

Palmer Square CLO Indices Statistics - Rebalance and Constituents



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

January 31, 2024

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	131.06	0.69%	0.10%	0.59%
CLODI	164.58	2.03%	1.21%	0.82%

Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLOSE	638	134.27	100%
AAA	318	111.91	83.4%
AA	320	22.36	16.6%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLODI	965	32.38	100%
A	321	12.00	37.7%
BBB	321	11.85	36.7%
BB	323	8.54	25.6%

	Price	MoM Change	DM (Libor)	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	99.89	0.10	125	-4	150	-4	2.26	-0.22	5.76%	0.07%	6.83%	-0.08%
AAA	99.91	0.04	116	-2	141	-3	2.13	-0.06	5.68%	0.04%	6.74%	-0.08%
AA	99.77	0.40	169	-12	195	-12	2.89	-1.07	6.15%	0.20%	7.28%	-0.11%

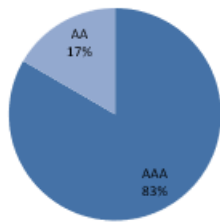
	Price	MoM Change	DM (Libor)	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	98.04	1.13	405	-29	431	-29	4.35	-0.60	8.32%	-0.09%	9.39%	-0.17%
A	99.53	0.41	216	-11	241	-11	3.71	-0.67	6.51%	0.13%	7.74%	-0.12%
BBB	98.22	0.98	359	-24	384	-24	4.87	-0.31	7.72%	-0.11%	8.99%	-0.18%
BB	95.58	2.50	750	-69	776	-71	4.53	-0.93	11.87%	-0.46%	12.51%	-0.41%

Allocation By Rating/Vintage/Reinvestment End Date:

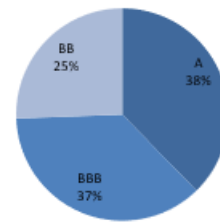
CLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	0.79%	0.75%
2014	2.82%	3.30%
2015	3.82%	3.48%
2016	4.43%	4.61%
2017	13.67%	15.04%
2018	18.53%	17.51%
2019	11.75%	10.96%
2020	6.98%	7.02%
2021	20.64%	21.65%
2022	10.27%	9.77%
2023	6.29%	5.92%
2024	0.00%	0.00%

CLODI	A	BBB	BB
Vintage	100.00%	100.00%	100.00%
2013	1.03%	0.64%	0.73%
2014	3.62%	3.22%	3.71%
2015	2.97%	2.99%	2.84%
2016	5.82%	5.94%	6.37%
2017	16.19%	16.18%	16.33%
2018	18.31%	18.85%	18.30%
2019	10.76%	10.69%	11.55%
2020	6.79%	6.75%	6.91%
2021	19.31%	19.47%	19.02%
2022	9.52%	9.75%	9.39%
2023	5.68%	5.51%	4.84%
2024	0.00%	0.00%	0.00%

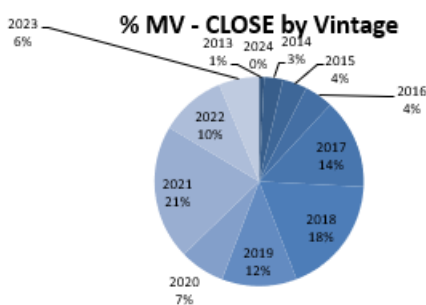
% MV - CLOSE by Rating



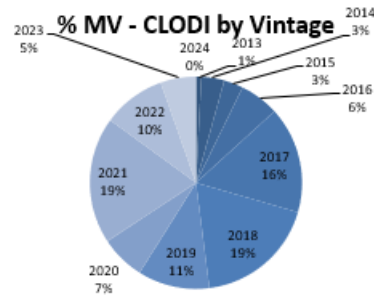
% MV - CLODI by Rating



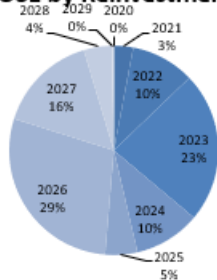
% MV - CLOSE by Vintage



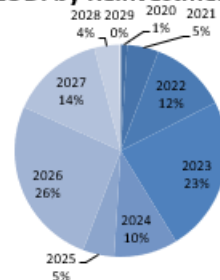
% MV - CLODI by Vintage



% MV - CLOSE by Reinvestment End Date



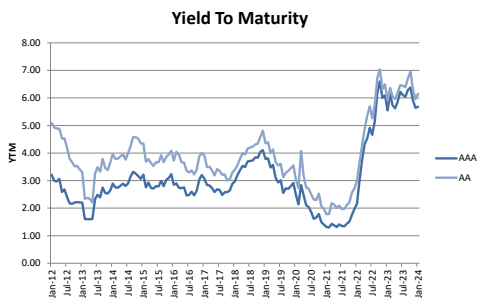
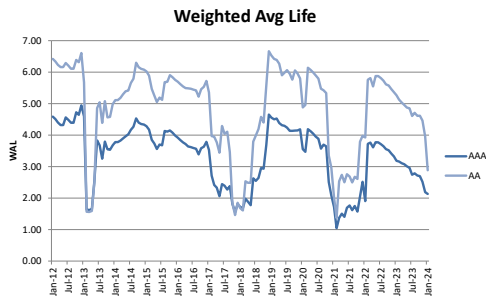
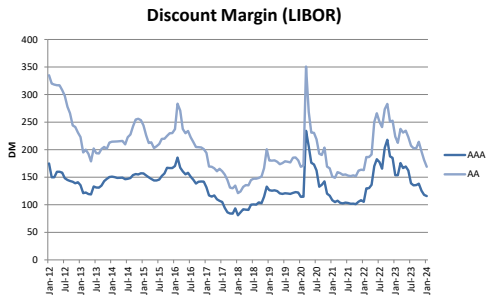
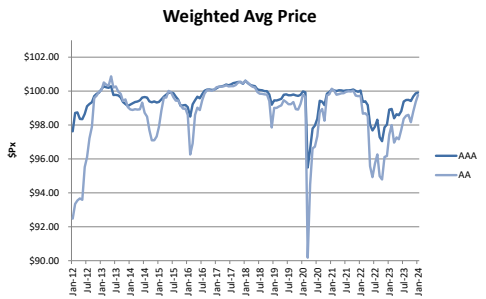
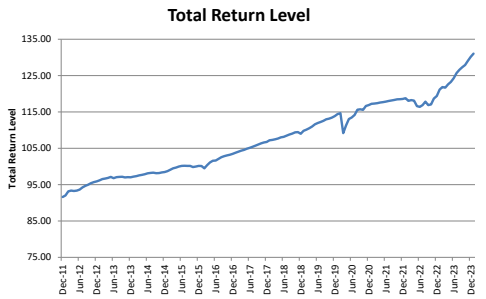
% MV - CLODI by Reinvestment End Date



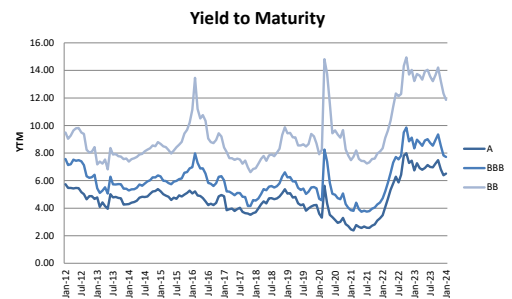
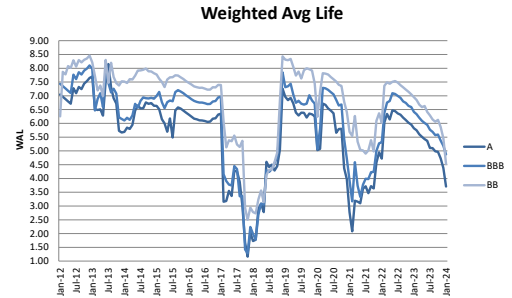
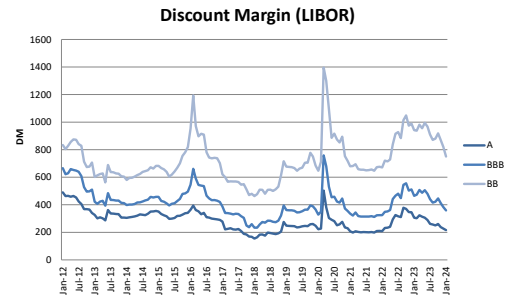
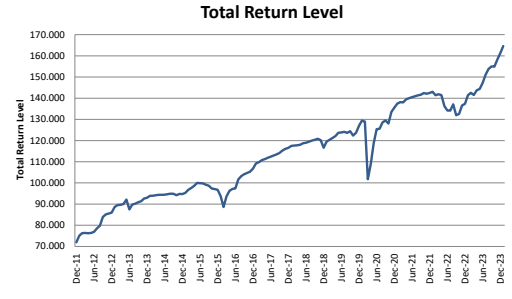
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

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 Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A A	00119MAA7	0.29%	APID XXXA A2	03768CAG4	0.06%
AGL 2020-3A B1	00119MAC3	0.04%	ARES 2015-2A AR2	04015GAP4	0.48%
AGL 2020-5A A1R	00119TAF1	0.37%	ARES 2015-2A BR2	04015GAR0	0.09%
AGL 2020-5A BR	00119TAK0	0.07%	ARES 2016-40A A1RR	04016GBB3	0.14%
AGL 2021-12A A1	00120BAA8	0.28%	ARES 2016-40A A3RR	04016GBF4	0.06%
AGL 2021-12A B	00120BAE0	0.05%	ARES 2016-41A AR2	04016DAS4	0.29%
AGL 2021-13A A1	00120JAA1	0.27%	ARES 2016-41A BR	04016DAU9	0.05%
AGL 2021-13A B	00120JAE3	0.06%	ARES 2017-43A AR	04016PAJ7	0.37%
AIGIM 2021-1A A	00141YAA3	0.24%	ARES 2017-43A BR	04016PAL2	0.08%
AIGIM 2021-1A B	00141YAC9	0.04%	ARES 2017-44A A1R	04016NAM5	0.49%
AIGIM 2021-3A A	00142QAA9	0.23%	ARES 2017-44A A3R1	04016NAR4	0.05%
AIGIM 2021-3A B	00142QAC5	0.05%	ARES 2017-46A A1	04016UAC1	0.18%
AIMCO 2020-11A AR	00140NAN0	0.29%	ARES 2017-46A B1	04016UAG2	0.03%
AIMCO 2020-11A BR	00140NAQ3	0.05%	ARES 2018-47A A1	04016VAA3	0.24%
ALINE 2018-1A A	016269AA0	0.22%	ARES 2018-47A B	04016VAE5	0.05%
ALINE 2018-1A B	016269AB8	0.04%	ARES 2018-50A AR	04018LAJ4	0.24%
ALLEG 2018-3A A	01750NAA7	0.25%	ARES 2018-50A BR	04018LAL9	0.04%
ALLEG 2018-3A B1	01750NAC3	0.03%	ARES 2020-56A AR	04018NAN1	0.28%
ALLEG 2021-2A A1	01751AAC0	0.11%	ARES 2020-56A BR	04018NAQ4	0.06%
ALLEG 2021-2A B	01751AAE6	0.04%	ARES 2021-59A A	04018EAA9	0.29%
ALM 2020-1A A1A1	00166FAC0	0.54%	ARES 2021-59A B1	04018EAC5	0.04%
ALM 2020-1A A2	00166FAG1	0.13%	ARES 2021-62A A1	00192WAA5	0.27%
ANCHC 2021-19A A	03328JAA5	0.23%	ARES 2021-62A B	00192WAE7	0.05%
ANCHC 2021-19A B1	03328JAC1	0.04%	ARES 2022-65A A1	04019FAA5	0.37%
APID 2016-25A A1R	03762YAF4	0.34%	ARES 2022-65A B	04019FAE7	0.07%
APID 2016-25A A2R	03762YAH0	0.06%	ARES 2023-70A A1	039951AA6	0.32%
APID 2017-28A A1A	03767CAA8	0.29%	ARES 2023-70A B1	039951AE8	0.05%
APID 2017-28A A2	03767CAC4	0.05%	ATCLO 2018-12A A1	04942UAC0	0.21%
APID 2018-18A A1	03767NAC0	0.27%	ATCLO 2018-12A B	04942UAG1	0.04%
APID 2018-18A B	03767NAG1	0.05%	ATCLO 2019-13A A1L	BCC2IWPB9	0.15%
APID 2018-29A A1A	03767MAC2	0.26%	ATCLO 2019-13A BNR	04942VBA1	0.03%
APID 2018-29A A2	03767MAG3	0.05%	ATRM 13A A1	04966HAA4	0.37%
APID 2019-31A A1R	03767VAG3	0.29%	ATRM 13A B	04966HAE6	0.08%
APID 2019-31A BR	03767VAL2	0.05%	ATRM 14A A1	04965LAC2	0.33%
APID 2021-35A A	03768UAA7	0.23%	ATRM 14A B	04965LAJ7	0.07%
APID 2021-35A B	03768UAB5	0.05%	ATRM 15A A1	04965FAC5	0.45%
APID 2022-42A A1	03770GAA4	0.26%	ATRM 15A B	04965FAG6	0.09%
APID 2022-42A B	03770GAE6	0.04%	ATRM 9A AR2	55821CAA2	0.40%
APID 2023-44A A1	037989AA8	0.18%	ATRM 9A BR2	55821CAC8	0.07%
APID 2023-44A B	037989AE0	0.04%	AWPT 2021-14A A1	28623RAC2	0.22%
APID 2023-46A A1	03770RAA0	0.23%	AWPT 2021-14A B	28623RAG3	0.04%
APID 2023-46A B	03770RAE2	0.04%	BABSN 2018-3A A1	06760PAC5	0.07%
APID XXXA A1A	03768CAC3	0.28%	BABSN 2018-3A B1	06760PAG6	0.04%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BABSN 2018-4X A1	06760XAA2	0.22%	BSP 2017-11A A2R	08179CAQ4	0.05%
BABSN 2018-4X B	06760XAE4	0.04%	BSP 2017-12A A1R	08179HAE0	0.23%
BABSN 2023-2A A1	06763FAA8	0.23%	BSP 2017-12A A2R	08179HAG5	0.06%
BABSN 2023-2A B1	06763FAC4	0.04%	BSP 2019-17A AR	08182BAL2	0.24%
BALLY 2021-18A A1	05875YAA4	0.26%	BSP 2019-17A BR	08182BAN8	0.04%
BALLY 2021-18A A2	05875YAC0	0.05%	BSP 2019-19A A	08182RAA1	0.24%
BARDT 2019-2A AR	06744NBG1	0.29%	BSP 2019-19A B	08182RAC7	0.04%
BARDT 2019-2A BR	06744NBJ5	0.05%	BSP 2021-23A A1	08186VAA8	0.26%
BATLN 2017-11A AR	07132LAL3	0.30%	BSP 2021-23A B1	08186VAE0	0.02%
BATLN 2017-11A BR	07132LAN9	0.06%	BSP 2021-25A A1	08186YAA2	0.23%
BATLN 2018-12A A1	07133RAA3	0.26%	BSP 2021-25A B	08186YAC8	0.04%
BATLN 2018-12A B1	07133RAC9	0.03%	CARVL 2022-1A A1	14686FAA6	0.22%
BATLN 2019-14A AR	07090AAQ6	0.27%	CARVL 2022-1A B	14686FAC2	0.04%
BATLN 2019-14A BR	07090AAS2	0.05%	CARVL 2023-1A A1	14686BAA5	0.22%
BCC 2018-1A A1	05683LAA4	0.22%	CARVL 2023-1A B1	14686BAE7	0.04%
BCC 2018-1A B	05683LAE6	0.06%	CATSK 2017-1A A1AR	149420AL5	0.16%
BCC 2018-2A A1	05682VAA3	0.24%	CATSK 2017-1A A2	149420AE1	0.06%
BCC 2018-2A B	05682VAE5	0.05%	CAVU 2021-3A A	89624GAA1	0.24%
BCC 2019-2A AR	05682LAJ6	0.24%	CAVU 2021-3A B1	89624GAC7	0.03%
BCC 2019-2A BR	05682LAL1	0.04%	CBAM 2017-2A AR	12481KAS7	0.74%
BCC 2019-4A A1R	05684AAN9	0.28%	CBAM 2017-2A BR	12481KAU2	0.14%
BCC 2019-4A BR	05684AAS8	0.05%	CBAM 2017-4A A	12481NAB8	0.40%
BCC 2021-4A A1	05685AAC2	0.28%	CBAM 2017-4A B2	12481NAD4	0.04%
BCC 2021-4A B	05685AAG3	0.05%	CBAM 2018-5A A	12481QAC9	0.43%
BCC 2022-1A A1	05684UAA3	0.25%	CBAM 2018-5A B1	12481QAE5	0.07%
BCC 2022-1A B	05684UAE5	0.04%	CBAM 2018-6A A1R	12481XAN0	0.42%
BCC 2022-2A A1	05682GAA6	0.28%	CBAM 2018-6A B1R	12481XAS9	0.06%
BCC 2022-2A B	05682GAG3	0.05%	CBAM 2019-9A A	14987VAA7	0.20%
BCC 2023-3A A	05682CAA5	0.29%	CBAM 2019-9A B1	14987VAC3	0.03%
BCC 2023-3A B	05682CAC1	0.05%	CGMS 2012-3A A1A2	14312EAJ2	0.28%
BCHPK 2019-1A A1R	07355TAU6	0.36%	CGMS 2012-3A A2A2	14312EAN3	0.02%
BCHPK 2019-1A B1R	07355TAY8	0.03%	CGMS 2014-1A A1R2	14310MAW7	0.27%
BLACK 2019-2A A1A	09204GAA7	0.23%	CGMS 2014-1A BR2	14310MBA4	0.05%
BLACK 2019-2A A2	09204GAC3	0.04%	CGMS 2015-1A AR3	14311DBN5	0.20%
BLUEM 2018-3A A1	09630AAC0	0.27%	CGMS 2015-1A BR3	14311DBQ8	0.04%
BLUEM 2018-3A B	09630AAG1	0.05%	CGMS 2017-2A A1R	14315JAQ2	0.22%
BLUEM 2021-32A A	09631EAA5	0.23%	CGMS 2017-2A A2R	14315JAU3	0.05%
BLUEM 2021-32A B	09631EAC1	0.05%	CGMS 2017-4A A1	14315BAA4	0.22%
BLUEM 2022-35A A	09631RAA6	0.26%	CGMS 2017-4A A2	14315BAC0	0.05%
BLUEM 2022-35A B	09631RAC2	0.05%	CGMS 2018-2A A1	14317PAA1	0.27%
BOYCE 2022-1A A1	103228AA0	0.34%	CGMS 2018-2A A2	14317PAC7	0.05%
BOYCE 2022-1A B1	103228AE2	0.05%	CGMS 2018-4A A1A	14315RAA9	0.28%
BSP 2017-11A A1R	08179CAN1	0.17%	CGMS 2018-4A A2	14315RAE1	0.05%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CGMS 2019-1A A1AR	14316BAL9	0.28%	DRSLF 2016-45A BR	26244MAQ5	0.06%
CGMS 2019-1A A2R	14316BAQ8	0.05%	DRSLF 2017-47A A1R	26245EAJ8	0.15%
CGMS 2019-3A A1R	14314HAQ7	0.29%	DRSLF 2017-47A BR	26245EAN9	0.04%
CGMS 2019-3A A2R	14314HAS3	0.05%	DRSLF 2017-49A AR	26244QAN3	0.25%
CGMS 2021-1A A1	14316MAA9	0.27%	DRSLF 2017-49A BR	26244QAQ6	0.05%
CGMS 2021-1A A2	14316MAC5	0.07%	DRSLF 2017-53A A	26243EAA9	0.26%
CGMS 2021-8A A	143120AA1	0.27%	DRSLF 2017-53A B	26243EAB7	0.05%
CGMS 2021-8A B	143120AC7	0.06%	DRSLF 2018-64A A	26251LAC8	0.27%
CGMS 2022-4A A1	14317BAA2	0.26%	DRSLF 2018-64A B	26251LAE4	0.05%
CGMS 2022-4A B1	14317BAE4	0.03%	DRSLF 2019-68A AR	26252QAJ1	0.24%
CIFC 2013-2A A1L2	12549BAY4	0.26%	DRSLF 2019-68A BR	26252QAL6	0.04%
CIFC 2013-2A A2L2	12549BBA5	0.06%	DRSLF 2020-86A A1R	26245XAL1	0.28%
CIFC 2014-2RA A1	12548RAB0	0.26%	DRSLF 2020-86A BR	26245XAQ0	0.05%
CIFC 2014-2RA A2	12548RAC8	0.07%	DRSLF 2021-92A A	262488AA7	0.29%
CIFC 2014-3A A1R2	12549QBA2	0.31%	DRSLF 2021-92A B	262488AC3	0.05%
CIFC 2014-3A BR2	12549QBE4	0.06%	DRSLF 2021-95A A	262487AA9	0.29%
CIFC 2017-1A AR	12551AAL9	0.18%	DRSLF 2021-95A B	262487AC5	0.05%
CIFC 2017-1A B	12551AAC9	0.07%	DRSLF 2022-97A A	26248XAA2	0.24%
CIFC 2017-4A A1R	12551JAL0	0.30%	DRSLF 2022-97A B	26248XAC8	0.04%
CIFC 2017-4A A2R	12551JAN6	0.07%	DRSLF 2022-98A A	26248AAA2	0.26%
CIFC 2018-1A A	12551RAA6	0.45%	DRSLF 2022-98A B1	26248AAC8	0.04%
CIFC 2018-1A B	12551RAC2	0.08%	ELM12 2021-5A A	29002YAA0	0.07%
CIFC 2018-2A A1	17180WAA3	0.37%	ELM12 2021-5A B	29002YAC6	0.06%
CIFC 2018-2A A2	17180WAC9	0.06%	ELM14 2022-1A A	29003WAA3	0.31%
CIFC 2019-1A AR	12553DAJ6	0.29%	ELM14 2022-1A B	29003WAC9	0.06%
CIFC 2019-1A BR	12553DAL1	0.05%	ELM16 2022-3A A	29002UAA8	0.36%
CIFC 2019-4A A1R	17182XAL5	0.23%	ELM16 2022-3A B	29002UAC4	0.07%
CIFC 2019-4A A2R	17182XAQ4	0.04%	ELM24 2023-3A A1	290020AA4	0.24%
CIFC 2021-3A A	12564DAA2	0.28%	ELM24 2023-3A B	290020AE6	0.04%
CIFC 2021-3A B	12564DAC8	0.06%	ELMW7 2020-4A AR	29002QAJ8	0.24%
CIFC 2021-7A A1	12567HAC6	0.20%	ELMW7 2020-4A BR	29002QAL3	0.04%
CIFC 2021-7A B	12567HAE2	0.07%	ELMW8 2021-1A A1	29003EAA3	0.43%
CIFC 2022-1A A	12570LAA6	0.24%	ELMW8 2021-1A B1	29003EAC9	0.08%
CIFC 2022-1A B	12570LAC2	0.04%	FCBSL 2017-2A A	34961PAA8	0.10%
CIFC 2022-2A A1	12567MAA9	0.17%	FCBSL 2017-2A B1	34961PAC4	0.03%
CIFC 2022-2A B	12567MAE1	0.04%	FCBSL 2021-2A A	34963DAA3	0.23%
COOK 2018-1A A1	21623PAA5	0.34%	FCBSL 2021-2A B	34963DAC9	0.06%
COOK 2018-1A B	21623PAE7	0.07%	FCBSL 2021-4A A	34963DAJ4	0.27%
DCLO 2022-4A A1R	25255NAQ1	0.22%	FCBSL 2021-4A B1	34963DAL9	0.04%
DCLO 2022-4A A2AR	25255NAS7	0.05%	FCBSL 2022-1A A1	34964HAA3	0.24%
DRSLF 2016-43A AR2	26245CBE2	0.31%	FCBSL 2022-1A B1	34964HAC9	0.02%
DRSLF 2016-43A B1R2	26245CBG7	0.04%	FLAT 2021-1A A1	33883PAC1	0.23%
DRSLF 2016-45A A1R	26244MAL6	0.29%	FLAT 2021-1A B	33883PAE7	0.04%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
GCBSL 2020-48A A1	38177DAA6	0.25%	INVCO 2023-1A B	46146GAE2	0.05%
GCBSL 2020-48A B1	38177DAG3	0.04%	JNPPK 2023-1A A1	48206KAA4	0.23%
GCBSL 2021-55A A	38178LAA7	0.25%	JNPPK 2023-1A B	48206KAE6	0.06%
GCBSL 2021-55A B	38178LAC3	0.06%	JTWN 2018-6RA A1	47047LAA7	0.26%
GCBSL 2023-68A A	38179QAA5	0.24%	JTWN 2018-6RA A2A	47047LAC3	0.04%
GCBSL 2023-68A B	38179QAC1	0.05%	KAYNE 2020-7A A1	48661CAA0	0.28%
GILBT 2017-1A A	375415AA4	0.33%	KAYNE 2020-7A B1	48661CAC6	0.05%
GILBT 2017-1A B	375415AC0	0.08%	KKR 16 A1R2	48251BAW0	0.33%
GLD10 2015-10A AR	38137PAQ3	0.28%	KKR 16 A2R2	48251BAY6	0.07%
GLD10 2015-10A BR	38137PAU4	0.04%	KKR 18 AR	48251JAL7	0.20%
GLM 2017-1A A1L	GOLIIQZH0	0.28%	KKR 18 BR	48251JAN3	0.06%
GLM 2017-1A B1R2	38136FBJ1	0.04%	KKR 20 A	48251TAA9	0.22%
GLM 2017-2A AR	38136MAU2	0.21%	KKR 20 B	48251TAB7	0.05%
GLM 2017-2A BR	38136MAW8	0.04%	KKR 2022-41A A1	48255PAA3	0.18%
GLM 2018-3A A	38138BAC4	0.25%	KKR 2022-41A B	48255PAC9	0.04%
GLM 2018-3A B1	38138BAG5	0.03%	KKR 21 A	48252KAA7	0.27%
GLM 2019-4A AR	38137YAN1	0.17%	KKR 21 B	48252KAC3	0.05%
GLM 2019-4A BR	38137YAS0	0.05%	KKR 22A A	48252WAA1	0.28%
GLM 2019-5A AR	38138DAN6	0.09%	KKR 22A B	48252WAC7	0.05%
GLM 2019-5A BR	38138DAQ9	0.04%	KKR 31A A1	48254NAA9	0.27%
GLM 2020-7A AR	38138LAL2	0.12%	KKR 31A B	48254NAE1	0.06%
GLM 2020-7A BR	38138LAN8	0.04%	LCM 16A A1AR	50181GBA7	0.19%
GLM 2021-11A A	38138KAC4	0.30%	LCM 16A BR2	50181GBG4	0.07%
GLM 2021-11A B	38138KAE0	0.07%	LCM 24A AR	50188YAE4	0.17%
GLM 2021-9A A	38138JAC7	0.34%	LCM 24A BR	50188YAG9	0.05%
GLM 2021-9A B	38138JAE3	0.06%	LCM 26A A1	50200FAC3	0.18%
GLM 2022-12A A	38138FAC5	0.27%	LCM 26A B	50200FAE9	0.05%
GLM 2022-12A B	38138FAG6	0.05%	LCM 34A A1	50203CAA1	0.22%
GRNPK 2018-1A A2	39729RAB4	0.27%	LCM 34A B	50203CAE3	0.04%
GRNPK 2018-1A B	39729RAC2	0.09%	LCM 35A A1	50202QAA1	0.22%
HLM 13A-18 A1	40437LAC6	0.23%	LCM 35A B	50202QAE3	0.04%
HLM 13A-18 B	40437LAG7	0.04%	MAGNE 2012-7A A1R2	55951PBA4	0.12%
HLM 2021-16A A1	40440XAA9	0.23%	MAGNE 2012-7A A2R2	55951PBC0	0.05%
HLM 2021-16A B	40440XAC5	0.05%	MAGNE 2019-22A A1R	55954HAL6	0.31%
ICG 2021-1A A1	449303AA4	0.18%	MAGNE 2019-22A BR	55954HAN2	0.06%
ICG 2021-1A B	449303AE6	0.04%	MAGNE 2019-24A AR	55954WAL3	0.28%
INVCO 2021-2A A	46149MAA4	0.24%	MAGNE 2019-24A BR	55954WAN9	0.05%
INVCO 2021-2A B	46149MAC0	0.04%	MAGNE 2020-27A AR	55955EAL2	0.24%
INVCO 2021-3A A	46146JAA4	0.24%	MAGNE 2020-27A BR	55955EAN8	0.04%
INVCO 2021-3A B	46146JAC0	0.04%	MAGNE 2021-29A A	55955KAA2	0.27%
INVCO 2022-1A A	460988AA6	0.28%	MAGNE 2021-29A B	55955KAC8	0.04%
INVCO 2022-1A B	460988AC2	0.05%	MAGNE 2023-37A A	55952AAA7	0.24%
INVCO 2023-1A A1	46146GAA0	0.25%	MAGNE 2023-37A B	55952AAC3	0.04%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MCLO 2017-10A A1AR	56578JAL6	0.11%	NCC 2018-IIA B	63152PAC2	0.05%
MCLO 2017-10A A2	56578JAE2	0.05%	NEUB 2019-32A AR	64132DAJ7	0.28%
MCLO 2017-9A A1AR	56577PAL3	0.03%	NEUB 2019-32A BR	64132DAL2	0.06%
MCLO 2017-9A A2	56577PAE9	0.06%	NEUB 2019-33A AR	64132TAJ2	0.28%
MCLO 2018-11A A1	56577QAA5	0.22%	NEUB 2019-33A BR	64132TAL7	0.06%
MCLO 2018-11A A2	56577QAC1	0.04%	NEUB 2020-36A A1R	64133KAU5	0.21%
MDPK 2015-17A AR2	55818YBN0	0.36%	NEUB 2020-36A BR	64133KAL5	0.04%
MDPK 2015-17A BR2	55818YBS9	0.07%	NEUB 2020-39A A1	64134GAA7	0.22%
MDPK 2015-18A ARR	55819BAW0	0.35%	NEUB 2020-39A B	64134GAE9	0.04%
MDPK 2015-18A BR	55819BAN0	0.06%	NEUB 2021-43A A	64134AAA0	0.27%
MDPK 2016-21A A2RR	55820JBG4	0.07%	NEUB 2021-43A B	64134AAC6	0.07%
MDPK 2016-21A AARR	55820JBC3	0.36%	NEUB 2021-46A A	64134QAA5	0.28%
MDPK 2016-22A A1R	55819XAY8	0.37%	NEUB 2021-46A B	64134QAC1	0.06%
MDPK 2016-22A BR	55819XBC5	0.07%	NEUB 2022-49A A	64135JAA0	0.08%
MDPK 2017-23A AR	55820TAJ7	0.35%	NEUB 2022-49A B	64135JAC6	0.06%
MDPK 2017-23A BR	55820TAL2	0.08%	OAKC 2012-7A AR3	67102QAV0	0.10%
MDPK 2018-27A A1A	55820YAA5	0.34%	OAKC 2012-7A BR3	67102QAZ1	0.02%
MDPK 2018-27A A2	55820YAC1	0.08%	OAKC 2014-10RA AR	67707CAQ1	0.28%
MDPK 2018-28A A1	55821AAA6	0.29%	OAKC 2014-10RA BR	67707CAS7	0.06%
MDPK 2018-28A B	55821AAE8	0.05%	OAKC 2015-12A A1R	67109YAL8	0.25%
MDPK 2018-30A A	55821TAA5	0.32%	OAKC 2015-12A BR	67109YAQ7	0.05%
MDPK 2018-30A B	55821TAC1	0.05%	OAKC 2019-3A AR	67112RAS3	0.32%
MDPK 2018-32A A1R	55817AAN4	0.36%	OAKC 2019-3A BR	67112RAU8	0.07%
MDPK 2018-32A BR	55817AAS3	0.07%	OAKC 2019-4A AR	67098DAS2	0.28%
MDPK 2019-33A AR	55819JAN3	0.37%	OAKC 2019-4A BR	67098DAU7	0.06%
MDPK 2019-33A BR	55819JAQ6	0.08%	OAKC 2020-5A A1	67113GAC1	0.28%
MDPK 2020-46A AR	55822AAL1	0.31%	OAKC 2020-5A B	67113GAG2	0.05%
MDPK 2020-46A B1R	55822AAN7	0.07%	OAKC 2020-7A AR	67098WAN1	0.25%
MDPK 2021-48A A	55821UAA2	0.41%	OAKC 2020-7A BR	67098WAQ4	0.06%
MDPK 2021-48A B	55821UAC8	0.08%	OAKC 2021-10A A	67707LAC2	0.12%
MDPK 2021-59A A	55822EAA7	0.32%	OAKC 2021-10A B	67707LAG3	0.07%
MDPK 2021-59A B	55822EAC3	0.07%	OAKC 2021-16A A	67115LAA2	0.28%
MDPK 2022-53A A	558189AA4	0.31%	OAKC 2021-16A B	67115LAC8	0.06%
MDPK 2022-53A B	558189AC0	0.06%	OAKC 2022-11A A	67115VAA0	0.30%
MDPK 2022-55A A1	55819FAA9	0.27%	OAKC 2022-11A B	67115VAC6	0.06%
MDPK 2022-55A B1	55819FAE1	0.04%	OAKC 2023-14A A	67117AAA4	0.24%
MDPK 2023-63A A1	55817GAA9	0.28%	OAKC 2023-14A B	67117AAE6	0.04%
MDPK 2023-63A B1	55817GAE1	0.05%	OAKCL 2019-3A A1R	67400EAN4	0.34%
MIDO 2017-7A A1R	59801WAM8	0.11%	OAKCL 2019-3A BR	67400EAS3	0.06%
MIDO 2017-7A BR	59801WAR7	0.04%	OAKCL 2019-4A A1R	67402CAQ9	0.35%
MP23 2021-4A A1	56607TAA3	0.23%	OAKCL 2019-4A BR	67402CAU0	0.06%
MP23 2021-4A B1	56607TAE5	0.03%	OCP 2014-6A A1R	67106BAQ0	0.38%
NCC 2018-IIA A	63152PAA6	0.27%	OCP 2014-6A A2R	67106BAR8	0.09%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OCP 2017-13A A1AR	67097LAH9	0.27%	PLMRS 2021-4A B	69702EAC9	0.07%
OCP 2017-13A A2R	67097LAM8	0.04%	PLMRS 2022-2A A1	69688NAA1	0.22%
OCP 2017-14A A1A	67097QAA3	0.21%	PLMRS 2022-2A B	69688NAC7	0.04%
OCP 2017-14A A2	67097QAE5	0.05%	PLMRS 2022-5A A	69702MAA5	0.24%
OCP 2018-15A A1	67112KAA7	0.27%	PLMRS 2022-5A B1	69702MAC1	0.04%
OCP 2018-15A A3	67112KAC3	0.05%	PSTAT 2021-3A A1	69702BAA9	0.24%
OCP 2021-22A A	67117TAA3	0.26%	PSTAT 2021-3A A2	69702BAC5	0.09%
OCP 2021-22A B1	67117TAC9	0.04%	PSTAT 2021-4A A1	69702HAA6	0.29%
OCT14 2012-1A A2RR	67590ABT8	0.05%	PSTAT 2021-4A A2	69702HAC2	0.09%
OCT14 2012-1A AARR	67590ABP6	0.15%	PSTAT 2022-1A A1	69701CAA8	0.26%
OCT21 2014-1A A2R3	67590QBM8	0.06%	PSTAT 2022-1A A2	69701CAC4	0.07%
OCT21 2014-1A AAR3	67590QBK2	0.34%	PSTAT 2022-3A A1A	69690CAA1	0.36%
OCT28 2016-1A A1R	67591EAQ6	0.31%	PSTAT 2022-3A A1B	69690CAC7	0.10%
OCT28 2016-1A BR	67591EAU7	0.05%	REG13 2018-2A A1	75888FAC9	0.26%
OCT37 2018-2A A1A	67591VAA3	0.25%	REG13 2018-2A A2	75888FAE5	0.04%
OCT37 2018-2A A2	67591VAE5	0.05%	REG14 2018-3A A	75888MAE0	0.33%
OCT38 2018-1A A1	67591YAA7	0.26%	REG14 2018-3A B	75888MAG5	0.05%
OCT38 2018-1A A3A	67591YAE9	0.03%	REG15 2018-4A A1	75888RAC3	0.29%
OCT40 2019-1A A1R	67592BAL2	0.28%	REG15 2018-4A A2	75888RAE9	0.05%
OCT40 2019-1A BR	67592BAN8	0.05%	REG16 2019-2A A1	75888TAA3	0.28%
OCT45 2019-1A A1R	67577MAN3	0.31%	REG16 2019-2A B	75888TAE5	0.05%
OCT45 2019-1A BR	67577MAQ6	0.05%	REG18 2021-1A A1	75884EAA0	0.25%
OCT46 2020-2A AR	67577VAL7	0.24%	REG18 2021-1A B	75884EAC6	0.05%
OCT46 2020-2A BR	67577VAN3	0.04%	REG20 2021-2A A	75884YAA6	0.24%
OCT51 2021-1A A	67578JAA7	0.24%	REG20 2021-2A B	75884YAC2	0.04%
OCT51 2021-1A B	67578JAC3	0.04%	REG22 2022-2A A	758968AA9	0.24%
OCT58 2022-1A A1	675932AA5	0.28%	REG22 2022-2A B1	758968AC5	0.03%
OCT58 2022-1A B	675932AG2	0.05%	RESPK 2020-1A AR	758465BA5	0.23%
OCT64 2022-1A A1	67579AAD9	0.39%	RESPK 2020-1A BR	758465BC1	0.05%
OCT64 2022-1A B1	67579AAK3	0.06%	ROCKT 2021-3A A1	77341NAA3	0.25%
OCT67 2023-1A A1	67571LAA9	0.22%	ROCKT 2021-3A B	77341NAE5	0.04%
OCT67 2023-1A B	67571LAE1	0.05%	ROCKT 2022-1A A1	77340JAA3	0.21%
OCT68 2023-1A A1	675949AC5	0.23%	ROCKT 2022-1A B	77340JAC9	0.04%
OCT68 2023-1A B	675949AG6	0.04%	RRAM 2017-1A A1AB	78108YAL6	0.32%
OHALF 2015-1A AR3	67109BDC5	0.30%	RRAM 2017-1A A2B	78108YAQ5	0.05%
OHALF 2015-1A BR3	67109BDE1	0.07%	RRAM 2018-4A A1A	74972FAC9	0.35%
OZLM 2017-19A A1AR	67112CAL1	0.18%	RRAM 2018-4A A2	74972FAG0	0.05%
OZLM 2017-19A A2AR	67112CAN7	0.04%	RRAM 2021-17A A1A	74980QAA9	0.31%
PCEPK 2021-1A A	70470MAC9	0.29%	RRAM 2021-17A A2	74980QAE1	0.05%
PCEPK 2021-1A B1	70470MAE5	0.06%	RRAM 2021-18A A1A	749752AA9	0.34%
PLMRS 2021-3A A1	69688FAA8	0.36%	RRAM 2021-18A A2	749752AE1	0.07%
PLMRS 2021-3A B	69688FAJ9	0.07%	RRAM 2022-24A A1AR	75000HAL8	0.32%
PLMRS 2021-4A A	69702EAA3	0.36%	RRAM 2022-24A A2R	75000HAQ7	0.06%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

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RRAM 2023-25A A1	75000KAA5	0.24%	TRNTS 2017-6A ARR	89640YAU8	0.33%
RRAM 2023-25A A2	75000KAC1	0.04%	TRNTS 2017-6A BR1	89640YAW4	0.05%
RRAM 2023-26A A1	74989MAA9	0.23%	TRNTS 2018-9A ARR	89641JAQ9	0.28%
RRAM 2023-26A A2	74989MAC5	0.05%	TRNTS 2018-9A BRR	89641JAS5	0.05%
RSRVA 2016-3A ARR	76761RAY5	0.28%	TRNTS 2019-10A AR	89640AAL0	0.28%
RSRVA 2016-3A BRR	76761RBA6	0.05%	TRNTS 2019-10A B1R	89640AAN6	0.04%
SHACK 2014-5RA A	81881JAC6	0.27%	TRNTS 2019-11A A1R	89641HAQ3	0.28%
SHACK 2014-5RA B	81881JAE2	0.05%	TRNTS 2019-11A BR	89641HAU4	0.05%
SIXST 2021-20A A1	83012QAA2	0.23%	TRNTS 2020-14A A1	89641QAA8	0.22%
SIXST 2021-20A B	83012QAC8	0.04%	TRNTS 2020-14A B	89641QAE0	0.05%
SNDPT 2014-2RA A	83613WAA2	0.29%	TRNTS 2021-15A A1	89641XAA3	0.22%
SNDPT 2014-2RA B	83613WAC8	0.05%	TRNTS 2021-15A B1	89641XAC9	0.04%
SNDPT 2016-2A BR2	83610CAY7	0.01%	TSYMP 2017-1A AR	87232BAF9	0.26%
SNDPT 2017-2A AR	83610KAJ2	0.17%	TSYMP 2017-1A BR	87232BAH5	0.06%
SNDPT 2017-2A BR	83610KAL7	0.07%	UNPPK 2022-1A A1	913318AA9	0.30%
SNDPT 2017-3A A1R	83611GAL5	0.24%	UNPPK 2022-1A B	913318AE1	0.06%
SNDPT 2017-3A A2	83611GAC5	0.07%	VENTR 2013-15A AR3	92328XBD0	0.10%
SNDPT 2017-4A A1	83609TAA5	0.29%	VENTR 2013-15A BR3	92328XBF5	0.05%
SNDPT 2017-4A A2A	83609TAC1	0.05%	VENTR 2014-17A ARR	92329YAL0	0.05%
SNDPT 2018-2A A	83611JAA3	0.37%	VENTR 2014-17A BRR	92329YAN6	0.05%
SNDPT 2018-2A B	83611JAC9	0.07%	VENTR 2017-27A AR	92331LBC3	0.24%
SNDPT 2019-1A AR	83611KAL6	0.23%	VENTR 2017-27A BR	92331LBE9	0.05%
SNDPT 2019-1A BR	83611KAN2	0.06%	VENTR 2017-30A A1	92331NAA4	0.30%
SNDPT 2020-2A AR	83611VAS7	0.23%	VENTR 2017-30A B	92331NAE6	0.05%
SNDPT 2020-2A B1R	83611VAU2	0.04%	VENTR 2018-31A A1	92331VAA6	0.37%
SNDPT 2020-3A A1	83615CAA4	0.22%	VENTR 2018-31A B	92331VAE8	0.05%
SNDPT 2020-3A B	83615CAC0	0.05%	VENTR 2018-33A A1LR	92330YAN3	0.24%
SNDPT 2021-3A A	83615PAA5	0.26%	VENTR 2018-33A BR	92330YAU7	0.05%
SNDPT 2021-3A B	83615PAC1	0.05%	VENTR 2019-38A A1R	92332NAS4	0.28%
SNDPT 2021-4A A	83616AAC3	0.07%	VENTR 2019-38A BR	92332NAW5	0.04%
SNDPT 2021-4A B1	83616AAG4	0.04%	VENTR 2020-39A A1	92332TAB8	0.23%
SPEAK 2017-4A AR	82667EAC5	0.29%	VENTR 2020-39A B	92332TAD4	0.04%
SPEAK 2017-4A BR	82667EAE1	0.05%	VENTR 2021-43A A1	92290CAB5	0.22%
STWRT 2015-1A A1R	860444AL2	0.23%	VENTR 2021-43A B	92290CAE9	0.04%
STWRT 2015-1A BR	860444AQ1	0.04%	VENTR 2021-44A A1N	92332KAC5	0.22%
SYMP 2016-17A BR	87165UAQ4	0.03%	VENTR 2021-44A B	92332KAJ0	0.04%
SYMP 2021-25A A	87167WAC9	0.23%	VENTR 2022-45A A1	92326GAC2	0.22%
SYMP 2021-25A B	87167WAE5	0.05%	VENTR 2022-45A B	92326GAG3	0.04%
TKO 2023-1A A1	88675CAA0	0.23%	VIBR 2018-8A A1A	92558FAA7	0.18%
TKO 2023-1A B	88675CAE2	0.05%	VIBR 2018-8A A2	92558FAC3	0.04%
TKO 2023-2A A1	88675YAA2	0.22%	VOYA 2015-3A A1R	92913UAN6	0.34%
TKO 2023-2A B1	88675YAE4	0.04%	VOYA 2015-3A A3R	92913UAS5	0.07%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
VOYA 2016-3A A1R	92915HAL7	0.26%
VOYA 2016-3A A3R	92915HAQ6	0.05%
VOYA 2017-2A A1R	92915UAG9	0.16%
VOYA 2017-2A A2AR	92915UAJ3	0.06%
VOYA 2017-3A A1R	92915QAU7	0.27%
VOYA 2017-3A A2AR	92915QAW3	0.05%
VOYA 2018-1A A1	92917AAA4	0.24%
VOYA 2018-1A A2	92917AAC0	0.05%
VOYA 2018-2A A1	92917JAA5	0.22%
VOYA 2018-2A B1	92917JAE7	0.04%
VOYA 2019-4A A1R	92918BAN3	0.28%
VOYA 2019-4A BR	92918BAS2	0.05%
VOYA 2021-3A A	92919DAA6	0.24%
VOYA 2021-3A B	92919DAC2	0.04%
WELF 2021-3A A	94951JAA8	0.23%
WELF 2021-3A B	94951JAC4	0.05%
WELF 2022-1A A1	94950TAA7	0.17%
WELF 2022-1A B1	94950TAE9	0.03%
WINDR 2014-2A AR	88390AAT7	0.20%
WINDR 2014-2A BR	88390AAV2	0.05%
WINDR 2017-1A ARR	97315TAC6	0.28%
WINDR 2017-1A BR	97315TAE2	0.05%
WINDR 2017-4A A	87249LAC5	0.19%
WINDR 2017-4A B	87249LAE1	0.05%
WINDR 2018-2A A1	88434HAA1	0.25%
WINDR 2018-2A B	88434HAG8	0.05%
WINDR 2019-3A AR	97314JAA3	0.29%
WINDR 2019-3A BR	97314JAC9	0.05%
WINDR 2021-4A A	97316UAA6	0.24%
WINDR 2021-4A B	97316UAC2	0.04%
WINDR 2023-1A A	97316RAA3	0.23%
WINDR 2023-1A B	97316RAC9	0.05%
WLLMN 2021-1A A	949723AA8	0.27%
WLLMN 2021-1A B	949723AC4	0.07%
WOODS 2018-17A A	66860PAA2	0.23%
WOODS 2018-17A B	66860PAC8	0.04%
YCLO 2018-1A A	98625LAA0	0.23%
YCLO 2018-1A B	98625LAC6	0.04%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A C	00119MAG4	0.11%	APID 2018-18A E	03767QAA7	0.08%
AGL 2020-3A D	00119MAJ8	0.09%	APID 2018-29A B	03767MAJ7	0.13%
AGL 2020-3A E	00119NAA5	0.09%	APID 2018-29A C	03767MAL2	0.09%
AGL 2020-5A CR	00119TAM6	0.15%	APID 2018-29A D	03767GAA9	0.07%
AGL 2020-5A DR	00119TAP9	0.15%	APID 2019-31A CR	03767VAN8	0.13%
AGL 2020-5A ER	00119UAC5	0.10%	APID 2019-31A DR	03767VAQ1	0.11%
AGL 2021-12A C	00120BAG5	0.10%	APID 2019-31A ER	03767XAC8	0.09%
AGL 2021-12A D	00120BAJ9	0.12%	APID 2021-35A C	03768UAC3	0.10%
AGL 2021-12A E	00120CAA6	0.09%	APID 2021-35A D	03768UAD1	0.09%
AGL 2021-13A C	00120JAG8	0.11%	APID 2021-35A E	03768TAA0	0.05%
AGL 2021-13A D	00120JAJ2	0.11%	APID 2022-42A C	03770GAG1	0.10%
AGL 2021-13A E	00120KAA8	0.07%	APID 2022-42A D	03770GAJ5	0.11%
AIGIM 2021-1A C	00141YAE5	0.09%	APID 2022-42A E	03770HAA2	0.04%
AIGIM 2021-1A D	00141YAG0	0.11%	APID 2023-44A C	037989AG5	0.07%
AIGIM 2021-1A E	00141YAJ4	0.07%	APID 2023-44A D	037989AJ9	0.08%
AIGIM 2021-3A C	00142QAE1	0.08%	APID 2023-44A e	03770KAA5	0.04%
AIGIM 2021-3A D	00142QAG6	0.10%	APID 2023-46A C	03770RAG7	0.09%
AIGIM 2021-3A E	00142QAJ0	0.07%	APID 2023-46A D	03770RAJ1	0.10%
AIMCO 2020-11A CR	00140NAS9	0.11%	APID 2023-46A E	03769YAA8	0.05%
AIMCO 2020-11A DR	00140NAU4	0.11%	APID XXXA B	03768CAJ8	0.12%
AIMCO 2020-11A ER	00140PAE5	0.08%	APID XXXA C	03768CAL3	0.12%
ALINE 2018-1A C	016269AC6	0.08%	APID XXXA D	03768BAA9	0.08%
ALINE 2018-1A D	016269AD4	0.10%	ARES 2015-2A CR	04015GAT6	0.19%
ALINE 2018-1A E	016268AA2	0.08%	ARES 2015-2A DR	04015GAV1	0.18%
ALLEG 2018-3A C	01750NAG4	0.09%	ARES 2015-2A ER	04015HAL1	0.12%
ALLEG 2018-3A D	01750NAJ8	0.12%	ARES 2016-40A BRR	04016GBH0	0.12%
ALLEG 2018-3A E	01750KAA3	0.08%	ARES 2016-40A CRR	04016GBK3	0.12%
ALLEG 2021-2A C	01751AAG1	0.08%	ARES 2016-40A DR	04016HAK2	0.11%
ALLEG 2021-2A D	01751AAJ5	0.09%	ARES 2016-41A CR	04016DAW5	0.11%
ALLEG 2021-2A E	01750YAA3	0.08%	ARES 2016-41A DR	04016DAY1	0.11%
ALM 2020-1A B	00166FAJ5	0.38%	ARES 2016-41A ER	04016KAG4	0.08%
ALM 2020-1A C	00166FAL0	0.37%	ARES 2017-43A CR	04016PAN8	0.14%
ALM 2020-1A D	00166DAA9	0.27%	ARES 2017-43A DR	04016PAQ1	0.15%
ANCHC 2021-19A C	03328JAE7	0.09%	ARES 2017-43A ER	04017AAG5	0.10%
ANCHC 2021-19A D	03328JAG2	0.09%	ARES 2017-44A BR	04016NAT0	0.20%
ANCHC 2021-19A E	03328KAA2	0.08%	ARES 2017-44A CR	04016NAX1	0.18%
APID 2016-25A B1R	03762YAK3	0.07%	ARES 2017-44A DR	04016NAZ6	0.18%
APID 2016-25A CR	03762YAP2	0.13%	ARES 2017-46A C2	04016UAN7	0.09%
APID 2016-25A DR	03766CAD3	0.11%	ARES 2017-46A D	04016UAQ0	0.12%
APID 2017-28A B	03767CAD2	0.16%	ARES 2017-46A E	04016UAS6	0.09%
APID 2017-28A C	03767CAE0	0.16%	ARES 2018-47A C	04016VAG0	0.13%
APID 2017-28A D	03766YAA1	0.09%	ARES 2018-47A D	04016VAJ4	0.14%
APID 2018-18A C	03767NAJ5	0.12%	ARES 2018-47A E	04016WAA1	0.09%
APID 2018-18A D	03767NAL0	0.10%	ARES 2018-50A CR	04018LAN5	0.08%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ARES 2018-50A D	04018LAG0	0.10%	BABSN 2018-4X E	06760YAA0	0.08%
ARES 2018-50A E	04018KAA5	0.08%	BABSN 2023-2A C	06763FAD2	0.09%
ARES 2020-56A CR	04018NAS0	0.11%	BABSN 2023-2A D	06763FAE0	0.10%
ARES 2020-56A DR	04018NAU5	0.11%	BABSN 2023-2A E	06763GAA6	0.05%
ARES 2020-56A ER	04018PAE6	0.07%	BALLY 2021-18A B	05875YAE6	0.10%
ARES 2021-59A C1	04018EAE1	0.10%	BALLY 2021-18A C	05875YAG1	0.10%
ARES 2021-59A D	04018EAG6	0.11%	BALLY 2021-18A D	05875XAA6	0.07%
ARES 2021-59A E	04018GAA4	0.06%	BARDT 2019-2A CR	06744NBL0	0.09%
ARES 2021-62A C	00192WAG2	0.11%	BARDT 2019-2A DR	06744NBN6	0.11%
ARES 2021-62A D	00192WAJ6	0.11%	BARDT 2019-2A ER	06744PBE1	0.09%
ARES 2021-62A E	00192XAA3	0.07%	BATLN 2017-11A CR	07132LAQ2	0.10%
ARES 2022-65A C	04019FAG2	0.15%	BATLN 2017-11A DR	07132LAS8	0.13%
ARES 2022-65A D	04019FAJ6	0.15%	BATLN 2017-11A ER	07132MAE7	0.07%
ARES 2022-65A E	04019GAA3	0.09%	BATLN 2018-12A C1	07133RAG0	0.07%
ARES 2023-70A C	039951AG3	0.13%	BATLN 2018-12A D	07133RAL9	0.12%
ARES 2023-70A D1	039951AJ7	0.10%	BATLN 2018-12A E	07134HAA4	0.10%
ARES 2023-70A E	039952AA4	0.08%	BATLN 2019-14A C1R	07090AAU7	0.09%
ATCLO 2018-12A C	04942UAJ5	0.11%	BATLN 2019-14A DR	07090AAY9	0.11%
ATCLO 2018-12A D	04942UAL0	0.07%	BATLN 2019-14A ER	07133DAE6	0.07%
ATCLO 2018-12A E	04942TAA7	0.05%	BCC 2018-1A C	05683LAG1	0.11%
ATCLO 2019-13A CR	04942VBE3	0.10%	BCC 2018-1A D	05683LAJ5	0.10%
ATCLO 2019-13A D	04942VAS3	0.08%	BCC 2018-1A E	05683MAA2	0.07%
ATCLO 2019-13A E	04942AAA8	0.06%	BCC 2018-2A C	05682VAG0	0.12%
ATRM 13A C	04966HAG1	0.17%	BCC 2018-2A D	05682VAJ4	0.10%
ATRM 13A D	04966HAJ5	0.16%	BCC 2018-2A E	05682WAA1	0.07%
ATRM 13A E	04965TAA9	0.10%	BCC 2019-2A CR	05682LAN7	0.09%
ATRM 14A C	04965LAL2	0.14%	BCC 2019-2A DR	05682LAQ0	0.09%
ATRM 14A D	04965LAN8	0.16%	BCC 2019-2A ER	05682MAE5	0.07%
ATRM 14A E	04965HAA5	0.09%	BCC 2019-4A CR	05684AAU3	0.08%
ATRM 15A C	04965FAJ0	0.21%	BCC 2019-4A DR	05684AAW9	0.11%
ATRM 15A D	04965FAL5	0.16%	BCC 2019-4A ER	05682XAE1	0.10%
ATRM 15A E	04965EAA2	0.12%	BCC 2021-4A C	05685AAJ7	0.11%
ATRM 9A CR2	55821CAE4	0.22%	BCC 2021-4A D	05685AAL2	0.11%
ATRM 9A DR	04964KAU5	0.13%	BCC 2021-4A E	05684VAA1	0.07%
ATRM 9A ER	04964LAJ8	0.11%	BCC 2022-1A C	05684UAG0	0.10%
AVERY 2014-1A E	05363VAC5	0.02%	BCC 2022-1A D	05684UAJ4	0.10%
AWPT 2021-14A C	28623RAJ7	0.08%	BCC 2022-1A E	05684WAA9	0.07%
AWPT 2021-14A D1	28623RAL2	0.07%	BCC 2022-2A C	05682GAJ7	0.11%
AWPT 2021-14A E	28623TAA2	0.06%	BCC 2022-2A D1	05682GAL2	0.09%
BABSN 2018-3A C	06760PAL5	0.13%	BCC 2022-2A E	05683XAA8	0.07%
BABSN 2018-3A D	06760PAJ0	0.14%	BCC 2023-3A C	05682CAE7	0.11%
BABSN 2018-3A E	06760RAA5	0.08%	BCC 2023-3A D	05682CAG2	0.10%
BABSN 2018-4X C	06760XAG9	0.08%	BCC 2023-3A E	05682KAA7	0.08%
BABSN 2018-4X D	06760XAJ3	0.10%	BCHPK 2019-1A C1R	07355TBC5	0.10%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BCHPK 2019-1A DR	07355TBE1	0.14%	CAVU 2021-3A C1	89624GAE3	0.05%
BCHPK 2019-1A ER	07355VAL1	0.11%	CAVU 2021-3A D	89624GAG8	0.09%
BLACK 2019-2A B	09204GAD1	0.10%	CAVU 2021-3A E	89624HAA9	0.07%
BLACK 2019-2A C	09204GAE9	0.08%	CBAM 2017-2A CR	12481KAW8	0.25%
BLACK 2019-2A D	09204JAA1	0.07%	CBAM 2017-2A DR	12481KAY4	0.29%
BLUEM 2018-3A C	09630AAJ5	0.11%	CBAM 2017-2A ER	12481LAE6	0.22%
BLUEM 2018-3A D	09630AAL0	0.11%	CBAM 2017-4A C	12481NAE2	0.17%
BLUEM 2018-3A E	09629YAA5	0.06%	CBAM 2017-4A D	12481NAF9	0.19%
BLUEM 2021-32A C	09631EAE7	0.09%	CBAM 2017-4A E	12481PAA5	0.13%
BLUEM 2021-32A D	09631EAG2	0.09%	CBAM 2018-5A C	12481QAJ4	0.16%
BLUEM 2021-32A E	09631FAA2	0.06%	CBAM 2018-5A D	12481QAL9	0.19%
BLUEM 2022-35A C	09631RAE8	0.10%	CBAM 2018-5A E	12481UAA4	0.12%
BLUEM 2022-35A D	09631RAG3	0.10%	CBAM 2018-6A CR	12481XAY6	0.14%
BLUEM 2022-35A E	09631TAA2	0.07%	CBAM 2018-6A DR	12481XBA7	0.19%
BOYCE 2022-1A C	103228AJ1	0.14%	CBAM 2018-6A ER	12482AAE9	0.14%
BOYCE 2022-1A D	103228AL6	0.14%	CBAM 2019-9A C	14987VAG4	0.09%
BOYCE 2022-1A E	103226AA4	0.09%	CBAM 2019-9A D	14987VAJ8	0.12%
BSP 2017-11A B	08179CAJ0	0.12%	CBAM 2019-9A E	14987UAA9	0.11%
BSP 2017-11A C	08179CAL5	0.12%	CGMS 2012-3A BR2	14312EAS2	0.12%
BSP 2017-11A D	08179GAA0	0.08%	CGMS 2012-3A CR2	14312EAU7	0.11%
BSP 2017-12A B	08179HAC4	0.12%	CGMS 2012-3A DR2	14312GAC2	0.07%
BSP 2017-12A C	08179HAD2	0.13%	CGMS 2014-1A CR2	14310MBC0	0.16%
BSP 2017-12A D	08179JAA4	0.10%	CGMS 2014-1A DR	14310MBE6	0.10%
BSP 2019-17A CR	08182BAQ1	0.12%	CGMS 2014-1A ER	14310PAN0	0.10%
BSP 2019-17A DR	08182BAS7	0.09%	CGMS 2015-1A CR3	14311DBS4	0.07%
BSP 2019-17A ER	08182AAE0	0.06%	CGMS 2015-1A DR3	14311DBU9	0.09%
BSP 2019-19A C	08182RAE3	0.09%	CGMS 2015-1A ER	14311EAY0	0.07%
BSP 2019-19A D	08182RAG8	0.09%	CGMS 2017-2A B	14315JAG4	0.10%
BSP 2019-19A E	08183PAA4	0.06%	CGMS 2017-2A C	14315JAJ8	0.12%
BSP 2021-23A C	08186VAJ9	0.11%	CGMS 2017-2A D	14315KAA4	0.06%
BSP 2021-23A D	08186VAL4	0.11%	CGMS 2017-4A B	14315BAE6	0.11%
BSP 2021-23A E	08186XAA4	0.07%	CGMS 2017-4A C	14315BAG1	0.12%
BSP 2021-25A C	08186YAE4	0.09%	CGMS 2017-4A D	14315CAA2	0.08%
BSP 2021-25A D	08186YAG9	0.10%	CGMS 2018-2A B	14317PAE3	0.17%
BSP 2021-25A E	08187AAA3	0.07%	CGMS 2018-2A C	14317PAG8	0.10%
CARVL 2022-1A C	14686FAE8	0.07%	CGMS 2018-2A D	14317QAA9	0.08%
CARVL 2022-1A D	14686FAG3	0.09%	CGMS 2018-4A B	14315RAG6	0.10%
CARVL 2022-1A E	14686HAA2	0.08%	CGMS 2018-4A C	14315RAJ0	0.12%
CARVL 2023-1A C	14686BAJ6	0.09%	CGMS 2018-4A D	14315QAA1	0.08%
CARVL 2023-1A D	14686BAL1	0.09%	CGMS 2019-1A BR	14316BAS4	0.08%
CARVL 2023-1A E	14686DAA1	0.04%	CGMS 2019-1A CR	14316BAU9	0.11%
CATSK 2017-1A B	149420AG6	0.25%	CGMS 2019-1A D	14316DAA9	0.10%
CATSK 2017-1A C	149420AJ0	0.18%	CGMS 2019-3A BR	14314HAU8	0.11%
CATSK 2017-1A D	149421AA7	0.13%	CGMS 2019-3A CR	14314HAW4	0.11%

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CGMS 2019-3A DR	14314KAG2	0.08%	CIFC 2022-1A D	12570LAG3	0.10%
CGMS 2021-1A B	14316MAE1	0.11%	CIFC 2022-1A E	12570BAA8	0.07%
CGMS 2021-1A C	14316MAG6	0.11%	CIFC 2022-2A C	12567MAG6	0.09%
CGMS 2021-1A D	14317LAA0	0.07%	CIFC 2022-2A D	12567MAJ0	0.09%
CGMS 2021-8A C	143120AE3	0.11%	CIFC 2022-2A E	12567QAA0	0.06%
CGMS 2021-8A D	143120AG8	0.11%	COOK 2018-1A C	21623PAG2	0.23%
CGMS 2021-8A E	143117AA7	0.07%	COOK 2018-1A D	21623PAJ6	0.19%
CGMS 2022-4A C	14317BAJ3	0.09%	COOK 2018-1A E	21623RAA1	0.11%
CGMS 2022-4A D	14317BAG9	0.11%	DCLO 2022-4A BR	25255NAW8	0.11%
CGMS 2022-4A E	14317EAA6	0.08%	DCLO 2022-4A C1R	25255NAY4	0.07%
CIFC 2013-2A A3LR	12549BAU2	0.17%	DCLO 2022-4A DR	25255PAG8	0.05%
CIFC 2013-2A B1LR	12549BAW8	0.11%	DRSLF 2016-43A CR2	26245CBJ1	0.12%
CIFC 2013-2A B2LR	12548YAH2	0.08%	DRSLF 2016-43A DR3	26245CBL6	0.12%
CIFC 2014-2RA A3	12548RAD6	0.13%	DRSLF 2016-43A ER3	26245BAC9	0.08%
CIFC 2014-2RA B1	12548RAE4	0.15%	DRSLF 2016-45A CR	26244MAS1	0.09%
CIFC 2014-2RA B2	12551FAA2	0.14%	DRSLF 2016-45A DR	26244MAU6	0.12%
CIFC 2014-3A CR2	12549QBG9	0.15%	DRSLF 2016-45A ER	26244PAG0	0.10%
CIFC 2014-3A DR2	12549QBJ3	0.11%	DRSLF 2017-47A CR	26245EAQ2	0.16%
CIFC 2014-3A ER2	12549RAG8	0.09%	DRSLF 2017-47A D	26245EAE9	0.14%
CIFC 2017-1A C	12551AAG0	0.19%	DRSLF 2017-47A E	26245EAF6	0.10%
CIFC 2017-1A D	12551AAJ4	0.15%	DRSLF 2017-49A CR	26244QAS2	0.12%
CIFC 2017-1A E	12551BAA1	0.11%	DRSLF 2017-49A DR	26244QAU7	0.09%
CIFC 2017-4A BR	12551JAJ9	0.14%	DRSLF 2017-49A E	26244QAE3	0.08%
CIFC 2017-4A CR	12551JAS5	0.15%	DRSLF 2017-53A C	26243EAC5	0.12%
CIFC 2017-4A D	12551KAA1	0.11%	DRSLF 2017-53A D	26243EAD3	0.11%
CIFC 2018-1A C	12551RAE8	0.17%	DRSLF 2017-53A E	26243EAE1	0.07%
CIFC 2018-1A D	12551RAG3	0.19%	DRSLF 2018-64A C	26251LAG9	0.09%
CIFC 2018-1A E	12547WAA2	0.13%	DRSLF 2018-64A D	26251LAJ3	0.12%
CIFC 2018-2A B	17180WAE5	0.13%	DRSLF 2018-64A E	26251MAA0	0.09%
CIFC 2018-2A C	17180WAG0	0.16%	DRSLF 2019-68A CR	26252QAN2	0.09%
CIFC 2018-2A D	17180YAA9	0.12%	DRSLF 2019-68A DR	26252QAQ5	0.09%
CIFC 2019-1A CR	12553DAN7	0.09%	DRSLF 2019-68A ER	26252RAE0	0.06%
CIFC 2019-1A DR	12553DAQ0	0.11%	DRSLF 2020-86A CR	26245XAS6	0.12%
CIFC 2019-1A E	12553BAA9	0.11%	DRSLF 2020-86A DR	26245XAU1	0.12%
CIFC 2019-4A BR	17182XAS0	0.09%	DRSLF 2020-86A ER	26246AAE6	0.08%
CIFC 2019-4A CR	17182XAU5	0.09%	DRSLF 2021-92A C	262488AE9	0.11%
CIFC 2019-4A DR	125493AE6	0.07%	DRSLF 2021-92A D	262488AG4	0.11%
CIFC 2021-3A C	12564DAE4	0.11%	DRSLF 2021-92A E	26251HAA1	0.07%
CIFC 2021-3A D	12564DAG9	0.11%	DRSLF 2021-95A C	262487AE1	0.11%
CIFC 2021-3A E1	12565BAA5	0.06%	DRSLF 2021-95A D	262487AG6	0.11%
CIFC 2021-7A C	12567HAG7	0.10%	DRSLF 2021-95A E	262485AA3	0.08%
CIFC 2021-7A D	12567HAJ1	0.12%	DRSLF 2022-97A C	26248XAE4	0.09%
CIFC 2021-7A E	12567KAA3	0.07%	DRSLF 2022-97A D	26248XAG9	0.09%
CIFC 2022-1A C	12570LAE8	0.09%	DRSLF 2022-97A E	26251RAA9	0.06%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRSLF 2022-98A C	26248AAG9	0.10%	GCSL 2023-68A E	38179TAA9	0.06%
DRSLF 2022-98A D	26248AAJ3	0.10%	GILBT 2017-1A C	375415AE6	0.17%
DRSLF 2022-98A E	26248CAA8	0.06%	GILBT 2017-1A D	375415AG1	0.19%
ELM12 2021-5A C	29002YAE2	0.11%	GILBT 2017-1A E	375414AA7	0.15%
ELM12 2021-5A D	29002YAG7	0.11%	GLD10 2015-10A C1R	38137PAW0	0.13%
ELM12 2021-5A E	29003CAA7	0.08%	GLD10 2015-10A DR	38137PAY6	0.13%
ELM14 2022-1A C	29003WAE5	0.12%	GLD10 2015-10A ER	38137RAJ5	0.09%
ELM14 2022-1A D	29003WAG0	0.12%	GLM 2017-1A CR2	38136FBL6	0.11%
ELM14 2022-1A E	29003XAA1	0.08%	GLM 2017-1A DR2	38136FBN2	0.13%
ELM16 2022-3A C	29002UAE0	0.14%	GLM 2017-1A ER2	38136HAL3	0.09%
ELM16 2022-3A D	29002UAG5	0.14%	GLM 2017-2A C	38136MAL2	0.14%
ELM16 2022-3A E	29003DAA5	0.09%	GLM 2017-2A D	38136MAQ1	0.15%
ELM24 2023-3A C	290020AG1	0.10%	GLM 2017-2A E	38136PAA9	0.14%
ELM24 2023-3A D	290020AJ5	0.10%	GLM 2018-3A C	38138BAL4	0.18%
ELM24 2023-3A E	29002NAA4	0.06%	GLM 2018-3A D	38138BAN0	0.14%
ELMW7 2020-4A CR	29002QAN9	0.10%	GLM 2018-3A E	38138AAA0	0.08%
ELMW7 2020-4A DR	29002QAQ2	0.10%	GLM 2019-4A CR	38137YAU5	0.21%
ELMW7 2020-4A ER	29002RAG2	0.06%	GLM 2019-4A DR	38137YAW1	0.15%
ELMW8 2021-1A C1	29003EAE5	0.17%	GLM 2019-4A E	38138CAA6	0.09%
ELMW8 2021-1A D1	29003EAG0	0.17%	GLM 2019-5A CR	38138DAS5	0.16%
ELMW8 2021-1A E1	290021AA2	0.10%	GLM 2019-5A DR	38138DAU0	0.11%
FCBSL 2017-2A C	34961PAG5	0.11%	GLM 2019-5A E	38138EAA2	0.08%
FCBSL 2017-2A D	34961PAJ9	0.11%	GLM 2020-7A CR	38138LAQ1	0.08%
FCBSL 2017-2A E	34961NAA3	0.06%	GLM 2020-7A DR	38138LAS7	0.09%
FCBSL 2021-2A C	34963DAE5	0.10%	GLM 2020-7A ER	38138MAE6	0.06%
FCBSL 2021-2A D	34963DAG0	0.10%	GLM 2021-11A C	38138KAG5	0.12%
FCBSL 2021-2A E	34963GAA6	0.06%	GLM 2021-11A D	38138KAJ9	0.12%
FCBSL 2021-4A C	34963DAQ8	0.12%	GLM 2021-11A E	38138RAA3	0.05%
FCBSL 2021-4A D	34963DAS4	0.11%	GLM 2021-9A C	38138JAG8	0.14%
FCBSL 2021-4A E	34963GAE8	0.07%	GLM 2021-9A D	38138JAJ2	0.13%
FCBSL 2022-1A C1	34964HAG0	0.08%	GLM 2021-9A E	38138HAA5	0.06%
FCBSL 2022-1A D	34964HAL9	0.10%	GLM 2022-12A C	38138FAJ0	0.11%
FCBSL 2022-1A E	34964NAA0	0.06%	GLM 2022-12A D	38138FAL5	0.11%
FLAT 2021-1A C	33883PAG2	0.08%	GLM 2022-12A E	38138YAA8	0.08%
FLAT 2021-1A D	33883PAJ6	0.10%	GRNPK 2018-1A C	39729RAD0	0.17%
FLAT 2021-1A E	33883TAA7	0.08%	GRNPK 2018-1A D	39729RAE8	0.20%
GCSL 2020-48A C	38177DAL2	0.11%	GRNPK 2018-1A E	39729TAA2	0.12%
GCSL 2020-48A D	38177DAN8	0.09%	HLM 13A-18 C	40437LAJ1	0.11%
GCSL 2020-48A E	38177FAA1	0.06%	HLM 13A-18 D	40437LAL6	0.10%
GCSL 2021-55A C	38178LAE9	0.10%	HLM 13A-18 E	40437MAA8	0.06%
GCSL 2021-55A D	38178LAG4	0.10%	HLM 2021-16A C	40440XAE1	0.08%
GCSL 2021-55A E	38178QAA6	0.06%	HLM 2021-16A D	40440XAG6	0.10%
GCSL 2023-68A C	38179QAE7	0.09%	HLM 2021-16A E	40441AAA8	0.07%
GCSL 2023-68A D	38179QAG2	0.10%	ICG 2021-1A C	449303AG1	0.08%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ICG 2021-1A D	449303AJ5	0.07%	LCM 16A CR2	50181GBJ8	0.14%
ICG 2021-1A E	449289AA5	0.04%	LCM 16A DR2	50181GBL3	0.11%
INVCO 2021-2A C	46149MAD8	0.09%	LCM 16A ER2	50181HAC2	0.08%
INVCO 2021-2A D	46149MAE6	0.09%	LCM 24A CR	50188YAJ3	0.14%
INVCO 2021-2A E	46091AAA8	0.07%	LCM 24A D	50188YAD6	0.10%
INVCO 2021-3A C	46146JAE6	0.09%	LCM 24A E	50189MAA7	0.06%
INVCO 2021-3A D	46146JAG1	0.09%	LCM 26A C	50200FAG4	0.12%
INVCO 2021-3A E	46145KAA2	0.07%	LCM 26A D	50200FAJ8	0.10%
INVCO 2022-1A C	460988AE8	0.09%	LCM 26A E	50200GAA5	0.06%
INVCO 2022-1A D	460988AG3	0.11%	LCM 34A C	50203CAG8	0.09%
INVCO 2022-1A E	46091GAA5	0.09%	LCM 34A D	50203CAJ2	0.10%
INVCO 2023-1A C	46146GAG7	0.12%	LCM 34A E	50203DAA9	0.06%
INVCO 2023-1A D	46146GAJ1	0.11%	LCM 35A C	50202QAG8	0.09%
INVCO 2023-1A E	46146KAA1	0.06%	LCM 35A D	50202QAJ2	0.09%
JNPPK 2023-1A C	48206KAG1	0.11%	LCM 35A E	50203NAA7	0.06%
JNPPK 2023-1A D	48206KAJ5	0.12%	MAGNE 2012-7A BR2	55951PBE6	0.11%
JNPPK 2023-1A E	48206RAA9	0.06%	MAGNE 2012-7A CR2	55951PBG1	0.10%
JTWN 2018-6RA B	47047LAG4	0.12%	MAGNE 2012-7A DR2	55952XAG4	0.08%
JTWN 2018-6RA C	47047LAJ8	0.15%	MAGNE 2019-22A CR	55954HAQ5	0.12%
JTWN 2018-6RA D	47047KAA9	0.10%	MAGNE 2019-22A DR	55954HAS1	0.12%
KAYNE 2020-7A C	48661CAE2	0.11%	MAGNE 2019-22A ER	55954DAE1	0.08%
KAYNE 2020-7A D	48661CAG7	0.08%	MAGNE 2019-24A CR	55954WAQ2	0.11%
KAYNE 2020-7A E	48661FAA3	0.09%	MAGNE 2019-24A DR	55954WAS8	0.11%
KKR 16 BR2	48251BBA7	0.12%	MAGNE 2019-24A ER	55954XAE7	0.08%
KKR 16 CR2	48251BBC3	0.13%	MAGNE 2020-27A CR	55955EAQ1	0.09%
KKR 16 DR2	48251DAG1	0.09%	MAGNE 2020-27A DR	55955EAS7	0.09%
KKR 18 CR	48251JAG6	0.11%	MAGNE 2020-27A ER	55955FAE5	0.07%
KKR 18 D	48251JAJ2	0.13%	MAGNE 2021-29A C	55955KAE4	0.09%
KKR 18 E	48251HAA5	0.11%	MAGNE 2021-29A D	55955KAG9	0.10%
KKR 20 C	48251TAC5	0.11%	MAGNE 2021-29A E	55955JAA5	0.08%
KKR 20 D	48251TAD3	0.12%	MAGNE 2023-37A C	55952AAE9	0.10%
KKR 20 E	48251VAA4	0.08%	MAGNE 2023-37A D	55952AAG4	0.10%
KKR 2022-41A C	48255PAE5	0.09%	MAGNE 2023-37A E	55952CAA3	0.05%
KKR 2022-41A D	48255PAG0	0.09%	MCLO 2017-10A B	56578JAG7	0.13%
KKR 2022-41A E	48255MAA0	0.06%	MCLO 2017-10A C	56578JAJ1	0.09%
KKR 21 C	48252KAE9	0.10%	MCLO 2017-10A D	56577TAE1	0.05%
KKR 21 D	48252KAG4	0.12%	MCLO 2017-9A B	56577PAG4	0.12%
KKR 21 E	48252LAA5	0.08%	MCLO 2017-9A C	56577PAJ8	0.10%
KKR 22A C	48252WAE3	0.09%	MCLO 2017-9A D	56578DAA3	0.07%
KKR 22A D	48252WAG8	0.11%	MCLO 2018-11A B	56577QAE7	0.09%
KKR 22A E	48252VAA3	0.10%	MCLO 2018-11A C	56577QAG2	0.10%
KKR 31A C	48254NAG6	0.11%	MCLO 2018-11A D	56577RAA3	0.05%
KKR 31A D	48254NAJ0	0.11%	MDPK 2015-17A CR2	55818YBW0	0.14%
KKR 31A E	48254MAA1	0.07%	MDPK 2015-17A DR	55818YBJ9	0.15%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MDPK 2015-17A ER	55819AAL6	0.13%	MDPK 2023-63A D	55817GAJ0	0.12%
MDPK 2015-18A CRR	55819BBA7	0.17%	MDPK 2023-63A E	55821JAA7	0.06%
MDPK 2015-18A DR	55819BAQ3	0.15%	MIDO 2017-7A CR	59801WAT3	0.11%
MDPK 2015-18A ER	55819CAN8	0.09%	MIDO 2017-7A D	59801WAJ5	0.11%
MDPK 2016-21A BRR	55820BJB8	0.15%	MIDO 2017-7A E	59802YAA9	0.08%
MDPK 2016-21A C1RR	55820JBL3	0.13%	MP23 2021-4A C1	56607TAJ4	0.07%
MDPK 2016-21A DRR	55820KAJ6	0.08%	MP23 2021-4A D1	56607TAN5	0.06%
MDPK 2016-22A CR	55819XBE1	0.18%	MP23 2021-4A E	566068AA0	0.05%
MDPK 2016-22A DR	55819XBG6	0.13%	NCC 2018-IIA C	63152PAE8	0.09%
MDPK 2016-22A ER	55819VAG1	0.10%	NCC 2018-IIA D	63152PAG3	0.11%
MDPK 2017-23A CR	55820TAN8	0.19%	NCC 2018-IIA E	63152QAA4	0.07%
MDPK 2017-23A DR	55820TAQ1	0.15%	NEUB 2019-32A CR	64132DAN8	0.12%
MDPK 2017-23A E	55820UAA3	0.10%	NEUB 2019-32A DR	64132DAQ1	0.10%
MDPK 2018-27A B	55820YAD9	0.15%	NEUB 2019-32A ER	64132EAL0	0.08%
MDPK 2018-27A C	55820YAE7	0.15%	NEUB 2019-33A CR	64132TAN3	0.11%
MDPK 2018-27A D	55820XAA7	0.09%	NEUB 2019-33A DR	64132TAQ6	0.11%
MDPK 2018-28A C	55821AAG3	0.14%	NEUB 2019-33A ER	64132WAL0	0.08%
MDPK 2018-28A D	55821AAJ7	0.14%	NEUB 2020-36A CR	64133KAN1	0.10%
MDPK 2018-28A E	55821BAA4	0.08%	NEUB 2020-36A DR	64133KAQ4	0.09%
MDPK 2018-30A C	55821TAE7	0.14%	NEUB 2020-36A ER	64133JAL8	0.06%
MDPK 2018-30A D	55821TAG2	0.14%	NEUB 2020-39A C	64134GAG4	0.09%
MDPK 2018-30A E	55822HAA0	0.07%	NEUB 2020-39A D	64134GAJ8	0.09%
MDPK 2018-32A CR	55817AAU8	0.18%	NEUB 2020-39A E	64134FAA9	0.05%
MDPK 2018-32A DR	55817AAW4	0.13%	NEUB 2021-43A C	64134AAE2	0.11%
MDPK 2018-32A ER	55817CAE0	0.09%	NEUB 2021-43A D	64134AAG7	0.11%
MDPK 2019-33A CR	55819JAS2	0.15%	NEUB 2021-43A E	64134DAA4	0.07%
MDPK 2019-33A DR	55819JAU7	0.15%	NEUB 2021-46A C	64134QAE7	0.11%
MDPK 2019-33A E	55819KAA8	0.10%	NEUB 2021-46A D	64134QAG2	0.11%
MDPK 2020-46A CR	55822AAQ0	0.12%	NEUB 2021-46A E	64134RAA3	0.08%
MDPK 2020-46A DR	55822AAS6	0.14%	NEUB 2022-49A C	64135JAE2	0.12%
MDPK 2020-46A ER	55821VAE2	0.09%	NEUB 2022-49A D	64135JAG7	0.12%
MDPK 2021-48A C	55821UAE4	0.16%	NEUB 2022-49A E	64135KAA7	0.08%
MDPK 2021-48A D	55821UAG9	0.16%	OAKC 2012-7A CR3	67102QBD9	0.13%
MDPK 2021-48A E	55821WAA8	0.09%	OAKC 2012-7A D1R3	67102QBF4	0.11%
MDPK 2021-59A C	55822EAE9	0.13%	OAKC 2012-7A ER3	67102UAF6	0.07%
MDPK 2021-59A D	55822EAG4	0.13%	OAKC 2014-10RA CR	67707CAU2	0.11%
MDPK 2021-59A E	55822FAA4	0.09%	OAKC 2014-10RA D1R	67707CAW8	0.09%
MDPK 2022-53A C	558189AE6	0.12%	OAKC 2014-10RA ER	67707DAG1	0.06%
MDPK 2022-53A D	558189AG1	0.13%	OAKC 2015-12A CR	67109YAS3	0.11%
MDPK 2022-53A E	558201AA7	0.08%	OAKC 2015-12A DR	67109YAU8	0.11%
MDPK 2022-55A C	55819FAG6	0.11%	OAKC 2015-12A ER	67110BAE1	0.07%
MDPK 2022-55A D	55819FAJ0	0.13%	OAKC 2019-3A CR	67112RAW4	0.13%
MDPK 2022-55A E	55818AAA1	0.07%	OAKC 2019-3A DR	67112RAY0	0.13%
MDPK 2023-63A C	55817GAG6	0.11%	OAKC 2019-3A ER	67112TAG5	0.08%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OAKC 2019-4A CR	67098DAW3	0.11%	OCT14 2012-1A DR	67590ABK7	0.08%
OAKC 2019-4A DR	67098DAY9	0.11%	OCT21 2014-1A BR3	67590QBN6	0.11%
OAKC 2019-4A ER	67098EAG6	0.07%	OCT21 2014-1A CR3	67590QBP1	0.12%
OAKC 2020-5A C	67113GAJ6	0.11%	OCT21 2014-1A DRR	67590UAQ1	0.11%
OAKC 2020-5A D	67113GAL1	0.11%	OCT28 2016-1A C1R	67591EAW3	0.10%
OAKC 2020-5A E	67113NAA0	0.08%	OCT28 2016-1A DR	67591EBA0	0.12%
OAKC 2020-7A CR	67098WAS0	0.10%	OCT28 2016-1A ER	67591GAJ7	0.09%
OAKC 2020-7A DR	67098WAU5	0.10%	OCT37 2018-2A B	67591VAG0	0.10%
OAKC 2020-7A ER	67111WAE4	0.07%	OCT37 2018-2A C	67591VAJ4	0.12%
OAKC 2021-10A C	67707LAJ7	0.13%	OCT37 2018-2A D	67591WAA1	0.06%
OAKC 2021-10A D1	67707LAL2	0.12%	OCT38 2018-1A B	67591YAJ8	0.12%
OAKC 2021-10A E	67707MAA4	0.07%	OCT38 2018-1A C	67591YAL3	0.12%
OAKC 2021-16A C	67115LAE4	0.11%	OCT38 2018-1A D	67591XAA9	0.07%
OAKC 2021-16A D	67115LAG9	0.11%	OCT40 2019-1A C1R	67592BAQ1	0.09%
OAKC 2021-16A E	67115MAA0	0.08%	OCT40 2019-1A DR	67592BAS7	0.11%
OAKC 2022-11A C	67115VAE2	0.12%	OCT40 2019-1A ER	67592EAE2	0.07%
OAKC 2022-11A D	67115VAG7	0.12%	OCT45 2019-1A C1R	67577MAS2	0.08%
OAKC 2022-11A E	67116BAA3	0.08%	OCT45 2019-1A DR	67577MAU7	0.12%
OAKC 2023-14A C	67117AAG1	0.10%	OCT45 2019-1A ER	67577NAG6	0.08%
OAKC 2023-14A D	67117AAJ5	0.09%	OCT46 2020-2A CR	67577VAQ6	0.09%
OAKC 2023-14A E	67117BAA2	0.06%	OCT46 2020-2A DR	67577VAS2	0.09%
OAKCL 2019-3A CR	67400EAW4	0.14%	OCT46 2020-2A ER	67578LAE4	0.06%
OAKCL 2019-3A D1R	67400EAY0	0.10%	OCT51 2021-1A C	67578JAE9	0.08%
OAKCL 2019-3A ER	67400GAE9	0.09%	OCT51 2021-1A D	67578JAG4	0.10%
OAKCL 2019-4A CR	67402CAW6	0.14%	OCT51 2021-1A E	67578MAA0	0.07%
OAKCL 2019-4A D1R	67402CAY2	0.10%	OCT58 2022-1A C	675932AJ6	0.11%
OAKCL 2019-4A E	67400JAA1	0.09%	OCT58 2022-1A D	675932AL1	0.11%
OCP 2014-6A BR	67106BAS6	0.21%	OCT58 2022-1A E	675929AA1	0.08%
OCP 2014-6A CR	67106BAT4	0.17%	OCT64 2022-1A C	67579AAN7	0.16%
OCP 2014-6A DR	67106HAG9	0.13%	OCT64 2022-1A D	67579AAR8	0.16%
OCP 2017-13A BR	67097LAP1	0.13%	OCT64 2022-1A E	67579BAA3	0.11%
OCP 2017-13A CR	67097LAR7	0.10%	OCT67 2023-1A C	67571LAG6	0.10%
OCP 2017-13A DR	67097NAG7	0.07%	OCT67 2023-1A D	67571LAJ0	0.09%
OCP 2017-14A B	67097QAG0	0.11%	OCT67 2023-1A E	67577YAA5	0.06%
OCP 2017-14A C	67097QAJ4	0.12%	OCT68 2023-1A C	675949AJ0	0.09%
OCP 2017-14A D	67097TAA7	0.07%	OCT68 2023-1A D	675949AL5	0.10%
OCP 2018-15A B	67112KAE9	0.13%	OCT68 2023-1A E	675950AA7	0.06%
OCP 2018-15A C	67112KAF6	0.10%	OHALF 2015-1A CR3	67109BDG6	0.12%
OCP 2018-15A D	67112QAA4	0.07%	OHALF 2015-1A DR3	67109BDJ0	0.12%
OCP 2021-22A C	67117TAE5	0.10%	OHALF 2015-1A ER3	67109CBE1	0.08%
OCP 2021-22A D	67117TAG0	0.10%	OZLM 2017-19A B1R	67112CAQ0	0.07%
OCP 2021-22A E	67118JAA4	0.07%	OZLM 2017-19A CR	67112CAS6	0.10%
OCT14 2012-1A BRR	67590ABV3	0.14%	OZLM 2017-19A DR	67112CAU1	0.10%
OCT14 2012-1A CRR	67590ABX9	0.12%	PCEPK 2021-1A C	70470MAJ4	0.12%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PCEPK 2021-1A D	70470MAL9	0.12%	REG22 2022-2A C	758968AE1	0.09%
PCEPK 2021-1A E	70470NAA1	0.07%	REG22 2022-2A D	758968AG6	0.09%
PLMRS 2021-3A C	69688FAE0	0.14%	REG22 2022-2A E	758969AA7	0.06%
PLMRS 2021-3A D	69688FAG5	0.15%	RESPK 2020-1A CR	758465BE7	0.10%
PLMRS 2021-3A E	69688JAA0	0.11%	RESPK 2020-1A DR	758465BG2	0.09%
PLMRS 2021-4A C	69702EAE5	0.14%	RESPK 2020-1A ER	758464AL5	0.06%
PLMRS 2021-4A D	69702EAG0	0.14%	ROCKT 2021-3A C	77341NAG0	0.10%
PLMRS 2021-4A E	69702GAA8	0.09%	ROCKT 2021-3A D	77341NAJ4	0.10%
PLMRS 2022-2A C	69688NAE3	0.09%	ROCKT 2021-3A E	77341PAA8	0.07%
PLMRS 2022-2A D	69688NAG8	0.09%	ROCKT 2022-1A C	77340JAE5	0.09%
PLMRS 2022-2A E	69688KAA7	0.06%	ROCKT 2022-1A D	77340JAG0	0.09%
PLMRS 2022-5A C	69702MAG2	0.10%	ROCKT 2022-1A E	77340KAA0	0.06%
PLMRS 2022-5A D	69702MAJ6	0.10%	RRAM 2017-1A B1B	78108YAS1	0.18%
PLMRS 2022-5A E	69702NAA3	0.05%	RRAM 2017-1A C1B	78108YAU6	0.13%
PSTAT 2021-3A B	69702BAE1	0.19%	RRAM 2017-1A D1B	78109AAE3	0.09%
PSTAT 2021-3A C	69702BAG6	0.11%	RRAM 2018-4A B	74972FAJ4	0.26%
PSTAT 2021-3A D	69702CAA7	0.11%	RRAM 2018-4A C	74972FAL9	0.17%
PSTAT 2021-4A B	69702HAE8	0.19%	RRAM 2018-4A D	74979KAA5	0.11%
PSTAT 2021-4A C	69702HAG3	0.11%	RRAM 2021-17A B	74980QAG6	0.18%
PSTAT 2021-4A D	69702JAA2	0.11%	RRAM 2021-17A C	74980QAJ0	0.13%
PSTAT 2022-1A B	69701CAE0	0.14%	RRAM 2021-17A D	74980YAA2	0.09%
PSTAT 2022-1A C	69701CAG5	0.08%	RRAM 2021-18A B	749752AG6	0.16%
PSTAT 2022-1A D	69702LAA7	0.08%	RRAM 2021-18A C	749752AJ0	0.14%
PSTAT 2022-3A B	69690CAG8	0.14%	RRAM 2021-18A D	749737AA0	0.09%
PSTAT 2022-3A C	69690CAJ2	0.14%	RRAM 2022-24A BR	75000HAS3	0.13%
PSTAT 2022-3A D	696923AA9	0.13%	RRAM 2022-24A C1R	75000HAU8	0.11%
REG13 2018-2A B	75888FAG0	0.09%	RRAM 2022-24A DR	75000CAG0	0.07%
REG13 2018-2A C	75888FAJ4	0.11%	RRAM 2023-25A B1	75000KAE7	0.08%
REG13 2018-2A D	75888GAA1	0.10%	RRAM 2023-25A C1	75000KAJ6	0.08%
REG14 2018-3A C	75888MAJ9	0.11%	RRAM 2023-25A D	75000LAA3	0.05%
REG14 2018-3A D	75888MAL4	0.13%	RRAM 2023-26A B1	74989MAE1	0.09%
REG14 2018-3A E	75888NAA6	0.12%	RRAM 2023-26A C1	74989MAJ0	0.07%
REG15 2018-4A B	75888RAG4	0.08%	RRAM 2023-26A D	74989RAA8	0.05%
REG15 2018-4A C	75888RAJ8	0.12%	RSRVA 2016-3A CRR	76761RBC2	0.11%
REG15 2018-4A D	75888PAA1	0.11%	RSRVA 2016-3A DRR	76761RBE8	0.11%
REG16 2019-2A C	75888TAG0	0.12%	RSRVA 2016-3A ERR	76761TAG0	0.07%
REG16 2019-2A D	75888TAJ4	0.11%	SHACK 2014-5RA C	81881JAG7	0.09%
REG16 2019-2A E	75888QAA9	0.07%	SHACK 2014-5RA D	81881JAJ1	0.10%
REG18 2021-1A C	75884EAD4	0.11%	SHACK 2014-5RA E	81881NAA1	0.08%
REG18 2021-1A D	75884EAE2	0.10%	SIXST 2021-20A C	83012QAE4	0.09%
REG18 2021-1A E	75884HAA3	0.07%	SIXST 2021-20A D	83012QAG9	0.09%
REG20 2021-2A C	75884YAE8	0.08%	SIXST 2021-20A E	83012RAA0	0.06%
REG20 2021-2A D	75884YAG3	0.10%	SNDPT 2014-2RA C	83613WAE4	0.10%
REG20 2021-2A E	75885AAA7	0.08%	SNDPT 2014-2RA D	83613WAG9	0.10%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SNDPT 2014-2RA E	83614AAA9	0.06%	SYMP 2021-25A D	87167WAJ4	0.09%
SNDPT 2016-2A CR2	83610CBA8	0.13%	SYMP 2021-25A E	87167YAA9	0.06%
SNDPT 2016-2A DR	83610CAU5	0.11%	TKO 2023-1A C	88675CAG7	0.10%
SNDPT 2016-2A ER	83610EAE7	0.11%	TKO 2023-1A D1	88675CAJ1	0.06%
SNDPT 2016-3A CR	83609NAU4	0.11%	TKO 2023-1A E	88675FAA3	0.05%
SNDPT 2016-3A DR	83609NAW0	0.11%	TKO 2023-2A C	88675YAG9	0.09%
SNDPT 2016-3A E	83609MAA0	0.11%	TKO 2023-2A D	88675YAJ3	0.09%
SNDPT 2017-2A CR	83610KAN3	0.15%	TKO 2023-2A E	88675XAA4	0.05%
SNDPT 2017-2A D	83610KAG8	0.12%	TRNTS 2017-6A CRR1	89640YAY0	0.06%
SNDPT 2017-2A E	83610LAA9	0.09%	TRNTS 2017-6A DR2	89640YBG8	0.04%
SNDPT 2017-3A B	83611GAE1	0.13%	TRNTS 2017-6A ER	89641BAE3	0.08%
SNDPT 2017-3A C	83611GAG6	0.16%	TRNTS 2018-9A CRR	89641JAU0	0.09%
SNDPT 2017-3A D	83611FAA1	0.08%	TRNTS 2018-9A D	89641JAG1	0.11%
SNDPT 2017-4A B	83609TAE7	0.15%	TRNTS 2018-9A E	89641KAA1	0.08%
SNDPT 2017-4A C	83609TAG2	0.14%	TRNTS 2019-10A CR	89640AA55	0.09%
SNDPT 2017-4A D	83608DAA1	0.07%	TRNTS 2019-10A DR	89640AAU0	0.12%
SNDPT 2018-2A C	83611JAE5	0.14%	TRNTS 2019-10A ER	89640CAG7	0.10%
SNDPT 2018-2A D	83611JAG0	0.13%	TRNTS 2019-11A CR	89641HAW0	0.10%
SNDPT 2018-2A E	83611HAA7	0.09%	TRNTS 2019-11A D1R	89641HAY6	0.07%
SNDPT 2019-1A CR	83611KAS1	0.09%	TRNTS 2019-11A ER	89641LAG6	0.09%
SNDPT 2019-1A DR	83611KAU6	0.09%	TRNTS 2020-14A C	89641QAG5	0.10%
SNDPT 2019-1A E	83610FAA2	0.06%	TRNTS 2020-14A D	89641QAJ9	0.09%
SNDPT 2020-2A C1R	83611VAY4	0.07%	TRNTS 2020-14A E	89641VAA7	0.06%
SNDPT 2020-2A DR	83611VBC1	0.09%	TRNTS 2021-15A C	89641XAG0	0.09%
SNDPT 2020-2A ER	83613KAJ9	0.07%	TRNTS 2021-15A D	89641XAJ4	0.08%
SNDPT 2020-3A C	83615CAE6	0.09%	TRNTS 2021-15A E	89642BAA0	0.07%
SNDPT 2020-3A D	83615CAG1	0.09%	TSYMP 2017-1A CR	87232BAK8	0.10%
SNDPT 2020-3A E	83615FAA7	0.06%	TSYMP 2017-1A D	87232BAE2	0.14%
SNDPT 2021-3A C	83615PAE7	0.10%	TSYMP 2017-1A E	87232RAA5	0.08%
SNDPT 2021-3A D	83615PAG2	0.09%	UNPPK 2022-1A C	913318AG6	0.12%
SNDPT 2021-3A E	83615UAA4	0.07%	UNPPK 2022-1A D	913318AJ0	0.12%
SNDPT 2021-4A C	83616AAL3	0.10%	UNPPK 2022-1A E	913319AA7	0.08%
SNDPT 2021-4A D	83616AAQ2	0.09%	VENTR 2013-15A CR3	92328XBH1	0.09%
SNDPT 2021-4A E	83616FAA6	0.06%	VENTR 2013-15A DR2	92328XA22	0.10%
SPEAK 2017-4A CR	82667EAG6	0.11%	VENTR 2013-15A ER2	92328LAH8	0.08%
SPEAK 2017-4A DR	82667EAJ0	0.11%	VENTR 2014-17A CRR	92329YAQ9	0.15%
SPEAK 2017-4A ER	82667GAA4	0.06%	VENTR 2014-17A DRR	92329YA55	0.12%
STWRT 2015-1A CR	860444AS7	0.18%	VENTR 2014-17A ERR	92330CAD3	0.08%
STWRT 2015-1A DR	860444AU2	0.14%	VENTR 2017-27A CR	92331LBG4	0.10%
STWRT 2015-1A ER	860443AE0	0.09%	VENTR 2017-27A D	92331RAD9	0.11%
SYMP 2016-17A CR	87165UAS0	0.10%	VENTR 2017-27A E	92331TAA1	0.06%
SYMP 2016-17A DR	87165UAU5	0.10%	VENTR 2017-30A C	92331NAG1	0.13%
SYMP 2016-17A ER	87165XAL9	0.08%	VENTR 2017-30A D	92331NAJ5	0.11%
SYMP 2021-25A C	87167WAG0	0.10%	VENTR 2017-30A E	92331PAA9	0.08%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
VENTR 2018-31A C1	92331VAG3	0.14%	VOYA 2019-4A ER	92917UAE2	0.08%
VENTR 2018-31A D	92331VAJ7	0.13%	VOYA 2021-3A C	92919DAE8	0.09%
VENTR 2018-31A E	92331WAA4	0.06%	VOYA 2021-3A D	92919DAG3	0.09%
VENTR 2018-33A CR	92330YAW3	0.12%	VOYA 2021-3A E	92919CAA8	0.06%
VENTR 2018-33A D	92330YAL7	0.10%	WELF 2021-3A C	94951JAE0	0.08%
VENTR 2018-33A E	92331GAA9	0.07%	WELF 2021-3A D	94951JAG5	0.09%
VENTR 2019-38A CR	92332NAY1	0.09%	WELF 2021-3A E	94951KAC1	0.06%
VENTR 2019-38A DR	92332NBA2	0.11%	WELF 2022-1A C	94950TAG4	0.09%
VENTR 2019-38A E	92332PAA8	0.08%	WELF 2022-1A D	94950TAJ8	0.10%
VENTR 2020-39A C	92332TAE2	0.09%	WELF 2022-1A E	94950UAA4	0.06%
VENTR 2020-39A D	92332TAF9	0.09%	WINDR 2014-2A CR	88390AAX8	0.10%
VENTR 2020-39A E	92332RAA4	0.08%	WINDR 2014-2A DR	88390AAZ3	0.12%
VENTR 2021-43A C	92290CAF6	0.09%	WINDR 2014-2A ER	88432BAG3	0.07%
VENTR 2021-43A D	92290CAG4	0.08%	WINDR 2017-1A CR	97315TAG7	0.11%
VENTR 2021-43A E	92332BAA9	0.06%	WINDR 2017-1A DR	97315TAJ1	0.11%
VENTR 2021-44A C	92332KAL5	0.08%	WINDR 2017-1A ER	97315XAA1	0.07%
VENTR 2021-44A D1	92332KAN1	0.06%	WINDR 2017-4A C	87249LAG6	0.12%
VENTR 2021-44A E	92332QAC2	0.07%	WINDR 2017-4A D	87249LAJ0	0.12%
VENTR 2022-45A C	92326GAJ7	0.09%	WINDR 2017-4A E	87249MAA7	0.08%
VENTR 2022-45A D1	92326GAL2	0.08%	WINDR 2018-2A C	88434HAJ2	0.12%
VENTR 2022-45A E	92326HAA4	0.06%	WINDR 2018-2A D	88434HAL7	0.10%
VIBR 2018-8A B1	92558FAE9	0.07%	WINDR 2018-2A E	88433LAA3	0.07%
VIBR 2018-8A C	92558FAG4	0.11%	WINDR 2019-3A CR	97314JAE5	0.12%
VIBR 2018-8A D	92557RAA2	0.06%	WINDR 2019-3A DR	97314JAG0	0.10%
VOYA 2015-3A BR	92913UAAU0	0.16%	WINDR 2019-3A E1R	97314GAA9	0.04%
VOYA 2015-3A CR	92913UAW6	0.13%	WINDR 2019-3A E2R	97314GAC5	0.04%
VOYA 2015-3A DR	92913DAJ3	0.08%	WINDR 2021-4A C	97316UAE8	0.08%
VOYA 2016-3A BR	92915HAS2	0.11%	WINDR 2021-4A D	97316UAG3	0.10%
VOYA 2016-3A CR	92915HAU7	0.11%	WINDR 2021-4A E2	97316VAJ5	0.04%
VOYA 2016-3A DR	92915KAE6	0.06%	WINDR 2023-1A C1	97316RAE5	0.07%
VOYA 2017-2A BR	92915UAN4	0.12%	WINDR 2023-1A D	97316RAJ4	0.07%
VOYA 2017-2A CR	92915UAQ7	0.10%	WINDR 2023-1A E	97316NAA2	0.06%
VOYA 2017-2A D	92915XAD0	0.07%	WLLMN 2021-1A C	949723AE0	0.11%
VOYA 2017-3A BR	92915QAY9	0.11%	WLLMN 2021-1A D	949723AG5	0.11%
VOYA 2017-3A CR	92915QBA0	0.10%	WLLMN 2021-1A E	94972AAA2	0.07%
VOYA 2017-3A DR	92916PAF1	0.06%	WOODS 2018-17A C	66860PAE4	0.10%
VOYA 2018-1A B	92917AAE6	0.18%	WOODS 2018-17A D	66860PAG9	0.08%
VOYA 2018-1A C	92917AAG1	0.12%	WOODS 2018-17A E	66860LAA1	0.07%
VOYA 2018-1A D	92917BAA2	0.07%	YCLO 2018-1A C1	98625LAE2	0.05%
VOYA 2018-2A C1	92917JAJ6	0.08%	YCLO 2018-1A D	98625LAG7	0.10%
VOYA 2018-2A D	92917JAN7	0.11%	YCLO 2018-1A E	98625MAA8	0.09%
VOYA 2018-2A E	92917TAA3	0.07%			
VOYA 2019-4A CR	92918BAU7	0.11%			
VOYA 2019-4A DR	92918BAW3	0.11%			

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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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