 0.25%  | VENTR 2019-38A ARR  | 92332NBC8 | 0.09%  |
| TCIFC 2024-1A B    | 88240JAE3 | 0.05%  | VENTR 2019-38A BRR  | 92332NBE4 | 0.06%  |
| TCIFC 2025-1A A1   | 881936AA6 | 0.13%  | VENTR 2021-43A A1RR | 92290CAZ2 | 0.21%  |
| TCIFC 2025-1A B    | 881936AC2 | 0.04%  | VENTR 2021-43A BRR  | 92290CBD0 | 0.04%  |
| TKO 2023-1A A1R    | 88675CAN2 | 0.21%  | VENTR 2021-44A A1NR | 92332KAQ4 | 0.20%  |
| TKO 2023-1A BR     | 88675CAS1 | 0.05%  | VENTR 2021-44A BR   | 92332KAU5 | 0.04%  |
| TKO 2023-2A A1     | 88675YAA2 | 0.21%  | VENTR 2022-45A A1R  | 92326GAS7 | 0.21%  |
| TKO 2023-2A B1     | 88675YAE4 | 0.03%  | VENTR 2022-45A BR   | 92326GAW8 | 0.04%  |
| TKO 2024-1A A1     | 88676PAA0 | 0.21%  | VOYA 2015-3A A1R4   | 92913UBJ4 | 0.02%  |
| TKO 2024-1A B      | 88676PAE2 | 0.03%  | VOYA 2015-3A A3R4   | 92913UBN5 | 0.06%  |
| TKO 2025-1A A1     | 88677FAA1 | 0.21%  | VOYA 2017-3A A1RR   | 92915QBG7 | 0.25%  |
| TKO 2025-1A B      | 88677FAC7 | 0.04%  | VOYA 2017-3A AAR2   | 92915QBJ1 | 0.05%  |
| TRNTS 2017-6A AR4  | 89640YBQ6 | 0.29%  | VOYA 2018-2A A1     | 92917JAA5 | 0.03%  |
| TRNTS 2017-6A B1R4 | 89640YBS2 | 0.04%  | VOYA 2018-2A B1     | 92917JAE7 | 0.03%  |

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

| Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|
| VOYA 2019-4AA1R   | 92918BAN3 | 0.26%  |
| VOYA 2019-4A BR   | 92918BAS2 | 0.05%  |
| VOYA 2021-3AA1R   | 92919DAL2 | 0.22%  |
| VOYA 2021-3A BR   | 92919DAQ1 | 0.03%  |
| VOYA 2024-1AA1    | 92920DAA3 | 0.23%  |
| VOYA 2024-1A B    | 92920DAC9 | 0.04%  |
| VOYA 2024-5A A1   | 92944YAC5 | 0.22%  |
| VOYA 2024-5A B1   | 92944YAG6 | 0.02%  |
| VOYA 2025-4A A1   | 92946DAA3 | 0.26%  |
| VOYA 2025-4A B    | 92946DAE5 | 0.04%  |
| WELF 2021-3A AR   | 94951JAJ9 | 0.22%  |
| WELF 2021-3A BR   | 94951JAN0 | 0.04%  |
| WELF 2022-1AA1RN  | 94950TAQ2 | 0.17%  |
| WELF 2022-1A BR   | 94950TAU3 | 0.04%  |
| WINDR 2019-3A AR3 | 97314JBC8 | 0.11%  |
| WINDR 2019-3A BR3 | 97314JBE4 | 0.02%  |
| WINDR 2021-4A AR  | 97316UAJ7 | 0.22%  |
| WINDR 2021-4A BR  | 97316UAL2 | 0.04%  |
| WINDR 2023-1AA1R  | 97316RAN5 | 0.22%  |
| WINDR 2023-1A BR  | 97316RAS4 | 0.03%  |
| WLLMN 2021-1A AR  | 949723AJ9 | 0.27%  |
| WLLMN 2021-1A BR  | 949723AL4 | 0.05%  |
| WOODS 2018-17A A  | 66860PAA2 | 0.05%  |
| WOODS 2018-17A B  | 66860PAC8 | 0.04%  |

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

| Bloomberg Ticker    | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|---------------------|-----------|--------|--------------------|-----------|--------|
| AGL 2020-3A CR      | 00119MAU3 | 0.11%  | APID 2018-18A CR2  | 03767NBC9 | 0.09%  |
| AGL 2020-3A D1R     | 00119MAW9 | 0.10%  | APID 2018-18A D1R2 | 03767NBE5 | 0.08%  |
| AGL 2020-3A ER      | 00119NAE7 | 0.04%  | APID 2018-18A ER2  | 03767QAG4 | 0.04%  |
| AGL 2020-5A C1R3    | 00119TBH6 | 0.14%  | APID 2018-29A CR   | 03767MAW8 | 0.10%  |
| AGL 2020-5A D1AR    | 00119TBM5 | 0.13%  | APID 2018-29A D1R  | 03767MAY4 | 0.10%  |
| AGL 2020-5A ER3     | 00119UAG6 | 0.07%  | APID 2018-29A ER   | 03767GAE1 | 0.05%  |
| AGL 2021-12A CR     | 00120BAU4 | 0.11%  | APID 2019-31A CR2  | 03767VAY4 | 0.10%  |
| AGL 2021-12A D1R    | 00120BAW0 | 0.09%  | APID 2019-31A D1R2 | 03767VBA5 | 0.10%  |
| AGL 2021-12A ER     | 00120CAE8 | 0.05%  | APID 2019-31A ER2  | 03767XAE4 | 0.05%  |
| AGL 2021-13A CR     | 00120JAG6 | 0.11%  | APID 2021-35A C    | 03768UAC3 | 0.09%  |
| AGL 2021-13A D1R    | 00120JAS2 | 0.09%  | APID 2021-35A D    | 03768UAD1 | 0.09%  |
| AGL 2021-13A E      | 00120KAA8 | 0.06%  | APID 2021-35A E    | 03768TAA0 | 0.05%  |
| AGL 2025-38A C      | 00852QAG6 | 0.03%  | APID 2022-42A CR   | 03770GAS5 | 0.10%  |
| AGL 2025-41A C      | 00121PAG3 | 0.14%  | APID 2022-42A D1R  | 03770GAU0 | 0.10%  |
| AGL 2025-41A D1     | 00121PAJ7 | 0.15%  | APID 2022-42A ER   | 03770HAG9 | 0.05%  |
| AGL 2025-41A E      | 00121TAA8 | 0.07%  | APID 2023-44A CR   | 037989AP5 | 0.07%  |
| AGL 2025-44A C      | 00121RAE4 | 0.09%  | APID 2023-44A D1R  | 037989AQ3 | 0.07%  |
| AGL 2025-44A D1     | 00121RAG9 | 0.15%  | APID 2023-44A ER   | 03770KAG2 | 0.04%  |
| AGL 2025-44A E      | 00122AAA8 | 0.06%  | APID 2023-46A CR   | 03770RAU6 | 0.10%  |
| AIMCO 2020-11A CR2  | 00140NBA7 | 0.11%  | APID 2023-46A D1R  | 03770RAW2 | 0.10%  |
| AIMCO 2020-11A D1R2 | 00140NBC3 | 0.11%  | APID 2023-46A ER   | 03769YAG5 | 0.05%  |
| AIMCO 2020-11A ER2  | 00140PAJ4 | 0.05%  | APID 2024-49A C    | 03771BAG1 | 0.09%  |
| AIMCO 2025-24A C    | 00092PAJ2 | 0.09%  | APID 2024-49A D1   | 03771BAJ5 | 0.09%  |
| AIMCO 2025-24A D    | 00092PAL7 | 0.09%  | APID 2024-49A E    | 03771CAA2 | 0.05%  |
| AIMCO 2025-24A E    | 00092QAA9 | 0.05%  | APID 2024-50A C    | 03771MAG7 | 0.09%  |
| ALINE 2018-1A CR    | 016269AJ1 | 0.08%  | APID 2024-50A D1   | 03771MAJ1 | 0.09%  |
| ALINE 2018-1A DR    | 016269AL6 | 0.10%  | APID 2024-50A E    | 03771LAA2 | 0.05%  |
| ALINE 2018-1A ER    | 016268AD6 | 0.07%  | APID 2025-54A C    | 03771RAL5 | 0.10%  |
| ALLEG 2021-2A CR    | 01751AAW6 | 0.09%  | APID 2025-54A D1   | 03771RAG6 | 0.10%  |
| ALLEG 2021-2A D1R   | 01751AAY2 | 0.09%  | APID 2025-54A E    | 03771TAA5 | 0.05%  |
| ALLEG 2021-2A ER    | 01750YAE5 | 0.04%  | APID 2025-55A C    | 03771VAG7 | 0.10%  |
| ALLEG 2025-2A C     | 01751VAJ9 | 0.09%  | APID 2025-55A D1   | 03771VAJ1 | 0.07%  |
| ALLEG 2025-2A D1    | 01751VAL4 | 0.08%  | APID 2025-55A E    | 037972AC0 | 0.05%  |
| ALLEG 2025-2A E     | 01751WAA6 | 0.05%  | APID XXXA BR       | 03768CAU3 | 0.12%  |
| ANHC 2021-19A CR    | 03328JAS6 | 0.09%  | APID XXXA CR       | 03768CAW9 | 0.12%  |
| ANHC 2021-19A D1R   | 03328JAU1 | 0.08%  | APID XXXA DR       | 03768BAE1 | 0.07%  |
| ANHC 2021-19A ER    | 03328KAL8 | 0.06%  | ARES 2015-2A CR2   | 04015GBH1 | 0.13%  |
| APID 2017-28A BR    | 03767CAS9 | 0.08%  | ARES 2015-2A D1R2  | 04015GBK4 | 0.13%  |
| APID 2017-28A C1R   | 03767CAU4 | 0.08%  | ARES 2015-2A ER2   | 04015HAS6 | 0.07%  |
| APID 2017-28A DR    | 03766YAE3 | 0.04%  | ARES 2016-41A CR   | 04016DAW5 | 0.11%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| ARES 2016-41A DR   | 04016DAY1 | 0.11%  | ATCLO 2025-25A E   | 04943TAA6 | 0.04%  |
| ARES 2016-41A ER   | 04016KAG4 | 0.07%  | ATRM 13A CR2       | 55822RAF7 | 0.16%  |
| ARES 2017-43A CR2  | 04016PAY4 | 0.13%  | ATRM 13A DR2       | 55822RAH3 | 0.16%  |
| ARES 2017-43A D1R2 | 04016PBA5 | 0.13%  | ATRM 13A ER2       | 55822UAA1 | 0.09%  |
| ARES 2017-43A ER2  | 04017AAJ9 | 0.06%  | ATRM 14A CR        | 55820WAL5 | 0.14%  |
| ARES 2017-44A BRR  | 04016NBP7 | 0.19%  | ATRM 14A D1R       | 55820WAN1 | 0.12%  |
| ARES 2017-44A CRR  | 04016NBR3 | 0.17%  | ATRM 14A ER        | 557912AA0 | 0.05%  |
| ARES 2017-44A DRR  | 04016NBT9 | 0.16%  | ATRM 15A CR        | 55820LAQ8 | 0.16%  |
| ARES 2020-56A CR2  | 04018NBC4 | 0.11%  | ATRM 15A D1R       | 55820LAS4 | 0.15%  |
| ARES 2020-56A D1R2 | 04018NBE0 | 0.11%  | ATRM 15A ER        | 55822TAA4 | 0.08%  |
| ARES 2020-56A ER2  | 04018PAG1 | 0.05%  | AWPT 2021-14A C1AR | 28623RBJ6 | 0.06%  |
| ARES 2021-59A C1   | 04018EAE1 | 0.10%  | AWPT 2021-14A D1AR | 28623RBQ0 | 0.04%  |
| ARES 2021-59A D    | 04018EAG6 | 0.11%  | AWPT 2021-14A ER   | 28623TAJ3 | 0.05%  |
| ARES 2021-59A E    | 04018GAA4 | 0.06%  | BABSN 2023-2A CR   | 06763FAK6 | 0.09%  |
| ARES 2021-62A CR   | 00192WAS6 | 0.11%  | BABSN 2023-2A D1R  | 06763FAL4 | 0.09%  |
| ARES 2021-62A DR   | 00192WAU1 | 0.11%  | BABSN 2023-2A ER   | 06763GAC2 | 0.05%  |
| ARES 2021-62A ER   | 00192XAE5 | 0.06%  | BABSN 2023-4A CR   | 06763MAS4 | 0.09%  |
| ARES 2022-65A CR   | 04019FAS6 | 0.14%  | BABSN 2023-4A D1R  | 06763MAU9 | 0.09%  |
| ARES 2022-65A DR   | 04019FAU1 | 0.14%  | BABSN 2023-4A ER   | 06763NAE3 | 0.04%  |
| ARES 2022-65A ER   | 04019GAE5 | 0.09%  | BABSN 2024-3A C    | 067924AG5 | 0.09%  |
| ARES 2023-70A CR   | 039951AY4 | 0.13%  | BABSN 2024-3A D    | 067924AJ9 | 0.09%  |
| ARES 2023-70A D1AR | 039951BA5 | 0.08%  | BABSN 2024-3A E    | 067940AA4 | 0.06%  |
| ARES 2023-70A ER   | 039952AG1 | 0.06%  | BABSN 2024-5A C    | 06763YAJ8 | 0.09%  |
| ARES 2024-69A C    | 039953AG9 | 0.09%  | BABSN 2024-5A D1   | 06763YAL3 | 0.09%  |
| ARES 2024-69A D    | 039953AJ3 | 0.09%  | BABSN 2024-5A E    | 06764GAA5 | 0.05%  |
| ARES 2024-69A E    | 039954AA0 | 0.06%  | BABSN 2025-3A C    | 06764PAG2 | 0.10%  |
| ARES 2024-72A C    | 04020WAG2 | 0.13%  | BABSN 2025-3A D1   | 06764PAJ6 | 0.08%  |
| ARES 2024-72A D    | 04020WAJ6 | 0.13%  | BABSN 2025-3A E    | 06764RAA1 | 0.05%  |
| ARES 2024-72A E    | 04020XAA3 | 0.08%  | BABSN 2025-6A C    | 06764WAG7 | 0.10%  |
| ARES 2025-ALF9A C  | 03990HAG3 | 0.09%  | BABSN 2025-6A D1   | 06764WAJ1 | 0.07%  |
| ARES 2025-ALF9A D1 | 03990HAJ7 | 0.09%  | BABSN 2025-6A E    | 06764XAA8 | 0.05%  |
| ARES 2025-ALF9A E  | 03990JAA2 | 0.04%  | BALLY 2021-18A BR  | 05875YAN6 | 0.10%  |
| ATCLO 2018-12A C   | 04942UAJ5 | 0.10%  | BALLY 2021-18A C1R | 05875YAQ9 | 0.09%  |
| ATCLO 2018-12A D   | 04942UAL0 | 0.07%  | BALLY 2021-18A DR  | 05875XAE8 | 0.06%  |
| ATCLO 2018-12A E   | 04942TAA7 | 0.04%  | BALLY 2024-26A B   | 05876NAG4 | 0.10%  |
| ATCLO 2019-13A CR  | 04942VBE3 | 0.10%  | BALLY 2024-26A C1  | 05876NAJ8 | 0.09%  |
| ATCLO 2019-13A D   | 04942VAS3 | 0.08%  | BALLY 2024-26A D   | 05876PAA2 | 0.05%  |
| ATCLO 2019-13A E   | 04942AAA8 | 0.06%  | BALLY 2024-27A B   | 05874UAG0 | 0.09%  |
| ATCLO 2025-25A C   | 04943RAJ1 | 0.09%  | BALLY 2024-27A C1  | 05874UAJ4 | 0.09%  |
| ATCLO 2025-25A D1  | 04943RAL6 | 0.08%  | BALLY 2024-27A D   | 05876BAA3 | 0.04%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker    | CUSIP     | Weight |
|--------------------|-----------|--------|---------------------|-----------|--------|
| BALLY 2025-30A B   | 05876UAD5 | 0.09%  | BCC 2024-3A D1      | 05685QAL7 | 0.09%  |
| BALLY 2025-30A C1  | 05876UAE3 | 0.09%  | BCC 2024-3A E       | 05685UAA2 | 0.04%  |
| BALLY 2025-30A D   | 05876WAA7 | 0.04%  | BCC 2024-6A C       | 05685XAG3 | 0.09%  |
| BALLY 2025-32A B   | 058944AG4 | 0.09%  | BCC 2024-6A D1      | 05685XAJ7 | 0.08%  |
| BALLY 2025-32A C1  | 058944AJ8 | 0.09%  | BCC 2024-6A E       | 05685YAA4 | 0.04%  |
| BALLY 2025-32A D   | 05877CAA0 | 0.04%  | BCC 2025-3A C       | 056914AG9 | 0.11%  |
| BARDT 2019-2A CRR  | 06744NBW6 | 0.09%  | BCC 2025-3A D1      | 056914AJ3 | 0.11%  |
| BARDT 2019-2A DRR  | 06744NBU0 | 0.11%  | BCC 2025-3A E       | 056926AA6 | 0.05%  |
| BARDT 2019-2A ERR  | 06744PBG6 | 0.08%  | BCC 2025-4A C       | 05686GAG9 | 0.11%  |
| BATLN 2017-11A CR2 | 07132LAY5 | 0.10%  | BCC 2025-4A D1      | 05686GAJ3 | 0.10%  |
| BATLN 2017-11A DR  | 07132LAS8 | 0.11%  | BCC 2025-4A E       | 05686HAA0 | 0.05%  |
| BATLN 2017-11A ER  | 07132MAE7 | 0.06%  | BCC 2025-5A C       | 056917AG2 | 0.11%  |
| BATLN 2018-12A CRR | 07133RBA2 | 0.09%  | BCC 2025-5A D1      | 056917AJ6 | 0.11%  |
| BATLN 2018-12A DRR | 07133RBC8 | 0.11%  | BCC 2025-5A E       | 056923AA3 | 0.05%  |
| BATLN 2018-12A E   | 07134HAA4 | 0.07%  | BCC 2026-1A C       | 05686LAG8 | 0.11%  |
| BATLN 2019-14A CR2 | 07090ABE2 | 0.10%  | BCC 2026-1A D1      | 05686LAJ2 | 0.11%  |
| BATLN 2019-14A DR  | 07090AA9  | 0.09%  | BCC 2026-1A E       | 05686MAA9 | 0.05%  |
| BATLN 2019-14A ER  | 07133DAE6 | 0.05%  | BCHPK 2019-1A C1RR  | 07355TBU5 | 0.10%  |
| BCC 2018-2A CR     | 05682VAS4 | 0.12%  | BCHPK 2019-1A DRR   | 07355TBY7 | 0.14%  |
| BCC 2018-2A DR     | 05682VAU9 | 0.09%  | BCHPK 2019-1A ERR   | 07355VAN7 | 0.09%  |
| BCC 2018-2A E      | 05682WAA1 | 0.07%  | BCSTAT 2025-1A CR   | 05556KAE2 | 0.16%  |
| BCC 2019-2A CR3    | 05682LBE6 | 0.09%  | BCSTAT 2025-1A DR   | 05556KAG7 | 0.10%  |
| BCC 2019-2A DR3    | 05682LBG1 | 0.08%  | BGCLO 2024-11A C    | 09077YAG9 | 0.09%  |
| BCC 2019-2A ER3    | 056827AA6 | 0.06%  | BGCLO 2024-11A D1   | 09077YAJ3 | 0.09%  |
| BCC 2019-4A CRR    | 05684ABE8 | 0.08%  | BGCLO 2024-11A E    | 09078AAA3 | 0.04%  |
| BCC 2019-4A DRR    | 05684ABG3 | 0.11%  | BLACK 2019-2A BR    | 09204GAM1 | 0.09%  |
| BCC 2019-4A ERR    | 05682XAG6 | 0.09%  | BLACK 2019-2A CR    | 09204GAP4 | 0.08%  |
| BCC 2021-4A CRR    | 05685ABG2 | 0.11%  | BLACK 2019-2A D     | 09204JAA1 | 0.07%  |
| BCC 2021-4A D      | 05685AAL2 | 0.10%  | BLUEM 2018-3A C     | 09630AAJ5 | 0.11%  |
| BCC 2021-4A E      | 05684VAA1 | 0.06%  | BLUEM 2018-3A D     | 09630AAL0 | 0.11%  |
| BCC 2022-1A CR     | 05684UAS4 | 0.10%  | BLUEM 2018-3A E     | 09629YAA5 | 0.05%  |
| BCC 2022-1A D1R    | 05684UAU9 | 0.08%  | BLUEM 2021-32A CR   | 09631EAN7 | 0.09%  |
| BCC 2022-1A ER     | 05684WAE1 | 0.06%  | BLUEM 2021-32A DR   | 09631EAQ0 | 0.09%  |
| BCC 2022-2A CR     | 05682GAW8 | 0.11%  | BLUEM 2021-32A ER   | 09631FAE4 | 0.06%  |
| BCC 2022-2A D1R    | 05682GAY4 | 0.09%  | BLUEM 2022-35A CR   | 09631RAS7 | 0.10%  |
| BCC 2022-2A ER     | 05683XAG5 | 0.06%  | BLUEM 2022-35A D1AR | 09631RAU2 | 0.04%  |
| BCC 2023-3A CR     | 05682CAS6 | 0.11%  | BLUEM 2022-35A E1R  | 09631TAG9 | 0.04%  |
| BCC 2023-3A D1R    | 05682CAU1 | 0.11%  | BOYCE 2022-1A CR    | 103228AS1 | 0.14%  |
| BCC 2023-3A ER     | 05682KAG4 | 0.05%  | BOYCE 2022-1A D     | 103228AL6 | 0.13%  |
| BCC 2024-3A C1     | 05685QAG8 | 0.06%  | BOYCE 2022-1A E     | 103226AA4 | 0.08%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|-------------------|-----------|--------|--------------------|-----------|--------|
| BSP 2019-17A CR2  | 08182BBC1 | 0.18%  | CARVL 2023-1A D1R  | 14686BAW7 | 0.09%  |
| BSP 2019-17A D1R2 | 08182BBE7 | 0.18%  | CARVL 2023-1A ER   | 14686DAE3 | 0.04%  |
| BSP 2019-17A ER2  | 08182AAG5 | 0.09%  | CARVL 2024-1A C    | 14688HAG7 | 0.09%  |
| BSP 2021-23A CR   | 08186VAS9 | 0.11%  | CARVL 2024-1A D    | 14688HAJ1 | 0.09%  |
| BSP 2021-23A DR   | 08186VAU4 | 0.11%  | CARVL 2024-1A E    | 14688JAA6 | 0.05%  |
| BSP 2021-23A ER   | 08186XAE6 | 0.06%  | CARVL 2024-3A C    | 14688RAG5 | 0.09%  |
| BSP 2021-25A CR   | 08186YAS3 | 0.08%  | CARVL 2024-3A D1   | 14688RAJ9 | 0.09%  |
| BSP 2021-25A DR   | 08186YAU8 | 0.09%  | CARVL 2024-3A E    | 14688TAA4 | 0.04%  |
| BSP 2021-25A ER   | 08187AAE5 | 0.06%  | CAVU 2021-3A C1    | 89624GAE3 | 0.05%  |
| BSP 2024-35A C    | 08182YAE8 | 0.10%  | CAVU 2021-3A D     | 89624GAG8 | 0.09%  |
| BSP 2024-35A D    | 08182YAG3 | 0.10%  | CAVU 2021-3A E     | 89624HAA9 | 0.07%  |
| BSP 2024-35A E    | 08183CAA3 | 0.07%  | CAVU 2025-1A C     | 89624FAE5 | 0.09%  |
| BSP 2024-36A C    | 081922AG1 | 0.09%  | CAVU 2025-1A D1    | 89624FAG0 | 0.09%  |
| BSP 2024-36A D1   | 081922AJ5 | 0.09%  | CAVU 2025-1A E     | 89625AAA3 | 0.04%  |
| BSP 2024-36A E1   | 081920AA8 | 0.04%  | CBAM 2017-2A CR    | 12481KAW8 | 0.24%  |
| BSP 2025-42A C    | 08187LAE1 | 0.11%  | CBAM 2017-2A DR    | 12481KAY4 | 0.28%  |
| BSP 2025-42A D1   | 08187LAG6 | 0.11%  | CBAM 2017-2A ER    | 12481LAE6 | 0.21%  |
| BSP 2025-42A E    | 08187MAA7 | 0.05%  | CBAMR 2017-4A CR   | 12516EAO0 | 0.18%  |
| BSP 2025-44A C    | 08187NAG2 | 0.11%  | CBAMR 2017-4A D1R  | 12516EAL5 | 0.15%  |
| BSP 2025-44A D1   | 08187NAJ6 | 0.11%  | CBAMR 2017-4A ER   | 12516JAA8 | 0.12%  |
| BSP 2025-44A E    | 08187UAA9 | 0.05%  | CBAMR 2018-5A CR   | 12516LAJ4 | 0.17%  |
| BSP 2025-46A C    | 08186HAE1 | 0.10%  | CBAMR 2018-5A D1R  | 12516LAL9 | 0.19%  |
| BSP 2025-46A D1   | 08186HAG6 | 0.10%  | CBAMR 2018-5A ER   | 12516PAA4 | 0.10%  |
| BSP 2025-46A E    | 08186MAA8 | 0.05%  | CBAMR 2018-6A CR2  | 12516GAG1 | 0.17%  |
| BVSTAT 2024-1A C  | 92338VAE1 | 0.13%  | CBAMR 2018-6A D1R2 | 12516GAJ5 | 0.15%  |
| BVSTAT 2024-1A D  | 92338VAG6 | 0.08%  | CBAMR 2018-6A ER2  | 12516HAA2 | 0.11%  |
| BVSTAT 2024-1A E  | 92338WAA7 | 0.06%  | CBAMR 2019-9A CR   | 14987VAU3 | 0.13%  |
| CANYC 2024-2A C   | 13877CAG1 | 0.09%  | CBAMR 2019-9A DR   | 14987VAW9 | 0.11%  |
| CANYC 2024-2A D1  | 13877CAJ5 | 0.09%  | CBAMR 2019-9A ER   | 14987UAE1 | 0.06%  |
| CANYC 2024-2A E   | 13877GAA5 | 0.04%  | CGMS 2017-2A CR2   | 14315JBE8 | 0.07%  |
| CANYC 2025-2A C   | 13876FAG5 | 0.09%  | CGMS 2017-2A D1R2  | 14315JBG3 | 0.06%  |
| CANYC 2025-2A D1  | 13876FAJ9 | 0.09%  | CGMS 2017-2A ER2   | 14315KAG1 | 0.05%  |
| CANYC 2025-2A E   | 13877HAA3 | 0.05%  | CGMS 2018-4A C1R   | 14315RAS0 | 0.07%  |
| CANYC 2026-1A C   | 13890AAG8 | 0.09%  | CGMS 2018-4A D1R   | 14315RAW1 | 0.09%  |
| CANYC 2026-1A D1  | 13890AAJ2 | 0.09%  | CGMS 2018-4A E1R   | 14315QAJ2 | 0.03%  |
| CANYC 2026-1A E   | 13890BAA9 | 0.04%  | CGMS 2019-1A BR2   | 14316BBN4 | 0.08%  |
| CARVL 2022-1A CR  | 14686FAW8 | 0.09%  | CGMS 2019-1A CR2   | 14316BBQ7 | 0.11%  |
| CARVL 2022-1A D1R | 14686FAY4 | 0.06%  | CGMS 2019-1A DR2   | 14316DAG6 | 0.10%  |
| CARVL 2022-1A ER  | 14686HAG9 | 0.06%  | CGMS 2019-3A CR3   | 14314HBS2 | 0.11%  |
| CARVL 2023-1A CR  | 14686BAU1 | 0.09%  | CGMS 2019-3A D1R3  | 14314HBU7 | 0.07%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|-------------------|-----------|--------|
| CGMS 2019-3A ER3  | 14314KAN7 | 0.05%  | CIFC 2019-1A CR2  | 12553DAY3 | 0.09%  |
| CGMS 2021-1A BR   | 14316MAQ4 | 0.11%  | CIFC 2019-1A D1R2 | 12553DBA4 | 0.09%  |
| CGMS 2021-1A C1R  | 14316MAS0 | 0.10%  | CIFC 2019-1A ER   | 12553BAG6 | 0.05%  |
| CGMS 2021-1A DR   | 14317LAG7 | 0.06%  | CIFC 2019-4A BR2  | 17182XBC4 | 0.09%  |
| CGMS 2021-8A CR   | 143120AU7 | 0.11%  | CIFC 2019-4A C1R2 | 17182XBE0 | 0.09%  |
| CGMS 2021-8A D1R  | 143120AW3 | 0.11%  | CIFC 2019-4A DR2  | 125493AG1 | 0.04%  |
| CGMS 2021-8A ER   | 143117AG4 | 0.06%  | CIFC 2021-3A CR   | 12564DAQ7 | 0.11%  |
| CGMS 2022-4A CR   | 14317BAU8 | 0.11%  | CIFC 2021-3A D1R  | 12564DAS3 | 0.11%  |
| CGMS 2022-4A D1R  | 14317BAW4 | 0.09%  | CIFC 2021-3A ER   | 12565BAG2 | 0.05%  |
| CGMS 2022-4A ER   | 14317EAG3 | 0.06%  | CIFC 2021-7A CR   | 12567HAU6 | 0.10%  |
| CGMS 2024-3A C    | 14319HAJ8 | 0.11%  | CIFC 2021-7A DR   | 12567HAW2 | 0.12%  |
| CGMS 2024-3A D1   | 14319HAL3 | 0.11%  | CIFC 2021-7A ER   | 12567KAE5 | 0.06%  |
| CGMS 2024-3A E    | 14319JAA3 | 0.05%  | CIFC 2022-1A C    | 12570LAE8 | 0.08%  |
| CGMS 2024-6A C    | 14319PAG6 | 0.11%  | CIFC 2022-1A D    | 12570LAG3 | 0.10%  |
| CGMS 2024-6A D1   | 14319PAJ0 | 0.11%  | CIFC 2022-1A E    | 12570BAA8 | 0.06%  |
| CGMS 2024-6A E    | 14319QAA7 | 0.05%  | CIFC 2022-2A CR   | 12567MAU5 | 0.09%  |
| CGMS 2025-3A C    | 14320EAE3 | 0.10%  | CIFC 2022-2A DR   | 12567MAW1 | 0.09%  |
| CGMS 2025-3A D    | 14320EAG8 | 0.12%  | CIFC 2022-2A ER   | 12567QAJ1 | 0.06%  |
| CGMS 2025-3A E    | 14320FAA8 | 0.07%  | CIFC 2024-4A C    | 17181WAE4 | 0.11%  |
| CGMS 2025-4A C    | 142918AG6 | 0.11%  | CIFC 2024-4A D1   | 17181WAG9 | 0.11%  |
| CGMS 2025-4A D1   | 142918AJ0 | 0.11%  | CIFC 2024-4A E    | 17181XAA0 | 0.05%  |
| CGMS 2025-4A E    | 142919AA7 | 0.06%  | CIFC 2025-4A C    | 12575MAD3 | 0.09%  |
| CIFC 2014-2RA CR  | 12548RAM6 | 0.07%  | CIFC 2025-4A D1A1 | 12575MAE1 | 0.05%  |
| CIFC 2014-2RA D1R | 12548RAP9 | 0.06%  | CIFC 2025-4A E    | 12575PAA2 | 0.05%  |
| CIFC 2014-2RA ER  | 12551FAE4 | 0.04%  | CIFC 2026-1A C    | 12576MAG5 | 0.09%  |
| CIFC 2014-3A CR   | 12549QBS3 | 0.09%  | CIFC 2026-1A D1   | 12576MAJ9 | 0.09%  |
| CIFC 2014-3A D1R  | 12549QBU8 | 0.09%  | CIFC 2026-1A E    | 12576NAA6 | 0.04%  |
| CIFC 2014-3A ER   | 12549RAL7 | 0.04%  | CLVR 2021-3A CR   | 18915FAE2 | 0.08%  |
| CIFC 2017-1A CRR  | 17181PAG4 | 0.09%  | CLVR 2021-3A DR   | 18915FAG7 | 0.10%  |
| CIFC 2017-1A DRR  | 17181PAJ8 | 0.09%  | CLVR 2021-3A ER   | 18915FAJ1 | 0.06%  |
| CIFC 2017-1A ERR  | 17181QAA5 | 0.06%  | CPTPK 2024-1A C   | 14074EAJ0 | 0.15%  |
| CIFC 2017-4A BR   | 12551JAQ9 | 0.13%  | CPTPK 2024-1A D   | 14074EAL5 | 0.15%  |
| CIFC 2017-4A CR   | 12551JAS5 | 0.15%  | CPTPK 2024-1A E   | 14074FAA6 | 0.10%  |
| CIFC 2017-4A D    | 12551KAA1 | 0.10%  | CQS 2026-6A C     | 223925AG3 | 0.09%  |
| CIFC 2018-1A CR   | 17181NAJ3 | 0.10%  | CQS 2026-6A D1    | 223925AJ7 | 0.08%  |
| CIFC 2018-1A D1R  | 17181NAL8 | 0.10%  | CQS 2026-6A E     | 223938AA9 | 0.05%  |
| CIFC 2018-1A ER   | 17181RAA3 | 0.05%  | DCLO 2022-4A CRR  | 25255NBJ6 | 0.10%  |
| CIFC 2018-2A CR   | 17180WAQ8 | 0.11%  | DCLO 2022-4A D1RR | 25255NBL1 | 0.10%  |
| CIFC 2018-2A D1R  | 17180WAS4 | 0.11%  | DCLO 2022-4A ERR  | 25255PAJ2 | 0.05%  |
| CIFC 2018-2A ER   | 17180YAJ0 | 0.05%  | DCLO 2024-7A B    | 25255WAG3 | 0.10%  |

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

| Bloomberg Ticker    | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|---------------------|-----------|--------|--------------------|-----------|--------|
| DCLO 2024-7A C      | 25255WAJ7 | 0.10%  | ELM12 2021-5A ER   | 29003CAG4 | 0.06%  |
| DCLO 2024-7A D      | 25255XAA4 | 0.06%  | ELM14 2022-1A CR   | 29003WAS4 | 0.12%  |
| DRSLF 2016-43A CR3  | 26245CBU6 | 0.12%  | ELM14 2022-1A DR   | 29003WAU9 | 0.12%  |
| DRSLF 2016-43A DR3  | 26245CBL6 | 0.12%  | ELM14 2022-1A ER   | 29003XAG8 | 0.08%  |
| DRSLF 2016-43A ER3  | 26245BAC9 | 0.07%  | ELM16 2022-3A CRR  | 29002UAW0 | 0.14%  |
| DRSLF 2016-45A CRR  | 26244MBC5 | 0.09%  | ELM16 2022-3A D1RR | 29002UAY6 | 0.11%  |
| DRSLF 2016-45A DRR  | 26244MBE1 | 0.11%  | ELM16 2022-3A ER   | 29003DAE7 | 0.09%  |
| DRSLF 2016-45A ER   | 26244PAG0 | 0.09%  | ELM24 2023-3A CR   | 290020AQ9 | 0.09%  |
| DRSLF 2017-49A CR   | 26244QAS2 | 0.12%  | ELM24 2023-3A D1R  | 290020AS5 | 0.09%  |
| DRSLF 2017-49A DR   | 26244QAU7 | 0.09%  | ELM24 2023-3A ER   | 29002NAE6 | 0.05%  |
| DRSLF 2017-49A E    | 26244QAE3 | 0.07%  | ELM26 2024-1A CR   | 29004CAS7 | 0.11%  |
| DRSLF 2017-53A CR   | 26243EAT8 | 0.12%  | ELM26 2024-1A D1R  | 29004CAU2 | 0.09%  |
| DRSLF 2017-53A D    | 26243EAD3 | 0.10%  | ELM26 2024-1A ER   | 29004DAE6 | 0.06%  |
| DRSLF 2017-53A E    | 26243EAE1 | 0.05%  | ELM34 2024-10A C   | 29001MAG4 | 0.18%  |
| DRSLF 2018-64A C    | 26251LAG9 | 0.09%  | ELM34 2024-10A D1  | 29001MAJ8 | 0.18%  |
| DRSLF 2018-64A D    | 26251LAJ3 | 0.11%  | ELM34 2024-10A E   | 29001NAA5 | 0.09%  |
| DRSLF 2018-64A E    | 26251MAA0 | 0.08%  | ELM38 2025-1A C    | 289908AG0 | 0.09%  |
| DRSLF 2019-68A CRR  | 26252QAY8 | 0.09%  | ELM38 2025-1A D1   | 289908AJ4 | 0.09%  |
| DRSLF 2019-68A DR   | 26252QAQ5 | 0.09%  | ELM38 2025-1A E    | 289909AA1 | 0.05%  |
| DRSLF 2019-68A ER   | 26252RAE0 | 0.05%  | ELM40 2025-3A C    | 29004FAE1 | 0.18%  |
| DRSLF 2020-86A CR2  | 26245XBE6 | 0.11%  | ELM40 2025-3A D1   | 29004FAG6 | 0.18%  |
| DRSLF 2020-86A DR   | 26245XAU1 | 0.11%  | ELM40 2025-3A E    | 29004GAA7 | 0.10%  |
| DRSLF 2020-86A ER   | 26246AAE6 | 0.07%  | ELMW7 2020-4A CRR  | 29002QAY5 | 0.09%  |
| DRSLF 2021-95A CR   | 262487AN1 | 0.10%  | ELMW7 2020-4A D1RR | 29002QBA6 | 0.09%  |
| DRSLF 2021-95A DR   | 262487AQ4 | 0.11%  | ELMW7 2020-4A ERR  | 29002RAL1 | 0.05%  |
| DRSLF 2021-95A E    | 262485AA3 | 0.08%  | ELMW8 2021-1A CR   | 29003EAW5 | 0.19%  |
| DRSLF 2022-97A CR   | 26248XAS3 | 0.09%  | ELMW8 2021-1A DR   | 29003EAY1 | 0.19%  |
| DRSLF 2022-97A D1R  | 26248XAU8 | 0.09%  | ELMW8 2021-1A ER   | 290021AL8 | 0.12%  |
| DRSLF 2022-97A ER   | 26251RAE1 | 0.06%  | FCBSL 2021-2A C    | 34963DAE5 | 0.09%  |
| DRSLF 2022-98A CR   | 26248AAQ7 | 0.10%  | FCBSL 2021-2A D    | 34963DAG0 | 0.09%  |
| DRSLF 2022-98A D    | 26248AAJ3 | 0.10%  | FCBSL 2021-2A E    | 34963GAA6 | 0.06%  |
| DRSLF 2022-98A E    | 26248CAA8 | 0.06%  | FCBSL 2021-4A C    | 34963DAQ8 | 0.12%  |
| DRSLF 2024-121A C   | 26253VAG5 | 0.11%  | FCBSL 2021-4A D    | 34963DAS4 | 0.11%  |
| DRSLF 2024-121A D1  | 26253VAJ9 | 0.11%  | FCBSL 2021-4A E    | 34963GAE8 | 0.06%  |
| DRSLF 2024-121A E   | 26253XAA4 | 0.05%  | FCBSL 2022-1A C1   | 34964HAG0 | 0.08%  |
| DRSLF 2025-130A C   | 26254AAE5 | 0.11%  | FCBSL 2022-1A D    | 34964HAL9 | 0.10%  |
| DRSLF 2025-130A D1A | 26254AAG0 | 0.08%  | FCBSL 2022-1A E    | 34964NAA0 | 0.05%  |
| DRSLF 2025-130A E   | 26254DAA7 | 0.06%  | FLAT 2021-1A CR    | 33883PAW7 | 0.09%  |
| ELM12 2021-5A CR    | 29002YAN2 | 0.11%  | FLAT 2021-1A D1R   | 33883PAY3 | 0.09%  |
| ELM12 2021-5A D1R   | 29002YAQ5 | 0.11%  | FLAT 2021-1A ER    | 33883TAE9 | 0.04%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| FTGPK 2025-2A CR   | 18914KAE2 | 0.09%  | GLM 2025-27A D    | 38140AAN8 | 0.14%  |
| FTGPK 2025-2A DR   | 18914KAG7 | 0.10%  | GLM 2025-27A E    | 38140BAA4 | 0.07%  |
| FTGPK 2025-2A ER   | 18914KAJ1 | 0.06%  | GLM 2026-28A C    | 38140CAJ3 | 0.13%  |
| GALXY 2025-35A C1  | 362930AE9 | 0.10%  | GLM 2026-28A D1   | 38140CAL8 | 0.11%  |
| GALXY 2025-35A D1  | 362930AH2 | 0.07%  | GLM 2026-28A E    | 38140EAA8 | 0.06%  |
| GALXY 2025-35A E   | 362932AA3 | 0.04%  | GNRT 2024-17A C   | 37149PAE8 | 0.10%  |
| GARNET 2025-3A C   | 36626TAG9 | 0.11%  | GNRT 2024-17A D1  | 37149PAG3 | 0.10%  |
| GARNET 2025-3A D1  | 36626TAJ3 | 0.11%  | GNRT 2024-17A E   | 37149UAA5 | 0.05%  |
| GARNET 2025-3A E   | 36626UAA9 | 0.06%  | GNRT 2024-18A C   | 37149VAE5 | 0.09%  |
| GCBSL 2020-48A CR  | 38177DAT5 | 0.10%  | GNRT 2024-18A D1  | 37149VAG0 | 0.09%  |
| GCBSL 2020-48A D1R | 38177DAU2 | 0.10%  | GNRT 2024-18A E   | 37149XAA9 | 0.05%  |
| GCBSL 2020-48A ER  | 38177FAE3 | 0.05%  | GNRT 5A CR        | 37148XAG7 | 0.08%  |
| GCBSL 2021-55A C1R | 38182AAE7 | 0.10%  | GNRT 5A D1R       | 37148XAJ1 | 0.07%  |
| GCBSL 2021-55A D1R | 38182AAJ6 | 0.08%  | GNRT 5A ER        | 37148YAA8 | 0.04%  |
| GCBSL 2021-55A ER  | 38182BAA3 | 0.05%  | GOST 2024-1A CR   | 381929AS7 | 0.10%  |
| GCBSL 2023-68A CR  | 38181PAG0 | 0.09%  | GOST 2024-1A D1R  | 381929AU2 | 0.08%  |
| GCBSL 2023-68A D1R | 38181PAJ4 | 0.09%  | GOST 2024-1A ER   | 381944AE7 | 0.04%  |
| GCBSL 2023-68A ER  | 38181RAA9 | 0.04%  | HARUS 2025-3A C   | 41758DAG4 | 0.09%  |
| GCBSL 2024-72A C   | 381941AE3 | 0.11%  | HARUS 2025-3A D1  | 41758DAJ8 | 0.05%  |
| GCBSL 2024-72A D   | 381941AG8 | 0.11%  | HARUS 2025-3A E   | 41758EAA5 | 0.05%  |
| GCBSL 2024-72A E   | 381942AA9 | 0.07%  | HARUS 2026-1A C   | 417938AG2 | 0.09%  |
| GCBSL 2024-74A C   | 38190BAE5 | 0.11%  | HARUS 2026-1A D1  | 417938AJ6 | 0.09%  |
| GCBSL 2024-74A D1  | 38190BAG0 | 0.11%  | HARUS 2026-1A E   | 417940AA1 | 0.04%  |
| GCBSL 2024-74A E   | 38190CAA1 | 0.06%  | HLM 2021-16A CR   | 40440XAS0 | 0.08%  |
| GLM 2021-11A CR    | 38138KAQ3 | 0.12%  | HLM 2021-16A DR   | 40440XAU5 | 0.09%  |
| GLM 2021-11A DR    | 38138KAS9 | 0.12%  | HLM 2021-16A ER   | 40441AAE0 | 0.07%  |
| GLM 2021-11A ER    | 38138RAJ4 | 0.05%  | HLSY 2025-10A C   | 78663BAG4 | 0.10%  |
| GLM 2021-9A CR2    | 38138JB1  | 0.13%  | HLSY 2025-10A D1A | 78663BAJ8 | 0.05%  |
| GLM 2021-9A DR2    | 38138JBL6 | 0.12%  | HLSY 2025-10A E   | 78663CAA5 | 0.06%  |
| GLM 2021-9A ER2    | 38138HAL1 | 0.06%  | HONPK 2026-1A C1  | 438453AJ1 | 0.11%  |
| GLM 2022-12A CR    | 38138FAY7 | 0.11%  | HONPK 2026-1A D1  | 438453AN2 | 0.13%  |
| GLM 2022-12A DR    | 38138FBA8 | 0.11%  | HONPK 2026-1A E   | 43845QAA9 | 0.07%  |
| GLM 2022-12A ER    | 38138YAG5 | 0.07%  | ICG 2021-1A CR    | 449303AS5 | 0.07%  |
| GLM 2024-22A C     | 38139EAJ2 | 0.11%  | ICG 2021-1A D     | 449303AJ5 | 0.07%  |
| GLM 2024-22A D     | 38139EAL7 | 0.11%  | ICG 2021-1A E     | 449289AA5 | 0.03%  |
| GLM 2024-22A E     | 38139HAA4 | 0.05%  | INVCO 2021-2A CR  | 46149MAQ9 | 0.08%  |
| GLM 2024-23A C     | 38139KAJ8 | 0.09%  | INVCO 2021-2A D   | 46149MAE6 | 0.09%  |
| GLM 2024-23A D     | 38139KAL3 | 0.09%  | INVCO 2021-2A E   | 46091AAA8 | 0.06%  |
| GLM 2024-23A E     | 38139PAA6 | 0.05%  | INVCO 2021-3A CR  | 46151VAG6 | 0.08%  |
| GLM 2025-27A C     | 38140AAJ7 | 0.09%  | INVCO 2021-3A DR  | 46151VAJ0 | 0.09%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker    | CUSIP     | Weight |
|-------------------|-----------|--------|---------------------|-----------|--------|
| INVCO 2021-3A E   | 46145KAA2 | 0.06%  | KKR 31A C           | 48254NAG6 | 0.11%  |
| INVCO 2022-1A C   | 460988AE8 | 0.09%  | KKR 31A D           | 48254NAJ0 | 0.11%  |
| INVCO 2022-1A D   | 460988AG3 | 0.11%  | KKR 31A E           | 48254MAA1 | 0.06%  |
| INVCO 2022-1A E   | 46091GAA5 | 0.07%  | LAKEG 2025-1A C     | 509827AE1 | 0.11%  |
| INVCO 2023-1A CR2 | 46146GBC5 | 0.11%  | LAKEG 2025-1A D     | 509827AG6 | 0.11%  |
| INVCO 2023-1A DR2 | 46146GBE1 | 0.11%  | LAKEG 2025-1A E     | 509828AA7 | 0.07%  |
| INVCO 2023-1A ER  | 46146KAJ2 | 0.06%  | LAKPK 2025-1A C     | 51218YAG1 | 0.11%  |
| INVCO 2024-4A C   | 46151BAG0 | 0.09%  | LAKPK 2025-1A D     | 51218YAJ5 | 0.11%  |
| INVCO 2024-4A D1  | 46151BAJ4 | 0.08%  | LAKPK 2025-1A E     | 51219AAA5 | 0.07%  |
| INVCO 2024-4A E   | 46151DAA9 | 0.04%  | LCM 16A CR2         | 50181GBJ8 | 0.08%  |
| INVCO 2025-2A C   | 46151RAG5 | 0.09%  | LCM 16A DR2         | 50181GBL3 | 0.11%  |
| INVCO 2025-2A D   | 46151RAJ9 | 0.09%  | LCM 16A ER2         | 50181HAC2 | 0.05%  |
| INVCO 2025-2A E   | 46151TAA4 | 0.06%  | LCM 24A D           | 50188YAD6 | 0.00%  |
| INVCO 2025-3A C   | 46092FAG3 | 0.09%  | LCM 24A E           | 50189MAA7 | 0.06%  |
| INVCO 2025-3A D1  | 46092FAJ7 | 0.09%  | LCM 26A C           | 50200FAG4 | 0.03%  |
| INVCO 2025-3A E   | 46092EAA9 | 0.04%  | LCM 26A D           | 50200FAJ8 | 0.10%  |
| JNPPK 2023-1A CRR | 48206KBC9 | 0.11%  | LCM 26A E           | 50200GAA5 | 0.05%  |
| JNPPK 2023-1A DRR | 48206KBE5 | 0.11%  | LCM 34A C           | 50203CAG8 | 0.08%  |
| JNPPK 2023-1A ERR | 48206RAG6 | 0.06%  | LCM 34A D           | 50203CAJ2 | 0.09%  |
| KKR 16 BR3        | 48251BBL3 | 0.12%  | LCM 34A E           | 50203DAA9 | 0.04%  |
| KKR 16 CR2        | 48251BBC3 | 0.12%  | LCM 35A C           | 50202QAG8 | 0.09%  |
| KKR 16 DR2        | 48251DAG1 | 0.08%  | LCM 35A D           | 50202QAJ2 | 0.08%  |
| KKR 18 CR2        | 48251JAY9 | 0.06%  | LCM 35A E           | 50203NAA7 | 0.04%  |
| KKR 18 DR2        | 48251JBA0 | 0.07%  | MAGNE 2019-22A CRR  | 55954HBA9 | 0.11%  |
| KKR 18 ER2        | 48251HAE7 | 0.03%  | MAGNE 2019-22A DRR  | 55954HBC5 | 0.11%  |
| KKR 20 CR         | 48251TAJ0 | 0.10%  | MAGNE 2019-22A ERR  | 55954DAG6 | 0.05%  |
| KKR 20 DR         | 48251TAL5 | 0.11%  | MAGNE 2019-24A CR   | 55954WAQ2 | 0.11%  |
| KKR 20 E          | 48251VAA4 | 0.08%  | MAGNE 2019-24A DR   | 55954WAS8 | 0.11%  |
| KKR 2022-41A C    | 48255PAE5 | 0.09%  | MAGNE 2019-24A ER   | 55954XAE7 | 0.07%  |
| KKR 2022-41A D    | 48255PAG0 | 0.09%  | MAGNE 2020-27A CRR  | 55955EBA5 | 0.09%  |
| KKR 2022-41A E    | 48255MAA0 | 0.05%  | MAGNE 2020-27A D1RR | 55955EBC1 | 0.09%  |
| KKR 2024-47A C    | 48190DAE0 | 0.09%  | MAGNE 2020-27A ERR  | 55955FAG0 | 0.04%  |
| KKR 2024-47A D1   | 48190DAG5 | 0.09%  | MAGNE 2021-29A CR   | 55955KAQ7 | 0.09%  |
| KKR 2024-47A E    | 48190EAA6 | 0.04%  | MAGNE 2021-29A DR   | 55955KAS3 | 0.10%  |
| KKR 21 C          | 48252KAE9 | 0.10%  | MAGNE 2021-29A ER   | 55955JAE7 | 0.06%  |
| KKR 21 D          | 48252KAG4 | 0.11%  | MAGNE 2023-37A CR   | 55952AAS8 | 0.09%  |
| KKR 21 E          | 48252LAA5 | 0.08%  | MAGNE 2023-37A D1R  | 55952AAU3 | 0.09%  |
| KKR 22A C         | 48252WAE3 | 0.09%  | MAGNE 2023-37A ER   | 55952CAE5 | 0.05%  |
| KKR 22A D         | 48252WAG8 | 0.11%  | MAGNE 2024-44A C    | 55955UAG7 | 0.10%  |
| KKR 22A E         | 48252VAA3 | 0.10%  | MAGNE 2024-44A D1   | 55955UAJ1 | 0.12%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| MAGNE 2024-44A E   | 55955WAA6 | 0.06%  | MDPK 2022-53A C    | 558189AE6 | 0.12%  |
| MAGNE 2024-47A C   | 559916AG6 | 0.12%  | MDPK 2022-53A D    | 558189AG1 | 0.12%  |
| MAGNE 2024-47A D1  | 559916AJ0 | 0.14%  | MDPK 2022-53A E    | 558201AA7 | 0.07%  |
| MAGNE 2024-47A E   | 559917AA7 | 0.07%  | MDPK 2022-55A CR   | 55819FAW1 | 0.11%  |
| MAGNE 2025-45A C   | 55956CAG6 | 0.11%  | MDPK 2022-55A D1R  | 55819FAY7 | 0.11%  |
| MAGNE 2025-45A D1  | 55956CAJ0 | 0.11%  | MDPK 2022-55A ER   | 55818AAG8 | 0.05%  |
| MAGNE 2025-45A E   | 55956DAA7 | 0.06%  | MDPK 2023-63A CR   | 55817GAU5 | 0.10%  |
| MAGNE 2025-52A C1  | 559931AG5 | 0.10%  | MDPK 2023-63A D1R  | 55817GAW1 | 0.10%  |
| MAGNE 2025-52A D1  | 559931AJ9 | 0.12%  | MDPK 2023-63A ER   | 55821JAG4 | 0.06%  |
| MAGNE 2025-52A E   | 559929AA2 | 0.06%  | MDPK 2024-66A C    | 55822YAG0 | 0.13%  |
| MDPK 2015-17A CR3  | 55818YJC8 | 0.08%  | MDPK 2024-66A D1   | 55822YAJ4 | 0.13%  |
| MDPK 2015-17A D1R2 | 55818YCN9 | 0.06%  | MDPK 2024-66A E    | 55790AAA3 | 0.06%  |
| MDPK 2015-17A ER2  | 55819AAS1 | 0.05%  | MDPK 2025-71A C    | 55817DAG3 | 0.11%  |
| MDPK 2016-22A CR2  | 55819XBN1 | 0.14%  | MDPK 2025-71A D1   | 55817DAJ7 | 0.10%  |
| MDPK 2016-22A D1R2 | 55819XBQ4 | 0.12%  | MDPK 2025-71A E    | 558182AA9 | 0.05%  |
| MDPK 2016-22A ER2  | 55819VAJ5 | 0.07%  | MDPK 2025-73A C    | 55823HAG6 | 0.11%  |
| MDPK 2018-27A CR   | 55820YAU1 | 0.14%  | MDPK 2025-73A D1   | 55823HAJ0 | 0.11%  |
| MDPK 2018-27A D1R  | 55820YAW7 | 0.14%  | MDPK 2025-73A E    | 55823JAA5 | 0.05%  |
| MDPK 2018-27A ER   | 55820XAE9 | 0.06%  | MDPK 2025-75A C    | 55823WAG3 | 0.11%  |
| MDPK 2018-28A CR   | 55821AAU2 | 0.10%  | MDPK 2025-75A D1   | 55823WAJ7 | 0.11%  |
| MDPK 2018-28A D1R  | 55821AAW8 | 0.10%  | MDPK 2025-75A E    | 55823MAA8 | 0.05%  |
| MDPK 2018-28A ER   | 55821BAG1 | 0.05%  | MENLO 2025-3A C    | 58682NAE2 | 0.09%  |
| MDPK 2018-30A C1R  | 55821TAS6 | 0.08%  | MENLO 2025-3A D    | 58682NAG7 | 0.09%  |
| MDPK 2018-30A D1R  | 55821TAU1 | 0.11%  | MENLO 2025-3A E    | 58682PAA5 | 0.06%  |
| MDPK 2018-30A ER   | 55822HAG7 | 0.04%  | MIDO 2025-21A C    | 597924AG4 | 0.09%  |
| MDPK 2018-32A CR2  | 55817ABE3 | 0.14%  | MIDO 2025-21A D1   | 597924AJ8 | 0.09%  |
| MDPK 2018-32A D1   | 55817ABG8 | 0.12%  | MIDO 2025-21A E    | 59790AAA5 | 0.05%  |
| MDPK 2018-32A ER2  | 55817CAG5 | 0.06%  | MONTPK 2026-1A C   | 61218AAG2 | 0.11%  |
| MDPK 2019-33A CR   | 55819JAS2 | 0.14%  | MONTPK 2026-1A D1  | 61218AAJ6 | 0.11%  |
| MDPK 2019-33A DR   | 55819JAU7 | 0.14%  | MONTPK 2026-1A E   | 61218BAA3 | 0.05%  |
| MDPK 2019-33A E    | 55819KAA8 | 0.09%  | MP23 2021-4A CR    | 56607TAY1 | 0.08%  |
| MDPK 2020-46A CRR  | 55822ABA4 | 0.12%  | MP23 2021-4A D1R   | 56607TBA2 | 0.06%  |
| MDPK 2020-46A DRR  | 55822ABC0 | 0.13%  | MP23 2021-4A E     | 566068AA0 | 0.04%  |
| MDPK 2020-46A ERR  | 55821VAG7 | 0.07%  | NCC 2018-IIA E     | 63152QAA4 | 0.03%  |
| MDPK 2021-48A CR   | 55821UAS3 | 0.08%  | NEUB 2019-33A CR2  | 64132TAY9 | 0.11%  |
| MDPK 2021-48A D1R  | 55821UAU8 | 0.08%  | NEUB 2019-33A D1R2 | 64132TBA0 | 0.09%  |
| MDPK 2021-48A ER   | 55821WAE0 | 0.04%  | NEUB 2019-33A ER2  | 64132WAN6 | 0.06%  |
| MDPK 2021-59A CR   | 55822EAQ2 | 0.13%  | NEUB 2020-39A CR   | 64134GAS8 | 0.09%  |
| MDPK 2021-59A D1AR | 55822EAS8 | 0.10%  | NEUB 2020-39A DR   | 64134GAU3 | 0.09%  |
| MDPK 2021-59A ER   | 55822FAE6 | 0.06%  | NEUB 2020-39A ER   | 64134FAL5 | 0.06%  |

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

| Bloomberg Ticker    | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|---------------------|-----------|--------|--------------------|-----------|--------|
| NEUB 2021-43A CR    | 64134AAN2 | 0.11%  | OAKC 2020-5A D1R   | 67113GBC0 | 0.11%  |
| NEUB 2021-43A DR    | 64134AAQ5 | 0.10%  | OAKC 2020-5A ER    | 67113NAE2 | 0.05%  |
| NEUB 2021-43A ER    | 64134DAL0 | 0.06%  | OAKC 2020-7A CR2   | 67098WBG5 | 0.13%  |
| NEUB 2021-46A CR    | 64134QAN7 | 0.11%  | OAKC 2020-7A D1R2  | 67098WBJ9 | 0.10%  |
| NEUB 2021-46A DR    | 64134QAQ0 | 0.11%  | OAKC 2020-7A ER2   | 67111WAJ3 | 0.06%  |
| NEUB 2021-46A ER    | 64134RAL9 | 0.07%  | OAKC 2021-16A CR   | 67115LAQ7 | 0.11%  |
| NEUB 2022-49A CR2   | 64135JBA9 | 0.12%  | OAKC 2021-16A D1R  | 67115LAS3 | 0.11%  |
| NEUB 2022-49A D1R2  | 64135JBC5 | 0.12%  | OAKC 2021-16A ER   | 67115MAE2 | 0.06%  |
| NEUB 2022-49A ER2   | 64135KAG4 | 0.06%  | OAKC 2022-11A CR   | 67115VAU6 | 0.11%  |
| NEUB 2024-57A C     | 64136DAG9 | 0.09%  | OAKC 2022-11A D1R  | 67115VAW2 | 0.11%  |
| NEUB 2024-57A D1    | 64136DAJ3 | 0.09%  | OAKC 2022-11A ER   | 67116BAG0 | 0.05%  |
| NEUB 2024-57A E     | 64135YAA7 | 0.05%  | OAKC 2025-21A C    | 67707KAG5 | 0.11%  |
| NEUB 2024-58A C     | 640970AE9 | 0.09%  | OAKC 2025-21A D1   | 67707KAJ9 | 0.11%  |
| NEUB 2024-58A D1    | 640970AG4 | 0.09%  | OAKC 2025-21A E    | 67707NAA2 | 0.05%  |
| NEUB 2024-58A E     | 640972AC9 | 0.05%  | OAKCL 2019-3A CR2  | 67400EBL7 | 0.14%  |
| NEUB 2025-61A C     | 640989AL3 | 0.09%  | OAKCL 2019-3A D1R2 | 67400EBN3 | 0.11%  |
| NEUB 2025-61A D1    | 640989AG4 | 0.09%  | OAKCL 2019-3A ER2  | 67400GAG4 | 0.07%  |
| NEUB 2025-61A E     | 640985AA5 | 0.05%  | OAKCL 2019-4A CRR  | 67402CBJ4 | 0.13%  |
| NEUB 2025-62A C     | 64136GAG2 | 0.09%  | OAKCL 2019-4A D1RR | 67402CBL9 | 0.11%  |
| NEUB 2025-62A D1    | 64136GAJ6 | 0.09%  | OAKCL 2019-4A ERR  | 67400JAE3 | 0.08%  |
| NEUB 2025-62A E     | 64136HAA3 | 0.04%  | OCP 2017-13A CR2   | 67097LAZ9 | 0.08%  |
| NEUB 2026-63A C     | 640981AE6 | 0.09%  | OCP 2017-13A D1R2  | 67097LBB1 | 0.07%  |
| NEUB 2026-63A D1    | 640981AG1 | 0.09%  | OCP 2017-13A ER2   | 67097NAJ1 | 0.04%  |
| NEUB 2026-63A E     | 640988AA9 | 0.04%  | OCP 2017-14A CR    | 67097QAW5 | 0.08%  |
| OAKC 2012-7A CR4    | 67102QBR8 | 0.13%  | OCP 2017-14A D1R   | 67097QAY1 | 0.07%  |
| OAKC 2012-7A D1R4   | 67102QBT4 | 0.13%  | OCP 2017-14A ER    | 67097TAG4 | 0.04%  |
| OAKC 2012-7A ER4    | 67102UAK5 | 0.06%  | OCP 2018-15A CR    | 67112KAJ8 | 0.08%  |
| OAKC 2014-10RA C1R2 | 67707CBJ6 | 0.13%  | OCP 2018-15A D1R   | 67112KAK5 | 0.08%  |
| OAKC 2014-10RA D1R2 | 67707CBL1 | 0.09%  | OCP 2018-15A ER    | 67112QAE6 | 0.04%  |
| OAKC 2014-10RA ER2  | 67707DAL0 | 0.05%  | OCP 2021-22A CR    | 67117TAS4 | 0.10%  |
| OAKC 2015-12A CR2   | 67109YBG8 | 0.11%  | OCP 2021-22A D1R   | 67117TAU9 | 0.10%  |
| OAKC 2015-12A D1R2  | 67109YBJ2 | 0.11%  | OCP 2021-22A ER    | 67118JAE6 | 0.05%  |
| OAKC 2015-12A ER2   | 67110BAJ0 | 0.05%  | OCP 2024-34A C     | 67570MAG5 | 0.12%  |
| OAKC 2019-3A CR2    | 67112RBJ2 | 0.13%  | OCP 2024-34A D1    | 67570MAJ9 | 0.12%  |
| OAKC 2019-3A D1R2   | 67112RBL7 | 0.13%  | OCP 2024-34A E     | 67570NAA6 | 0.07%  |
| OAKC 2019-3A ER2    | 67112TAJ9 | 0.07%  | OCP 2024-37A C     | 67120AAJ0 | 0.12%  |
| OAKC 2019-4A CR2    | 67098DBJ1 | 0.11%  | OCP 2024-37A D1    | 67120AAL5 | 0.12%  |
| OAKC 2019-4A D1R2   | 67098DBL6 | 0.11%  | OCP 2024-37A E     | 67120BAA7 | 0.06%  |
| OAKC 2019-4A ER2    | 67098EAJ0 | 0.06%  | OCP 2025-42A C     | 67097SAG6 | 0.10%  |
| OAKC 2020-5A CR     | 67113GBA4 | 0.11%  | OCP 2025-42A D1    | 67097SAJ0 | 0.10%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| OCP 2025-42A E     | 67091SAA5 | 0.05%  | OCT73 2025-4A C    | 67579HAG7 | 0.09%  |
| OCP 2025-46A C     | 671023AE9 | 0.11%  | OCT73 2025-4A D    | 67579HAJ1 | 0.09%  |
| OCP 2025-46A D1    | 671023AG4 | 0.11%  | OCT73 2025-4A E    | 67579KAA3 | 0.06%  |
| OCP 2025-46A E     | 671004AA7 | 0.05%  | OCT75 2025-1A C1   | 67579EAG4 | 0.09%  |
| OCT21 2014-1A BR4  | 67590QCC9 | 0.11%  | OCT75 2025-1A D1   | 67579EAJ8 | 0.09%  |
| OCT21 2014-1A CR4  | 67590QCE5 | 0.12%  | OCT75 2025-1A E    | 67579GAA2 | 0.05%  |
| OCT21 2014-1A DR3  | 67590UAW8 | 0.11%  | OHACP 2024-17A C   | 67120MAJ4 | 0.13%  |
| OCT28 2016-1A CR3  | 67591ECC5 | 0.13%  | OHACP 2024-17A D1  | 67120MAL9 | 0.13%  |
| OCT28 2016-1A D1R3 | 67591ECE1 | 0.08%  | OHACP 2024-17A E   | 67120NAA1 | 0.06%  |
| OCT28 2016-1A ERR  | 67591GAL2 | 0.08%  | OZLM 2017-19A B1R3 | 67112CBS5 | 0.06%  |
| OCT38 2018-1A BR   | 67591YAW9 | 0.14%  | OZLM 2017-19A CR3  | 67112CBU0 | 0.10%  |
| OCT38 2018-1A C1R  | 67591YAY5 | 0.11%  | OZLM 2017-19A DR   | 67112CAU1 | 0.09%  |
| OCT38 2018-1A DR   | 67591XAE1 | 0.08%  | PBSPK 2024-1A C    | 70537AAG7 | 0.11%  |
| OCT40 2019-1A CRR  | 67592BBE7 | 0.11%  | PBSPK 2024-1A D    | 70537AAJ1 | 0.11%  |
| OCT40 2019-1A DR   | 67592BAS7 | 0.11%  | PBSPK 2024-1A E    | 70537BAA8 | 0.06%  |
| OCT40 2019-1A ER   | 67592EAE2 | 0.06%  | PCEPK 2021-1A CR   | 70470MAU9 | 0.12%  |
| OCT45 2019-1A C1RR | 67577MBG7 | 0.13%  | PCEPK 2021-1A D1R  | 70470MAW5 | 0.11%  |
| OCT45 2019-1A DR   | 67577MAU7 | 0.11%  | PCEPK 2021-1A ER   | 70470NAJ2 | 0.06%  |
| OCT45 2019-1A ER   | 67577NAG6 | 0.06%  | PIPK 2025-19A C    | 72132DAE1 | 0.09%  |
| OCT51 2021-1A CR   | 675943AE4 | 0.08%  | PIPK 2025-19A D1   | 72132DAF8 | 0.09%  |
| OCT51 2021-1A DR   | 675943AG9 | 0.10%  | PIPK 2025-19A E    | 72132GAA2 | 0.05%  |
| OCT51 2021-1A ER   | 675946AA5 | 0.06%  | PLMRS 2021-3A CR   | 69688FAU4 | 0.14%  |
| OCT58 2022-1A CR   | 675932AU1 | 0.11%  | PLMRS 2021-3A D1R  | 69688FAW0 | 0.14%  |
| OCT58 2022-1A D1R  | 675932AW7 | 0.13%  | PLMRS 2021-3A ER   | 69688JAG7 | 0.07%  |
| OCT58 2022-1A ER   | 675929AE3 | 0.06%  | PLMRS 2021-4A CR   | 69702EAS4 | 0.14%  |
| OCT64 2022-1A CR   | 67579ABC0 | 0.15%  | PLMRS 2021-4A D1R  | 69702EAU9 | 0.11%  |
| OCT64 2022-1A DR   | 67579ABE6 | 0.15%  | PLMRS 2021-4A ER   | 69702GAG5 | 0.08%  |
| OCT64 2022-1A E    | 67579BAA3 | 0.10%  | PLMRS 2022-2A CR   | 69688NAQ6 | 0.09%  |
| OCT65 2024-4A C    | 675944AG7 | 0.09%  | PLMRS 2022-2A D1R  | 69688NAS2 | 0.09%  |
| OCT65 2024-4A D1   | 675944AJ1 | 0.09%  | PLMRS 2022-2A ER   | 69688KAE9 | 0.04%  |
| OCT65 2024-4A E    | 675957AA2 | 0.05%  | PLMRS 2022-5A CR   | 69702MAS6 | 0.09%  |
| OCT67 2023-1A C1R  | 67571LAS0 | 0.07%  | PLMRS 2022-5A D1R  | 69702MAU1 | 0.09%  |
| OCT67 2023-1A DR   | 67571LAW1 | 0.09%  | PLMRS 2022-5A ER   | 69702NAE5 | 0.04%  |
| OCT67 2023-1A ER   | 67577YAE7 | 0.05%  | PLMRS 2024-1A CR   | 69703JAN3 | 0.10%  |
| OCT68 2023-1A CR   | 675949AW1 | 0.09%  | PLMRS 2024-1A DR   | 69703JAQ6 | 0.10%  |
| OCT68 2023-1A D1R  | 675949AY7 | 0.09%  | PLMRS 2024-1A E    | 69703KAA8 | 0.07%  |
| OCT68 2023-1A ER   | 675950AE9 | 0.05%  | PLMRS 2024-2A C    | 69703LAG3 | 0.11%  |
| OCT71 2024-1A CR   | 67579CAU7 | 0.09%  | PLMRS 2024-2A D1   | 69703LAJ7 | 0.11%  |
| OCT71 2024-1A D1R  | 67579CAW3 | 0.08%  | PLMRS 2024-2A E    | 69703MAA4 | 0.05%  |
| OCT71 2024-1A E    | 67579DAA9 | 0.04%  | PLMRS 2026-1A C    | 69704JAE2 | 0.11%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker    | CUSIP     | Weight |
|--------------------|-----------|--------|---------------------|-----------|--------|
| PLMRS 2026-1A D    | 69704JAG7 | 0.11%  | REG29 2024-3A E     | 758972AA1 | 0.05%  |
| PLMRS 2026-1A E    | 69704LAA5 | 0.07%  | RESPK 2020-1A CRR   | 758465BQ0 | 0.09%  |
| PSTAT 2024-2A BR   | 69702WAJ4 | 0.18%  | RESPK 2020-1A D1RR  | 758465BS6 | 0.07%  |
| PSTAT 2024-2A CR   | 69702WAL9 | 0.10%  | RESPK 2020-1A ERR   | 758464AN1 | 0.05%  |
| PSTAT 2024-2A D    | 69703HAA5 | 0.10%  | ROCKT 2021-3A C1AR  | 77341NAS4 | 0.05%  |
| PSTAT 2024-3A BR   | 69690EAN9 | 0.18%  | ROCKT 2021-3A D1R   | 77341NAY1 | 0.08%  |
| PSTAT 2024-3A CR   | 69690EAQ2 | 0.10%  | ROCKT 2021-3A ER    | 77341PAE0 | 0.05%  |
| PSTAT 2024-3A DR   | 69690RAE0 | 0.10%  | ROCKT 2022-1A CR    | 77340JQ8  | 0.09%  |
| PSTAT 2025-1A B    | 69704CAE7 | 0.11%  | ROCKT 2022-1A DR    | 77340JAS4 | 0.09%  |
| PSTAT 2025-1A C    | 69704CAG2 | 0.06%  | ROCKT 2022-1A ER    | 77340KAE2 | 0.05%  |
| PSTAT 2025-1A D    | 69703VAA4 | 0.06%  | RRAM 2021-17A BR    | 74980QAS0 | 0.17%  |
| PSTAT 2025-3A B    | 696918AE1 | 0.10%  | RRAM 2021-17A CR    | 74980QAU5 | 0.13%  |
| PSTAT 2025-3A C    | 696918AG6 | 0.08%  | RRAM 2021-17A DR    | 74980YAJ3 | 0.08%  |
| PSTAT 2025-3A D    | 696917AA1 | 0.07%  | RRAM 2021-18A BR    | 749752AS0 | 0.14%  |
| RAD 2024-24A C     | 75010CAG8 | 0.11%  | RRAM 2021-18A C1R   | 749752AU5 | 0.13%  |
| RAD 2024-24A D1    | 75010CAJ2 | 0.09%  | RRAM 2021-18A DR    | 749737AJ1 | 0.08%  |
| RAD 2024-24A E     | 75010DAA9 | 0.05%  | RRAM 2022-24A BR2   | 75000HGB8 | 0.13%  |
| RAD 2024-26A C     | 75009VAG9 | 0.09%  | RRAM 2022-24A C1A2  | 75000HBN3 | 0.11%  |
| RAD 2024-26A D1    | 75009VAJ3 | 0.09%  | RRAM 2022-24A DR2   | 75000CAL9 | 0.06%  |
| RAD 2024-26A E     | 75009WAA0 | 0.05%  | RRAM 2023-25A BR2   | 75000KBE6 | 0.11%  |
| RAD 2025-30A B     | 74938RAG7 | 0.11%  | RRAM 2023-25A C1R2  | 75000KBG1 | 0.11%  |
| RAD 2025-30A C1    | 74938RAJ1 | 0.10%  | RRAM 2023-25A DR2   | 75000LAQ8 | 0.06%  |
| RAD 2025-30A D     | 74939EAA8 | 0.05%  | RRAM 2023-26A B1R   | 74989MAS0 | 0.09%  |
| RAD 2025-31A B     | 74939NAG5 | 0.10%  | RRAM 2023-26A C1R   | 74989MAW1 | 0.07%  |
| RAD 2025-31A C1A   | 74939NAJ9 | 0.07%  | RRAM 2023-26A DR    | 74989RAJ9 | 0.05%  |
| RAD 2025-31A D     | 74939UAA2 | 0.05%  | RRAM 2024-28RA BR2  | 74989NAU3 | 0.11%  |
| REG16 2019-2A CR2  | 75888TBE4 | 0.10%  | RRAM 2024-28RA C1R2 | 74989NAW9 | 0.11%  |
| REG16 2019-2A D1R2 | 75888TBG9 | 0.09%  | RRAM 2024-28RA DR2  | 74989QAJ1 | 0.06%  |
| REG16 2019-2A ER2  | 75888QAN1 | 0.05%  | RRAM 2024-33A B     | 78110QAG0 | 0.09%  |
| REG18 2021-1A CR   | 75884EAU6 | 0.10%  | RRAM 2024-33A C     | 78110QAJ4 | 0.09%  |
| REG18 2021-1A D1R  | 75884EAW2 | 0.10%  | RRAM 2024-33A D     | 78110RAA1 | 0.06%  |
| REG18 2021-1A ER   | 75884HAE5 | 0.05%  | RRAM 2025-39A B     | 74988HAG8 | 0.14%  |
| REG20 2021-2A CR   | 75884YAM0 | 0.09%  | RRAM 2025-39A C1A   | 74988HAJ2 | 0.08%  |
| REG20 2021-2A D1R  | 75884YAN8 | 0.09%  | RRAM 2025-39A D     | 74988JAA7 | 0.06%  |
| REG20 2021-2A ER   | 75885AAE9 | 0.04%  | RRAM 2025-40A B     | 749762AE0 | 0.13%  |
| REG22 2022-2A CR2  | 758968BE0 | 0.09%  | RRAM 2025-40A C     | 749762AG5 | 0.11%  |
| REG22 2022-2A D1R2 | 758968BG5 | 0.06%  | RRAM 2025-40A D     | 749758AA6 | 0.06%  |
| REG22 2022-2A ER2  | 758969AG4 | 0.04%  | RSRVA 2016-3A CR3   | 76761RBL2 | 0.11%  |
| REG29 2024-3A C    | 758971AJ4 | 0.11%  | RSRVA 2016-3A DRR   | 76761RBE8 | 0.11%  |
| REG29 2024-3A D1   | 758971AE5 | 0.11%  | RSRVA 2016-3A ERR   | 76761TAG0 | 0.06%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| SHACK 2014-5RA C   | 81881JAG7 | 0.09%  | SNDPT 2021-3A D    | 83615PAG2 | 0.09%  |
| SHACK 2014-5RA D   | 81881JAJ1 | 0.10%  | SNDPT 2021-3A E    | 83615UAA4 | 0.06%  |
| SHACK 2014-5RA E   | 81881NAA1 | 0.07%  | SNDPT 2021-4A C    | 83616AAL3 | 0.09%  |
| SIXST 2021-20A CR  | 83012QAU8 | 0.12%  | SNDPT 2021-4A D    | 83616AAQ2 | 0.09%  |
| SIXST 2021-20A D1R | 83012QAW4 | 0.09%  | SNDPT 2021-4A E    | 83616FAA6 | 0.05%  |
| SIXST 2021-20A ER  | 83012RAE2 | 0.05%  | SPCLO 2025-13A C   | 82809RAG6 | 0.10%  |
| SIXST 2024-26A C   | 829921AE5 | 0.09%  | SPCLO 2025-13A D1  | 82809RAJ0 | 0.10%  |
| SIXST 2024-26A D1  | 829921AG0 | 0.09%  | SPCLO 2025-13A E   | 82809TAA5 | 0.05%  |
| SIXST 2024-26A E   | 829935AA3 | 0.05%  | SPCLO 2025-14A C1  | 82810EAG2 | 0.09%  |
| SIXST 2024-27A C   | 83013GAE5 | 0.09%  | SPCLO 2025-14A D1  | 82810EAJ6 | 0.11%  |
| SIXST 2024-27A D1  | 83013GAG0 | 0.09%  | SPCLO 2025-14A E   | 82810FAA2 | 0.05%  |
| SIXST 2024-27A E   | 83013HAA1 | 0.05%  | SPCLO 2025-15A C   | 82808CAG0 | 0.09%  |
| SIXST 2025-28A C   | 83013TAE7 | 0.12%  | SPCLO 2025-15A D1A | 82808CAJ4 | 0.08%  |
| SIXST 2025-28A D1  | 83013TAG2 | 0.07%  | SPCLO 2025-15A E   | 82810GAA0 | 0.04%  |
| SIXST 2025-28A E   | 83013UAA2 | 0.06%  | SPCLO 2026-16A C   | 82810JAG1 | 0.09%  |
| SIXST 2025-31A C   | 83014BAG0 | 0.09%  | SPCLO 2026-16A D1  | 82810JAJ5 | 0.09%  |
| SIXST 2025-31A D1  | 83014BAJ4 | 0.09%  | SPCLO 2026-16A E   | 82810KAA1 | 0.04%  |
| SIXST 2025-31A E   | 83014AAA5 | 0.05%  | SPEAK 2017-4A CR2  | 82667EAS0 | 0.11%  |
| SNDPT 2014-2RA C   | 83613WAE4 | 0.10%  | SPEAK 2017-4A DR   | 82667EAJ0 | 0.11%  |
| SNDPT 2014-2RA D   | 83613WAG9 | 0.10%  | SPEAK 2017-4A ER   | 82667GAA4 | 0.05%  |
| SNDPT 2014-2RA E   | 83614AAA9 | 0.06%  | SYMP 2021-25A CR   | 87167WDG7 | 0.09%  |
| SNDPT 2017-2A CR   | 83610KAN3 | 0.12%  | SYMP 2021-25A D    | 87167WAJ4 | 0.09%  |
| SNDPT 2017-2A D    | 83610KAG8 | 0.12%  | SYMP 2021-25A E    | 87167YAA9 | 0.05%  |
| SNDPT 2017-2A E    | 83610LAA9 | 0.08%  | TCIFC 2024-1A C    | 88240JAG8 | 0.11%  |
| SNDPT 2017-4A B    | 83609TAE7 | 0.14%  | TCIFC 2024-1A D    | 88240JAJ2 | 0.11%  |
| SNDPT 2017-4A C    | 83609TAG2 | 0.14%  | TCIFC 2024-1A E    | 88240KAA8 | 0.07%  |
| SNDPT 2017-4A D    | 83608DAA1 | 0.06%  | TCIFC 2025-1A C    | 881936AE8 | 0.11%  |
| SNDPT 2018-2A C    | 83611JAE5 | 0.13%  | TCIFC 2025-1A D1   | 881936AG3 | 0.11%  |
| SNDPT 2018-2A D    | 83611JAG0 | 0.13%  | TCIFC 2025-1A E    | 881947AA3 | 0.05%  |
| SNDPT 2018-2A E    | 83611HAA7 | 0.07%  | TKO 2023-1A C1R    | 88675CAU6 | 0.06%  |
| SNDPT 2019-1A CRR  | 83611KBA9 | 0.08%  | TKO 2023-1A DR     | 88675CAY8 | 0.09%  |
| SNDPT 2019-1A DR   | 83611KAU6 | 0.09%  | TKO 2023-1A ER     | 88675FAE5 | 0.05%  |
| SNDPT 2019-1A E    | 83610FAA2 | 0.06%  | TKO 2023-2A C      | 88675YAG9 | 0.09%  |
| SNDPT 2020-2A C1R  | 83611VAY4 | 0.07%  | TKO 2023-2A D      | 88675YAJ3 | 0.08%  |
| SNDPT 2020-2A DR   | 83611VBC1 | 0.08%  | TKO 2023-2A E      | 88675XAA4 | 0.05%  |
| SNDPT 2020-2A ER   | 83613KAJ9 | 0.05%  | TKO 2024-1A C      | 88676PAG7 | 0.09%  |
| SNDPT 2020-3A C    | 83615CAE6 | 0.09%  | TKO 2024-1A D1     | 88676PAJ1 | 0.09%  |
| SNDPT 2020-3A D    | 83615CAG1 | 0.08%  | TKO 2024-1A E      | 88676QAA8 | 0.04%  |
| SNDPT 2020-3A E    | 83615FAA7 | 0.05%  | TKO 2025-1A C      | 88677FAE3 | 0.09%  |
| SNDPT 2021-3A C    | 83615PAE7 | 0.10%  | TKO 2025-1A D1     | 88677FAG8 | 0.09%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|--------------------|-----------|--------|
| TKO 2025-1A E      | 88677GAA9 | 0.04%  | VENTR 2018-31A C1  | 92331VAG3 | 0.14%  |
| TRNTS 2017-6A C1R4 | 89640YBU7 | 0.05%  | VENTR 2018-31A D   | 92331VAJ7 | 0.13%  |
| TRNTS 2017-6A DR2  | 89640YBG8 | 0.04%  | VENTR 2018-31A E   | 92331WAA4 | 0.06%  |
| TRNTS 2017-6A ER   | 89641BAE3 | 0.06%  | VENTR 2018-33A CR  | 92330YAW3 | 0.11%  |
| TRNTS 2019-10A CR2 | 89640ABA3 | 0.08%  | VENTR 2018-33A D   | 92330YAL7 | 0.10%  |
| TRNTS 2019-10A DR  | 89640AAU0 | 0.11%  | VENTR 2018-33A E   | 92331GAA9 | 0.05%  |
| TRNTS 2019-10A ER  | 89640CAG7 | 0.08%  | VENTR 2019-38A CRR | 92332NBG9 | 0.09%  |
| TRNTS 2019-11A CR  | 89641HAW0 | 0.09%  | VENTR 2019-38A DRR | 92332NBJ3 | 0.11%  |
| TRNTS 2019-11A D1R | 89641HAY6 | 0.06%  | VENTR 2019-38A E   | 92332PAA8 | 0.05%  |
| TRNTS 2019-11A ER  | 89641LAG6 | 0.08%  | VENTR 2021-43A CRR | 92290CBF5 | 0.09%  |
| TRNTS 2020-14A CR2 | 89641QBE9 | 0.10%  | VENTR 2021-43A D   | 92290CAG4 | 0.08%  |
| TRNTS 2020-14A DR2 | 89641QBG4 | 0.08%  | VENTR 2021-43A E   | 92332BAA9 | 0.05%  |
| TRNTS 2020-14A ER2 | 89641VAE9 | 0.06%  | VENTR 2021-44A CR  | 92332KAW1 | 0.08%  |
| TRNTS 2021-15A CR  | 89641XAS4 | 0.09%  | VENTR 2021-44A D1  | 92332KAN1 | 0.06%  |
| TRNTS 2021-15A D   | 89641XAJ4 | 0.07%  | VENTR 2021-44A E   | 92332QAC2 | 0.05%  |
| TRNTS 2021-15A E   | 89642BAA0 | 0.06%  | VENTR 2022-45A CR  | 92326GAY4 | 0.09%  |
| TRNTS 2024-24A C   | 89642XAG9 | 0.09%  | VENTR 2022-45A D1  | 92326GAL2 | 0.07%  |
| TRNTS 2024-24A D1  | 89642XAJ3 | 0.08%  | VENTR 2022-45A E   | 92326HAA4 | 0.04%  |
| TRNTS 2024-24A E   | 89643AAA1 | 0.05%  | VOYA 2015-3A BR4   | 92913UBQ8 | 0.16%  |
| TRNTS 2024-27A CR  | 89642VAY4 | 0.11%  | VOYA 2015-3A CR4   | 92913UBS4 | 0.13%  |
| TRNTS 2024-27A D1R | 89642VBA5 | 0.08%  | VOYA 2015-3A DR    | 92913DAJ3 | 0.08%  |
| TRNTS 2024-27A ER  | 89642WAE6 | 0.05%  | VOYA 2017-3A BRR   | 92915QBL6 | 0.11%  |
| TRNTS 2025-32A C   | 89642NAJ5 | 0.09%  | VOYA 2017-3A CRR   | 92915QBN2 | 0.10%  |
| TRNTS 2025-32A D1  | 89642NAL0 | 0.09%  | VOYA 2017-3A DRR   | 92916PAK0 | 0.06%  |
| TRNTS 2025-32A E   | 89642QAA7 | 0.05%  | VOYA 2018-2A C1    | 92917JAJ6 | 0.08%  |
| TSYMP 2017-1A CR   | 87232BAK8 | 0.10%  | VOYA 2018-2A D     | 92917JAN7 | 0.11%  |
| TSYMP 2017-1A D    | 87232BAE2 | 0.13%  | VOYA 2018-2A E     | 92917TAA3 | 0.06%  |
| TSYMP 2017-1A E    | 87232RAA5 | 0.08%  | VOYA 2019-4A CR    | 92918BAU7 | 0.11%  |
| UNPPK 2022-1A CR   | 913318AS0 | 0.12%  | VOYA 2019-4A DR    | 92918BAW3 | 0.11%  |
| UNPPK 2022-1A DR   | 913318AU5 | 0.11%  | VOYA 2019-4A ER    | 92917UAE2 | 0.07%  |
| UNPPK 2022-1A ER   | 913319AJ8 | 0.07%  | VOYA 2021-3A CR    | 92919DAS7 | 0.09%  |
| VENTR 2013-15A CR3 | 92328XBH1 | 0.08%  | VOYA 2021-3A D1R   | 92919DAU2 | 0.09%  |
| VENTR 2013-15A DR2 | 92328XAZ2 | 0.10%  | VOYA 2021-3A ER    | 92919CAE0 | 0.05%  |
| VENTR 2013-15A ER2 | 92328LAH8 | 0.06%  | VOYA 2024-1A C     | 92920DAE5 | 0.10%  |
| VENTR 2017-27A CR  | 92331LBG4 | 0.09%  | VOYA 2024-1A D     | 92920DAG0 | 0.10%  |
| VENTR 2017-27A D   | 92331RAD9 | 0.11%  | VOYA 2024-1A E     | 92920EAA1 | 0.05%  |
| VENTR 2017-27A E   | 92331TAA1 | 0.06%  | VOYA 2024-5A C     | 92944YAL5 | 0.09%  |
| VENTR 2017-30A C   | 92331NAG1 | 0.13%  | VOYA 2024-5A D1A   | 92944YAN1 | 0.06%  |
| VENTR 2017-30A D   | 92331NAJ5 | 0.11%  | VOYA 2024-5A E1    | 92891UAA0 | 0.05%  |
| VENTR 2017-30A E   | 92331PAA9 | 0.06%  | VOYA 2025-4A C     | 92946DAG0 | 0.11%  |

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

| Bloomberg Ticker   | CUSIP     | Weight |
|--------------------|-----------|--------|
| VOYA 2025-4A D1    | 92946DAJ4 | 0.08%  |
| VOYA 2025-4A E     | 92892CAA9 | 0.05%  |
| WELF 2021-3A CR    | 94951JAQ3 | 0.08%  |
| WELF 2021-3A DR    | 94951JAS9 | 0.09%  |
| WELF 2021-3A E     | 94951KAC1 | 0.06%  |
| WELF 2022-1A CR    | 94950TAW9 | 0.10%  |
| WELF 2022-1A D1R   | 94950TAY5 | 0.08%  |
| WELF 2022-1A ER    | 94950UAE6 | 0.05%  |
| WINDR 2014-2A CR   | 88390AAX8 | 0.01%  |
| WINDR 2014-2A DR   | 88390AAZ3 | 0.12%  |
| WINDR 2014-2A ER   | 88432BAG3 | 0.07%  |
| WINDR 2019-3A CR3  | 97314JBG9 | 0.05%  |
| WINDR 2019-3A D1R3 | 97314JBJ3 | 0.02%  |
| WINDR 2019-3A ER3  | 97314GAG6 | 0.02%  |
| WINDR 2021-4A C    | 97316UAE8 | 0.08%  |
| WINDR 2021-4A D    | 97316UAG3 | 0.10%  |
| WINDR 2021-4A E2   | 97316VAJ5 | 0.03%  |
| WINDR 2023-1A C1R  | 97316RAU9 | 0.07%  |
| WINDR 2023-1A D1R  | 97316RAW5 | 0.07%  |
| WINDR 2023-1A ER   | 97316NAE4 | 0.05%  |
| WLLMN 2021-1A CR   | 949723AN0 | 0.11%  |
| WLLMN 2021-1A D1R  | 949723AQ3 | 0.09%  |
| WLLMN 2021-1A ER   | 94972AAJ3 | 0.05%  |
| WOODS 2018-17A C   | 66860PAE4 | 0.09%  |
| WOODS 2018-17A D   | 66860PAG9 | 0.08%  |
| WOODS 2018-17A E   | 66860LAA1 | 0.06%  |

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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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