Palmer Square CLO Indices Statistics

Rebalance and Constituents

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

October 31, 2026

Overview:

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

Index Constituents and Guidelines:

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

Index Monthly Returns:

	Index Level	MoM Change	Price Return	Interest Return
CLOSE	153.99	0.40%	-0.03%	0.43%
CLODI	204.68	-0.18%	-0.76%	0.57%

Index Statistics:

	# of CUSIPs	Par Amount ($bn)	Market Value (%)
CLOSE	**768**	**147.41**	**100%**
AAA	378	124.86	83.82%
AA	390	24.11	16.18%

	# of CUSIPs	Par Amount ($bn)	Market Value (%)
CLODI	**1184**	**33.95**	**100%**
A	393	13.37	40.0%
BBB	395	12.92	38.3%
BB	396	7.98	21.7%

	Price	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	**100.02**	**-0.03**	**122**	**3**	**2.09**	**0.51**	**5.52%**	**-0.10%**	**5.35%**	**0.29%**
AAA	100.02	-0.03	116	3	2.05	0.49	5.47%	-0.10%	5.28%	0.29%
AA	100.00	-0.06	150	4	2.26	0.57	5.80%	-0.07%	5.67%	0.29%

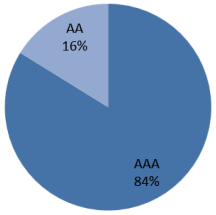
	Price	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	**98.06**	**-0.66**	**361**	**19**	**3.97**	**1.16**	**8.01%**	**0.05%**	**7.30%**	**0.32%**
A	100.02	-0.06	176	5	1.93	0.36	6.06%	-0.04%	5.95%	0.28%
BBB	99.16	-0.65	304	26	4.38	1.96	7.42%	0.16%	7.06%	0.33%
BB	91.21	-1.97	802	38	7.01	1.28	12.62%	0.13%	10.58%	0.53%

Allocation By Rating/Vintage/Reinvestment End Date:

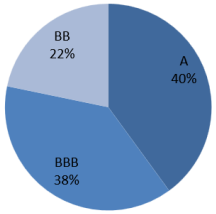
CLOSE	AAA	AA
Vintage	**100.00%**	**100.00%**
2013	0.00%	0.00%
2014	0.76%	0.99%
2015	1.42%	1.10%
2016	2.43%	2.52%
2017	4.43%	4.60%
2018	4.71%	6.50%
2019	8.48%	8.77%
2020	3.64%	4.11%
2021	16.36%	16.84%
2022	8.43%	7.68%
2023	5.43%	5.20%
2024	16.74%	16.20%
2025	16.94%	16.20%
2026	10.24%	9.29%

CLODI	A	BBB	BB
Vintage	**100.00%**	**100.00%**	**100.00%**
2013	0.00%	0.00%	0.00%
2014	0.99%	1.16%	1.08%
2015	0.97%	1.01%	0.96%
2016	2.35%	2.32%	2.48%
2017	5.42%	5.61%	6.71%
2018	7.80%	8.36%	8.05%
2019	8.35%	8.41%	9.09%
2020	3.90%	3.87%	3.65%
2021	15.53%	15.75%	16.04%
2022	7.75%	7.48%	7.69%
2023	4.86%	4.98%	4.70%
2024	16.22%	15.45%	15.24%
2025	16.18%	15.63%	15.10%
2026	9.69%	9.95%	9.21%

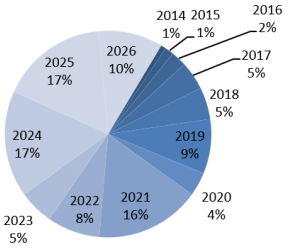
% MV - CLOSE by Rating



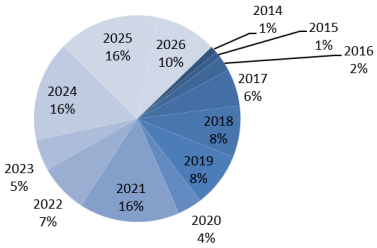
% MV - CLODI by Rating



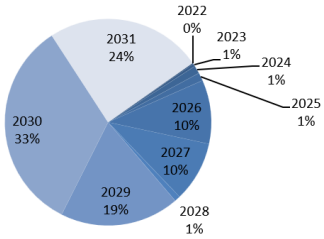
% MV - CLOSE by Vintage



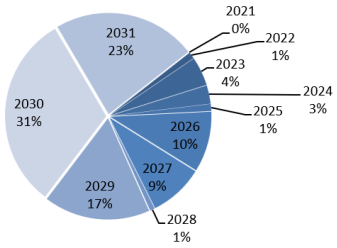
% MV - CLODI by Vintage



% MV - CLOSE by Reinvestment End Date



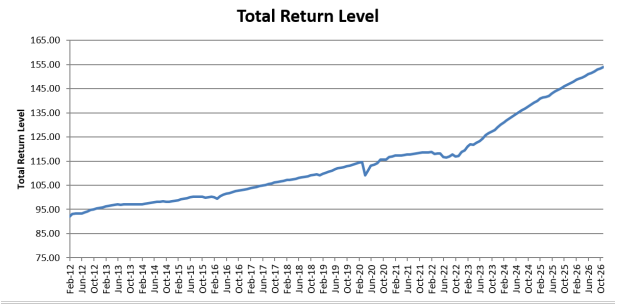
% MV - CLODI by Reinvestment End Date

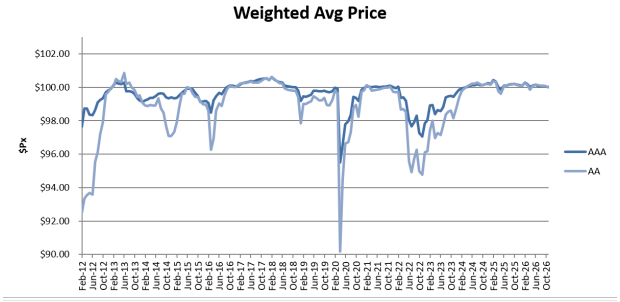


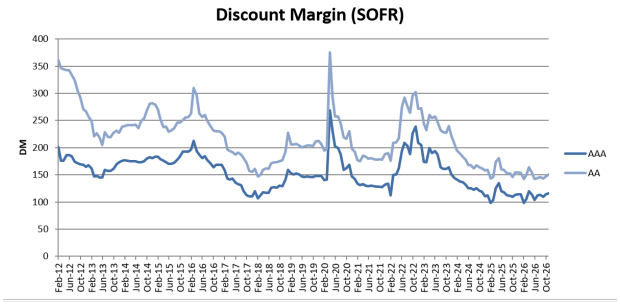
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

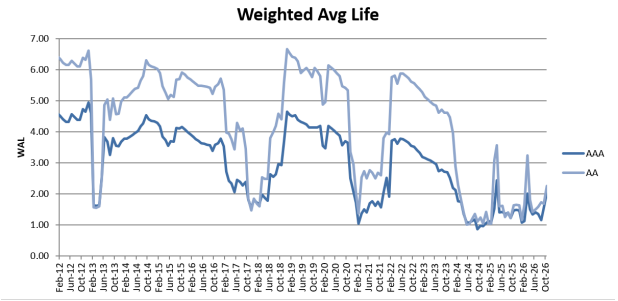
The numbers prior to June 1, 2015, are hypothetical/model data, calculated using a compilation of Thompson Reuters pricing and secondary market trade quotes. There are inherent limitations of showing data derived from the retroactive application of a model. Unlike actual performance, these results may 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.

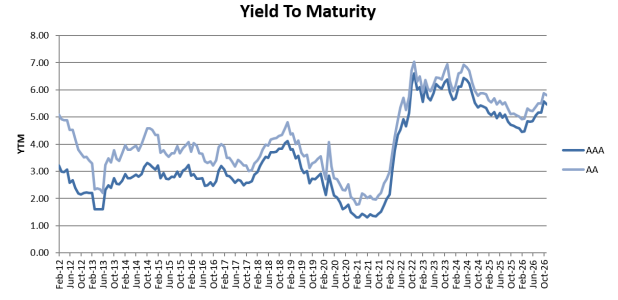
CLOSE:



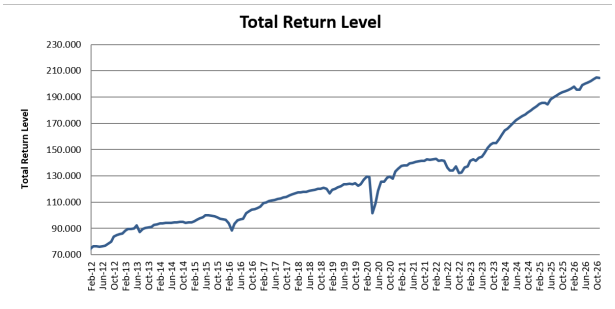


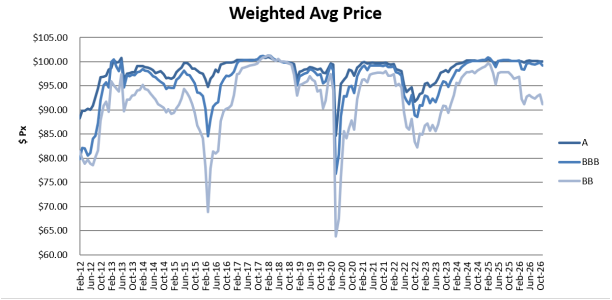


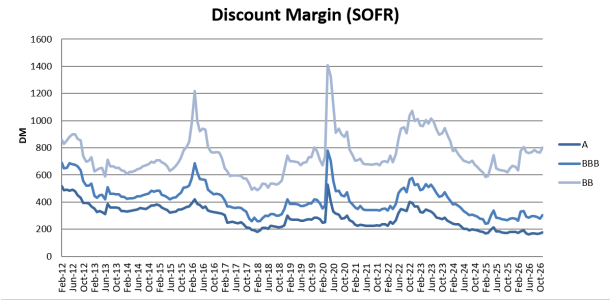


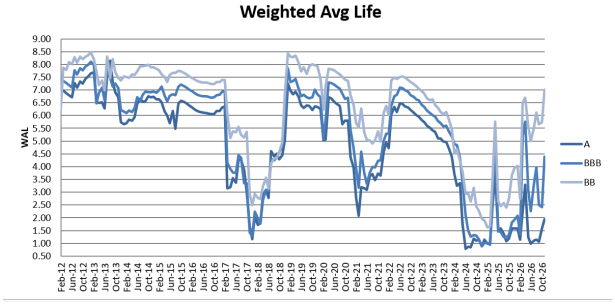


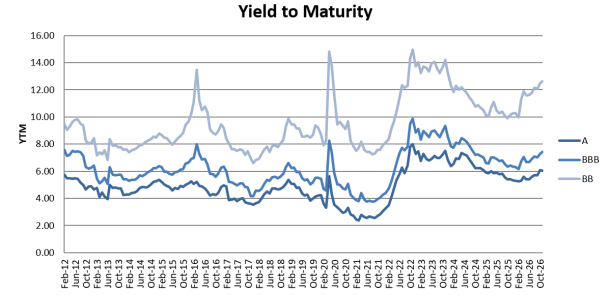
CLODI:











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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A A1R	00119MAN9	0.26%
AGL 2020-3A BR	00119MAS8	0.04%
AGL 2020-5A AR3	00119TBD5	0.08%
AGL 2020-5A BR3	00119TBF0	0.08%
AGL 2021-12A A1R	00120BAN0	0.17%
AGL 2021-12A BR	00120BAS9	0.04%
AGL 2021-13A A1R	00120JAL7	0.24%
AGL 2021-13A BR	00120JAN3	0.06%
AGL 2025-38A A1	00852QAA9	0.25%
AGL 2025-38A B	00852QAE1	0.04%
AGL 2025-41A A1	00121PAA6	0.34%
AGL 2025-41A B	00121PAE8	0.05%
AGL 2025-44A A	00121RAA2	0.28%
AGL 2025-44A B	00121RAC8	0.05%
AGL 2026-47A A1	00123LAA3	0.21%
AGL 2026-47A B	00123LAE5	0.03%
AIMCO 2020-11A A1R2	00140NAW0	0.26%
AIMCO 2020-11A BR2	00140NAY6	0.04%
AIMCO 2025-24A A1	00092PAA1	0.21%
AIMCO 2025-24A B1	00092PAE3	0.03%
AIMCO 2026-27A A1	00901HAA0	0.21%
AIMCO 2026-27A B	00901HAE2	0.03%
ALLEG 2021-2A A1R	01751AAQ9	0.10%
ALLEG 2021-2A BR	01751AAU0	0.03%
ALLEG 2025-2A A1	01751VAC4	0.10%
ALLEG 2025-2A B	01751VAG5	0.03%
ANCHC 2021-19A A1R	03328JAL1	0.21%
ANCHC 2021-19A BR	03328JAQ0	0.04%
APID 2017-28A A1AR	03767CAL4	0.19%
APID 2017-28A A2R	03767CAQ3	0.03%
APID 2018-18A A1R2	03767NAW6	0.21%
APID 2018-18A BR2	03767NBA3	0.03%
APID 2018-29A A1R	03767MAQ1	0.23%
APID 2018-29A BR	03767MAU2	0.04%
APID 2019-31A AR2	03767VAU2	0.24%
APID 2019-31A BR2	03767VAW8	0.04%
APID 2021-35A A1R	03768UAG4	0.24%
APID 2021-35A BR	03768UAL3	0.04%
APID 2022-42A A1R	03770GAL0	0.24%
APID 2022-42A BR	03770GAQ9	0.04%

Bloomberg Ticker	CUSIP	Weight
APID 2023-44A A1R	037989AL4	0.17%
APID 2023-44A BR	037989AN0	0.03%
APID 2023-46A A1R	03770RAN2	0.24%
APID 2023-46A BR	03770RAS1	0.04%
APID 2024-49A A1	03771BAA4	0.21%
APID 2024-49A B	03771BAE6	0.03%
APID 2024-50A A1	03771MAA0	0.21%
APID 2024-50A B	03771MAE2	0.03%
APID 2025-54A A1	03771RAA9	0.24%
APID 2025-54A B	03771RAE1	0.04%
APID 2025-55A A1	03771VAA0	0.24%
APID 2025-55A B	03771VAE2	0.04%
APID 2026-56A A1	03772AAA5	0.24%
APID 2026-56A B	03772AAE7	0.04%
APID 2026-58A A1	03790MAA7	0.24%
APID 2026-58A B	03790MAE9	0.04%
ARES 2015-2A A1R4	04015GBB4	0.30%
ARES 2015-2A BR3	04015GBF5	0.05%
ARES 2016-41A A1R3	04016DBA2	0.30%
ARES 2016-41A BR3	04016DBE4	0.05%
ARES 2017-43A A1R2	04016PAS7	0.30%
ARES 2017-43A BR2	04016PAW8	0.05%
ARES 2017-44A A1R3	04016NBV4	0.34%
ARES 2017-44A A33R	04016NBZ5	0.04%
ARES 2020-56A A1R2	04018NAW1	0.26%
ARES 2020-56A BR2	04018NBA8	0.04%
ARES 2021-59A A	04018EAA9	0.24%
ARES 2021-59A B1	04018EAC5	0.04%
ARES 2021-62A A1R	00192WAL1	0.25%
ARES 2021-62A BR	00192WAQ0	0.04%
ARES 2022-65A A1R	04019FAL1	0.33%
ARES 2022-65A BR	04019FAQ0	0.06%
ARES 2023-70A A1R	039951AS7	0.30%
ARES 2023-70A BR	039951AW8	0.05%
ARES 2024-69A A1R	039953AL8	0.21%
ARES 2024-69A BR	039953AQ7	0.04%
ARES 2024-72A A1R	04020WAL1	0.25%
ARES 2024-72A BR	04020WAQ0	0.04%
ARES 2025-ALF9A A1	03990HAA6	0.21%
ARES 2025-ALF9A B	03990HAE8	0.03%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
ARES 2026-80A A1	039974AA8	0.30%
ARES 2026-80A B	039974AE0	0.05%
ATCLO 2018-12A B	04942UAG1	0.00%
ATCLO 2025-25A A1	04943RAC6	0.22%
ATCLO 2025-25A B	04943RAG7	0.03%
ATRM 13A AR2	55822RAB6	0.04%
ATRM 13A BR2	55822RAD2	0.03%
ATRM 14A A1R	55820WAC5	0.33%
ATRM 14A B1R	55820WAG6	0.04%
ATRM 15A A1R	55820LAG0	0.37%
ATRM 15A B1R	55820LAL9	0.05%
AWPT 2021-14A A1R	28623RBC1	0.20%
AWPT 2021-14A BR	28623RBG2	0.03%
BABSN 2023-2A A1R	06763FAG5	0.21%
BABSN 2023-2A BR	06763FAJ9	0.03%
BABSN 2023-4A A1R	06763MAL9	0.21%
BABSN 2023-4A BR	06763MAQ8	0.03%
BABSN 2024-3A AR	067924AN0	0.21%
BABSN 2024-3A BR	067924AQ3	0.04%
BABSN 2024-5A A1	06763YAC3	0.21%
BABSN 2024-5A B	06763YAG4	0.04%
BABSN 2025-3A A1	06764PAA5	0.23%
BABSN 2025-3A B	06764PAE7	0.04%
BABSN 2025-6A A1	06764WAA0	0.23%
BABSN 2025-6A B	06764WAE2	0.04%
BALLY 2021-18A A1R	05875YAJ5	0.23%
BALLY 2021-18A A2R	05875YAL0	0.05%
BALLY 2024-26A A1AR	05876NAQ2	0.11%
BALLY 2024-26A A2R	05876NAU3	0.04%
BALLY 2024-27A A1A	05874UAA3	0.21%
BALLY 2024-27A A2	05874UAE5	0.03%
BALLY 2025-30A A1A	05876UAA1	0.21%
BALLY 2025-30A A2	05876UAC7	0.03%
BALLY 2025-32A A1A	058944AA7	0.21%
BALLY 2025-32A A2	058944AE9	0.03%
BARDT 2019-2A ARR	06744NBQ9	0.10%
BARDT 2019-2A BRR	06744NBS5	0.05%
BATLN 2017-11A AR2	07132LAU3	0.25%
BATLN 2017-11A BR2	07132LAW9	0.06%
BATLN 2018-12A BRR	07133RAY1	0.02%
BATLN 2019-14A AR2	07090ABA0	0.24%
BATLN 2019-14A BR2	07090ABC6	0.05%
BCC 2018-2A BR	05682VAQ8	0.03%
BCC 2019-2A AR3	05682LBA4	0.10%
BCC 2019-2A BR3	05682LBC0	0.04%
BCC 2019-4A A1RR	05684AAY5	0.25%
BCC 2019-4A BRR	05684ABC2	0.04%
BCC 2021-4A A1RR	05685ABA5	0.25%
BCC 2021-4A BRR	05685ABE7	0.04%
BCC 2022-1A A1R	05684UAL9	0.23%
BCC 2022-1A BR	05684UAQ8	0.04%
BCC 2022-2A A1R2	05682GBC1	0.25%
BCC 2022-2A BR2	05682GBG2	0.04%
BCC 2023-3A A1R	05682CAL1	0.26%
BCC 2023-3A BR	05682CAQ0	0.04%
BCC 2024-3A A1R	05685QAQ6	0.21%
BCC 2024-3A BR	05685QAU7	0.03%
BCC 2024-6A A1	05685XAA6	0.21%
BCC 2024-6A B	05685XAE8	0.03%
BCC 2025-3A A1	056914AA2	0.26%
BCC 2025-3A B	056914AE4	0.04%
BCC 2025-4A A1	05686GAA2	0.26%
BCC 2025-4A B	05686GAE4	0.04%
BCC 2026-1A A1	05686LAA1	0.24%
BCC 2026-1A B	05686LAE3	0.04%
BCC 2026-3A A1	05686QAA0	0.24%
BCC 2026-3A B	05686QAE2	0.04%
BCHPK 2019-1A A1RR	07355TBL5	0.32%
BCHPK 2019-1A B1RR	07355TBQ4	0.03%
BCSTAT 2025-1A AR	05556KAA0	0.09%
BCSTAT 2025-1A BR	05556KAC6	0.06%
BGCLO 2024-11A A1	09077YAA2	0.21%
BGCLO 2024-11A B	09077YAE4	0.04%
BLACK 2019-2A A1R2	09204GAT6	0.05%
BLACK 2019-2A BR2	09204GAX7	0.03%
BLUEM 2018-3A BR	09630AAS5	0.05%
BLUEM 2021-32A AR	09631EAJ6	0.21%
BLUEM 2021-32A BR	09631EAL1	0.05%
BLUEM 2022-35A A1R	09631RAL2	0.23%
BLUEM 2022-35A BR	09631RAQ1	0.04%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
BOYCE 2022-1A A1R	103228AN2	0.31%
BOYCE 2022-1A B1	103228AE2	0.04%
BSP 2019-17A AR2	08182BAW8	0.41%
BSP 2019-17A BR2	08182BBA5	0.10%
BSP 2021-23A A1RR	08186VAW0	0.26%
BSP 2021-23A BRR	08186VBA7	0.04%
BSP 2021-25A A1R	08186YAL8	0.20%
BSP 2021-25A BR	08186YAQ7	0.04%
BSP 2024-35A AR	08182YAJ7	0.23%
BSP 2024-35A BR	08182YAL2	0.05%
BSP 2024-36A A1	081922AA4	0.21%
BSP 2024-36A B	081922AE6	0.03%
BSP 2025-42A A	08187LAA9	0.26%
BSP 2025-42A B	08187LAC5	0.05%
BSP 2025-44A A1	08187NAA5	0.25%
BSP 2025-44A B	08187NAE7	0.04%
BSP 2025-46A A	08186HAA9	0.23%
BSP 2025-46A B	08186HAC5	0.05%
BVSTAT 2024-1A A	92338VAA9	0.09%
BVSTAT 2024-1A B	92338VAC5	0.06%
CANYC 2024-2A A1	13877CAA4	0.21%
CANYC 2024-2A B	13877CAE6	0.04%
CANYC 2025-2A A2	13876FAC4	0.01%
CANYC 2025-2A B	13876FAE0	0.03%
CANYC 2026-1A A1	13890AAA1	0.21%
CANYC 2026-1A B	13890AAE3	0.03%
CARVL 2022-1A A1R	14686FAQ1	0.20%
CARVL 2022-1A BR	14686FAU2	0.04%
CARVL 2023-1A A1R2	14686BBA4	0.21%
CARVL 2023-1A BR2	14686BBE6	0.04%
CARVL 2024-1A AR	14688HAL6	0.21%
CARVL 2024-1A BR	14688HAN2	0.04%
CARVL 2024-3A A1	14688RAA8	0.20%
CARVL 2024-3A B	14688RAE0	0.04%
CAVU 2021-3A A	89624GAA1	0.22%
CAVU 2021-3A B1	89624GAC7	0.03%
CAVU 2025-1A A	89624FAA3	0.21%
CAVU 2025-1A B	89624FAC9	0.04%
CBAMR 2017-2A A1RR	149931AC1	0.63%
CBAMR 2017-2A BRR	149931AG2	0.10%
CBAMR 2017-4A A1R	12516EAC5	0.28%
CBAMR 2017-4A BR	12516EAG6	0.07%
CBAMR 2018-5A A1R	12516LAC9	0.43%
CBAMR 2018-5A BR	12516LAG0	0.08%
CBAMR 2018-6A AR2	12516GAC0	0.13%
CBAMR 2018-6A BR2	12516GAE6	0.10%
CBAMR 2019-9A AR	14987VAN9	0.26%
CBAMR 2019-9A B1R	14987VAQ2	0.03%
CGMS 2017-2A AR3	14315JBN8	0.17%
CGMS 2017-2A BR3	14315JBQ1	0.03%
CGMS 2018-4A A1R2	14315RBQ3	0.25%
CGMS 2018-4A BR2	14315RBE0	0.04%
CGMS 2019-1A A1A2	14316BBG9	0.03%
CGMS 2019-1A A2R2	14316BBL8	0.04%
CGMS 2019-3A A1R3	14314HBL7	0.26%
CGMS 2019-3A BR3	14314HBQ6	0.04%
CGMS 2021-1A A1AR	14316MAJ0	0.26%
CGMS 2021-1A A2R	14316MAN1	0.04%
CGMS 2021-8A A1R	143120AN3	0.26%
CGMS 2021-8A BR	143120AS2	0.04%
CGMS 2022-4A A1A2	14317BBA1	0.23%
CGMS 2022-4A BR2	14317BBE3	0.04%
CGMS 2024-3A A1R	14319HAQ2	0.25%
CGMS 2024-3A BR	14319HAU3	0.04%
CGMS 2024-6A A1	14319PAA9	0.24%
CGMS 2024-6A B	14319PAE1	0.04%
CGMS 2025-3A A	14320EAA1	0.26%
CGMS 2025-3A B	14320EAC7	0.05%
CGMS 2025-4A A1	142918AA9	0.25%
CGMS 2025-4A B	142918AE1	0.04%
CGMS 2026-3A A1	142925AA4	0.30%
CGMS 2026-3A B	142925AE6	0.05%
CGMS 2026-4A A1	142940AA3	0.11%
CGMS 2026-4A B	142940AE5	0.03%
CIFC 2014-2RA AR2	12548RAX2	0.17%
CIFC 2014-2RA BR2	12548RAZ7	0.03%
CIFC 2014-3A A1R	12549QBL8	0.21%
CIFC 2014-3A BR	12549QBQ7	0.03%
CIFC 2017-1A AR3	17181PAL3	0.20%
CIFC 2017-1A BR3	17181PAN9	0.04%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
CIFC 2018-1A A1R	17181NAC8	0.23%
CIFC 2018-1A BR	17181NAG9	0.04%
CIFC 2018-2A A1R	17180WAJ4	0.25%
CIFC 2018-2A BR	17180WAN5	0.04%
CIFC 2019-1A A1R2	12553DAS6	0.23%
CIFC 2019-1A BR2	12553DAW7	0.03%
CIFC 2019-4A A1R2	17182XAW1	0.21%
CIFC 2019-4A A2R2	17182XBA8	0.03%
CIFC 2021-3A A1R	12564DAJ3	0.15%
CIFC 2021-3A BR	12564DAN4	0.04%
CIFC 2021-7A AR	12567HAQ5	0.25%
CIFC 2021-7A BR	12567HAS1	0.06%
CIFC 2022-1A A1R	12570LAJ7	0.21%
CIFC 2022-1A BR	12570LAN8	0.03%
CIFC 2022-2A A1R	12567MAN1	0.16%
CIFC 2022-2A BR	12567MAS0	0.04%
CIFC 2024-4A A1R	17181WAL8	0.17%
CIFC 2024-4A BR	17181WAQ7	0.04%
CIFC 2025-4A A1	12575MAA9	0.21%
CIFC 2025-4A B	12575MAC5	0.03%
CIFC 2026-1A A1	12576MAA8	0.14%
CIFC 2026-1A B	12576MAE0	0.03%
CIFC 2026-3A A1	12578BAA0	0.21%
CIFC 2026-3A B	12578BAE2	0.03%
CLVR 2021-3A AR	18915FAA0	0.21%
CLVR 2021-3A BR	18915FAC6	0.04%
CPTPK 2024-1A A1R	14074EAN1	0.35%
CPTPK 2024-1A BR	14074EAS0	0.05%
CQS 2026-6A A1	223925AA6	0.14%
CQS 2026-6A B	223925AE8	0.03%
CQS 2026-7A A1	22412JAC8	0.21%
CQS 2026-7A B	22412JAG9	0.03%
DCLO 2022-4A ARR	25255NBC1	0.24%
DCLO 2022-4A BRR	25255NBG2	0.04%
DCLO 2024-7A A1R	25255WAL2	0.24%
DCLO 2024-7A A2R	25255WAN8	0.04%
DRSLF 2016-43A AR3	26245CBQ5	0.26%
DRSLF 2016-43A B1R3	26245CBS1	0.04%
DRSLF 2017-49A BR	26244QAQ6	0.00%
DRSLF 2017-53A AR	26243EAP6	0.03%
DRSLF 2017-53A BR	26243EAR2	0.04%
DRSLF 2018-64A A	26251LAC8	0.00%
DRSLF 2018-64A B	26251LAE4	0.04%
DRSLF 2019-68A ARR	26252QAS1	0.21%
DRSLF 2019-68A BRR	26252QAU6	0.04%
DRSLF 2020-86A A1R2	26245XAY3	0.24%
DRSLF 2020-86A BR2	26245XBC0	0.05%
DRSLF 2021-95A AR	262487AJ0	0.26%
DRSLF 2021-95A BR	262487AL5	0.05%
DRSLF 2022-97A A1R	26248XAL8	0.22%
DRSLF 2022-97A BR	26248XAQ7	0.03%
DRSLF 2022-98A AR	26248AAL8	0.24%
DRSLF 2022-98A B1R	26248AAN4	0.04%
DRSLF 2024-121A A1	26253VAA8	0.25%
DRSLF 2024-121A B	26253VAE0	0.04%
DRSLF 2025-130A A	26254AAA3	0.26%
DRSLF 2025-130A B	26254AAC9	0.05%
ELM12 2021-5A AR	29002YAJ1	0.07%
ELM12 2021-5A BR	29002YAL6	0.05%
ELM14 2022-1A A1R	29003WAL9	0.14%
ELM14 2022-1A BR	29003WAQ8	0.05%
ELM16 2022-3A ARR	29002UAS9	0.32%
ELM16 2022-3A BRR	29002UAU4	0.06%
ELM24 2023-3A AR	290020AL0	0.21%
ELM24 2023-3A BR	290020AN6	0.04%
ELM26 2024-1A A1R	29004CAL2	0.26%
ELM26 2024-1A BR	29004CAQ1	0.04%
ELM34 2024-10A A1R	29001MAQ2	0.43%
ELM34 2024-10A BR	29001MAU3	0.07%
ELM38 2025-1A A	289908AA3	0.21%
ELM38 2025-1A B1	289908AC9	0.03%
ELM40 2025-3A A	29004FAA9	0.42%
ELM40 2025-3A B	29004FAC5	0.09%
ELM49 2026-3A A1	289918AA2	0.20%
ELM49 2026-3A B	289918AE4	0.03%
ELMW7 2020-4A A1RR	29002QAS8	0.21%
ELMW7 2020-4A BRR	29002QAW9	0.04%
ELMW8 2021-1A ARR	29003EBA2	0.38%
ELMW8 2021-1A BRR	29003EBC8	0.08%
FCBSL 2021-2A AR	34963DAU9	0.17%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
FCBSL 2021-2A BR	34963DAW5	0.05%
FCBSL 2021-4A AR	349921AA4	0.24%
FCBSL 2021-4A B1R	349921AC0	0.04%
FCBSL 2022-1A A1R	34964HAQ8	0.17%
FCBSL 2022-1A B1R	34964HAS4	0.02%
FLAT 2021-1A A1R	33883PAQ0	0.22%
FLAT 2021-1A BR	33883PAU1	0.03%
FTGPK 2025-2A AR	18914KAA0	0.17%
FTGPK 2025-2A BR	18914KAC6	0.04%
GALXY 2025-35A A	362930AA7	0.24%
GALXY 2025-35A B	362930AC3	0.04%
GARNET 2025-3A A1	36626TAA2	0.26%
GARNET 2025-3A B	36626TAE4	0.04%
GARNET 2026-5A A1	365911AA4	0.14%
GARNET 2026-5A B	365911AE6	0.03%
GARNET 2026-7A A1	36626LAA9	0.07%
GARNET 2026-7A B	36626LAE1	0.03%
GCBSL 2020-48A A1R	38177DAQ1	0.23%
GCBSL 2020-48A BR	38177DAS7	0.04%
GCBSL 2021-55A ALR	BCC3PF6F4	0.24%
GCBSL 2021-55A BR	38182AAC1	0.04%
GCBSL 2023-68A A1R	38181PAA3	0.21%
GCBSL 2023-68A BR	38181PAE5	0.04%
GCBSL 2024-72A A1R	381956AA9	0.22%
GCBSL 2024-72A BR	381956AE1	0.04%
GCBSL 2024-74A AR	38190BAL9	0.26%
GCBSL 2024-74A BR	38190BAN5	0.05%
GCM 2026-2A A1	36831VAA8	0.21%
GCM 2026-2A B	36831VAE0	0.03%
GLM 2021-9A AR2	38138JBC6	0.20%
GLM 2021-9A BR2	38138JBG7	0.05%
GLM 2022-12A AR2	38138FBC4	0.25%
GLM 2022-12A B1R2	38138FBG5	0.04%
GLM 2024-22A A	38139EAC7	0.26%
GLM 2024-22A B	38139EAG8	0.04%
GLM 2024-23A A	38139KAC3	0.21%
GLM 2024-23A B	38139KAG4	0.03%
GLM 2025-27A A	38140AAC2	0.32%
GLM 2025-27A B	38140AAG3	0.05%
GLM 2026-28A A	38140CAC8	0.30%
GLM 2026-28A B	38140CAG9	0.05%
GLM 2026-30A A	38140GAC9	0.31%
GLM 2026-30A B	38140GAG0	0.05%
GNRT 2024-17A A1	37149PAA6	0.23%
GNRT 2024-17A B	37149PAC2	0.04%
GNRT 2024-18A A	37149VAA3	0.21%
GNRT 2024-18A B	37149VAC9	0.05%
GOST 2024-1A ALR	GOLCIPH01	0.10%
GOST 2024-1A BR	381929AQ1	0.04%
HARUS 2025-3A A1	41758DAA7	0.10%
HARUS 2025-3A B	41758DAE9	0.04%
HARUS 2026-1A A1	417938AA5	0.14%
HARUS 2026-1A B	417938AE7	0.03%
HLM 2021-16A A1R	40440XAL5	0.21%
HLM 2021-16A BR	40440XAQ4	0.04%
HLSY 2025-10A A1	78663BAA7	0.22%
HLSY 2025-10A B	78663BAE9	0.04%
HONPK 2026-1A A1	438453AC6	0.30%
HONPK 2026-1A B	438453AG7	0.04%
ICG 2021-1A A1RR	449303AU0	0.11%
ICG 2021-1A BRR	449303AY2	0.03%
INVCO 2021-2A AR	46149MAL0	0.17%
INVCO 2021-2A BR	46149MAN6	0.05%
INVCO 2021-3A A1R	46151VAA9	0.21%
INVCO 2021-3A BR	46151VAE1	0.04%
INVCO 2022-1A AR	460988AL2	0.26%
INVCO 2022-1A BR	460988AN8	0.05%
INVCO 2023-1A AR2	46146GAY8	0.19%
INVCO 2023-1A BR2	46146GBA9	0.05%
INVCO 2024-4A A1	46151BAA3	0.21%
INVCO 2024-4A B	46151BAE5	0.03%
INVCO 2025-2A A	46151RAA8	0.21%
INVCO 2025-2A B	46151RAE0	0.05%
INVCO 2025-3A A1	46092FAA6	0.21%
INVCO 2025-3A B	46092FAE8	0.03%
INVCO 2026-2A A1	46092LAA3	0.21%
INVCO 2026-2A B	46092LAE5	0.04%
JNPPK 2023-1A ARR	48206KAY2	0.26%
JNPPK 2023-1A BRR	48206KBA3	0.05%
KKR 16 A1R3	48251BBE9	0.30%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
KKR 16 A2R3	48251BBG4	0.06%
KKR 18 A1R2	48251JAS2	0.06%
KKR 18 BR2	48251JAW3	0.02%
KKR 2022-41A A1	48255PAA3	0.17%
KKR 2022-41A B	48255PAC9	0.04%
KKR 2024-47A A	48190DAA8	0.21%
KKR 2024-47A B	48190DAC4	0.04%
KKR 21 B	48252KAC3	0.01%
KKR 31A A1	48254NAA9	0.19%
KKR 31A B	48254NAE1	0.06%
KLLM 5A AR2	48937AAA2	0.19%
KLLM 5A BR2	48937AAC8	0.04%
LAKEG 2025-1A A	509827AA9	0.26%
LAKEG 2025-1A B	509827AC5	0.05%
LAKPK 2025-1A A	51218YAA4	0.26%
LAKPK 2025-1A B1	51218YAC0	0.05%
LCM 34A A1R	50203CAL7	0.20%
LCM 34A BR	50203CAQ6	0.04%
LCM 35A A1R	50202QAL7	0.20%
LCM 35A BR	50202QAQ6	0.04%
MAGNE 2019-22A ARR	55954HAW2	0.26%
MAGNE 2019-22A BRR	55954HAY8	0.05%
MAGNE 2019-24A AR	55954WAL3	0.26%
MAGNE 2019-24A BR	55954WAN9	0.05%
MAGNE 2020-27A ARR	55955EAW8	0.21%
MAGNE 2020-27A BRR	55955EAY4	0.03%
MAGNE 2021-29A AR2	55955KAW4	0.22%
MAGNE 2021-29A BR2	55955KBA1	0.03%
MAGNE 2023-37A A1R	55952AAL3	0.21%
MAGNE 2023-37A BR	55952AAQ2	0.03%
MAGNE 2024-44A A1	55955UAA0	0.26%
MAGNE 2024-44A B	55955UAE2	0.05%
MAGNE 2024-47A A	559916AA9	0.30%
MAGNE 2024-47A B	559916AE1	0.06%
MAGNE 2025-45A A1	55956CAA9	0.27%
MAGNE 2025-45A B	55956CAE1	0.04%
MAGNE 2025-52A A1	559931AA8	0.28%
MAGNE 2025-52A B1	559931AE0	0.04%
MAGNE 2026-55A A1	55956RAA6	0.21%
MAGNE 2026-55A B	55956RAE8	0.04%

Bloomberg Ticker	CUSIP	Weight
MDPK 2015-17A AR3	55818YCC3	0.19%
MDPK 2015-17A B1R2	55818YCE9	0.03%
MDPK 2016-22A AR2	55819XBJ0	0.34%
MDPK 2016-22A BR2	55819XBL5	0.06%
MDPK 2018-27A A1R	55820YAN7	0.33%
MDPK 2018-27A BR	55820YAS6	0.05%
MDPK 2018-28A A1R	55821AAN8	0.23%
MDPK 2018-28A BR	55821AAS7	0.04%
MDPK 2018-30A A1R	55821TAL1	0.25%
MDPK 2018-30A BR	55821TAQ0	0.04%
MDPK 2018-32A A1R2	55817AAY0	0.34%
MDPK 2018-32A BR2	55817ABC7	0.05%
MDPK 2019-33A AR2	55819JAW3	0.25%
MDPK 2019-33A BR2	55819JAX1	0.04%
MDPK 2020-46A ARR	55822AAW7	0.28%
MDPK 2020-46A B1RR	55822AAY3	0.07%
MDPK 2021-48A AR	55821UAL8	0.19%
MDPK 2021-48A BR	55821UAQ7	0.04%
MDPK 2021-59A A1R2	55822EAY5	0.30%
MDPK 2021-59A BR2	55822EBC2	0.05%
MDPK 2022-53A A	558189AA4	0.28%
MDPK 2022-53A B	558189AC0	0.05%
MDPK 2022-55A A1R	55819FAQ4	0.26%
MDPK 2022-55A BR	55819FAU5	0.04%
MDPK 2023-63A A1R	55817GAN1	0.26%
MDPK 2023-63A BR	55817GAS0	0.04%
MDPK 2024-66A A1	55822YAA3	0.29%
MDPK 2024-66A B	55822YAE5	0.05%
MDPK 2025-71A A1	55817DAA6	0.26%
MDPK 2025-71A B	55817DAE8	0.04%
MDPK 2025-73A A1	55823HAA9	0.26%
MDPK 2025-73A B	55823HAE1	0.04%
MDPK 2025-75A A1	55823WAA6	0.24%
MDPK 2025-75A B	55823WAE8	0.04%
MENLO 2025-3A A	58682NAA0	0.23%
MENLO 2025-3A B	58682NAC6	0.04%
MIDO 2025-21A A1	597924AA7	0.21%
MIDO 2025-21A B	597924AE9	0.03%
MONTPK 2026-1A A1	61218AAA5	0.25%
MONTPK 2026-1A B	61218AAE7	0.04%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
MP23 2021-4A A1R	56607TAS4	0.21%
MP23 2021-4A B1R	56607TAW5	0.03%
MUZ88 2026-7A A1	68252WAA9	0.14%
MUZ88 2026-7A B	68252WAE1	0.03%
NEUB 2019-33A AR2	64132TAU7	0.25%
NEUB 2019-33A BR2	64132TAW3	0.05%
NEUB 2020-39A A1R2	64134GAW9	0.21%
NEUB 2020-39A BR2	64134GBA6	0.04%
NEUB 2021-43A AR	64134AAJ1	0.24%
NEUB 2021-43A BR	64134AAL6	0.06%
NEUB 2021-46A AL	BCC3KGBK0	0.25%
NEUB 2021-46A BR	64134QAL1	0.06%
NEUB 2022-49A AR2	64135JAW2	0.28%
NEUB 2022-49A BR2	64135JAY8	0.05%
NEUB 2024-57A A1R	64136DAN4	0.21%
NEUB 2024-57A BR	64136DAS3	0.03%
NEUB 2024-58A A1R	640970AL3	0.21%
NEUB 2024-58A BR	640970AQ2	0.03%
NEUB 2025-61A A1	640989AA7	0.21%
NEUB 2025-61A B	640989AE9	0.03%
NEUB 2025-62A A1	64136GAA5	0.21%
NEUB 2025-62A B	64136GAE7	0.03%
NEUB 2026-63A A1	640981AA4	0.20%
NEUB 2026-63A B	640981AL0	0.03%
NEUB 2026-64A A1	640987AA1	0.21%
NEUB 2026-64A B	640987AE3	0.03%
OAKC 2012-7A AR4	67102QBK3	0.19%
OAKC 2012-7A B1R4	67102QBM9	0.01%
OAKC 2014-10RA AR2	67707CBC1	0.25%
OAKC 2014-10RA B1R2	67707CBE7	0.05%
OAKC 2015-12A A1R3	67109YBN3	0.26%
OAKC 2015-12A BR3	67109YBS2	0.04%
OAKC 2019-3A AR2	67112RBC7	0.29%
OAKC 2019-3A B1R2	67112RBE3	0.06%
OAKC 2019-4A AR2	67098DBC6	0.25%
OAKC 2019-4A B1R2	67098DBE2	0.05%
OAKC 2020-5A AR	67113GAS6	0.17%
OAKC 2020-5A B1R	67113GAW7	0.05%
OAKC 2020-7A A1R2	67098WAY7	0.24%
OAKC 2020-7A B1R2	67098WBC4	0.03%

Bloomberg Ticker	CUSIP	Weight
OAKC 2021-16A AR	67115LAJ3	0.25%
OAKC 2021-16A B1R	67115LAL8	0.04%
OAKC 2025-21A A1	67707KAA8	0.26%
OAKC 2025-21A B	67707KAE0	0.04%
OAKCL 2019-3A A1R2	67400EBE3	0.32%
OAKCL 2019-3A BR2	67400EBJ2	0.04%
OAKCL 2019-4A AR3	67402CBU9	0.32%
OAKCL 2019-4A BR3	67402CBW5	0.06%
OCP 2017-13A AR2	67097LAV8	0.19%
OCP 2017-13A B1R2	67097LAX4	0.03%
OCP 2018-15A AR	67112KAG4	0.19%
OCP 2018-15A BR	67112KAH2	0.04%
OCP 2021-22A AR	67117TAN5	0.24%
OCP 2021-22A BR	67117TAQ8	0.04%
OCP 2024-34A A1R	67570MAQ3	0.13%
OCP 2024-34A BR	67570MAU4	0.04%
OCP 2024-37A A1	67120AAA9	0.28%
OCP 2024-37A B1	67120AAE1	0.04%
OCP 2025-42A A	67097SAN1	0.23%
OCP 2025-42A B1	67097SAC5	0.04%
OCP 2025-46A A	671023AA7	0.25%
OCP 2025-46A B	671023AC3	0.05%
OCP 2026-14A A1R2	67127WAC0	0.19%
OCP 2026-14A BR2	67127WAG1	0.03%
OCP 2026-50A A1	67579MAA9	0.21%
OCP 2026-50A B	67579MAE1	0.03%
OCP 2026-51A A1	67127QAA7	0.20%
OCP 2026-51A B	67127QAE9	0.03%
OCT28 2016-1A A1R3	67591EBW2	0.28%
OCT28 2016-1A BR3	67591ECA9	0.05%
OCT38 2018-1A A1R	67591YAQ2	0.31%
OCT38 2018-1A A3R	67591YAU3	0.06%
OCT40 2019-1A A1RR	67592BAY4	0.25%
OCT40 2019-1A BRR	67592BBC1	0.04%
OCT45 2019-1A A1RR	67577MBA0	0.27%
OCT45 2019-1A BRR	67577MBE2	0.04%
OCT51 2021-1A AR	675943AA2	0.21%
OCT51 2021-1A BR	675943AC8	0.04%
OCT58 2022-1A A1R	675932AN7	0.30%
OCT58 2022-1A BR	675932AS6	0.05%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
OCT64 2022-1A A1R2	67579ABG1	0.35%
OCT64 2022-1A B1R2	67579ABL0	0.05%
OCT65 2024-4A A1	675944AA0	0.21%
OCT65 2024-4A B	675944AE2	0.03%
OCT67 2023-1A AR	67571LAN1	0.22%
OCT67 2023-1A BR	67571LAQ4	0.04%
OCT68 2023-1A A1R	675949AQ4	0.21%
OCT68 2023-1A BR	675949AU5	0.03%
OCT71 2024-1A A1R	67579CAN3	0.21%
OCT71 2024-1A BR	67579CAS2	0.04%
OCT73 2025-4A A1	67579HAA0	0.20%
OCT73 2025-4A B	67579HAE2	0.03%
OCT75 2025-1A A1	67579EAA7	0.26%
OCT75 2025-1A B	67579EAE9	0.04%
OCT76 2026-1A A1	67579VAC5	0.21%
OCT76 2026-1A B1	67579VAG6	0.02%
OHACP 2024-17A A	67120MAA3	0.19%
OHACP 2024-17A B1	67120MAE5	0.06%
OHALF 2015-1A A1R4	67109BDN1	0.28%
OHALF 2015-1A BR4	67109BDS0	0.04%
OZLM 2017-19A A1R3	67112CBN6	0.20%
OZLM 2017-19A A2R3	67112CBQ9	0.03%
PBSPK 2024-1A AR	70537AAL6	0.25%
PBSPK 2024-1A BR	70537AAN2	0.05%
PCEPK 2021-1A AR	70470MAQ8	0.28%
PCEPK 2021-1A BR	70470MAS4	0.05%
PIPK 2025-19A A1	72132DAA9	0.10%
PIPK 2025-19A B	72132DAD3	0.03%
PIPK 2026-23A A1	72133WAA6	0.11%
PIPK 2026-23A B	72133WAE8	0.03%
PLMRS 2021-3A A1R	69688FAN0	0.32%
PLMRS 2021-3A BR	69688FAS9	0.06%
PLMRS 2021-4A A1R	69702EAL9	0.32%
PLMRS 2021-4A BR	69702EAQ8	0.05%
PLMRS 2022-2A AR2	69688NAW3	0.21%
PLMRS 2022-2A BR2	69688NBA0	0.04%
PLMRS 2022-5A A1R	69702MAL1	0.21%
PLMRS 2022-5A BR	69702MAQ0	0.04%
PLMRS 2024-1A AR	69703JAJ2	0.24%
PLMRS 2024-1A BR	69703JAL7	0.04%
PLMRS 2024-2A A1R	69703LAQ1	0.26%
PLMRS 2024-2A BR	69703LAU2	0.04%
PLMRS 2026-1A A	69704JAA0	0.25%
PLMRS 2026-1A B	69704JAC6	0.06%
PSTAT 2024-2A A1R	69702WAE5	0.21%
PSTAT 2024-2A A2R	69702WAG0	0.08%
PSTAT 2024-3A A1R	69690EAJ8	0.19%
PSTAT 2024-3A A2R	69690EAL3	0.08%
PSTAT 2025-1A A1	69704CAA5	0.19%
PSTAT 2025-1A A2	69704CAC1	0.05%
PSTAT 2025-3A A1	696918AA9	0.23%
PSTAT 2025-3A A2	696918AC5	0.05%
RAD 2024-24A A1	75010CAA1	0.26%
RAD 2024-24A B	75010CAE3	0.04%
RAD 2024-26A A	75009VAA2	0.23%
RAD 2024-26A B1	75009VAC8	0.03%
RAD 2025-30A A1A	74938RAA0	0.25%
RAD 2025-30A A2	74938RAE2	0.04%
RAD 2025-31A A1A	74939NAA8	0.24%
RAD 2025-31A A2	74939NAE0	0.04%
REG16 2019-2A A1R2	75888TAY1	0.24%
REG16 2019-2A BR2	75888TBC8	0.04%
REG18 2021-1A A1R	75884EAN2	0.24%
REG18 2021-1A BR	75884EAS1	0.04%
REG20 2021-2A AR	75884YAK4	0.21%
REG20 2021-2A BR	75884YAL2	0.04%
REG22 2022-2A A1R2	758968AY7	0.21%
REG22 2022-2A BR2	758968BC4	0.03%
REG29 2024-3A A1R	758971AN5	0.26%
REG29 2024-3A BR	758971AS4	0.04%
RESPK 2020-1A ARR	758465BL1	0.21%
RESPK 2020-1A BRR	758465BN7	0.04%
ROCKT 2021-3A A1R	77341NAL9	0.22%
ROCKT 2021-3A BR	77341NAQ8	0.04%
ROCKT 2022-1A A1R	77340JAL9	0.19%
ROCKT 2022-1A BR	77340JAN5	0.04%
RRAM 2021-17A A1AR	74980QAL5	0.28%
RRAM 2021-17A A2R	74980QAQ4	0.05%
RRAM 2021-18A A1AR	749752AL5	0.32%
RRAM 2021-18A A2R	749752AQ4	0.06%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
RRAM 2022-24A A1A2	75000HBA1	0.29%
RRAM 2022-24A A2R2	75000HBE3	0.05%
RRAM 2023-25A A1A2	75000KAY3	0.26%
RRAM 2023-25A A2R2	75000KBC0	0.04%
RRAM 2023-26A A1R	74989MAN1	0.21%
RRAM 2023-26A A2R	74989MAQ4	0.04%
RRAM 2024-28RA A2R2	74989NAS8	0.04%
RRAM 2024-28RA AAR2	74989NAN9	0.17%
RRAM 2024-33A A1A	78110QAA3	0.21%
RRAM 2024-33A A2	78110QAE5	0.03%
RRAM 2025-40A A1	749762AA8	0.24%
RRAM 2025-40A A2	749762AC4	0.06%
RRAM 2026-44A A1A	78109WAA3	0.21%
RRAM 2026-44A A2	78109WAE5	0.03%
RRAM 2026-46A A1A	749780AA0	0.21%
RRAM 2026-46A A2	749780AE2	0.04%
RSRVA 2016-3A AR3	76761RBG3	0.16%
RSRVA 2016-3A BR3	76761RBJ7	0.06%
SIXST 2021-20A A1R	83012QAN4	0.13%
SIXST 2021-20A BR	83012QAS3	0.03%
SIXST 2024-26A A	829921AA3	0.21%
SIXST 2024-26A B	829921AC9	0.05%
SIXST 2024-27A A	83013GAA3	0.21%
SIXST 2024-27A B	83013GAC9	0.04%
SIXST 2025-28A AL	SIXUKB480	0.15%
SIXST 2025-28A B1	83013TAC1	0.04%
SIXST 2025-31A A1	83014BAA3	0.20%
SIXST 2025-31A B	83014BAE5	0.04%
SIXST 2026-32A A1	83012YAA5	0.19%
SIXST 2026-32A B	83012YAE7	0.04%
SIXST 2026-33A A1	83014JAA6	0.24%
SIXST 2026-33A B	83014JAE8	0.04%
SNDPT 2014-2RA A	83613WAA2	0.01%
SNDPT 2014-2RA B	83613WAC8	0.04%
SNDPT 2018-2A B	83611JAC9	0.04%
SNDPT 2019-1A ARR	83611KAW2	0.00%
SNDPT 2019-1A BRR	83611KAY8	0.05%
SNDPT 2020-2A AR	83611VAS7	0.21%
SNDPT 2020-2A B1R	83611VAU2	0.04%
SNDPT 2020-3A A1R	83615CAL0	0.05%

Bloomberg Ticker	CUSIP	Weight
SNDPT 2020-3A B	83615CAC0	0.05%
SNDPT 2021-3A AR	83615PAJ6	0.23%
SNDPT 2021-3A BR	83615PAL1	0.05%
SNDPT 2021-4A AR	83616AAS8	0.07%
SNDPT 2021-4A B1R	83616AAU3	0.04%
SPCLO 2025-13A A1	82809RAA9	0.17%
SPCLO 2025-13A B	82809RAE1	0.04%
SPCLO 2025-14A A1	82810EAA5	0.26%
SPCLO 2025-14A B	82810EAE7	0.04%
SPCLO 2025-15A A	82808CAA3	0.18%
SPCLO 2025-15A B	82808CAE5	0.04%
SPCLO 2026-16A A1	82810JAA4	0.21%
SPCLO 2026-16A B	82810JAE6	0.03%
SPEAK 2017-4A AR2	82667EAN1	0.26%
SPEAK 2017-4A BR2	82667EAQ4	0.05%
SYMP 2021-25A AR	87167WDC6	0.16%
SYMP 2021-25A BR	87167WDE2	0.04%
TCIFC 2024-1A A1R	88240JAN3	0.24%
TCIFC 2024-1A BR	88240JAS2	0.04%
TCIFC 2025-1A A1	881936AA6	0.13%
TCIFC 2025-1A B	881936AC2	0.04%
TKO 2023-1A A1R	88675CAN2	0.20%
TKO 2023-1A BR	88675CAS1	0.05%
TKO 2023-2A AR	88675YAN4	0.08%
TKO 2023-2A BR	88675YAQ7	0.04%
TKO 2024-1A A1	88676PAA0	0.20%
TKO 2024-1A B	88676PAE2	0.03%
TKO 2025-1A A1	88677FAA1	0.21%
TKO 2025-1A B	88677FAC7	0.04%
TPGCLO 2026-4A A1	87269PAA5	0.20%
TPGCLO 2026-4A B	87269PAE7	0.03%
TRNTS 2017-6A AR4	89640YBQ6	0.22%
TRNTS 2017-6A B1R4	89640YBS2	0.04%
TRNTS 2019-10A AR3	89640ABE5	0.25%
TRNTS 2019-10A B1R3	89640ABG0	0.04%
TRNTS 2019-11A A1R3	89641HBE9	0.23%
TRNTS 2019-11A BR2	89641HBJ8	0.04%
TRNTS 2020-14A A1R2	89641QAY6	0.14%
TRNTS 2020-14A BR2	89641QBC3	0.04%
TRNTS 2021-15A A1R	89641XAN5	0.16%

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Indices Constituents: Palmer Square Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
TRNTS 2021-15A B1R	89641XAQ8	0.03%
TRNTS 2024-24A A1R	89642XAN4	0.21%
TRNTS 2024-24A BR	89642XAS3	0.04%
TRNTS 2024-27A AR	89642VAS7	0.21%
TRNTS 2024-27A BR	89642VAU2	0.04%
TRNTS 2025-32A A1	89642NAA4	0.20%
TRNTS 2025-32A B1	89642NAE6	0.04%
UNPPK 2022-1A A1R	913318AL5	0.27%
UNPPK 2022-1A BR	913318AQ4	0.05%
VENTR 2013-15A AR3	92328XBD0	0.01%
VENTR 2013-15A BR3	92328XBF5	0.05%
VENTR 2017-30A B	92331NAE6	0.03%
VENTR 2018-31A B	92331VAE8	0.03%
VENTR 2018-33A BR	92330YAU7	0.03%
VENTR 2019-38A ARR	92332NBC8	0.05%
VENTR 2019-38A BRR	92332NBE4	0.06%
VENTR 2021-43A A1RR	92290CAZ2	0.18%
VENTR 2021-43A BRR	92290CBD0	0.04%
VENTR 2021-44A A1NR	92332KAQ4	0.20%
VENTR 2021-44A BR	92332KAU5	0.04%
VENTR 2022-45A A1R	92326GAS7	0.20%
VENTR 2022-45A BR	92326GAW8	0.04%
VOYA 2017-3A A1RR	92915QBG7	0.19%
VOYA 2017-3A AAR2	92915QBJ1	0.05%
VOYA 2018-2A B1	92917JAE7	0.02%
VOYA 2019-4A A1R	92918BAN3	0.25%
VOYA 2019-4A BR	92918BAS2	0.04%
VOYA 2021-3A A1R	92919DAL2	0.21%
VOYA 2021-3A BR	92919DAQ1	0.03%
VOYA 2024-1A A1AR	92920DAL9	0.22%
VOYA 2024-1A BR	92920DAS4	0.04%
VOYA 2024-5A A1R	92944YAU5	0.21%
VOYA 2024-5A BR	92944YAY7	0.03%
VOYA 2025-4A A1	92946DAA3	0.26%
VOYA 2025-4A B	92946DAE5	0.04%
WELF 2021-3A AR	94951JAJ9	0.21%
WELF 2021-3A BR	94951JAN0	0.04%
WELF 2022-1A A1R2	94950TBE8	0.21%
WELF 2022-1A BR2	94950TBJ7	0.03%
WINDR 2019-3A AR3	97314JBC8	0.11%
WINDR 2019-3A BR3	97314JBE4	0.02%
WINDR 2021-4A AR	97316UAJ7	0.21%
WINDR 2021-4A BR	97316UAL2	0.04%
WINDR 2023-1A A1R	97316RAN5	0.22%
WINDR 2023-1A BR	97316RAS4	0.03%
WLLMN 2021-1A AR	949723AJ9	0.26%
WLLMN 2021-1A BR	949723AL4	0.05%
WOODS 2018-17A B	66860PAC8	0.02%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A CR	00119MAU3	0.11%
AGL 2020-3A D1R	00119MAW9	0.10%
AGL 2020-3A ER	00119NAE7	0.04%
AGL 2020-5A C1R3	00119TBH6	0.14%
AGL 2020-5A D1AR	00119TBM5	0.13%
AGL 2020-5A ER3	00119UAG6	0.07%
AGL 2021-12A CR	00120BAU4	0.11%
AGL 2021-12A D1R	00120BAW0	0.09%
AGL 2021-12A ER	00120CAE8	0.05%
AGL 2021-13A CR	00120JAQ6	0.11%
AGL 2021-13A D1R	00120JAS2	0.08%
AGL 2021-13A E	00120KAA8	0.06%
AGL 2025-38A C	00852QAG6	0.03%
AGL 2025-41A C	00121PAG3	0.14%
AGL 2025-41A D1	00121PAJ7	0.14%
AGL 2025-41A E	00121TAA8	0.07%
AGL 2025-44A C	00121RAE4	0.09%
AGL 2025-44A D1	00121RAG9	0.15%
AGL 2025-44A E	00122AAA8	0.06%
AGL 2026-47A C	00123LAG0	0.09%
AGL 2026-47A D1	00123LAJ4	0.09%
AGL 2026-47A E	00124DAA0	0.04%
AIMCO 2020-11A CR2	00140NBA7	0.11%
AIMCO 2020-11A D1R2	00140NBC3	0.11%
AIMCO 2020-11A ER2	00140PAJ4	0.05%
AIMCO 2025-24A C	00092PAJ2	0.09%
AIMCO 2025-24A D	00092PAL7	0.09%
AIMCO 2025-24A E	00092QAA9	0.05%
AIMCO 2026-27A C	00901HAG7	0.09%
AIMCO 2026-27A D1	00901HAJ1	0.09%
AIMCO 2026-27A E	00901DAB7	0.05%
ALINE 2018-1A DR	016269AL6	0.04%
ALINE 2018-1A ER	016268AD6	0.06%
ALLEG 2021-2A CR	01751AAW6	0.09%
ALLEG 2021-2A D1R	01751AAY2	0.09%
ALLEG 2021-2A ER	01750YAE5	0.04%
ALLEG 2025-2A C	01751VAJ9	0.09%
ALLEG 2025-2A D1	01751VAL4	0.07%
ALLEG 2025-2A E	01751WAA6	0.05%
ANCHC 2021-19A CR	03328JAS6	0.09%
ANCHC 2021-19A D1R	03328JAU1	0.08%
ANCHC 2021-19A ER	03328KAL8	0.06%
APID 2017-28A BR	03767CAS9	0.08%
APID 2017-28A C1R	03767CAU4	0.08%
APID 2017-28A DR	03766YAE3	0.04%
APID 2018-18A CR2	03767NBC9	0.09%
APID 2018-18A D1R2	03767NBE5	0.07%
APID 2018-18A ER2	03767QAG4	0.04%
APID 2018-29A CR	03767MAW8	0.10%
APID 2018-29A D1R	03767MAY4	0.10%
APID 2018-29A ER	03767GAE1	0.05%
APID 2019-31A CR2	03767VAY4	0.10%
APID 2019-31A D1R2	03767VBA5	0.10%
APID 2019-31A ER2	03767XAE4	0.05%
APID 2021-35A CR	03768UAN9	0.10%
APID 2021-35A D1R	03768UAQ2	0.10%
APID 2021-35A ER	03768TAC6	0.05%
APID 2022-42A CR	03770GAS5	0.10%
APID 2022-42A D1R	03770GAU0	0.10%
APID 2022-42A ER	03770HAG9	0.05%
APID 2023-44A CR	037989AP5	0.07%
APID 2023-44A D1R	037989AQ3	0.07%
APID 2023-44A ER	03770KAG2	0.04%
APID 2023-46A CR	03770RAU6	0.10%
APID 2023-46A D1R	03770RAW2	0.10%
APID 2023-46A ER	03769YAG5	0.05%
APID 2024-49A C	03771BAG1	0.09%
APID 2024-49A D1	03771BAJ5	0.09%
APID 2024-49A E	03771CAA2	0.04%
APID 2024-50A C	03771MAG7	0.09%
APID 2024-50A D1	03771MAJ1	0.09%
APID 2024-50A E	03771LAA2	0.04%
APID 2025-54A C	03771RAL5	0.10%
APID 2025-54A D1	03771RAG6	0.10%
APID 2025-54A E	03771TAA5	0.05%
APID 2025-55A C	03771VAG7	0.10%
APID 2025-55A D1	03771VAJ1	0.07%
APID 2025-55A E	037972AC0	0.05%
APID 2026-56A C1	03772AAG2	0.06%
APID 2026-56A D1	03772AAL1	0.08%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
APID 2026-56A E	03772BAC9	0.05%
APID 2026-58A C1	03790MAG4	0.10%
APID 2026-58A D1	03790MAJ8	0.07%
APID 2026-58A E	03772EAA7	0.05%
ARES 2015-2A CR2	04015GBH1	0.13%
ARES 2015-2A D1R2	04015GBK4	0.13%
ARES 2015-2A ER2	04015HAS6	0.07%
ARES 2016-41A CR3	04016DBG9	0.12%
ARES 2016-41A DR3	04016DBJ3	0.13%
ARES 2016-41A ER3	04016KAJ8	0.08%
ARES 2017-43A CR2	04016PAY4	0.13%
ARES 2017-43A D1R2	04016PBA5	0.13%
ARES 2017-43A ER2	04017AAJ9	0.06%
ARES 2017-44A BR3	04016NCB7	0.19%
ARES 2017-44A CR3	04016NCD3	0.17%
ARES 2017-44A DRR	04016NBT9	0.16%
ARES 2020-56A CR2	04018NBC4	0.11%
ARES 2020-56A D1R2	04018NBE0	0.11%
ARES 2020-56A ER2	04018PAG1	0.05%
ARES 2021-59A C1	04018EAE1	0.10%
ARES 2021-59A D	04018EAG6	0.11%
ARES 2021-59A E	04018GAA4	0.06%
ARES 2021-62A CR	00192WAS6	0.11%
ARES 2021-62A DR	00192WAU1	0.10%
ARES 2021-62A ER	00192XAE5	0.06%
ARES 2022-65A CR	04019FAS6	0.14%
ARES 2022-65A DR	04019FAU1	0.14%
ARES 2022-65A ER	04019GAE5	0.08%
ARES 2023-70A CR	039951AY4	0.13%
ARES 2023-70A D1AR	039951BA5	0.08%
ARES 2023-70A ER	039952AG1	0.06%
ARES 2024-69A CR	039953AS3	0.09%
ARES 2024-69A DR	039953AU8	0.09%
ARES 2024-69A E	039954AA0	0.06%
ARES 2024-72A C1R	04020WAS6	0.09%
ARES 2024-72A D1R	04020WAU1	0.08%
ARES 2024-72A ER	04020XAE5	0.05%
ARES 2025-ALF9A C	03990HAG3	0.09%
ARES 2025-ALF9A D1	03990HAJ7	0.09%
ARES 2025-ALF9A E	03990JAA2	0.04%

Bloomberg Ticker	CUSIP	Weight
ARES 2026-80A C	039974AG5	0.13%
ARES 2026-80A D	039974AJ9	0.13%
ARES 2026-80A E	039971AA4	0.08%
ATCLO 2018-12A C	04942UAJ5	0.10%
ATCLO 2018-12A D	04942UAL0	0.07%
ATCLO 2018-12A E	04942TAA7	0.04%
ATCLO 2025-25A C	04943RAJ1	0.09%
ATCLO 2025-25A D1	04943RAL6	0.08%
ATCLO 2025-25A E	04943TAA6	0.04%
ATRM 13A CR2	55822RAF7	0.16%
ATRM 13A DR2	55822RAH3	0.15%
ATRM 13A ER2	55822UAA1	0.09%
ATRM 14A CR	55820WAL5	0.14%
ATRM 14A D1R	55820WAN1	0.12%
ATRM 14A ER	557912AA0	0.05%
ATRM 15A CR	55820LAQ8	0.16%
ATRM 15A D1R	55820LAS4	0.15%
ATRM 15A ER	55822TAA4	0.07%
AWPT 2021-14A C1AR	28623RBJ6	0.06%
AWPT 2021-14A D1AR	28623RBQ0	0.04%
AWPT 2021-14A ER	28623TAJ3	0.04%
BABSN 2023-2A CR	06763FAK6	0.09%
BABSN 2023-2A D1R	06763FAL4	0.09%
BABSN 2023-2A ER	06763GAC2	0.04%
BABSN 2023-4A CR	06763MAS4	0.09%
BABSN 2023-4A D1R	06763MAU9	0.09%
BABSN 2023-4A ER	06763NAE3	0.04%
BABSN 2024-3A C1R	067924AS9	0.09%
BABSN 2024-3A D1R	067924AW0	0.06%
BABSN 2024-3A ER	067940AE6	0.04%
BABSN 2024-5A C	06763YAJ8	0.09%
BABSN 2024-5A D1	06763YAL3	0.09%
BABSN 2024-5A E	06764GAA5	0.04%
BABSN 2025-3A C	06764PAG2	0.10%
BABSN 2025-3A D1	06764PAJ6	0.08%
BABSN 2025-3A E	06764RAA1	0.05%
BABSN 2025-6A C	06764WAG7	0.10%
BABSN 2025-6A D1	06764WAJ1	0.07%
BABSN 2025-6A E	06764XAA8	0.05%
BALLY 2021-18A BR	05875YAN6	0.10%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
BALLY 2021-18A C1R	05875YAQ9	0.09%
BALLY 2021-18A DR	05875XAE8	0.05%
BALLY 2024-26A BR	05876NAW9	0.10%
BALLY 2024-26A C1R	05876NAY5	0.10%
BALLY 2024-26A DR	05876PAE4	0.05%
BALLY 2024-27A B	05874UAG0	0.09%
BALLY 2024-27A C1	05874UAJ4	0.09%
BALLY 2024-27A D	05876BAA3	0.04%
BALLY 2025-30A B	05876UAD5	0.09%
BALLY 2025-30A C1	05876UAE3	0.09%
BALLY 2025-30A D	05876WAA7	0.04%
BALLY 2025-32A B	058944AG4	0.09%
BALLY 2025-32A C1	058944AJ8	0.09%
BALLY 2025-32A D	05877CAA0	0.04%
BARDT 2019-2A CRR	06744NBW6	0.09%
BARDT 2019-2A DRR	06744NBU0	0.11%
BARDT 2019-2A ERR	06744PBG6	0.07%
BATLN 2017-11A CR2	07132LAY5	0.10%
BATLN 2017-11A DR	07132LAS8	0.11%
BATLN 2017-11A ER	07132MAE7	0.06%
BATLN 2018-12A CRR	07133RBA2	0.09%
BATLN 2018-12A DRR	07133RBC8	0.11%
BATLN 2018-12A E	07134HAA4	0.07%
BATLN 2019-14A CR2	07090ABE2	0.10%
BATLN 2019-14A DR	07090AAY9	0.10%
BATLN 2019-14A ER	07133DAE6	0.06%
BCC 2018-2A CR	05682VAS4	0.12%
BCC 2018-2A DR	05682VAU9	0.09%
BCC 2018-2A E	05682WAA1	0.07%
BCC 2019-2A CR3	05682LBE6	0.09%
BCC 2019-2A DR3	05682LBG1	0.08%
BCC 2019-2A ER3	056827AA6	0.05%
BCC 2019-4A CRR	05684ABE8	0.08%
BCC 2019-4A DRR	05684ABG3	0.11%
BCC 2019-4A ERR	05682XAG6	0.08%
BCC 2021-4A CRR	05685ABG2	0.11%
BCC 2021-4A D	05685AAL2	0.10%
BCC 2021-4A E	05684VAA1	0.06%
BCC 2022-1A CR	05684UAS4	0.10%
BCC 2022-1A D1R	05684UAU9	0.08%

Bloomberg Ticker	CUSIP	Weight
BCC 2022-1A ER	05684WAE1	0.05%
BCC 2022-2A CR2	05682GBJ6	0.11%
BCC 2022-2A D1R	05682GAY4	0.09%
BCC 2022-2A ER	05683XAG5	0.05%
BCC 2023-3A CR	05682CAS6	0.11%
BCC 2023-3A D1R	05682CAU1	0.11%
BCC 2023-3A ER	05682KAG4	0.05%
BCC 2024-3A C1R	05685QAW3	0.06%
BCC 2024-3A D1	05685QAL7	0.09%
BCC 2024-3A E	05685UAA2	0.04%
BCC 2024-6A C	05685XAG3	0.09%
BCC 2024-6A D1	05685XAJ7	0.08%
BCC 2024-6A E	05685YAA4	0.04%
BCC 2025-3A C	056914AG9	0.11%
BCC 2025-3A D1	056914AJ3	0.11%
BCC 2025-3A E	056926AA6	0.05%
BCC 2025-4A C	05686GAG9	0.11%
BCC 2025-4A D1	05686GAJ3	0.10%
BCC 2025-4A E	05686HAA0	0.05%
BCC 2026-1A C	05686LAG8	0.11%
BCC 2026-1A D1	05686LAJ2	0.11%
BCC 2026-1A E	05686MAA9	0.05%
BCC 2026-3A C	05686QAG7	0.11%
BCC 2026-3A D1	05686QAJ1	0.11%
BCC 2026-3A E	05686UAA1	0.05%
BCHPK 2019-1A C1RR	07355TBU5	0.10%
BCHPK 2019-1A DRR	07355TBY7	0.14%
BCHPK 2019-1A ERR	07355VAN7	0.08%
BCSTAT 2025-1A CR	05556KAE2	0.16%
BCSTAT 2025-1A DR	05556KAG7	0.10%
BGCLO 2024-11A C	09077YAG9	0.09%
BGCLO 2024-11A D1	09077YAJ3	0.09%
BGCLO 2024-11A E	09078AAA3	0.04%
BLACK 2019-2A C1R2	09204GAZ2	0.07%
BLACK 2019-2A D1R2	09204JAD5	0.04%
BLACK 2019-2A ER2	09204JAH6	0.04%
BLUEM 2018-3A C	09630AAJ5	0.11%
BLUEM 2018-3A D	09630AAL0	0.11%
BLUEM 2018-3A E	09629YAA5	0.05%
BLUEM 2021-32A CR	09631EAN7	0.09%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
BLUEM 2021-32A DR	09631EAQ0	0.09%
BLUEM 2021-32A ER	09631FAE4	0.05%
BLUEM 2022-35A CR	09631RAS7	0.10%
BLUEM 2022-35A D1AR	09631RAU2	0.04%
BLUEM 2022-35A E1R	09631TAG9	0.04%
BOYCE 2022-1A CR	103228AS1	0.13%
BOYCE 2022-1A D	103228AL6	0.13%
BOYCE 2022-1A E	103226AA4	0.07%
BSP 2019-17A CR2	08182BBC1	0.18%
BSP 2019-17A D1R2	08182BBE7	0.18%
BSP 2019-17A ER2	08182AAG5	0.09%
BSP 2021-23A CRR	08186VBC3	0.11%
BSP 2021-23A D1RR	08186VBE9	0.11%
BSP 2021-23A ERR	08186XAG1	0.05%
BSP 2021-25A CR	08186YAS3	0.08%
BSP 2021-25A DR	08186YAU8	0.09%
BSP 2021-25A ER	08187AAE5	0.06%
BSP 2024-35A CR	08182YAN8	0.10%
BSP 2024-35A D1R	08182YAQ1	0.10%
BSP 2024-35A ER	08183CAE5	0.05%
BSP 2024-36A C	081922AG1	0.09%
BSP 2024-36A D1	081922AJ5	0.09%
BSP 2024-36A E1	081920AA8	0.04%
BSP 2025-42A C	08187LAE1	0.11%
BSP 2025-42A D1	08187LAG6	0.11%
BSP 2025-42A E	08187MAA7	0.05%
BSP 2025-44A C	08187NAG2	0.11%
BSP 2025-44A D1	08187NAJ6	0.11%
BSP 2025-44A E	08187UAA9	0.05%
BSP 2025-46A C	08186HAE1	0.10%
BSP 2025-46A D1	08186HAG6	0.10%
BSP 2025-46A E	08186MAA8	0.05%
BVSTAT 2024-1A C	92338VAE1	0.13%
BVSTAT 2024-1A D	92338VAG6	0.08%
BVSTAT 2024-1A E	92338WAA7	0.06%
CANYC 2024-2A C	13877CAG1	0.09%
CANYC 2024-2A D1	13877CAJ5	0.09%
CANYC 2024-2A E	13877GAA5	0.04%
CANYC 2025-2A C	13876FAG5	0.09%
CANYC 2025-2A D1	13876FAJ9	0.09%
CANYC 2025-2A E	13877HAA3	0.05%
CANYC 2026-1A C	13890AAG8	0.09%
CANYC 2026-1A D1	13890AAJ2	0.09%
CANYC 2026-1A E	13890BAA9	0.04%
CARVL 2022-1A CR	14686FAW8	0.09%
CARVL 2022-1A D1R	14686FAY4	0.06%
CARVL 2022-1A ER	14686HAG9	0.06%
CARVL 2023-1A CR2	14686BBG1	0.09%
CARVL 2023-1A D1R	14686BAW7	0.09%
CARVL 2023-1A ER	14686DAE3	0.04%
CARVL 2024-1A CR	14688HAQ5	0.09%
CARVL 2024-1A DR	14688HAS1	0.09%
CARVL 2024-1A ER	14688JAE8	0.04%
CARVL 2024-3A C	14688RAG5	0.09%
CARVL 2024-3A D1	14688RAJ9	0.09%
CARVL 2024-3A E	14688TAA4	0.04%
CAVU 2021-3A C1	89624GAE3	0.05%
CAVU 2021-3A D	89624GAG8	0.09%
CAVU 2021-3A E	89624HAA9	0.07%
CAVU 2025-1A C	89624FAE5	0.09%
CAVU 2025-1A D1	89624FAG0	0.09%
CAVU 2025-1A E	89625AAA3	0.04%
CBAMR 2017-2A CRR	149931AJ6	0.28%
CBAMR 2017-2A D1RR	149931AL1	0.25%
CBAMR 2017-2A ERR	149922AA4	0.12%
CBAMR 2017-4A CR	12516EAJ0	0.18%
CBAMR 2017-4A D1R	12516EAL5	0.15%
CBAMR 2017-4A ER	12516JAA8	0.11%
CBAMR 2018-5A CR	12516LAJ4	0.17%
CBAMR 2018-5A D1R	12516LAL9	0.19%
CBAMR 2018-5A ER	12516PAA4	0.10%
CBAMR 2018-6A CR2	12516GAG1	0.17%
CBAMR 2018-6A D1R2	12516GAJ5	0.15%
CBAMR 2018-6A ER2	12516HAA2	0.10%
CBAMR 2019-9A CR	14987VAU3	0.13%
CBAMR 2019-9A DR	14987VAW9	0.11%
CBAMR 2019-9A ER	14987UAE1	0.06%
CGMS 2017-2A CR3	14315JBS7	0.07%
CGMS 2017-2A D1R3	14315JBU2	0.06%
CGMS 2017-2A ER2	14315KAG1	0.04%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
CGMS 2018-4A C1R2	14315RBG5	0.07%
CGMS 2018-4A D1R2	14315RBL4	0.09%
CGMS 2018-4A E1R	14315QAJ2	0.03%
CGMS 2019-1A BR2	14316BBN4	0.08%
CGMS 2019-1A CR2	14316BBQ7	0.11%
CGMS 2019-1A DR2	14316DAG6	0.09%
CGMS 2019-3A CR3	14314HBS2	0.11%
CGMS 2019-3A D1R3	14314HBU7	0.07%
CGMS 2019-3A ER3	14314KAN7	0.05%
CGMS 2021-1A BR	14316MAQ4	0.11%
CGMS 2021-1A C1R	14316MAS0	0.10%
CGMS 2021-1A DR	14317LAG7	0.06%
CGMS 2021-8A CR	143120AU7	0.10%
CGMS 2021-8A D1R	143120AW3	0.11%
CGMS 2021-8A ER	143117AG4	0.06%
CGMS 2022-4A C1R2	14317BBG8	0.11%
CGMS 2022-4A D1R2	14317BBL7	0.07%
CGMS 2022-4A ER2	14317EAJ7	0.05%
CGMS 2024-3A CR	14319HAW9	0.11%
CGMS 2024-3A D1AR	14319HAY5	0.07%
CGMS 2024-3A ER	14319JAG0	0.05%
CGMS 2024-6A C	14319PAG6	0.11%
CGMS 2024-6A D1	14319PAJ0	0.11%
CGMS 2024-6A E	14319QAA7	0.05%
CGMS 2025-3A C	14320EAE3	0.10%
CGMS 2025-3A D	14320EAG8	0.12%
CGMS 2025-3A E	14320FAA8	0.07%
CGMS 2025-4A C	142918AG6	0.11%
CGMS 2025-4A D1	142918AJ0	0.11%
CGMS 2025-4A E	142919AA7	0.06%
CGMS 2026-3A C	142925AG1	0.12%
CGMS 2026-3A D	142925AJ5	0.14%
CGMS 2026-3A E	142926AA2	0.08%
CGMS 2026-4A C	142940AG0	0.09%
CGMS 2026-4A D1	142940AJ4	0.09%
CGMS 2026-4A E	142933AA8	0.04%
CIFC 2014-2RA CR2	12548RBB9	0.07%
CIFC 2014-2RA D1R2	12548RBD5	0.06%
CIFC 2014-2RA ER	12551FAE4	0.03%
CIFC 2014-3A CR	12549QBS3	0.09%
CIFC 2014-3A D1R	12549QBU8	0.09%
CIFC 2014-3A ER	12549RAL7	0.04%
CIFC 2017-1A CR3	17181PAQ2	0.09%
CIFC 2017-1A DR3	17181PAS8	0.08%
CIFC 2017-1A ER3	17181QAE7	0.06%
CIFC 2018-1A CR	17181NAJ3	0.10%
CIFC 2018-1A D1R	17181NAL8	0.10%
CIFC 2018-1A ER	17181RAA3	0.05%
CIFC 2018-2A CR	17180WAQ8	0.11%
CIFC 2018-2A D1R	17180WAS4	0.11%
CIFC 2018-2A ER	17180YAJ0	0.05%
CIFC 2019-1A CR2	12553DAY3	0.09%
CIFC 2019-1A D1R2	12553DBA4	0.09%
CIFC 2019-1A ER	12553BAG6	0.05%
CIFC 2019-4A BR2	17182XBC4	0.09%
CIFC 2019-4A C1R2	17182XBE0	0.09%
CIFC 2019-4A DR2	125493AG1	0.04%
CIFC 2021-3A CR	12564DAQ7	0.11%
CIFC 2021-3A D1R	12564DAS3	0.11%
CIFC 2021-3A ER	12565BAG2	0.05%
CIFC 2021-7A CR	12567HAU6	0.10%
CIFC 2021-7A DR	12567HAW2	0.11%
CIFC 2021-7A ER	12567KAE5	0.06%
CIFC 2022-1A CR	12570LAQ1	0.09%
CIFC 2022-1A D1R	12570LAS7	0.09%
CIFC 2022-1A ER	12570BAE0	0.04%
CIFC 2022-2A CR	12567MAU5	0.09%
CIFC 2022-2A DR	12567MAW1	0.09%
CIFC 2022-2A ER	12567QAJ1	0.06%
CIFC 2024-4A C1R	17181WAS3	0.11%
CIFC 2024-4A D1R	17181WAW4	0.08%
CIFC 2024-4A ER	17181XAE2	0.04%
CIFC 2025-4A C	12575MAD3	0.09%
CIFC 2025-4A D1A1	12575MAE1	0.05%
CIFC 2025-4A E	12575PAA2	0.04%
CIFC 2026-1A C	12576MAG5	0.09%
CIFC 2026-1A D1	12576MAJ9	0.09%
CIFC 2026-1A E	12576NAA6	0.04%
CIFC 2026-3A C1	12578BAG7	0.07%
CIFC 2026-3A D1	12578BAL6	0.09%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
CIFC 2026-3A E	12579LAA7	0.04%
CLVR 2021-3A CR	18915FAE2	0.07%
CLVR 2021-3A DR	18915FAG7	0.10%
CLVR 2021-3A ER	18915FAJ1	0.06%
CPTPK 2024-1A CR	14074EAU5	0.15%
CPTPK 2024-1A D	14074EAL5	0.15%
CPTPK 2024-1A E	14074FAA6	0.09%
CQS 2026-6A C	223925AG3	0.09%
CQS 2026-6A D1	223925AJ7	0.07%
CQS 2026-6A E	223938AA9	0.05%
CQS 2026-7A C	22412JAJ3	0.09%
CQS 2026-7A D1	22412JAL8	0.09%
CQS 2026-7A E	22412KAA9	0.03%
DCLO 2022-4A CRR	25255NBJ6	0.10%
DCLO 2022-4A D1RR	25255NBL1	0.10%
DCLO 2022-4A ERR	25255PAJ2	0.05%
DCLO 2024-7A BR	25255WAQ1	0.10%
DCLO 2024-7A C1R	25255WAS7	0.10%
DCLO 2024-7A DR	25255XAG1	0.05%
DRSLF 2016-43A CR3	26245CBU6	0.12%
DRSLF 2016-43A DR3	26245CBL6	0.12%
DRSLF 2016-43A ER3	26245BAC9	0.07%
DRSLF 2017-49A CR	26244QAS2	0.12%
DRSLF 2017-49A DR	26244QAU7	0.09%
DRSLF 2017-49A E	26244QAE3	0.06%
DRSLF 2017-53A CR	26243EAT8	0.12%
DRSLF 2017-53A D	26243EAD3	0.10%
DRSLF 2017-53A E	26243EAE1	0.05%
DRSLF 2018-64A C	26251LAG9	0.09%
DRSLF 2018-64A D	26251LAJ3	0.11%
DRSLF 2018-64A E	26251MAA0	0.08%
DRSLF 2019-68A CRR	26252QAY8	0.09%
DRSLF 2019-68A DR	26252QAQ5	0.09%
DRSLF 2019-68A ER	26252RAE0	0.05%
DRSLF 2020-86A CR2	26245XBE6	0.11%
DRSLF 2020-86A DR	26245XAU1	0.11%
DRSLF 2020-86A ER	26246AAE6	0.07%
DRSLF 2021-95A CR	262487AN1	0.10%
DRSLF 2021-95A DR	262487AQ4	0.11%
DRSLF 2021-95A E	262485AA3	0.07%

Bloomberg Ticker	CUSIP	Weight
DRSLF 2022-97A CR	26248XAS3	0.09%
DRSLF 2022-97A D1R	26248XAU8	0.09%
DRSLF 2022-97A ER	26251RAE1	0.05%
DRSLF 2022-98A CR	26248AAQ7	0.10%
DRSLF 2022-98A D	26248AAJ3	0.10%
DRSLF 2022-98A E	26248CAA8	0.06%
DRSLF 2024-121A C	26253VAG5	0.11%
DRSLF 2024-121A D1	26253VAJ9	0.11%
DRSLF 2024-121A E	26253XAA4	0.05%
DRSLF 2025-130A C	26254AAE5	0.11%
DRSLF 2025-130A D1A	26254AAG0	0.08%
DRSLF 2025-130A E	26254DAA7	0.06%
ELM12 2021-5A CR	29002YAN2	0.11%
ELM12 2021-5A D1R	29002YAQ5	0.11%
ELM12 2021-5A ER	29003CAG4	0.06%
ELM14 2022-1A CR	29003WAS4	0.12%
ELM14 2022-1A DR	29003WAU9	0.12%
ELM14 2022-1A ER	29003XAG8	0.08%
ELM16 2022-3A CRR	29002UAW0	0.13%
ELM16 2022-3A D1RR	29002UAY6	0.11%
ELM16 2022-3A ER	29003DAE7	0.09%
ELM24 2023-3A CR	290020AQ9	0.09%
ELM24 2023-3A D1R	290020AS5	0.09%
ELM24 2023-3A ER	29002NAE6	0.05%
ELM26 2024-1A CR	29004CAS7	0.11%
ELM26 2024-1A D1R	29004CAU2	0.09%
ELM26 2024-1A ER	29004DAE6	0.06%
ELM34 2024-10A C1R	29001MAW9	0.18%
ELM34 2024-10A D1R	29001MBA6	0.13%
ELM34 2024-10A ER	29001NAG2	0.09%
ELM38 2025-1A C	289908AG0	0.09%
ELM38 2025-1A D1	289908AJ4	0.09%
ELM38 2025-1A E	289909AA1	0.05%
ELM40 2025-3A C	29004FAE1	0.18%
ELM40 2025-3A D1	29004FAG6	0.18%
ELM40 2025-3A E	29004GAA7	0.10%
ELM49 2026-3A C	289918AG9	0.09%
ELM49 2026-3A D1	289918AJ3	0.09%
ELM49 2026-3A E	29005GAA6	0.04%
ELMW7 2020-4A CRR	29002QAY5	0.09%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
ELMW7 2020-4A D1RR	29002QBA6	0.09%
ELMW7 2020-4A ERR	29002RAL1	0.05%
ELMW8 2021-1A CRR	29003EBE4	0.19%
ELMW8 2021-1A DRR	29003EBG9	0.19%
ELMW8 2021-1A ER	290021AL8	0.12%
FCBSL 2021-2A CR	34963DAY1	0.09%
FCBSL 2021-2A D	34963DAG0	0.09%
FCBSL 2021-2A E	34963GAA6	0.06%
FCBSL 2021-4A CR	349921AE6	0.12%
FCBSL 2021-4A D	34963DAS4	0.11%
FCBSL 2021-4A E	34963GAE8	0.07%
FCBSL 2022-1A C1R	34964HAU9	0.07%
FCBSL 2022-1A DR	34964HAW5	0.10%
FCBSL 2022-1A E	34964NAA0	0.05%
FLAT 2021-1A CR	33883PAW7	0.09%
FLAT 2021-1A D1R	33883PAY3	0.09%
FLAT 2021-1A ER	33883TAE9	0.04%
FTGPK 2025-2A CR	18914KAE2	0.09%
FTGPK 2025-2A DR	18914KAG7	0.10%
FTGPK 2025-2A ER	18914KAJ1	0.06%
GALXY 2025-35A C1	362930AE9	0.10%
GALXY 2025-35A D1	362930AH2	0.07%
GALXY 2025-35A E	362932AA3	0.04%
GARNET 2025-3A C	36626TAG9	0.11%
GARNET 2025-3A D1	36626TAJ3	0.11%
GARNET 2025-3A E	36626UAA9	0.06%
GARNET 2026-5A C	365911AG1	0.09%
GARNET 2026-5A D	365911AJ5	0.09%
GARNET 2026-5A E	365910AA6	0.06%
GARNET 2026-7A C	36626LAG6	0.09%
GARNET 2026-7A D1	36626LAJ0	0.09%
GARNET 2026-7A E	36626MAA7	0.04%
GCBSL 2020-48A CR	38177DAT5	0.10%
GCBSL 2020-48A D1R	38177DAU2	0.10%
GCBSL 2020-48A ER	38177FAE3	0.05%
GCBSL 2021-55A C1R	38182AAE7	0.10%
GCBSL 2021-55A D1R	38182AAJ6	0.08%
GCBSL 2021-55A ER	38182BAA3	0.05%
GCBSL 2023-68A CR	38181PAG0	0.09%
GCBSL 2023-68A D1R	38181PAJ4	0.09%

Bloomberg Ticker	CUSIP	Weight
GCBSL 2023-68A ER	38181RAA9	0.04%
GCBSL 2024-72A CR	381956AG6	0.11%
GCBSL 2024-72A D1R	381956AJ0	0.11%
GCBSL 2024-72A ER	381943AA7	0.06%
GCBSL 2024-74A CR	38190BAQ8	0.11%
GCBSL 2024-74A D1	38190BAG0	0.11%
GCBSL 2024-74A ER	38190CAE3	0.05%
GCM 2026-2A C	36831VAG5	0.09%
GCM 2026-2A D1	36831VAJ9	0.09%
GCM 2026-2A E	36831WAA6	0.04%
GLM 2021-9A CR2	38138JBJ1	0.13%
GLM 2021-9A DR2	38138JBL6	0.12%
GLM 2021-9A ER2	38138HAL1	0.06%
GLM 2022-12A CR2	38138FBL4	0.11%
GLM 2022-12A DR2	38138FBN0	0.11%
GLM 2022-12A ER2	38138YAL4	0.07%
GLM 2024-22A C	38139EAJ2	0.11%
GLM 2024-22A D	38139EAL7	0.11%
GLM 2024-22A E	38139HAA4	0.05%
GLM 2024-23A C	38139KAJ8	0.09%
GLM 2024-23A D	38139KAL3	0.09%
GLM 2024-23A E	38139PAA6	0.04%
GLM 2025-27A C	38140AAJ7	0.09%
GLM 2025-27A D	38140AAN8	0.13%
GLM 2025-27A E	38140BAA4	0.07%
GLM 2026-28A C	38140CAJ3	0.13%
GLM 2026-28A D1	38140CAL8	0.11%
GLM 2026-28A E	38140EAA8	0.06%
GLM 2026-30A C	38140GAJ4	0.13%
GLM 2026-30A D	38140GAL9	0.13%
GLM 2026-30A E	38140JAA7	0.06%
GNRT 2024-17A C	37149PAE8	0.10%
GNRT 2024-17A D1	37149PAG3	0.10%
GNRT 2024-17A E	37149UAA5	0.05%
GNRT 2024-18A C	37149VAE5	0.09%
GNRT 2024-18A D1	37149VAG0	0.09%
GNRT 2024-18A E	37149XAA9	0.05%
GNRT 5A ER	37148YAA8	0.04%
GOST 2024-1A CR	381929AS7	0.10%
GOST 2024-1A D1R	381929AU2	0.08%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
GOST 2024-1A ER	381944AE7	0.03%
HARUS 2025-3A C	41758DAG4	0.09%
HARUS 2025-3A D1	41758DAJ8	0.04%
HARUS 2025-3A E	41758EAA5	0.04%
HARUS 2026-1A C	417938AG2	0.09%
HARUS 2026-1A D1	417938AJ6	0.09%
HARUS 2026-1A E	417940AA1	0.04%
HLM 2021-16A CR	40440XAS0	0.08%
HLM 2021-16A DR	40440XAU5	0.09%
HLM 2021-16A ER	40441AAE0	0.06%
HLSY 2025-10A C	78663BAG4	0.10%
HLSY 2025-10A D1A	78663BAJ8	0.05%
HLSY 2025-10A E	78663CAA5	0.05%
HONPK 2026-1A C1	438453AJ1	0.11%
HONPK 2026-1A D1	438453AN2	0.13%
HONPK 2026-1A E	43845QAA9	0.07%
ICG 2021-1A CRR	449303BA3	0.07%
ICG 2021-1A D	449303AJ5	0.07%
ICG 2021-1A E	449289AA5	0.03%
INVCO 2021-2A CR	46149MAQ9	0.08%
INVCO 2021-2A D	46149MAE6	0.09%
INVCO 2021-2A E	46091AAA8	0.05%
INVCO 2021-3A CR	46151VAG6	0.08%
INVCO 2021-3A DR	46151VAJ0	0.09%
INVCO 2021-3A E	46145KAA2	0.05%
INVCO 2022-1A CR	460988AQ1	0.09%
INVCO 2022-1A D	460988AG3	0.11%
INVCO 2022-1A E	46091GAA5	0.07%
INVCO 2023-1A CR2	46146GBC5	0.11%
INVCO 2023-1A DR2	46146GBE1	0.11%
INVCO 2023-1A ER	46146KAJ2	0.06%
INVCO 2024-4A C	46151BAG0	0.09%
INVCO 2024-4A D1	46151BAJ4	0.07%
INVCO 2024-4A E	46151DAA9	0.04%
INVCO 2025-2A C	46151RAG5	0.09%
INVCO 2025-2A D	46151RAJ9	0.09%
INVCO 2025-2A E	46151TAA4	0.06%
INVCO 2025-3A C	46092FAG3	0.09%
INVCO 2025-3A D1	46092FAJ7	0.09%
INVCO 2025-3A E	46092EAA9	0.04%

Bloomberg Ticker	CUSIP	Weight
INVCO 2026-2A C1	46092LAG0	0.09%
INVCO 2026-2A D1	46092LAL9	0.07%
INVCO 2026-2A E	46092MAA1	0.04%
JNPPK 2023-1A CRR	48206KBC9	0.11%
JNPPK 2023-1A DRR	48206KBE5	0.10%
JNPPK 2023-1A ERR	48206RAG6	0.06%
KKR 16 BR3	48251BBL3	0.12%
KKR 16 CR2	48251BBC3	0.12%
KKR 16 DR2	48251DAG1	0.08%
KKR 18 CR2	48251JAY9	0.06%
KKR 18 DR2	48251JBA0	0.07%
KKR 18 ER2	48251HAE7	0.03%
KKR 2022-41A C	48255PAE5	0.09%
KKR 2022-41A D	48255PAG0	0.09%
KKR 2022-41A E	48255MAA0	0.05%
KKR 2024-47A C	48190DAE0	0.09%
KKR 2024-47A D1	48190DAG5	0.09%
KKR 2024-47A E	48190EAA6	0.04%
KKR 21 C	48252KAE9	0.10%
KKR 21 D	48252KAG4	0.11%
KKR 21 E	48252LAA5	0.08%
KKR 31A C	48254NAG6	0.11%
KKR 31A D	48254NAJ0	0.10%
KKR 31A E	48254MAA1	0.06%
KLLM 5A CR2	48937AAE4	0.08%
KLLM 5A D1R2	48937AAG9	0.07%
LAKEG 2025-1A C	509827AE1	0.11%
LAKEG 2025-1A D	509827AG6	0.11%
LAKEG 2025-1A E	509828AA7	0.06%
LAKPK 2025-1A C	51218YAG1	0.11%
LAKPK 2025-1A D	51218YAJ5	0.11%
LAKPK 2025-1A E	51219AAA5	0.07%
LCM 16A CR2	50181GBJ8	0.01%
LCM 16A DR2	50181GBL3	0.11%
LCM 16A ER2	50181HAC2	0.05%
LCM 24A E	50189MAA7	0.02%
LCM 26A D	50200FAJ8	0.08%
LCM 26A E	50200GAA5	0.05%
LCM 34A C	50203CAG8	0.08%
LCM 34A D	50203CAJ2	0.09%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
LCM 34A E	50203DAA9	0.04%
LCM 35A C	50202QAG8	0.09%
LCM 35A D	50202QAJ2	0.08%
LCM 35A E	50203NAA7	0.04%
MAGNE 2019-22A CRR	55954HBA9	0.11%
MAGNE 2019-22A DRR	55954HBC5	0.11%
MAGNE 2019-22A ERR	55954DAG6	0.05%
MAGNE 2019-24A CR	55954WAQ2	0.11%
MAGNE 2019-24A DR	55954WAS8	0.11%
MAGNE 2019-24A ER	55954XAE7	0.07%
MAGNE 2020-27A CRR	55955EBA5	0.09%
MAGNE 2020-27A D1RR	55955EBC1	0.09%
MAGNE 2020-27A ERR	55955FAG0	0.04%
MAGNE 2021-29A CR2	55955KBC7	0.09%
MAGNE 2021-29A D1R2	55955KBE3	0.09%
MAGNE 2021-29A ER2	55955JAJ6	0.04%
MAGNE 2023-37A CR	55952AAS8	0.09%
MAGNE 2023-37A D1R	55952AAU3	0.09%
MAGNE 2023-37A ER	55952CAE5	0.05%
MAGNE 2024-44A C	55955UAG7	0.10%
MAGNE 2024-44A D1	55955UAJ1	0.11%
MAGNE 2024-44A E	55955WAA6	0.06%
MAGNE 2024-47A C	559916AG6	0.12%
MAGNE 2024-47A D1	559916AJ0	0.14%
MAGNE 2024-47A E	559917AA7	0.07%
MAGNE 2025-45A C	55956CAG6	0.11%
MAGNE 2025-45A D1	55956CAJ0	0.11%
MAGNE 2025-45A E	55956DAA7	0.06%
MAGNE 2025-52A C1	559931AG5	0.10%
MAGNE 2025-52A D1	559931AJ9	0.12%
MAGNE 2025-52A E	559929AA2	0.06%
MAGNE 2026-55A C	55956RAG3	0.09%
MAGNE 2026-55A D	55956RAJ7	0.10%
MAGNE 2026-55A E	55956QAA8	0.06%
MDPK 2015-17A CR3	55818YCJ8	0.08%
MDPK 2015-17A D1R2	55818YCN9	0.06%
MDPK 2015-17A ER2	55819AAS1	0.05%
MDPK 2016-22A CR2	55819XBN1	0.14%
MDPK 2016-22A D1R2	55819XBQ4	0.12%
MDPK 2016-22A ER2	55819VAJ5	0.06%

Bloomberg Ticker	CUSIP	Weight
MDPK 2018-27A CR	55820YAU1	0.14%
MDPK 2018-27A D1R	55820YAW7	0.14%
MDPK 2018-27A ER	55820XAE9	0.06%
MDPK 2018-28A CR	55821AAU2	0.10%
MDPK 2018-28A D1R	55821AAW8	0.10%
MDPK 2018-28A ER	55821BAG1	0.05%
MDPK 2018-30A C1R	55821TAS6	0.08%
MDPK 2018-30A D1R	55821TAU1	0.11%
MDPK 2018-30A ER	55822HAG7	0.04%
MDPK 2018-32A CR2	55817ABE3	0.14%
MDPK 2018-32A D1	55817ABG8	0.12%
MDPK 2018-32A ER2	55817CAG5	0.06%
MDPK 2019-33A CR2	55819JAY9	0.14%
MDPK 2019-33A DR	55819JAU7	0.14%
MDPK 2019-33A E	55819KAA8	0.08%
MDPK 2020-46A CRR	55822ABA4	0.12%
MDPK 2020-46A DRR	55822ABC0	0.13%
MDPK 2020-46A ERR	55821VAG7	0.06%
MDPK 2021-48A CR	55821UAS3	0.08%
MDPK 2021-48A D1R	55821UAU8	0.08%
MDPK 2021-48A ER	55821WAE0	0.04%
MDPK 2021-59A CR2	55822EBE8	0.12%
MDPK 2021-59A D1AR	55822EAS8	0.10%
MDPK 2021-59A ER	55822FAE6	0.06%
MDPK 2022-53A C	558189AE6	0.12%
MDPK 2022-53A D	558189AG1	0.12%
MDPK 2022-53A E	558201AA7	0.06%
MDPK 2022-55A CR	55819FAW1	0.11%
MDPK 2022-55A D1R	55819FAY7	0.10%
MDPK 2022-55A ER	55818AAG8	0.05%
MDPK 2023-63A CR	55817GAU5	0.10%
MDPK 2023-63A D1R	55817GAW1	0.10%
MDPK 2023-63A ER	55821JAG4	0.06%
MDPK 2024-66A C	55822YAG0	0.13%
MDPK 2024-66A D1	55822YAJ4	0.12%
MDPK 2024-66A E	55790AAA3	0.06%
MDPK 2025-71A C	55817DAG3	0.11%
MDPK 2025-71A D1	55817DAJ7	0.10%
MDPK 2025-71A E	558182AA9	0.05%
MDPK 2025-73A C	55823HAG6	0.11%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
MDPK 2025-73A D1	55823HAJ0	0.11%
MDPK 2025-73A E	55823JAA5	0.05%
MDPK 2025-75A C	55823WAG3	0.11%
MDPK 2025-75A D1	55823WAJ7	0.11%
MDPK 2025-75A E	55823MAA8	0.05%
MENLO 2025-3A C	58682NAE2	0.09%
MENLO 2025-3A D	58682NAG7	0.09%
MENLO 2025-3A E	58682PAA5	0.06%
MIDO 2025-21A C	597924AG4	0.09%
MIDO 2025-21A D1	597924AJ8	0.09%
MIDO 2025-21A E	59790AAA5	0.05%
MONTPK 2026-1A C	61218AAG2	0.11%
MONTPK 2026-1A D1	61218AAJ6	0.11%
MONTPK 2026-1A E	61218BAA3	0.05%
MP23 2021-4A CR	56607TAY1	0.08%
MP23 2021-4A D1R	56607TBA2	0.06%
MP23 2021-4A E	566068AA0	0.04%
MUZ88 2026-7A C	68252WAG6	0.07%
MUZ88 2026-7A D1	68252WAJ0	0.07%
MUZ88 2026-7A E	68253BAA4	0.03%
NEUB 2019-33A CR2	64132TAY9	0.11%
NEUB 2019-33A D1R2	64132TBA0	0.09%
NEUB 2019-33A ER2	64132WAN6	0.06%
NEUB 2020-39A CR2	64134GBC2	0.09%
NEUB 2020-39A DR2	64134GBE8	0.09%
NEUB 2020-39A ER	64134FAL5	0.06%
NEUB 2021-43A CR	64134AAN2	0.11%
NEUB 2021-43A DR	64134AAQ5	0.10%
NEUB 2021-43A ER	64134DAL0	0.06%
NEUB 2021-46A CR	64134QAN7	0.11%
NEUB 2021-46A DR	64134QAQ0	0.11%
NEUB 2021-46A ER	64134RAL9	0.07%
NEUB 2022-49A CR2	64135JBA9	0.11%
NEUB 2022-49A D1R2	64135JBC5	0.11%
NEUB 2022-49A ER2	64135KAG4	0.06%
NEUB 2024-57A C1R	64136DAU8	0.09%
NEUB 2024-57A D1R	64136DAY0	0.06%
NEUB 2024-57A ER	64135YAL3	0.04%
NEUB 2024-58A C1R	640970AS8	0.09%
NEUB 2024-58A D1R	640970AW9	0.06%
NEUB 2024-58A ER	640972AL9	0.04%
NEUB 2025-61A C	640989AL3	0.09%
NEUB 2025-61A D1	640989AG4	0.09%
NEUB 2025-61A E	640985AA5	0.04%
NEUB 2025-62A C	64136GAG2	0.09%
NEUB 2025-62A D1	64136GAJ6	0.09%
NEUB 2025-62A E	64136HAA3	0.04%
NEUB 2026-63A C	640981AE6	0.09%
NEUB 2026-63A D1	640981AG1	0.09%
NEUB 2026-63A E	640988AA9	0.04%
NEUB 2026-64A C	640987AL7	0.09%
NEUB 2026-64A D1	640987AG8	0.09%
NEUB 2026-64A E	640984AA8	0.04%
OAKC 2012-7A CR4	67102QBR8	0.13%
OAKC 2012-7A D1R4	67102QBT4	0.13%
OAKC 2012-7A ER4	67102UAK5	0.06%
OAKC 2014-10RA C1R2	67707CBJ6	0.13%
OAKC 2014-10RA D1R2	67707CBL1	0.09%
OAKC 2014-10RA ER2	67707DAL0	0.05%
OAKC 2015-12A CR3	67109YBU7	0.11%
OAKC 2015-12A D1R3	67109YBW3	0.11%
OAKC 2015-12A ER3	67110BAN1	0.05%
OAKC 2019-3A CR2	67112RBJ2	0.13%
OAKC 2019-3A D1R2	67112RBL7	0.13%
OAKC 2019-3A ER2	67112TAJ9	0.07%
OAKC 2019-4A CR2	67098DBJ1	0.11%
OAKC 2019-4A D1R2	67098DBL6	0.11%
OAKC 2019-4A ER2	67098EAJ0	0.06%
OAKC 2020-5A CR	67113GBA4	0.11%
OAKC 2020-5A D1R	67113GBC0	0.11%
OAKC 2020-5A ER	67113NAE2	0.05%
OAKC 2020-7A CR2	67098WBG5	0.13%
OAKC 2020-7A D1R2	67098WBJ9	0.10%
OAKC 2020-7A ER2	67111WAJ3	0.05%
OAKC 2021-16A CR	67115LAQ7	0.11%
OAKC 2021-16A D1R	67115LAS3	0.11%
OAKC 2021-16A ER	67115MAE2	0.06%
OAKC 2025-21A C	67707KAG5	0.11%
OAKC 2025-21A D1	67707KAJ9	0.11%
OAKC 2025-21A E	67707NAA2	0.05%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
OAKCL 2019-3A CR2	67400EBL7	0.13%
OAKCL 2019-3A D1R2	67400EBN3	0.11%
OAKCL 2019-3A ER2	67400GAG4	0.07%
OAKCL 2019-4A CR3	67402CBY1	0.13%
OAKCL 2019-4A D1R3	67402CCA2	0.11%
OAKCL 2019-4A ERR	67400JAE3	0.08%
OCP 2017-13A CR2	67097LAZ9	0.08%
OCP 2017-13A D1R2	67097LBB1	0.07%
OCP 2017-13A ER2	67097NAJ1	0.04%
OCP 2018-15A CR	67112KAJ8	0.08%
OCP 2018-15A D1R	67112KAK5	0.08%
OCP 2018-15A ER	67112QAE6	0.04%
OCP 2021-22A CR	67117TAS4	0.10%
OCP 2021-22A D1R	67117TAU9	0.10%
OCP 2021-22A ER	67118JAE6	0.05%
OCP 2024-34A C1R	67570MAW0	0.12%
OCP 2024-34A D1R	67570MBA7	0.08%
OCP 2024-34A E1R	67570NAE8	0.05%
OCP 2024-37A C	67120AAJ0	0.12%
OCP 2024-37A D1	67120AAL5	0.12%
OCP 2024-37A E	67120BAA7	0.06%
OCP 2025-42A C	67097SAG6	0.10%
OCP 2025-42A D1	67097SAJ0	0.10%
OCP 2025-42A E	67091SAA5	0.05%
OCP 2025-46A C	671023AE9	0.11%
OCP 2025-46A D1	671023AG4	0.11%
OCP 2025-46A E	671004AA7	0.05%
OCP 2026-14A CR2	67127WAJ5	0.08%
OCP 2026-14A D1R2	67127WAL0	0.08%
OCP 2026-14A ER2	67127XAA2	0.03%
OCP 2026-50A C	67579MAG6	0.09%
OCP 2026-50A D1	67579MAJ0	0.09%
OCP 2026-50A E	67579PAA2	0.04%
OCP 2026-51A C1	67127QAG4	0.09%
OCP 2026-51A D1	67127QAL3	0.05%
OCP 2026-51A E	67127RAA5	0.04%
OCT28 2016-1A CR3	67591ECC5	0.13%
OCT28 2016-1A D1R3	67591ECE1	0.08%
OCT28 2016-1A ERR	67591GAL2	0.08%
OCT38 2018-1A BR	67591YAW9	0.13%
OCT38 2018-1A C1R	67591YAY5	0.11%
OCT38 2018-1A DR	67591XAE1	0.08%
OCT40 2019-1A CRR	67592BBE7	0.11%
OCT40 2019-1A DR	67592BAS7	0.10%
OCT40 2019-1A ER	67592EAE2	0.06%
OCT45 2019-1A C1RR	67577MBG7	0.13%
OCT45 2019-1A DR	67577MAU7	0.11%
OCT45 2019-1A ER	67577NAG6	0.06%
OCT51 2021-1A CR	675943AE4	0.08%
OCT51 2021-1A DR	675943AG9	0.10%
OCT51 2021-1A ER	675946AA5	0.06%
OCT58 2022-1A CR	675932AU1	0.10%
OCT58 2022-1A D1R	675932AW7	0.13%
OCT58 2022-1A ER	675929AE3	0.06%
OCT64 2022-1A CR2	67579ABN6	0.15%
OCT64 2022-1A DR	67579ABE6	0.15%
OCT64 2022-1A E	67579BAA3	0.09%
OCT65 2024-4A C	675944AG7	0.09%
OCT65 2024-4A D1	675944AJ1	0.09%
OCT65 2024-4A E	675957AA2	0.04%
OCT67 2023-1A C1R	67571LAS0	0.07%
OCT67 2023-1A DR	67571LAW1	0.09%
OCT67 2023-1A ER	67577YAE7	0.05%
OCT68 2023-1A CR	675949AW1	0.09%
OCT68 2023-1A D1R	675949AY7	0.09%
OCT68 2023-1A ER	675950AE9	0.05%
OCT71 2024-1A CR	67579CAU7	0.09%
OCT71 2024-1A D1R	67579CAW3	0.07%
OCT71 2024-1A E	67579DAA9	0.04%
OCT73 2025-4A C	67579HAG7	0.09%
OCT73 2025-4A D	67579HAJ1	0.09%
OCT73 2025-4A E	67579KAA3	0.06%
OCT75 2025-1A C1	67579EAG4	0.09%
OCT75 2025-1A D1	67579EAJ8	0.08%
OCT75 2025-1A E	67579GAA2	0.05%
OCT76 2026-1A C	67579VAL5	0.09%
OCT76 2026-1A D1	67579VAN1	0.09%
OCT76 2026-1A E	67579XAA5	0.04%
OHACP 2024-17A C	67120MAJ4	0.13%
OHACP 2024-17A D1	67120MAL9	0.13%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
OHACP 2024-17A E	67120NAA1	0.06%
OZLM 2017-19A B1R3	67112CBS5	0.06%
OZLM 2017-19A CR3	67112CBU0	0.10%
OZLM 2017-19A DR	67112CAU1	0.09%
PBSPK 2024-1A CR	70537AAQ5	0.11%
PBSPK 2024-1A D	70537AAJ1	0.11%
PBSPK 2024-1A E	70537BAA8	0.06%
PCEPK 2021-1A CR	70470MAU9	0.12%
PCEPK 2021-1A D1R	70470MAW5	0.11%
PCEPK 2021-1A ER	70470NAJ2	0.05%
PIPK 2025-19A C	72132DAE1	0.09%
PIPK 2025-19A D1	72132DAF8	0.09%
PIPK 2025-19A E	72132GAA2	0.05%
PIPK 2026-23A C	72133WAG3	0.09%
PIPK 2026-23A D1	72133WAJ7	0.09%
PIPK 2026-23A E	72134BAA1	0.04%
PLMRS 2021-3A CR	69688FAU4	0.14%
PLMRS 2021-3A D1R	69688FAW0	0.14%
PLMRS 2021-3A ER	69688JAG7	0.07%
PLMRS 2021-4A CR	69702EAS4	0.13%
PLMRS 2021-4A D1R	69702EAU9	0.11%
PLMRS 2021-4A ER	69702GAG5	0.07%
PLMRS 2022-2A CR	69688NAQ6	0.09%
PLMRS 2022-2A D1R	69688NAS2	0.09%
PLMRS 2022-2A ER	69688KAE9	0.04%
PLMRS 2022-5A CR	69702MAS6	0.09%
PLMRS 2022-5A D1R	69702MAU1	0.09%
PLMRS 2022-5A ER	69702NAE5	0.04%
PLMRS 2024-1A CR	69703JAN3	0.10%
PLMRS 2024-1A DR	69703JAQ6	0.10%
PLMRS 2024-1A E	69703KAA8	0.07%
PLMRS 2024-2A CR	69703LAW8	0.11%
PLMRS 2024-2A D1R	69703LAY4	0.11%
PLMRS 2024-2A ER	69703MAE6	0.05%
PLMRS 2026-1A C	69704JAE2	0.11%
PLMRS 2026-1A D	69704JAG7	0.11%
PLMRS 2026-1A E	69704LAA5	0.06%
PSTAT 2024-2A BR	69702WAJ4	0.18%
PSTAT 2024-2A CR	69702WAL9	0.10%
PSTAT 2024-2A D	69703HAA5	0.10%
PSTAT 2024-3A BR	69690EAN9	0.18%
PSTAT 2024-3A CR	69690EAQ2	0.10%
PSTAT 2024-3A DR	69690RAE0	0.10%
PSTAT 2025-1A B	69704CAE7	0.11%
PSTAT 2025-1A C	69704CAG2	0.06%
PSTAT 2025-1A D	69703VAA4	0.06%
PSTAT 2025-3A B	696918AE1	0.10%
PSTAT 2025-3A C	696918AG6	0.09%
PSTAT 2025-3A D	696917AA1	0.07%
RAD 2024-24A C	75010CAG8	0.11%
RAD 2024-24A D1	75010CAJ2	0.09%
RAD 2024-24A E	75010DAA9	0.05%
RAD 2024-26A C	75009VAG9	0.09%
RAD 2024-26A D1	75009VAJ3	0.09%
RAD 2024-26A E	75009WAA0	0.04%
RAD 2025-30A B	74938RAG7	0.11%
RAD 2025-30A C1	74938RAJ1	0.10%
RAD 2025-30A D	74939EAA8	0.05%
RAD 2025-31A B	74939NAG5	0.10%
RAD 2025-31A C1A	74939NAJ9	0.07%
RAD 2025-31A D	74939UAA2	0.05%
REG16 2019-2A CR2	75888TBE4	0.10%
REG16 2019-2A D1R2	75888TBG9	0.09%
REG16 2019-2A ER2	75888QAN1	0.05%
REG18 2021-1A CR	75884EAU6	0.10%
REG18 2021-1A D1R	75884EAW2	0.10%
REG18 2021-1A ER	75884HAE5	0.04%
REG20 2021-2A CR	75884YAM0	0.09%
REG20 2021-2A D1R	75884YAN8	0.09%
REG20 2021-2A ER	75885AAE9	0.04%
REG22 2022-2A CR2	758968BE0	0.09%
REG22 2022-2A D1R2	758968BG5	0.06%
REG22 2022-2A ER2	758969AG4	0.04%
REG29 2024-3A C1R	758971AU9	0.11%
REG29 2024-3A D1R	758971AY1	0.09%
REG29 2024-3A ER	758972AE3	0.05%
RESPK 2020-1A CRR	758465BQ0	0.09%
RESPK 2020-1A D1RR	758465BS6	0.07%
RESPK 2020-1A ERR	758464AN1	0.05%
ROCKT 2021-3A C1AR	77341NAS4	0.05%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
ROCKT 2021-3A D1R	77341NAY1	0.08%
ROCKT 2021-3A ER	77341PAE0	0.05%
ROCKT 2022-1A CR	77340JAQ8	0.09%
ROCKT 2022-1A DR	77340JAS4	0.09%
ROCKT 2022-1A ER	77340KAE2	0.05%
RRAM 2021-17A BR	74980QAS0	0.17%
RRAM 2021-17A CR	74980QAU5	0.12%
RRAM 2021-17A DR	74980YAJ3	0.08%
RRAM 2021-18A BR	749752AS0	0.13%
RRAM 2021-18A C1R	749752AU5	0.13%
RRAM 2021-18A DR	749737AJ1	0.08%
RRAM 2022-24A BR2	75000HBG8	0.13%
RRAM 2022-24A C1A2	75000HBN3	0.10%
RRAM 2022-24A DR2	75000CAL9	0.06%
RRAM 2023-25A BR2	75000KBE6	0.11%
RRAM 2023-25A C1R2	75000KBG1	0.11%
RRAM 2023-25A DR2	75000LAQ8	0.06%
RRAM 2023-26A B1R	74989MAS0	0.09%
RRAM 2023-26A C1R	74989MAW1	0.07%
RRAM 2023-26A DR	74989RAJ9	0.05%
RRAM 2024-28RA BR2	74989NAU3	0.11%
RRAM 2024-28RA C1R2	74989NAW9	0.11%
RRAM 2024-28RA DR2	74989QAJ1	0.06%
RRAM 2024-33A B	78110QAG0	0.09%
RRAM 2024-33A C	78110QAJ4	0.09%
RRAM 2024-33A D	78110RAA1	0.06%
RRAM 2025-39A B	74988HAG8	0.13%
RRAM 2025-39A C1A	74988HAJ2	0.08%
RRAM 2025-39A D	74988JAA7	0.06%
RRAM 2025-40A B	749762AE0	0.13%
RRAM 2025-40A C	749762AG5	0.11%
RRAM 2025-40A D	749758AA6	0.06%
RRAM 2026-44A B1	78109WAG0	0.06%
RRAM 2026-44A C1	78109WAJ4	0.09%
RRAM 2026-44A D	78109XAA1	0.04%
RRAM 2026-46A B	749780AG7	0.09%
RRAM 2026-46A C1	749780AJ1	0.09%
RRAM 2026-46A D	749771AA9	0.05%
RSRVA 2016-3A CR3	76761RBL2	0.11%
RSRVA 2016-3A DRR	76761RBE8	0.10%
RSRVA 2016-3A ERR	76761TAG0	0.05%
SIXST 2021-20A CR	83012QAU8	0.12%
SIXST 2021-20A D1R	83012QAW4	0.09%
SIXST 2021-20A ER	83012RAE2	0.05%
SIXST 2024-26A C	829921AE5	0.09%
SIXST 2024-26A D1	829921AG0	0.09%
SIXST 2024-26A E	829935AA3	0.04%
SIXST 2024-27A C	83013GAE5	0.09%
SIXST 2024-27A D1	83013GAG0	0.09%
SIXST 2024-27A E	83013HAA1	0.05%
SIXST 2025-28A C	83013TAE7	0.12%
SIXST 2025-28A D1	83013TAG2	0.07%
SIXST 2025-28A E	83013UAA2	0.06%
SIXST 2025-31A C	83014BAG0	0.09%
SIXST 2025-31A D1	83014BAJ4	0.09%
SIXST 2025-31A E	83014AAA5	0.05%
SIXST 2026-32A C	83012YAG2	0.11%
SIXST 2026-32A D1	83012YAJ6	0.11%
SIXST 2026-32A E	83013EAA8	0.06%
SIXST 2026-33A C1	83014JAG3	0.11%
SIXST 2026-33A D1	83014JAJ7	0.08%
SIXST 2026-33A E	83014LAA1	0.04%
SNDPT 2014-2RA C	83613WAE4	0.10%
SNDPT 2014-2RA D	83613WAG9	0.10%
SNDPT 2014-2RA E	83614AAA9	0.05%
SNDPT 2017-2A E	83610LAA9	0.03%
SNDPT 2017-4A B	83609TAE7	0.11%
SNDPT 2017-4A C	83609TAG2	0.14%
SNDPT 2017-4A D	83608DAA1	0.06%
SNDPT 2018-2A C	83611JAE5	0.13%
SNDPT 2018-2A D	83611JAG0	0.13%
SNDPT 2018-2A E	83611HAA7	0.07%
SNDPT 2019-1A CRR	83611KBA9	0.08%
SNDPT 2019-1A DR	83611KAU6	0.09%
SNDPT 2019-1A E	83610FAA2	0.06%
SNDPT 2020-2A C1R	83611VAY4	0.07%
SNDPT 2020-2A DR	83611VBC1	0.08%
SNDPT 2020-2A ER	83613KAJ9	0.05%
SNDPT 2020-3A C	83615CAE6	0.09%
SNDPT 2020-3A D	83615CAG1	0.08%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
SNDPT 2020-3A E	83615FAA7	0.04%
SNDPT 2021-3A CR	83615PAN7	0.10%
SNDPT 2021-3A D	83615PAG2	0.08%
SNDPT 2021-3A E	83615UAA4	0.05%
SNDPT 2021-4A C	83616AAL3	0.09%
SNDPT 2021-4A D	83616AAQ2	0.08%
SNDPT 2021-4A E	83616FAA6	0.05%
SPCLO 2025-13A C	82809RAG6	0.10%
SPCLO 2025-13A D1	82809RAJ0	0.10%
SPCLO 2025-13A E	82809TAA5	0.04%
SPCLO 2025-14A C1	82810EAG2	0.09%
SPCLO 2025-14A D1	82810EAJ6	0.11%
SPCLO 2025-14A E	82810FAA2	0.05%
SPCLO 2025-15A C	82808CAG0	0.09%
SPCLO 2025-15A D1A	82808CAJ4	0.08%
SPCLO 2025-15A E	82810GAA0	0.04%
SPCLO 2026-16A C	82810JAG1	0.09%
SPCLO 2026-16A D1	82810JAJ5	0.09%
SPCLO 2026-16A E	82810KAA1	0.04%
SPEAK 2017-4A CR2	82667EAS0	0.11%
SPEAK 2017-4A DR	82667EAJ0	0.11%
SPEAK 2017-4A ER	82667GAA4	0.05%
SYMP 2021-25A CR	87167WDG7	0.09%
SYMP 2021-25A D	87167WAJ4	0.09%
SYMP 2021-25A E	87167YAA9	0.05%
TCIFC 2024-1A CR	88240JAU7	0.11%
TCIFC 2024-1A D1R	88240JAW3	0.11%
TCIFC 2024-1A ER	88240KAE0	0.05%
TCIFC 2025-1A C	881936AE8	0.11%
TCIFC 2025-1A D1	881936AG3	0.11%
TCIFC 2025-1A E	881947AA3	0.05%
TKO 2023-1A C1R	88675CAU6	0.06%
TKO 2023-1A DR	88675CAY8	0.09%
TKO 2023-1A ER	88675FAE5	0.05%
TKO 2023-2A CR	88675YAS3	0.09%
TKO 2023-2A DR	88675YAU8	0.09%
TKO 2023-2A E1R	88675XAE6	0.02%
TKO 2024-1A C	88676PAG7	0.09%
TKO 2024-1A D1	88676PAJ1	0.09%
TKO 2024-1A E	88676QAA8	0.04%

Bloomberg Ticker	CUSIP	Weight
TKO 2025-1A C	88677FAE3	0.09%
TKO 2025-1A D1	88677FAG8	0.09%
TKO 2025-1A E	88677GAA9	0.04%
TPGCLO 2026-4A C	87269PAG2	0.09%
TPGCLO 2026-4A D1	87269PAJ6	0.09%
TPGCLO 2026-4A E	87269NAA0	0.04%
TRNTS 2017-6A C1R4	89640YBU7	0.05%
TRNTS 2017-6A DR2	89640YBG8	0.04%
TRNTS 2017-6A ER	89641BAE3	0.06%
TRNTS 2019-10A CR3	89640ABJ4	0.08%
TRNTS 2019-10A DR	89640AAU0	0.11%
TRNTS 2019-10A ER	89640CAG7	0.07%
TRNTS 2019-11A CR2	89641HBL3	0.09%
TRNTS 2019-11A D1R2	89641HBN9	0.06%
TRNTS 2019-11A ER	89641LAG6	0.08%
TRNTS 2020-14A CR2	89641QBE9	0.10%
TRNTS 2020-14A DR2	89641QBG4	0.08%
TRNTS 2020-14A ER2	89641VAE9	0.05%
TRNTS 2021-15A CR	89641XAS4	0.09%
TRNTS 2021-15A D	89641XAJ4	0.07%
TRNTS 2021-15A E	89642BAA0	0.06%
TRNTS 2024-24A CR	89642XAU8	0.09%
TRNTS 2024-24A D1R	89642XAW4	0.08%
TRNTS 2024-24A ER	89643AAE3	0.05%
TRNTS 2024-27A CR	89642VAY4	0.10%
TRNTS 2024-27A D1R	89642VBA5	0.07%
TRNTS 2024-27A ER	89642WAE6	0.05%
TRNTS 2025-32A C	89642NAJ5	0.09%
TRNTS 2025-32A D1	89642NAL0	0.09%
TRNTS 2025-32A E	89642QAA7	0.05%
UNPPK 2022-1A CR	913318AS0	0.12%
UNPPK 2022-1A DR	913318AU5	0.11%
UNPPK 2022-1A ER	913319AJ8	0.06%
VENTR 2013-15A CR3	92328XBH1	0.08%
VENTR 2013-15A DR2	92328XAZ2	0.10%
VENTR 2013-15A ER2	92328LAH8	0.06%
VENTR 2017-27A CR	92331LBG4	0.02%
VENTR 2017-27A D	92331RAD9	0.11%
VENTR 2017-27A E	92331TAA1	0.06%
VENTR 2017-30A C	92331NAG1	0.13%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
VENTR 2017-30A D	92331NAJ5	0.11%
VENTR 2017-30A E	92331PAA9	0.05%
VENTR 2018-31A C1	92331VAG3	0.14%
VENTR 2018-31A D	92331VAJ7	0.13%
VENTR 2018-31A E	92331WAA4	0.05%
VENTR 2018-33A CR	92330YAW3	0.11%
VENTR 2018-33A D	92330YAL7	0.10%
VENTR 2018-33A E	92331GAA9	0.05%
VENTR 2019-38A CRR	92332NBG9	0.09%
VENTR 2019-38A DRR	92332NBJ3	0.11%
VENTR 2019-38A E	92332PAA8	0.05%
VENTR 2021-43A CRR	92290CBF5	0.09%
VENTR 2021-43A D	92290CAG4	0.08%
VENTR 2021-43A E	92332BAA9	0.05%
VENTR 2021-44A CR	92332KAW1	0.07%
VENTR 2021-44A D1	92332KAN1	0.06%
VENTR 2021-44A E	92332QAC2	0.05%
VENTR 2022-45A CR	92326GAY4	0.09%
VENTR 2022-45A D1	92326GAL2	0.07%
VENTR 2022-45A E	92326HAA4	0.04%
VOYA 2017-3A BRR	92915QBL6	0.11%
VOYA 2017-3A CRR	92915QBN2	0.10%
VOYA 2017-3A DRR	92916PAK0	0.06%
VOYA 2018-2A C1	92917JAJ6	0.08%
VOYA 2018-2A D	92917JAN7	0.11%
VOYA 2018-2A E	92917TAA3	0.06%
VOYA 2019-4A CR	92918BAU7	0.11%
VOYA 2019-4A DR	92918BAW3	0.11%
VOYA 2019-4A ER	92917UAE2	0.07%
VOYA 2021-3A CR	92919DAS7	0.09%
VOYA 2021-3A D1R	92919DAU2	0.09%
VOYA 2021-3A ER	92919CAE0	0.04%
VOYA 2024-1A CR	92920DAU9	0.09%
VOYA 2024-1A D1R	92920DAW5	0.09%
VOYA 2024-1A ER	92920EAE3	0.05%
VOYA 2024-5A C1R	92944YBA8	0.09%
VOYA 2024-5A D1R	92944YBE0	0.06%
VOYA 2024-5A ER	92891UAG7	0.04%
VOYA 2025-4A C	92946DAG0	0.11%
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	0.05%
WELF 2022-1A CR2	94950TBL2	0.10%
WELF 2022-1A D1R	94950TAY5	0.08%
WELF 2022-1A ER	94950UAE6	0.05%
WINDR 2014-2A DR	88390AAZ3	0.03%
WINDR 2014-2A ER	88432BAG3	0.07%
WINDR 2019-3A CR3	97314JBG9	0.04%
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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