

Palmer Square CLO Indices Statistics - Rebalance and Constituents



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

September 30, 2021

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	118.29	0.11%	0.00%	0.11%
CLODI	141.22	0.16%	-0.09%	0.25%

Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLOSE	515	120.88	100%
AAA	257	102.59	84.9%
AA	258	18.29	15.1%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLODI	775	27.04	100%
A	258	10.05	37.5%
BBB	258	9.79	36.3%
BB	259	7.21	26.3%

	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	100.04	0.01	110	0.49	1.89	0.14	1.54%	0.10%	1.34%	-0.01%
AAA	100.05	0.01	102	0.22	1.75	0.14	1.44%	0.10%	1.26%	-0.01%
AA	99.97	-0.01	153	1.47	2.68	0.18	2.11%	0.15%	1.76%	-0.01%

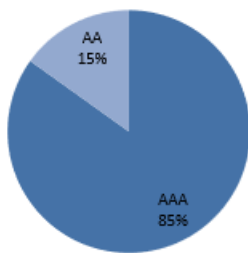
	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	98.93	-0.07	363	3.08	4.34	0.29	4.45%	0.19%	3.75%	-0.02%
A	99.70	-0.03	202	1.53	3.72	0.26	2.73%	0.16%	2.23%	-0.02%
BBB	99.09	-0.09	317	3.22	4.23	0.25	3.96%	0.17%	3.35%	-0.03%
BB	97.63	-0.08	657	4.87	5.39	0.37	7.57%	0.24%	6.52%	0.00%

Allocation By Rating/Vintage/Reinvestment End Date:

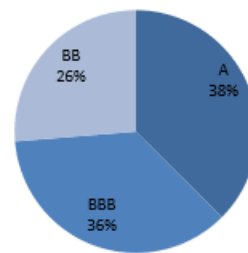
CLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	0.91%	0.92%
2014	3.90%	4.44%
2015	4.40%	4.20%
2016	7.61%	7.58%
2017	20.96%	19.61%
2018	22.81%	21.76%
2019	13.18%	12.43%
2020	8.64%	9.11%
2021	17.59%	19.96%

CLODI	A	BBB	BB
Vintage	100.00%	100.00%	100.00%
2013	1.23%	0.77%	0.85%
2014	4.99%	4.30%	4.94%
2015	3.45%	3.64%	3.63%
2016	8.34%	8.45%	8.75%
2017	20.55%	21.00%	21.08%
2018	22.29%	23.07%	22.57%
2019	13.03%	12.73%	13.41%
2020	8.75%	8.47%	8.19%
2021	17.36%	17.57%	16.57%

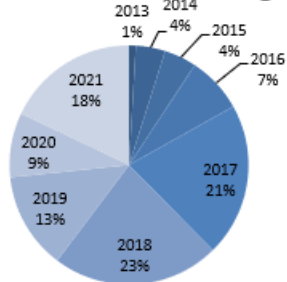
% MV - CLOSE by Rating



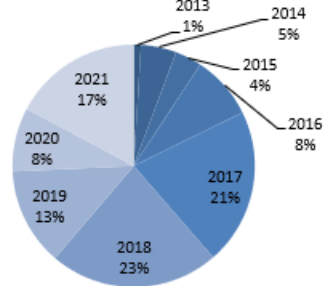
% MV - CLODI by Rating



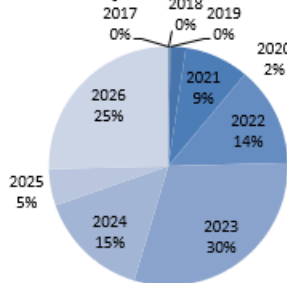
% MV - CLOSE by Vintage



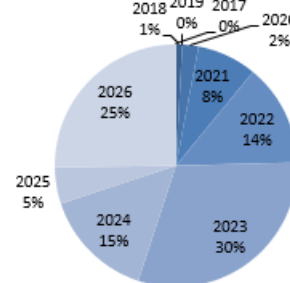
% MV - CLODI by Vintage



% MV - CLOSE by Reinvestment End Date



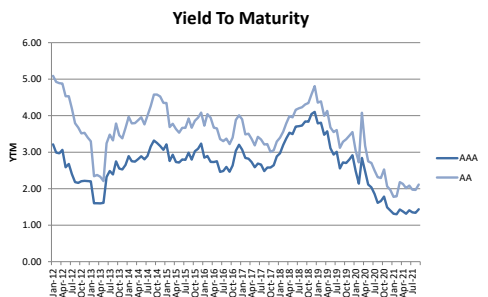
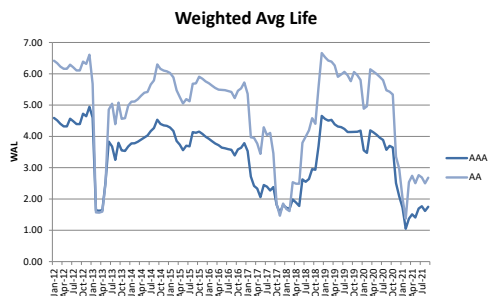
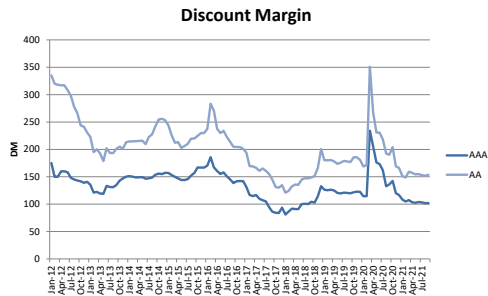
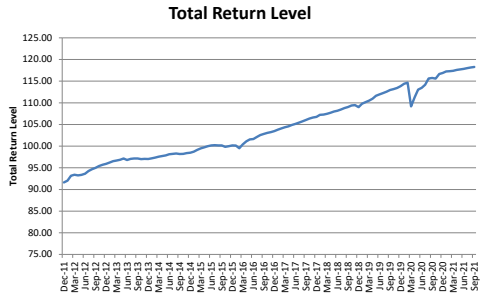
% MV - CLODI by Reinvestment End Date



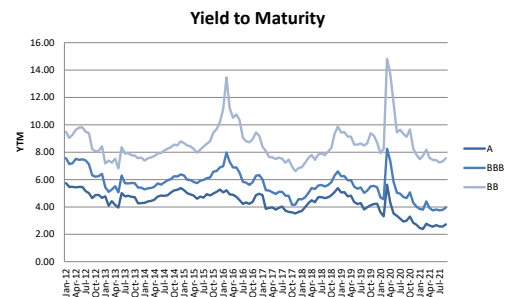
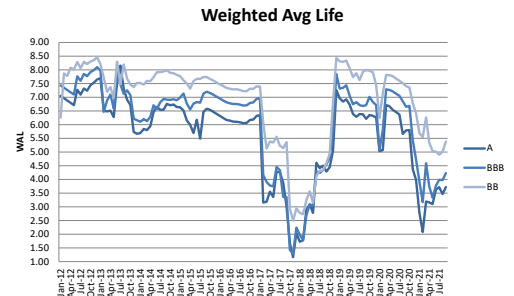
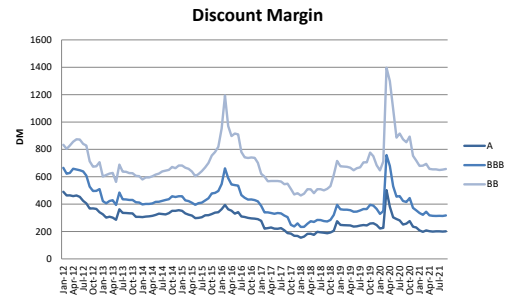
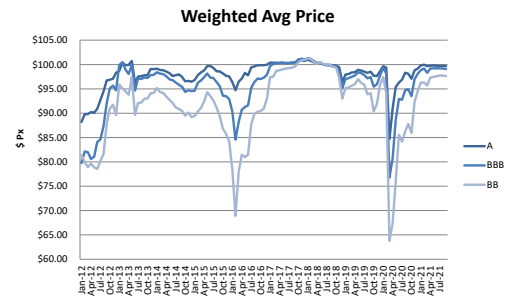
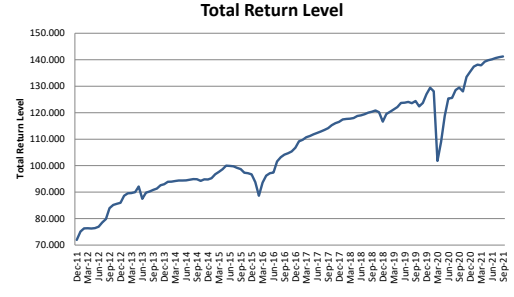
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

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	0.32%	ARES 2017-46A B1	04016UAG2	0.03%
AGL 2020-3A B1	00119MAC3	0.04%	ARES 2018-47A A1	04016VAA3	0.34%
AGL 2020-5A A1R	00119TAF1	0.41%	ARES 2018-47A B	04016VAE5	0.06%
AGL 2020-5A BR	00119TAK0	0.07%	ARES 2018-50A AR	04018LAJ4	0.26%
AGL 2021-12A A1	00120BAA8	0.31%	ARES 2018-50A BR	04018LAL9	0.05%
AGL 2021-12A B	00120BAE0	0.06%	ARES 2020-56A A1	04018NAA9	0.25%
AIGIM 2021-1A A	00141YAA3	0.26%	ARES 2020-56A B	04018NAE1	0.05%
AIGIM 2021-1A B	00141YAC9	0.04%	ARES 2021-59A A	04018EAA9	0.32%
AIMCO 2020-11A A1	00140NAA8	0.24%	ARES 2021-59A B1	04018EAC5	0.05%
AIMCO 2020-11A B1	00140NAC4	0.04%	ARES 2021-60A A	04018FAA6	0.26%
ALINE 2018-1A A	016269AA0	0.27%	ARES 2021-60A B	04018FAC2	0.05%
ALINE 2018-1A B	016269AB8	0.04%	ATCLO 2018-12A A1	04942UAC0	0.25%
ALLEG 2018-3A A	01750NAA7	0.29%	ATCLO 2018-12A B	04942UAG1	0.04%
ALLEG 2018-3A B1	01750NAC3	0.03%	ATCLO 2019-13A A1L	BCC2IWB9P9	0.19%
ALLEG 2021-2A A1	01751AAC0	0.12%	ATCLO 2019-13A BNR	04942VBA1	0.03%
ALLEG 2021-2A B	01751AAE6	0.05%	ATRM 13A A1	04966HAA4	0.43%
ALM 2020-1A A1A1	00166FAC0	1.14%	ATRM 13A B	04966HAE6	0.09%
ALM 2020-1A A2	00166FAG1	0.14%	ATRM 14A A1	04965LAC2	0.37%
ANCHC 2021-19A A	03328JAA5	0.25%	ATRM 14A B	04965LAJ7	0.08%
ANCHC 2021-19A B1	03328JAC1	0.05%	ATRM 15A A1	04965FAC5	0.50%
APID 2016-25A A1R	03762YAF4	0.38%	ATRM 15A B	04965FAG6	0.10%
APID 2016-25A A2R	03762YAH0	0.06%	ATRM 9A AR2	55821CAA2	0.45%
APID 2017-28A A1A	03767CAA8	0.36%	ATRM 9A BR2	55821CAC8	0.08%
APID 2017-28A A2	03767CAC4	0.06%	AVERY 2014-1A BR	05363UAU7	0.06%
APID 2018-18A A1	03767NAC0	0.30%	BABSN 2018-3A A1	06760PAC5	0.35%
APID 2018-18A B	03767NAG1	0.05%	BABSN 2018-3A B1	06760PAG6	0.05%
APID 2018-29A A1A	03767MAC2	0.31%	BABSN 2018-4X A1	06760XAA2	0.25%
APID 2018-29A A2	03767MAG3	0.05%	BABSN 2018-4X B	06760XAE4	0.04%
APID 2019-31A A1R	03767VAG3	0.31%	BARDT 2019-2A A1	06744NAA5	0.31%
APID 2019-31A BR	03767VAL2	0.05%	BARDT 2019-2A B	06744NAE7	0.06%
APID 2021-35A A	03768UAA7	0.26%	BATLN 2017-11A AR	07132LAL3	0.33%
APID 2021-35A B	03768UAB5	0.05%	BATLN 2017-11A BR	07132LAN9	0.07%
APID XXXA A1A	03768CAC3	0.31%	BATLN 2018-12A A1	07133RAA3	0.30%
APID XXXA A2	03768CAG4	0.06%	BATLN 2018-12A B1	07133RAC9	0.03%
ARES 2015-2A AR2	04015GAP4	0.53%	BATLN 2019-14A A1	07090AAA1	0.25%
ARES 2015-2A BR2	04015GAR0	0.10%	BATLN 2019-14A B1	07090AAE3	0.02%
ARES 2016-40A A1R	04016GAR9	0.35%	BCC 2018-1A A1	05683LAA4	0.28%
ARES 2016-40A A3R	04016GAV0	0.07%	BCC 2018-1A B	05683LAE6	0.06%
ARES 2016-41A AR2	04016DAS4	0.32%	BCC 2018-2A A1	05682VAA3	0.29%
ARES 2016-41A BR	04016DAU9	0.06%	BCC 2018-2A B	05682VAE5	0.06%
ARES 2017-43A AR	04016PAJ7	0.41%	BCC 2019-2A A	05682LAA5	0.26%
ARES 2017-43A BR	04016PAL2	0.09%	BCC 2019-2A B	05682LAC1	0.05%
ARES 2017-44A A1R	04016NAM5	0.55%	BCC 2019-4A A1	05684AAA7	0.30%
ARES 2017-44A A3R1	04016NAR4	0.05%	BCC 2019-4A B	05684AAE9	0.05%
ARES 2017-46A A1	04016UAC1	0.28%	BCC 2021-4A A1	05685AAC2	0.31%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BCC 2021-4A B	05685AAG3	0.05%	CGMS 2019-1A A1A	14316BAA3	0.31%
BCHPK 2019-1A A1	07355TAA0	0.40%	CGMS 2019-1A A2	14316BAE5	0.05%
BCHPK 2019-1A B1	07355TAE2	0.04%	CGMS 2019-3A A1A	14314HAA2	0.31%
BLACK 2019-2A A1A	09204GAA7	0.26%	CGMS 2019-3A A2A	14314HAE4	0.03%
BLACK 2019-2A A2	09204GAC3	0.04%	CGMS 2021-1A A1	14316MAA9	0.30%
BLUEM 2018-3A A1	09630AAC0	0.30%	CGMS 2021-1A A2	14316MAC5	0.08%
BLUEM 2018-3A B	09630AAG1	0.06%	CGMS 2021-8A A	143120AA1	0.31%
BLUEM 2021-32A A	09631EAA5	0.26%	CGMS 2021-8A B	143120AC7	0.07%
BLUEM 2021-32A B	09631EAC1	0.06%	CIFC 2012-2RA A1	12551PAA0	0.25%
BSP 2017-11A A1R	08179CAN1	0.32%	CIFC 2012-2RA A2	12551PAC6	0.04%
BSP 2017-11A A2R	08179CAQ4	0.05%	CIFC 2013-2A A1L2	12549BAY4	0.32%
BSP 2017-12A A1	08179HAA8	0.37%	CIFC 2013-2A A2L2	12549BBA5	0.06%
BSP 2017-12A A2	08179HAB6	0.07%	CIFC 2014-2RA A1	12548RAB0	0.42%
BSP 2019-17A AR	08182BAL2	0.26%	CIFC 2014-2RA A2	12548RAC8	0.07%
BSP 2019-17A BR	08182BAN8	0.04%	CIFC 2014-3A A1R2	12549QBA2	0.35%
BSP 2019-19A A	08182RAA1	0.26%	CIFC 2014-3A BR2	12549QBE4	0.07%
BSP 2019-19A B	08182RAC7	0.05%	CIFC 2017-1A AR	12551AAL9	0.42%
BSP 2021-23A A1	08186VAA8	0.29%	CIFC 2017-1A B	12551AAC9	0.08%
BSP 2021-23A B1	08186VAE0	0.02%	CIFC 2017-4A A1R	12551JAL0	0.43%
CATSK 2017-1A A1AR	149420AL5	0.51%	CIFC 2017-4A A2R	12551JAN6	0.07%
CATSK 2017-1A A2	149420AE1	0.07%	CIFC 2018-1A A	12551RAA6	0.54%
CBAM 2017-2A AR	12481KAS7	0.84%	CIFC 2018-1A B	12551RAC2	0.09%
CBAM 2017-2A BR	12481KAU2	0.16%	CIFC 2018-2A A1	17180WAA3	0.43%
CBAM 2017-4A A	12481NAB8	0.53%	CIFC 2018-2A A2	17180WAC9	0.07%
CBAM 2017-4A B2	12481NAD4	0.05%	CIFC 2019-1A AR	12553DAJ6	0.32%
CBAM 2018-5A A	12481QAC9	0.53%	CIFC 2019-1A BR	12553DAL1	0.05%
CBAM 2018-5A B1	12481QAE5	0.07%	CIFC 2019-4A A1	17182XAA9	0.27%
CBAM 2018-6A A1R	12481XAN0	0.50%	CIFC 2019-4A A2	17182XAC5	0.05%
CBAM 2018-6A B1R	12481XAS9	0.07%	CIFC 2021-3A A	12564DAA2	0.31%
CBAM 2019-9A A	14987VAA7	0.32%	CIFC 2021-3A B	12564DAC8	0.07%
CBAM 2019-9A B1	14987VAC3	0.03%	COOK 2018-1A A1	21623PAA5	0.49%
CGMS 2012-3A A1A2	14312EAJ2	0.31%	COOK 2018-1A B	21623PAE7	0.07%
CGMS 2012-3A A2A2	14312EAN3	0.03%	DRSLF 2014-33A AR3	26249GAS9	0.52%
CGMS 2014-1A A1R2	14310MAW7	0.35%	DRSLF 2014-33A BR3	26249GAU4	0.09%
CGMS 2014-1A BR2	14310MBA4	0.06%	DRSLF 2016-43A AR2	26245CBE2	0.34%
CGMS 2015-1A AR3	14311DBN5	0.25%	DRSLF 2016-43A B1R2	26245CBG7	0.05%
CGMS 2015-1A BR3	14311DBQ8	0.05%	DRSLF 2016-45A A1R	26244MAL6	0.33%
CGMS 2017-2A A1R	14315JAQ2	0.29%	DRSLF 2016-45A BR	26244MAQ5	0.07%
CGMS 2017-2A A2R	14315JAU3	0.06%	DRSLF 2017-47A A1R	26245EAJ8	0.36%
CGMS 2017-4A A1	14315BAA4	0.32%	DRSLF 2017-47A BR	26245EAN9	0.04%
CGMS 2017-4A A2	14315BAC0	0.05%	DRSLF 2017-49A AR	26244QAN3	0.32%
CGMS 2018-2A A1	14317PAA1	0.31%	DRSLF 2017-49A BR	26244QAQ6	0.06%
CGMS 2018-2A A2	14317PAC7	0.05%	DRSLF 2017-53A A	26243EAA9	0.32%
CGMS 2018-4A A1A	14315RAA9	0.31%	DRSLF 2017-53A B	26243EAB7	0.05%
CGMS 2018-4A A2	14315RAE1	0.05%	DRSLF 2018-64A A	26251LAC8	0.32%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRSLF 2018-64A B	26251LAE4	0.05%	GRNPK 2018-1A A2	39729RAB4	0.37%
DRSLF 2019-68A AR	26252QAJ1	0.26%	GRNPK 2018-1A B	39729RAC2	0.10%
DRSLF 2019-68A BR	26252QAL6	0.05%	HLM 13A-18 A1	40437LAC6	0.25%
DRSLF 2020-86A A1R	26245XAL1	0.32%	HLM 13A-18 B	40437LAG7	0.04%
DRSLF 2020-86A BR	26245XAQ0	0.06%	ICG 2021-1A A1	449303AA4	0.20%
DRSLF 2021-92A A	262488AA7	0.32%	ICG 2021-1A B	449303AE6	0.04%
DRSLF 2021-92A B	262488AC3	0.06%	INVCO 2021-2A A	46149MAA4	0.26%
DRSLF 2021-95A A	262487AA9	0.32%	INVCO 2021-2A B	46149MAC0	0.05%
DRSLF 2021-95A B	262487AC5	0.06%	JTWN 2017-10A A1R	47048HAN7	0.32%
ELMW7 2020-4A A	29002QAA7	0.25%	JTWN 2017-10A A2R	47048HAQ0	0.06%
ELMW7 2020-4A B	29002QAC3	0.07%	JTWN 2018-6RA A1	47047LAA7	0.40%
ELMW8 2021-1A A1	29003EAA3	0.48%	JTWN 2018-6RA A2A	47047LAC3	0.05%
ELMW8 2021-1A B1	29003EAC9	0.09%	KAYNE 2020-7A A1	48661CAA0	0.31%
FCBSL 2017-2A A	34961PAA8	0.31%	KAYNE 2020-7A B1	48661CAC6	0.05%
FCBSL 2017-2A B1	34961PAC4	0.04%	KKR 16 A1R	48251BAL4	0.38%
FCBSL 2021-2A A	34963DAA3	0.26%	KKR 16 A2R	48251BAN0	0.06%
FCBSL 2021-2A B	34963DAC9	0.06%	KKR 18 A	48251JAC7	0.37%
FCBSL 2021-4A A	34963DAJ4	0.30%	KKR 18 B	48251JAE3	0.07%
FCBSL 2021-4A B1	34963DAL9	0.05%	KKR 20 A	48251TAA9	0.32%
FLAT 2021-1A A1	33883PAC1	0.25%	KKR 20 B	48251TAB7	0.06%
FLAT 2021-1A B	33883PAE7	0.05%	KKR 21 A	48252KAA7	0.32%
GCBSL 2020-48A A1	38177DAA6	0.28%	KKR 21 B	48252KAC3	0.05%
GCBSL 2020-48A B1	38177DAG3	0.04%	KKR 22A A	48252WAA1	0.32%
GCBSL 2021-55A A	38178LAA7	0.28%	KKR 22A B	48252WAC7	0.05%
GCBSL 2021-55A B	38178LAC3	0.07%	KKR 31A A1	48254NAA9	0.30%
GILBT 2017-1A A	375415AA4	0.54%	KKR 31A B	48254NAE1	0.07%
GILBT 2017-1A B	375415AC0	0.09%	LCM 16A A1AR	50181GBA7	0.22%
GLD10 2015-10A AR	38137PAQ3	0.35%	LCM 16A BR2	50181GBG4	0.08%
GLD10 2015-10A BR	38137PAU4	0.05%	LCM 24A AR	50188YAE4	0.32%
GLM 2017-1A A1L	GOLIIQZH0	0.31%	LCM 24A BR	50188YAG9	0.05%
GLM 2017-1A B1R2	38136FBJ1	0.04%	LCM 26A A1	50200FAC3	0.30%
GLM 2017-2A A	38136MAC2	0.39%	LCM 26A B	50200FAE9	0.05%
GLM 2017-2A B	38136MAG3	0.05%	LCM 33A A	50202CAA2	0.26%
GLM 2018-3A A	38138BAC4	0.35%	LCM 33A B	50202CAC8	0.05%
GLM 2018-3A B1	38138BAG5	0.03%	LCM 34A A1	50203CAA1	0.25%
GLM 2019-4A AR	38137YAN1	0.39%	LCM 34A B	50203CAE3	0.05%
GLM 2019-4A BR	38137YAS0	0.06%	MAGNE 2012-7A A1R2	55951PBA4	0.35%
GLM 2019-5A A	38138DAC0	0.32%	MAGNE 2012-7A A2R2	55951PBC0	0.05%
GLM 2019-5A B	38138DAG1	0.05%	MAGNE 2019-22A A1R	55954HAL6	0.34%
GLM 2020-7A AR	38138LAL2	0.13%	MAGNE 2019-22A BR	55954HAN2	0.06%
GLM 2020-7A BR	38138LAN8	0.05%	MAGNE 2019-24A A	55954WAA7	0.32%
GLM 2021-10A A	38138TAC5	0.32%	MAGNE 2019-24A B	55954WAC3	0.06%
GLM 2021-10A B	38138TAE1	0.08%	MAGNE 2020-27A AR	55955EAL2	0.27%
GLM 2021-9A A	38138JAC7	0.38%	MAGNE 2020-27A BR	55955EAN8	0.05%
GLM 2021-9A B	38138JAE3	0.07%	MAGNE 2021-29A A	55955KAA2	0.30%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MAGNE 2021-29A B	55955KAC8	0.05%	NEUB 2020-36A A1R	64133KAU5	0.23%
MARNR 2017-4A A	56846GAA2	0.31%	NEUB 2020-36A BR	64133KAL5	0.05%
MARNR 2017-4A B	56846GAC8	0.06%	NEUB 2020-39A A1	64134GAA7	0.25%
MCLO 2017-10A A1A	56578JAA0	0.26%	NEUB 2020-39A B	64134GAE9	0.05%
MCLO 2017-10A A2	56578JAE2	0.06%	NEUB 2021-42A A	64133WAA3	0.15%
MCLO 2017-9A A1AR	56577PAL3	0.31%	NEUB 2021-42A B	64133WAC9	0.07%
MCLO 2017-9A A2	56577PAE9	0.06%	NEUB 2021-43A A	64134AAA0	0.30%
MCLO 2018-11A A1	56577QAA5	0.29%	NEUB 2021-43A B	64134AAC6	0.07%
MCLO 2018-11A A2	56577QAC1	0.05%	OAKC 2012-7A AR3	67102QAV0	0.11%
MDPK 2015-17A AR2	55818YBN0	0.42%	OAKC 2012-7A BR3	67102QAZ1	0.02%
MDPK 2015-17A BR2	55818YBS9	0.08%	OAKC 2014-10RA AR	67707CAQ1	0.31%
MDPK 2015-18A A1R	55819BAL4	0.38%	OAKC 2014-10RA BR	67707CAS7	0.07%
MDPK 2015-18A BR	55819BAN0	0.06%	OAKC 2015-12A A1R	67109YAL8	0.28%
MDPK 2016-21A A1R	55820JAL4	0.41%	OAKC 2015-12A BR	67109YAQ7	0.06%
MDPK 2016-21A A2R	55820J AQ3	0.07%	OAKC 2019-3A AR	67112RAS3	0.36%
MDPK 2016-22A A1R	55819XAY8	0.41%	OAKC 2019-3A BR	67112RAU8	0.08%
MDPK 2016-22A BR	55819XBC5	0.08%	OAKC 2019-4A A1	67098DAC7	0.31%
MDPK 2017-23A AR	55820TAJ7	0.40%	OAKC 2019-4A B1	67098DAG8	0.05%
MDPK 2017-23A BR	55820TAL2	0.09%	OAKC 2020-5A A1	67113GAC1	0.31%
MDPK 2018-27A A1A	55820YAA5	0.39%	OAKC 2020-5A B	67113GAG2	0.05%
MDPK 2018-27A A2	55820YAC1	0.09%	OAKC 2020-7A A	67098WAA9	0.26%
MDPK 2018-28A A1	55821AAA6	0.33%	OAKC 2020-7A B	67098WAC5	0.06%
MDPK 2018-28A B	55821AAE8	0.06%	OAKC 2021-16A A	67115LAA2	0.31%
MDPK 2018-30A A	55821TAA5	0.41%	OAKC 2021-16A B	67115LAC8	0.07%
MDPK 2018-30A B	55821TAC1	0.06%	OAKC 2021-8A A	67707GAC3	0.31%
MDPK 2018-32A A1R	55817AAN4	0.40%	OAKC 2021-8A B1	67707GAE9	0.06%
MDPK 2018-32A BR	55817AAS3	0.07%	OAKCL 2019-3A A1	67400EAA2	0.37%
MDPK 2019-33A A	55819JAA1	0.42%	OAKCL 2019-3A B	67400EAE4	0.07%
MDPK 2019-33A B1	55819JAC7	0.04%	OAKCL 2019-4A A1	67402CAC0	0.39%
MDPK 2020-46A AR	55822AAL1	0.34%	OAKCL 2019-4A B	67402CAG1	0.07%
MDPK 2020-46A B1R	55822AAN7	0.08%	OCP 2014-6A A1R	67106BAQ0	0.49%
MDPK 2021-38A A	55821KAC0	0.31%	OCP 2014-6A A2R	67106BAR8	0.10%
MDPK 2021-38A B	55821KAE6	0.07%	OCP 2017-13A A1AR	67097LAH9	0.32%
MDPK 2021-48A A	55821UAA2	0.45%	OCP 2017-13A A2R	67097LAM8	0.04%
MDPK 2021-48A B	55821UAC8	0.08%	OCP 2017-14A A1A	67097QAA3	0.29%
MERCL 2017-1A A1	58806PAA6	0.46%	OCP 2017-14A A2	67097QAE5	0.05%
MERCL 2017-1A A2	58806PAC2	0.07%	OCP 2018-15A A1	67112KAA7	0.31%
MIDO 2017-7A A1R	59801WAM8	0.31%	OCP 2018-15A A3	67112KAC3	0.05%
MIDO 2017-7A BR	59801WAR7	0.04%	OCT14 2012-1A A2RR	67590ABT8	0.05%
NCC 2018-IIA A	63152PAA6	0.32%	OCT14 2012-1A AARR	67590ABP6	0.35%
NCC 2018-IIA B	63152PAC2	0.06%	OCT21 2014-1A A2R3	67590QBM8	0.07%
NEUB 2019-32A AR	64132DAJ7	0.31%	OCT21 2014-1A AAR3	67590QBK2	0.37%
NEUB 2019-32A BR	64132DAL2	0.07%	OCT24 2015-1A A1S	67573ABS1	0.43%
NEUB 2019-33A A	64132TAA1	0.31%	OCT24 2015-1A BS	67573ABW2	0.07%
NEUB 2019-33A B	64132TAC7	0.07%	OCT28 2016-1A A1R	67591EAQ6	0.36%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OCT28 2016-1A BR	67591EAU7	0.06%	RRAM 2017-1A A1AB	78108YAL6	0.36%
OCT37 2018-2A A1A	67591VAA3	0.29%	RRAM 2017-1A A2B	78108YAQ5	0.06%
OCT37 2018-2A A2	67591VAE5	0.06%	RRAM 2018-4A A1A	74972FAC9	0.46%
OCT38 2018-1A A1	67591YAA7	0.32%	RRAM 2018-4A A2	74972FAG0	0.06%
OCT38 2018-1A A3A	67591YAE9	0.04%	RRAM 2021-17A A1A	74980QAA9	0.35%
OCT40 2019-1A A1	67592BAA6	0.31%	RRAM 2021-17A A2	74980QAE1	0.06%
OCT40 2019-1A B	67592BAE8	0.05%	RRAM 2021-18A A1A	749752AA9	0.37%
OCT45 2019-1A A	67577MAA1	0.27%	RRAM 2021-18A A2	749752AE1	0.08%
OCT45 2019-1A B1	67577MAC7	0.03%	RSRVA 2016-3A ARR	76761RAY5	0.31%
OCT46 2020-2A AR	67577VAL7	0.27%	RSRVA 2016-3A BRR	76761RBA6	0.06%
OCT46 2020-2A BR	67577VAN3	0.05%	SHACK 2014-5RA A	81881JAC6	0.32%
OCT51 2021-1A A	67578JAA7	0.26%	SHACK 2014-5RA B	81881JAE2	0.05%
OCT51 2021-1A B	67578JAC3	0.05%	SNDPT 2014-2RA A	83613WAA2	0.32%
OHALF 2015-1A A1R2	67109BCN2	0.34%	SNDPT 2014-2RA B	83613WAC8	0.05%
OHALF 2015-1A B1R2	67109BCS1	0.06%	SNDPT 2016-2A AR2	83610CAW1	0.37%
OZLM 2017-19A A1	67112CAA5	0.32%	SNDPT 2016-2A BR2	83610CAY7	0.07%
OZLM 2017-19A A2	67112CAC1	0.06%	SNDPT 2016-3A AR2	83609NAN0	0.37%
PCEPK 2021-1A A	70470MAC9	0.32%	SNDPT 2016-3A B1R	83609NAQ3	0.05%
PCEPK 2021-1A B1	70470MAE5	0.07%	SNDPT 2017-2A AR	83610KAJ2	0.43%
PLMRS 2021-2A A	69701XAA2	0.29%	SNDPT 2017-2A BR	83610KAL7	0.07%
PLMRS 2021-2A B	69701XAC8	0.05%	SNDPT 2017-3A A1R	83611GAL5	0.43%
PLMRS 2021-4A A	69702EAA3	0.40%	SNDPT 2017-3A A2	83611GAC5	0.08%
PLMRS 2021-4A B	69702EAC9	0.07%	SNDPT 2017-4A A1	83609TAA5	0.43%
PSTAT 2018-4A A1	69700KAA1	0.15%	SNDPT 2017-4A A2A	83609TAC1	0.05%
PSTAT 2018-4A A2	69700KAC7	0.06%	SNDPT 2018-2A A	83611JAA3	0.43%
PSTAT 2020-1A A1	69701EAA4	0.31%	SNDPT 2018-2A B	83611JAC9	0.07%
PSTAT 2020-1A A2	69701EAC0	0.07%	SNDPT 2019-1A AR	83611KAL6	0.25%
PSTAT 2021-2A A1	69702DAA5	0.39%	SNDPT 2019-1A BR	83611KAN2	0.06%
PSTAT 2021-2A A2	69702DAC1	0.07%	SNDPT 2020-2A A1	83611VAC2	0.25%
PSTAT 2021-3A A1	69702BAA9	0.56%	SNDPT 2020-2A B1	83611VAG3	0.04%
PSTAT 2021-3A A2	69702BAC5	0.10%	SNDPT 2020-3A A1	83615CAA4	0.24%
REG13 2018-2A A1	75888FAC9	0.30%	SNDPT 2020-3A B	83615CAC0	0.06%
REG13 2018-2A A2	75888FAE5	0.05%	SNDPT 2021-3A A	83615PAA5	0.29%
REG14 2018-3A A	75888MAE0	0.37%	SNDPT 2021-3A B	83615PAC1	0.06%
REG14 2018-3A B	75888MAG5	0.06%	STWRT 2015-1A A1R	860444AL2	0.38%
REG15 2018-4A A1	75888RAC3	0.32%	STWRT 2015-1A BR	860444AQ1	0.04%
REG15 2018-4A A2	75888RAE9	0.06%	SYMP 2016-17A AR	87165UAN1	0.23%
REG16 2019-2A A1	75888TAA3	0.31%	SYMP 2016-17A BR	87165UAQ4	0.04%
REG16 2019-2A B	75888TAE5	0.06%	SYMP 2021-25A A	87167WAC9	0.26%
REG18 2021-1A A1	75884EAA0	0.28%	SYMP 2021-25A B	87167WAE5	0.05%
REG18 2021-1A B	75884EAC6	0.06%	TRNTS 2017-6A ARR	89640YAU8	0.36%
REG20 2021-2A A	75884YAA6	0.27%	TRNTS 2017-6A BR1	89640YAW4	0.05%
REG20 2021-2A B	75884YAC2	0.05%	TRNTS 2018-9A ARR	89641JAQ9	0.32%
RESPK 2020-1A A1	758465AC2	0.20%	TRNTS 2018-9A BRR	89641JAS5	0.06%
RESPK 2020-1A B1A	758465AE8	0.05%	TRNTS 2019-10A B	89640AAC0	0.06%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
TRNTS 2019-10X AL	BCC2J3FG8	0.25%	VOYA 2019-4A A1	92918BAA1	0.31%
TRNTS 2019-11A A1R	89641HAQ3	0.31%	VOYA 2019-4A B	92918BAE3	0.05%
TRNTS 2019-11A BR	89641HAU4	0.05%	WINDR 2014-2A AR	88390AAT7	0.33%
TRNTS 2020-14A A1	89641QAA8	0.25%	WINDR 2014-2A BR	88390AAV2	0.06%
TRNTS 2020-14A B	89641QAE0	0.05%	WINDR 2016-1A AR	88433AAJ8	0.25%
TRNTS 2021-15A A1	89641XAA3	0.24%	WINDR 2016-1A BR	88433AAL3	0.06%
TRNTS 2021-15A B1	89641XAC9	0.04%	WINDR 2017-1A ARR	97315TAC6	0.32%
TSYMP 2017-1A A	87232BAB8	0.34%	WINDR 2017-1A BR	97315TAE2	0.06%
TSYMP 2017-1A B	87232BAC6	0.06%	WINDR 2017-4A A	87249LAC5	0.32%
VENTR 2013-15A A1R2	92328XAT6	0.08%	WINDR 2017-4A B	87249LAE1	0.06%
VENTR 2013-15A BR2	92328XAV1	0.06%	WINDR 2018-2A A1	88434HAA1	0.29%
VENTR 2014-17A ARR	92329YAL0	0.33%	WINDR 2018-2A B	88434HAG8	0.06%
VENTR 2014-17A BRR	92329YAN6	0.06%	WINDR 2019-3A AR	97314JAA3	0.32%
VENTR 2017-27A AR	92331LBC3	0.32%	WINDR 2019-3A BR	97314JAC9	0.05%
VENTR 2017-27A BR	92331LBE9	0.06%	WLLMN 2021-1A A	949723AA8	0.30%
VENTR 2017-30A A1	92331NAA4	0.36%	WLLMN 2021-1A B	949723AC4	0.08%
VENTR 2017-30A B	92331NAE6	0.05%	WOODS 2018-17A A	66860PAA2	0.28%
VENTR 2018-31A A1	92331VAA6	0.42%	WOODS 2018-17A B	66860PAC8	0.05%
VENTR 2018-31A B	92331VAE8	0.06%	YCLO 2018-1A A	98625LAA0	0.26%
VENTR 2018-33A A1LR	92330YAN3	0.28%	YCLO 2018-1A B	98625LAC6	0.04%
VENTR 2018-33A BR	92330YAU7	0.05%			
VENTR 2019-38A A1	92332NAB1	0.31%			
VENTR 2019-38A B	92332NAD7	0.05%			
VENTR 2020-39A A1	92332TAB8	0.26%			
VENTR 2020-39A B	92332TAD4	0.04%			
VENTR 2021-43A A1	92290CAB5	0.25%			
VENTR 2021-43A B	92290CAE9	0.05%			
VENTR 2021-44A A1N	92332KAC5	0.24%			
VENTR 2021-44A B	92332KAJ0	0.05%			
VIBR 2018-8A A1A	92558FAA7	0.29%			
VIBR 2018-8A A2	92558FAC3	0.04%			
VOYA 2015-3A A1R	92913UAN6	0.40%			
VOYA 2015-3A A3R	92913UAS5	0.08%			
VOYA 2016-3A A1R	92915HAL7	0.30%			
VOYA 2016-3A A3R	92915HAQ6	0.05%			
VOYA 2016-4A ARR	92915TAN7	0.33%			
VOYA 2016-4A B1R	92915TAQ0	0.04%			
VOYA 2017-2A A1R	92915UAG9	0.31%			
VOYA 2017-2A A2AR	92915UAJ3	0.06%			
VOYA 2017-3A A1R	92915QAU7	0.30%			
VOYA 2017-3A A2AR	92915QAW3	0.06%			
VOYA 2018-1A A1	92917AAA4	0.33%			
VOYA 2018-1A A2	92917AAC0	0.06%			
VOYA 2018-2A A1	92917JAA5	0.30%			
VOYA 2018-2A B1	92917JAE7	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	0.13%	APID 2019-31A DR	03767VAQ1	0.14%
AGL 2020-3A D	00119MAJ8	0.11%	APID 2019-31A ER	03767XAC8	0.10%
AGL 2020-3A E	00119NAA5	0.11%	APID 2021-35A C	03768UAC3	0.11%
AGL 2020-5A CR	00119TAM6	0.17%	APID 2021-35A D	03768UAD1	0.10%
AGL 2020-5A DR	00119TAP9	0.18%	APID 2021-35A E	03768TAA0	0.06%
AGL 2020-5A ER	00119UAC5	0.12%	APID XXXA B	03768CAJ8	0.15%
AGL 2021-12A C	00120BAG5	0.12%	APID XXXA C	03768CAL3	0.14%
AGL 2021-12A D	00120BAJ9	0.14%	APID XXXA D	03768BAA9	0.09%
AGL 2021-12A E	00120CAA6	0.10%	ARES 2015-2A CR	04015GAT6	0.22%
AIGIM 2021-1A C	00141YAE5	0.11%	ARES 2015-2A DR	04015GAV1	0.22%
AIGIM 2021-1A D	00141YAG0	0.13%	ARES 2015-2A ER	04015HAL1	0.16%
AIGIM 2021-1A E	00141YAJ4	0.08%	ARES 2016-40A BR	04016GAX6	0.14%
AIMCO 2020-11A C	00140NAE0	0.13%	ARES 2016-40A CR	04016GAZ1	0.15%
AIMCO 2020-11A D	00140NAG5	0.11%	ARES 2016-40A DR	04016HAK2	0.13%
AIMCO 2020-11A E	00140PAA3	0.06%	ARES 2016-41A CR	04016DAW5	0.13%
ALINE 2018-1A C	016269AC6	0.10%	ARES 2016-41A DR	04016DAY1	0.13%
ALINE 2018-1A D	016269AD4	0.12%	ARES 2016-41A ER	04016KAG4	0.09%
ALINE 2018-1A E	016268AA2	0.09%	ARES 2017-43A CR	04016PAN8	0.16%
ALLEG 2018-3A C	01750NAG4	0.11%	ARES 2017-43A DR	04016PAQ1	0.19%
ALLEG 2018-3A D	01750NAJ8	0.14%	ARES 2017-43A ER	04017AAG5	0.13%
ALLEG 2018-3A E	01750KAA3	0.11%	ARES 2017-44A BR	04016NAT0	0.24%
ALLEG 2021-2A C	01751AAG1	0.09%	ARES 2017-44A CR	04016NAX1	0.22%
ALLEG 2021-2A D	01751AAJ5	0.11%	ARES 2017-44A DR	04016NAZ6	0.21%
ALLEG 2021-2A E	01750YAA3	0.09%	ARES 2017-46A C2	04016UAN7	0.11%
ALM 2020-1A B	00166FAJ5	0.45%	ARES 2017-46A D	04016UAQ0	0.14%
ALM 2020-1A C	00166FAL0	0.44%	ARES 2017-46A E	04016UAS6	0.11%
ALM 2020-1A D	00166DAA9	0.32%	ARES 2018-47A C	04016VAG0	0.15%
ANCHC 2021-19A C	03328JAE7	0.11%	ARES 2018-47A D	04016VAJ4	0.17%
ANCHC 2021-19A D	03328JAG2	0.11%	ARES 2018-47A E	04016WAA1	0.11%
ANCHC 2021-19A E	03328KAA2	0.10%	ARES 2018-50A CR	04018LAN5	0.09%
APID 2016-25A B1R	03762YAK3	0.08%	ARES 2018-50A D	04018LAG0	0.12%
APID 2016-25A CR	03762YAP2	0.16%	ARES 2018-50A E	04018KAA5	0.10%
APID 2016-25A DR	03766CAD3	0.13%	ARES 2020-56A C	04018NAG6	0.11%
APID 2017-28A B	03767CAD2	0.19%	ARES 2020-56A D1	04018NAJ0	0.09%
APID 2017-28A C	03767CAE0	0.19%	ARES 2020-56A E	04018PAA4	0.06%
APID 2017-28A D	03766YAA1	0.11%	ARES 2021-59A C1	04018EAE1	0.12%
APID 2018-18A C	03767NAJ5	0.15%	ARES 2021-59A D	04018EAG6	0.13%
APID 2018-18A D	03767NAL0	0.12%	ARES 2021-59A E	04018GAA4	0.08%
APID 2018-18A E	03767QAA7	0.09%	ARES 2021-60A C	04018FAE8	0.10%
APID 2018-29A B	03767MAJ7	0.16%	ARES 2021-60A D	04018FAG3	0.11%
APID 2018-29A C	03767MAL2	0.11%	ARES 2021-60A E	04018JAA8	0.08%
APID 2018-29A D	03767GAA9	0.08%	ATCLO 2018-12A C	04942UAJ5	0.13%
APID 2019-31A CR	03767VAN8	0.15%	ATCLO 2018-12A D	04942UAL0	0.08%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ATCLO 2018-12A E	04942TAA7	0.08%	BCC 2019-2A C	05682LAE7	0.11%
ATCLO 2019-13A CR	04942VBE3	0.12%	BCC 2019-2A D	05682LAG2	0.10%
ATCLO 2019-13A D	04942VAS3	0.09%	BCC 2019-2A E	05682MAA3	0.08%
ATCLO 2019-13A E	04942AAA8	0.09%	BCC 2019-4A C	05684AAG4	0.12%
ATRM 13A C	04966HAG1	0.20%	BCC 2019-4A D	05684AAJ8	0.12%
ATRM 13A D	04966HAJ5	0.19%	BCC 2019-4A E	05682XAA9	0.11%
ATRM 13A E	04965TAA9	0.12%	BCC 2021-4A C	05685AAJ7	0.14%
ATRM 14A C	04965LAL2	0.17%	BCC 2021-4A D	05685AAL2	0.13%
ATRM 14A D	04965LAN8	0.19%	BCC 2021-4A E	05684VAA1	0.09%
ATRM 14A E	04965HAA5	0.11%	BCHPK 2019-1A C1	07355TAL6	0.15%
ATRM 15A C	04965FAJ0	0.25%	BCHPK 2019-1A D1	07355TAQ5	0.15%
ATRM 15A D	04965FAL5	0.20%	BCHPK 2019-1A E	07355VAA5	0.09%
ATRM 15A E	04965EAA2	0.14%	BLACK 2019-2A B	09204GAD1	0.12%
ATRM 9A CR2	55821CAE4	0.26%	BLACK 2019-2A C	09204GAE9	0.10%
ATRM 9A DR	04964KAU5	0.15%	BLACK 2019-2A D	09204JAA1	0.08%
ATRM 9A ER	04964LAJ8	0.13%	BLUEM 2018-3A C	09630AAJ5	0.13%
AVERY 2014-1A CR	05363UAW3	0.25%	BLUEM 2018-3A D	09630AAL0	0.13%
AVERY 2014-1A D	05363UAL7	0.15%	BLUEM 2018-3A E	09629YAA5	0.08%
AVERY 2014-1A E	05363VAC5	0.13%	BLUEM 2021-32A C	09631EAE7	0.11%
BABSN 2018-3A C	06760PAL5	0.16%	BLUEM 2021-32A D	09631EAG2	0.11%
BABSN 2018-3A D	06760PAJ0	0.16%	BLUEM 2021-32A E	09631FAA2	0.07%
BABSN 2018-3A E	06760RAA5	0.09%	BSP 2017-11A B	08179CAJ0	0.14%
BABSN 2018-4X C	06760XAG9	0.09%	BSP 2017-11A C	08179CAL5	0.14%
BABSN 2018-4X D	06760XAJ3	0.12%	BSP 2017-11A D	08179GAA0	0.09%
BABSN 2018-4X E	06760YAA0	0.10%	BSP 2017-12A B	08179HAC4	0.14%
BARDT 2019-2A C	06744NAG2	0.10%	BSP 2017-12A C	08179HAD2	0.15%
BARDT 2019-2A D	06744NAJ6	0.13%	BSP 2017-12A D	08179JAA4	0.11%
BARDT 2019-2A E	06744PAA0	0.10%	BSP 2019-17A CR	08182BAQ1	0.15%
BATLN 2017-11A CR	07132LAQ2	0.12%	BSP 2019-17A DR	08182BAS7	0.11%
BATLN 2017-11A DR	07132LAS8	0.15%	BSP 2019-17A ER	08182AAE0	0.07%
BATLN 2017-11A ER	07132MAE7	0.10%	BSP 2019-19A C	08182RAE3	0.11%
BATLN 2018-12A C1	07133RAG0	0.08%	BSP 2019-19A D	08182RAG8	0.11%
BATLN 2018-12A D	07133RAL9	0.14%	BSP 2019-19A E	08183PAA4	0.07%
BATLN 2018-12A E	07134HAA4	0.13%	BSP 2021-23A C	08186VAJ9	0.13%
BATLN 2019-14A C1	07090AAG8	0.08%	BSP 2021-23A D	08186VAL4	0.14%
BATLN 2019-14A D	07090AAJ2	0.11%	BSP 2021-23A E	08186XAA4	0.08%
BATLN 2019-14A E	07133DAA4	0.11%	CATSK 2017-1A B	149420AG6	0.29%
BCC 2018-1A C	05683LAG1	0.13%	CATSK 2017-1A C	149420AJ0	0.22%
BCC 2018-1A D	05683LAJ5	0.12%	CATSK 2017-1A D	149421AA7	0.17%
BCC 2018-1A E	05683MAA2	0.08%	CBAM 2017-2A CR	12481KAW8	0.30%
BCC 2018-2A C	05682VAG0	0.15%	CBAM 2017-2A DR	12481KAY4	0.35%
BCC 2018-2A D	05682VAJ4	0.12%	CBAM 2017-2A ER	12481LAE6	0.29%
BCC 2018-2A E	05682WAA1	0.09%	CBAM 2017-4A C	12481NAE2	0.20%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CBAM 2017-4A D	12481NAF9	0.23%	CGMS 2021-8A E	143117AA7	0.09%
CBAM 2017-4A E	12481PAA5	0.16%	CIFC 2012-2RA B	12551PAE2	0.10%
CBAM 2018-5A C	12481QAJ4	0.19%	CIFC 2012-2RA C	12551PAG7	0.11%
CBAM 2018-5A D	12481QAL9	0.22%	CIFC 2012-2RA D	12551QAA8	0.09%
CBAM 2018-5A E	12481UAA4	0.15%	CIFC 2013-2A A3LR	12549BAU2	0.20%
CBAM 2018-6A CR	12481XAY6	0.17%	CIFC 2013-2A B1LR	12549BAW8	0.13%
CBAM 2018-6A DR	12481XBA7	0.23%	CIFC 2013-2A B2LR	12548YAH2	0.09%
CBAM 2018-6A ER	12482AAE9	0.19%	CIFC 2014-2RA A3	12548RAD6	0.15%
CBAM 2019-9A C	14987VAG4	0.10%	CIFC 2014-2RA B1	12548RAE4	0.18%
CBAM 2019-9A D	14987VAJ8	0.14%	CIFC 2014-2RA B2	12551FAA2	0.17%
CBAM 2019-9A E	14987UAA9	0.13%	CIFC 2014-3A CR2	12549QBG9	0.18%
CGMS 2012-3A BR2	14312EAS2	0.14%	CIFC 2014-3A DR2	12549QBJ3	0.13%
CGMS 2012-3A CR2	14312EAU7	0.13%	CIFC 2014-3A ER2	12549RAG8	0.10%
CGMS 2012-3A DR2	14312GAC2	0.08%	CIFC 2017-1A C	12551AAG0	0.23%
CGMS 2014-1A CR2	14310MBC0	0.18%	CIFC 2017-1A D	12551AAJ4	0.17%
CGMS 2014-1A DR	14310MBE6	0.12%	CIFC 2017-1A E	12551BAA1	0.12%
CGMS 2014-1A ER	14310PAN0	0.11%	CIFC 2017-4A BR	12551JAJ9	0.17%
CGMS 2015-1A CR3	14311DBS4	0.08%	CIFC 2017-4A CR	12551JAS5	0.18%
CGMS 2015-1A DR3	14311DBU9	0.11%	CIFC 2017-4A D	12551KAA1	0.13%
CGMS 2015-1A ER	14311EAY0	0.09%	CIFC 2018-1A C	12551RAE8	0.20%
CGMS 2017-2A B	14315JAG4	0.12%	CIFC 2018-1A D	12551RAG3	0.22%
CGMS 2017-2A C	14315JAJ8	0.14%	CIFC 2018-1A E	12547WAA2	0.16%
CGMS 2017-2A D	14315KAA4	0.09%	CIFC 2018-2A B	17180WAE5	0.16%
CGMS 2017-4A B	14315BAE6	0.13%	CIFC 2018-2A C	17180WAG0	0.20%
CGMS 2017-4A C	14315BAG1	0.14%	CIFC 2018-2A D	17180YAA9	0.14%
CGMS 2017-4A D	14315CAA2	0.09%	CIFC 2019-1A CR	12553DAN7	0.11%
CGMS 2018-2A B	14317PAE3	0.21%	CIFC 2019-1A DR	12553DAQ0	0.13%
CGMS 2018-2A C	14317PAG8	0.12%	CIFC 2019-1A E	12553BAA9	0.13%
CGMS 2018-2A D	14317QAA9	0.10%	CIFC 2019-4A B	17182XAE1	0.10%
CGMS 2018-4A B	14315RAG6	0.12%	CIFC 2019-4A C	17182XAG6	0.11%
CGMS 2018-4A C	14315RAJ0	0.14%	CIFC 2019-4A D	125493AA4	0.08%
CGMS 2018-4A D	14315QAA1	0.10%	CIFC 2021-3A C	12564DAE4	0.13%
CGMS 2019-1A B	14316BAG0	0.10%	CIFC 2021-3A D	12564DAG9	0.13%
CGMS 2019-1A C	14316BAJ4	0.14%	CIFC 2021-3A E1	12565BAA5	0.07%
CGMS 2019-1A D	14316DAA9	0.12%	COOK 2018-1A C	21623PAG2	0.28%
CGMS 2019-3A B	14314HAG9	0.13%	COOK 2018-1A D	21623PAJ6	0.23%
CGMS 2019-3A C1	14314HAJ3	0.10%	COOK 2018-1A E	21623RAA1	0.14%
CGMS 2019-3A D	14314KAA5	0.09%	DRSLF 2014-33A CR3	26249GAW0	0.30%
CGMS 2021-1A B	14316MAE1	0.13%	DRSLF 2014-33A DR3	26249GAY6	0.19%
CGMS 2021-1A C	14316MAG6	0.13%	DRSLF 2014-33A ER2	26249HAS7	0.16%
CGMS 2021-1A D	14317LAA0	0.09%	DRSLF 2016-43A CR2	26245CBJ1	0.14%
CGMS 2021-8A C	143120AE3	0.13%	DRSLF 2016-43A DR3	26245CBL6	0.15%
CGMS 2021-8A D	143120AG8	0.13%	DRSLF 2016-43A ER3	26245BAC9	0.10%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRSLF 2016-45A CR	26244MAS1	0.11%	FLAT 2021-1A D	33883PAJ6	0.12%
DRSLF 2016-45A DR	26244MAU6	0.14%	FLAT 2021-1A E	33883TAA7	0.09%
DRSLF 2016-45A ER	26244PAG0	0.13%	GCSBL 2020-48A C	38177DAL2	0.13%
DRSLF 2017-47A CR	26245EAQ2	0.19%	GCSBL 2020-48A D	38177DAN8	0.11%
DRSLF 2017-47A D	26245EAE9	0.16%	GCSBL 2020-48A E	38177FAA1	0.07%
DRSLF 2017-47A E	26245EAF6	0.12%	GCSBL 2021-55A C	38178LAE9	0.11%
DRSLF 2017-49A CR	26244QAS2	0.15%	GCSBL 2021-55A D	38178LAG4	0.12%
DRSLF 2017-49A DR	26244QAU7	0.11%	GCSBL 2021-55A E	38178QAA6	0.07%
DRSLF 2017-49A E	26244QAE3	0.10%	GILBT 2017-1A C	375415AE6	0.20%
DRSLF 2017-53A C	26243EAC5	0.14%	GILBT 2017-1A D	375415AG1	0.23%
DRSLF 2017-53A D	26243EAD3	0.12%	GILBT 2017-1A E	375414AA7	0.19%
DRSLF 2017-53A E	26243EAE1	0.08%	GLD10 2015-10A C1R	38137PAW0	0.16%
DRSLF 2018-64A C	26251LAG9	0.11%	GLD10 2015-10A DR	38137PAY6	0.15%
DRSLF 2018-64A D	26251LAJ3	0.14%	GLD10 2015-10A ER	38137RAJ5	0.10%
DRSLF 2018-64A E	26251MAA0	0.11%	GLM 2017-1A CR2	38136FBL6	0.13%
DRSLF 2019-68A CR	26252QAN2	0.11%	GLM 2017-1A DR2	38136FBN2	0.16%
DRSLF 2019-68A DR	26252QAQ5	0.11%	GLM 2017-1A ER2	38136HAL3	0.10%
DRSLF 2019-68A ER	26252RAE0	0.08%	GLM 2017-2A C	38136MAL2	0.17%
DRSLF 2020-86A CR	26245XAS6	0.14%	GLM 2017-2A D	38136MAQ1	0.18%
DRSLF 2020-86A DR	26245XAU1	0.14%	GLM 2017-2A E	38136PAA9	0.16%
DRSLF 2020-86A ER	26246AAE6	0.09%	GLM 2018-3A C	38138BAL4	0.22%
DRSLF 2021-92A C	262488AE9	0.13%	GLM 2018-3A D	38138BAN0	0.16%
DRSLF 2021-92A D	262488AG4	0.13%	GLM 2018-3A E	38138AAA0	0.10%
DRSLF 2021-92A E	26251HAA1	0.09%	GLM 2019-4A CR	38137YAU5	0.25%
DRSLF 2021-95A C	262487AE1	0.13%	GLM 2019-4A DR	38137YAW1	0.17%
DRSLF 2021-95A D	262487AG6	0.13%	GLM 2019-4A E	38138CAA6	0.10%
DRSLF 2021-95A E	262485AA3	0.10%	GLM 2019-5A C	38138DAJ5	0.19%
ELMW7 2020-4A C	29002QAE9	0.11%	GLM 2019-5A D	38138DAL0	0.13%
ELMW7 2020-4A D	29002QAG4	0.11%	GLM 2019-5A E	38138EAA2	0.09%
ELMW7 2020-4A E	29002RAA5	0.06%	GLM 2020-7A CR	38138LAQ1	0.09%
ELMW8 2021-1A C1	29003EAE5	0.20%	GLM 2020-7A DR	38138LAS7	0.11%
ELMW8 2021-1A D1	29003EAG0	0.20%	GLM 2020-7A ER	38138MAE6	0.07%
ELMW8 2021-1A E1	290021AA2	0.12%	GLM 2021-10A C	38138TAG6	0.14%
FCBSL 2017-2A C	34961PAG5	0.13%	GLM 2021-10A D	38138TAJ0	0.14%
FCBSL 2017-2A D	34961PAJ9	0.13%	GLM 2021-10A E	38138UAA6	0.09%
FCBSL 2017-2A E	34961NAA3	0.07%	GLM 2021-9A C	38138JAG8	0.17%
FCBSL 2021-2A C	34963DAE5	0.12%	GLM 2021-9A D	38138JAJ2	0.15%
FCBSL 2021-2A D	34963DAG0	0.11%	GLM 2021-9A E	38138HAA5	0.07%
FCBSL 2021-2A E	34963GAA6	0.07%	GRNPK 2018-1A C	39729RAD0	0.21%
FCBSL 2021-4A C	34963DAQ8	0.15%	GRNPK 2018-1A D	39729RAE8	0.25%
FCBSL 2021-4A D	34963DAS4	0.14%	GRNPK 2018-1A E	39729TAA2	0.15%
FCBSL 2021-4A E	34963GAE8	0.09%	HLM 13A-18 C	40437LAJ1	0.13%
FLAT 2021-1A C	33883PAG2	0.09%	HLM 13A-18 D	40437LAL6	0.12%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
HLM 13A-18 E	40437MAA8	0.07%	LCM 33A C	50202CAE4	0.10%
ICG 2021-1A C	449303AG1	0.09%	LCM 33A D	50202CAG9	0.12%
ICG 2021-1A D	449303AJ5	0.09%	LCM 33A E	50202FAA5	0.07%
ICG 2021-1A E	449289AA5	0.04%	LCM 34A C	50203CAG8	0.10%
INVCO 2021-2A C	46149MAD8	0.10%	LCM 34A D	50203CAJ2	0.12%
INVCO 2021-2A D	46149MAE6	0.11%	LCM 34A E	50203DAA9	0.07%
INVCO 2021-2A E	46091AAA8	0.08%	MAGNE 2012-7A BR2	55951PBE6	0.13%
JTWN 2017-10A B1B	47048HAL1	0.06%	MAGNE 2012-7A CR2	55951PBG1	0.12%
JTWN 2017-10A C	47048HAJ6	0.16%	MAGNE 2012-7A DR2	55952XAG4	0.09%
JTWN 2017-10A D	47048LAA6	0.09%	MAGNE 2019-22A CR	55954HAQ5	0.15%
JTWN 2018-6RA B	47047LAG4	0.14%	MAGNE 2019-22A DR	55954HAS1	0.15%
JTWN 2018-6RA C	47047LAJ8	0.18%	MAGNE 2019-22A ER	55954DAE1	0.10%
JTWN 2018-6RA D	47047KAA9	0.13%	MAGNE 2019-24A C	55954WAE9	0.13%
KAYNE 2020-7A C	48661CAE2	0.13%	MAGNE 2019-24A D	55954WAG4	0.12%
KAYNE 2020-7A D	48661CAG7	0.10%	MAGNE 2019-24A E	55954XAA5	0.10%
KAYNE 2020-7A E	48661FAA3	0.11%	MAGNE 2020-27A CR	55955EAQ1	0.10%
KKR 16 B1R	48251BAQ3	0.14%	MAGNE 2020-27A DR	55955EAS7	0.11%
KKR 16 CR	48251BAS9	0.18%	MAGNE 2020-27A ER	55955FAE5	0.08%
KKR 16 DR	48251DAE6	0.11%	MAGNE 2021-29A C	55955KAE4	0.10%
KKR 18 C	48251JAG8	0.13%	MAGNE 2021-29A D	55955KAG9	0.12%
KKR 18 D	48251JAJ2	0.16%	MAGNE 2021-29A E	55955JAA5	0.10%
KKR 18 E	48251HAA5	0.13%	MARNR 2017-4A C	56846GAE4	0.19%
KKR 20 C	48251TAC5	0.13%	MARNR 2017-4A D	56846GAG9	0.13%
KKR 20 D	48251TAD3	0.14%	MARNR 2017-4A E	56846YAA3	0.09%
KKR 20 E	48251VAA4	0.10%	MCLO 2017-10A B	56578JAG7	0.15%
KKR 21 C	48252KAE9	0.12%	MCLO 2017-10A C	56578JAJ1	0.11%
KKR 21 D	48252KAG4	0.14%	MCLO 2017-10A D	56577TAE1	0.07%
KKR 21 E	48252LAA5	0.10%	MCLO 2017-9A B	56577PAG4	0.14%
KKR 22A C	48252WAE3	0.11%	MCLO 2017-9A C	56577PAJ8	0.12%
KKR 22A D	48252WAG8	0.13%	MCLO 2017-9A D	56578DAA3	0.10%
KKR 22A E	48252VAA3	0.12%	MCLO 2018-11A B	56577QAE7	0.11%
KKR 31A C	48254NAG6	0.13%	MCLO 2018-11A C	56577QAG2	0.12%
KKR 31A D	48254NAJ0	0.13%	MCLO 2018-11A D	56577RAA3	0.06%
KKR 31A E	48254MAA1	0.09%	MDPK 2015-17A CR2	55818YBW0	0.16%
LCM 16A CR2	50181GBJ8	0.17%	MDPK 2015-17A DR	55818YBJ9	0.18%
LCM 16A DR2	50181GBL3	0.14%	MDPK 2015-17A ER	55819AAL6	0.15%
LCM 16A ER2	50181HAC2	0.10%	MDPK 2015-18A CR	55819BAP5	0.21%
LCM 24A CR	50188YAJ3	0.17%	MDPK 2015-18A DR	55819BAQ3	0.17%
LCM 24A D	50188YAD6	0.12%	MDPK 2015-18A ER	55819CAN8	0.10%
LCM 24A E	50189MAA7	0.08%	MDPK 2016-21A BR	55820JAS9	0.07%
LCM 26A C	50200FAG4	0.14%	MDPK 2016-21A C1R	55820JAU4	0.15%
LCM 26A D	50200FAJ8	0.12%	MDPK 2016-21A DR	55820KAG2	0.09%
LCM 26A E	50200GAA5	0.08%	MDPK 2016-22A CR	55819XBE1	0.21%

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MDPK 2016-22A DR	55819XBG6	0.15%	NEUB 2019-33A E	64132WAA4	0.09%
MDPK 2016-22A ER	55819VAG1	0.12%	NEUB 2020-36A CR	64133KAN1	0.12%
MDPK 2017-23A CR	55820TAN8	0.22%	NEUB 2020-36A DR	64133KAQ4	0.10%
MDPK 2017-23A DR	55820TAQ1	0.18%	NEUB 2020-36A ER	64133JAL8	0.07%
MDPK 2017-23A E	55820UAA3	0.12%	NEUB 2020-39A C	64134GAG4	0.11%
MDPK 2018-27A B	55820YAD9	0.18%	NEUB 2020-39A D	64134GAJ8	0.11%
MDPK 2018-27A C	55820YAE7	0.18%	NEUB 2020-39A E	64134FAA9	0.06%
MDPK 2018-27A D	55820XAA7	0.11%	NEUB 2021-42A C	64133WAE5	0.13%
MDPK 2018-28A C	55821AAG3	0.16%	NEUB 2021-42A D	64133WAG0	0.13%
MDPK 2018-28A D	55821AAJ7	0.16%	NEUB 2021-42A E	64133XAA1	0.08%
MDPK 2018-28A E	55821BAA4	0.10%	NEUB 2021-43A C	64134AAE2	0.13%
MDPK 2018-30A C	55821TAE7	0.17%	NEUB 2021-43A D	64134AAG7	0.13%
MDPK 2018-30A D	55821TAG2	0.17%	NEUB 2021-43A E	64134DAA4	0.08%
MDPK 2018-30A E	55822HAA0	0.09%	OAKC 2012-7A CR3	67102QBD9	0.15%
MDPK 2018-32A CR	55817AAU8	0.21%	OAKC 2012-7A D1R3	67102QBF4	0.12%
MDPK 2018-32A DR	55817AAW4	0.16%	OAKC 2012-7A ER3	67102UAF6	0.08%
MDPK 2018-32A ER	55817CAE0	0.11%	OAKC 2014-10RA CR	67707CAU2	0.13%
MDPK 2019-33A C	55819JAE3	0.18%	OAKC 2014-10RA D1R	67707CAW8	0.11%
MDPK 2019-33A D	55819JAG8	0.18%	OAKC 2014-10RA ER	67707DAG1	0.07%
MDPK 2019-33A E	55819KAA8	0.12%	OAKC 2015-12A CR	67109YAS3	0.13%
MDPK 2020-46A CR	55822AAQ0	0.15%	OAKC 2015-12A DR	67109YAU8	0.14%
MDPK 2020-46A DR	55822AA56	0.16%	OAKC 2015-12A ER	67110BAE1	0.08%
MDPK 2020-46A ER	55821VAE2	0.10%	OAKC 2019-3A CR	67112RAW4	0.16%
MDPK 2021-38A C	55821KAG1	0.13%	OAKC 2019-3A DR	67112RAY0	0.16%
MDPK 2021-38A D	55821KAJ5	0.13%	OAKC 2019-3A ER	67112TAG5	0.10%
MDPK 2021-38A E	55821MAA0	0.08%	OAKC 2019-4A C	67098DAJ2	0.13%
MDPK 2021-48A C	55821UAE4	0.19%	OAKC 2019-4A D	67098DAL7	0.13%
MDPK 2021-48A D	55821UAG9	0.19%	OAKC 2019-4A E	67098EAA9	0.09%
MDPK 2021-48A E	55821WAA8	0.11%	OAKC 2020-5A C	67113GAJ6	0.13%
MERCL 2017-1A B	58806PAE8	0.19%	OAKC 2020-5A D	67113GAL1	0.13%
MERCL 2017-1A C	58806PAG3	0.22%	OAKC 2020-5A E	67113NAA0	0.09%
MERCL 2017-1A D2	58806QAE6	0.12%	OAKC 2020-7A C	67098WAE1	0.11%
MIDO 2017-7A CR	59801WAT3	0.13%	OAKC 2020-7A D	67098WAG6	0.11%
MIDO 2017-7A D	59801WAJ5	0.13%	OAKC 2020-7A E	67111WAA2	0.06%
MIDO 2017-7A E	59802YAA9	0.10%	OAKC 2021-16A C	67115LAE4	0.13%
NCC 2018-IIA C	63152PAE8	0.11%	OAKC 2021-16A D	67115LAG9	0.13%
NCC 2018-IIA D	63152PAG3	0.14%	OAKC 2021-16A E	67115MAA0	0.09%
NCC 2018-IIA E	63152QAA4	0.10%	OAKC 2021-8A C	67707GAJ8	0.13%
NEUB 2019-32A CR	64132DAN8	0.14%	OAKC 2021-8A D	67707GAL3	0.13%
NEUB 2019-32A DR	64132DAQ1	0.12%	OAKC 2021-8A E	67707HAA5	0.09%
NEUB 2019-32A ER	64132EAL0	0.09%	OAKCL 2019-3A C1	67400EAG9	0.15%
NEUB 2019-33A C	64132TAE3	0.13%	OAKCL 2019-3A D	67400EAJ3	0.17%
NEUB 2019-33A D	64132TAG8	0.13%	OAKCL 2019-3A E	67400GAA7	0.10%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OAKCL 2019-4A C	67402CAJ5	0.17%	OCT51 2021-1A D	67578JAG4	0.12%
OAKCL 2019-4A D1	67402CAL0	0.12%	OCT51 2021-1A E	67578MAA0	0.08%
OAKCL 2019-4A E	67400JAA1	0.11%	OHALF 2015-1A CR2	67109BCU6	0.14%
OCP 2014-6A BR	67106BAS6	0.25%	OHALF 2015-1A DR2	67109BCW2	0.15%
OCP 2014-6A CR	67106BAT4	0.21%	OHALF 2015-1A ER2	67109CBA9	0.10%
OCP 2014-6A DR	67106HAG9	0.15%	OZLM 2017-19A B	67112CAE7	0.12%
OCP 2017-13A BR	67097LAP1	0.16%	OZLM 2017-19A C	67112CAG2	0.14%
OCP 2017-13A CR	67097LAR7	0.12%	OZLM 2017-19A D	67112DAA3	0.10%
OCP 2017-13A DR	67097NAG7	0.09%	PCEPK 2021-1A C	70470MAJ4	0.15%
OCP 2017-14A B	67097QAG0	0.13%	PCEPK 2021-1A D	70470MAL9	0.15%
OCP 2017-14A C	67097QAJ4	0.15%	PCEPK 2021-1A E	70470NAA1	0.09%
OCP 2017-14A D	67097TAA7	0.09%	PLMRS 2021-2A C	69701XAE4	0.11%
OCP 2018-15A B	67112KAE9	0.16%	PLMRS 2021-2A D	69701XAG9	0.13%
OCP 2018-15A C	67112KAF6	0.12%	PLMRS 2021-2A E	69702AAA1	0.09%
OCP 2018-15A D	67112QAA4	0.08%	PLMRS 2021-4A C	69702EAE5	0.17%
OCT14 2012-1A BRR	67590ABV3	0.17%	PLMRS 2021-4A D	69702EAG0	0.17%
OCT14 2012-1A CRR	67590ABX9	0.14%	PLMRS 2021-4A E	69702GAA8	0.11%
OCT14 2012-1A DR	67590ABK7	0.10%	PSTAT 2018-4A B	69700KAE3	0.16%
OCT21 2014-1A BR3	67590QBN6	0.13%	PSTAT 2018-4A C	69700KAG8	0.07%
OCT21 2014-1A CR3	67590QBP1	0.15%	PSTAT 2018-4A D	69700NAA5	0.08%
OCT21 2014-1A DRR	67590UAQ1	0.14%	PSTAT 2020-1A B	69701EAE6	0.17%
OCT24 2015-1A CS	67573ABY8	0.15%	PSTAT 2020-1A C	69701EAG1	0.08%
OCT24 2015-1A DS	67573BBG5	0.19%	PSTAT 2020-1A D	69701DAA6	0.09%
OCT24 2015-1A ES	67573BBJ9	0.19%	PSTAT 2021-2A B	69702DAE7	0.15%
OCT28 2016-1A C1R	67591EAW3	0.11%	PSTAT 2021-2A C	69702DAG2	0.09%
OCT28 2016-1A DR	67591EBA0	0.14%	PSTAT 2021-2A D	69702FAA0	0.09%
OCT28 2016-1A ER	67591GAJ7	0.10%	PSTAT 2021-3A B	69702BAE1	0.22%
OCT37 2018-2A B	67591VAG0	0.12%	PSTAT 2021-3A C	69702BAG6	0.13%
OCT37 2018-2A C	67591VAJ4	0.14%	PSTAT 2021-3A D	69702CAA7	0.13%
OCT37 2018-2A D	67591WAA1	0.08%	REG13 2018-2A B	75888FAG0	0.10%
OCT38 2018-1A B	67591YAJ8	0.15%	REG13 2018-2A C	75888FAJ4	0.13%
OCT38 2018-1A C	67591YAL3	0.15%	REG13 2018-2A D	75888GAA1	0.13%
OCT38 2018-1A D	67591XAA9	0.08%	REG14 2018-3A C	75888MAJ9	0.13%
OCT40 2019-1A C	67592BAG3	0.15%	REG14 2018-3A D	75888MAL4	0.16%
OCT40 2019-1A D	67592BAJ7	0.11%	REG14 2018-3A E	75888NAA6	0.15%
OCT40 2019-1A E	67592EAA0	0.11%	REG15 2018-4A B	75888RAG4	0.09%
OCT45 2019-1A C	67577MAG8	0.11%	REG15 2018-4A C	75888RAJ8	0.14%
OCT45 2019-1A D1	67577MAJ2	0.11%	REG15 2018-4A D	75888PAA1	0.13%
OCT45 2019-1A E	67577NAA9	0.06%	REG16 2019-2A C	75888TAG0	0.14%
OCT46 2020-2A CR	67577VAQ6	0.11%	REG16 2019-2A D	75888TAJ4	0.13%
OCT46 2020-2A DR	67577VAS2	0.11%	REG16 2019-2A E	75888QAA9	0.08%
OCT46 2020-2A ER	67578LAE4	0.08%	REG18 2021-1A C	75884EAD4	0.13%
OCT51 2021-1A C	67578JAE9	0.09%	REG18 2021-1A D	75884EAE2	0.12%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
REG18 2021-1A E	75884HAA3	0.08%	SNDPT 2018-2A C	83611JAE5	0.16%
REG20 2021-2A C	75884YAE8	0.09%	SNDPT 2018-2A D	83611JAG0	0.16%
REG20 2021-2A D	75884YAG3	0.12%	SNDPT 2018-2A E	83611HAA7	0.14%
REG20 2021-2A E	75885AAA7	0.09%	SNDPT 2019-1A CR	83611KAS1	0.10%
RESPK 2020-1A C1	758465AG3	0.09%	SNDPT 2019-1A DR	83611KAU6	0.11%
RESPK 2020-1A D	758465AJ7	0.11%	SNDPT 2019-1A E	83610FAA2	0.08%
RESPK 2020-1A E	758464AA9	0.06%	SNDPT 2020-2A C	83611VAJ7	0.11%
RRAM 2017-1A B1B	78108YAS1	0.21%	SNDPT 2020-2A D	83611VAL2	0.09%
RRAM 2017-1A C1B	78108YAU6	0.15%	SNDPT 2020-2A E	83613KAA8	0.07%
RRAM 2017-1A D1B	78109AAE3	0.10%	SNDPT 2020-3A C	83615CAE6	0.11%
RRAM 2018-4A B	74972FAJ4	0.31%	SNDPT 2020-3A D	83615CAG1	0.10%
RRAM 2018-4A C	74972FAL9	0.20%	SNDPT 2020-3A E	83615FAA7	0.07%
RRAM 2018-4A D	74979KAA5	0.13%	SNDPT 2021-3A C	83615PAE7	0.12%
RRAM 2021-17A B	74980QAG6	0.21%	SNDPT 2021-3A D	83615PAG2	0.11%
RRAM 2021-17A C	74980QAJ0	0.16%	SNDPT 2021-3A E	83615UAA4	0.09%
RRAM 2021-17A D	74980YAA2	0.11%	STWRT 2015-1A CR	860444AS7	0.21%
RRAM 2021-18A B	749752AG6	0.20%	STWRT 2015-1A DR	860444AU2	0.16%
RRAM 2021-18A C	749752AJ0	0.17%	STWRT 2015-1A ER	860443AE0	0.12%
RRAM 2021-18A D	749737AA0	0.11%	SYMP 2016-17A CR	87165UAS0	0.12%
RSRVA 2016-3A CRR	76761RBC2	0.13%	SYMP 2016-17A DR	87165UAU5	0.12%
RSRVA 2016-3A DRR	76761RBE8	0.14%	SYMP 2016-17A ER	87165XAL9	0.09%
RSRVA 2016-3A ERR	76761TAG0	0.08%	SYMP 2021-25A C	87167WAG0	0.12%
SHACK 2014-5RA C	81881JAG7	0.11%	SYMP 2021-25A D	87167WAJ4	0.11%
SHACK 2014-5RA D	81881JAJ1	0.12%	SYMP 2021-25A E	87167YAA9	0.07%
SHACK 2014-5RA E	81881NAA1	0.11%	TRNTS 2017-6A CRR1	89640YAY0	0.07%
SNDPT 2014-2RA C	83613WAE4	0.12%	TRNTS 2017-6A DR2	89640YBG8	0.05%
SNDPT 2014-2RA D	83613WAG9	0.12%	TRNTS 2017-6A ER	89641BAE3	0.10%
SNDPT 2014-2RA E	83614AAA9	0.10%	TRNTS 2018-9A CRR	89641JAU0	0.11%
SNDPT 2016-2A CR2	83610CBA8	0.16%	TRNTS 2018-9A D	89641JAG1	0.14%
SNDPT 2016-2A DR	83610CAU5	0.13%	TRNTS 2018-9A E	89641KAA1	0.11%
SNDPT 2016-2A ER	83610EAE7	0.13%	TRNTS 2019-10A C	89640AAE6	0.10%
SNDPT 2016-3A CR	83609NAU4	0.16%	TRNTS 2019-10A D	89640AAG1	0.13%
SNDPT 2016-3A DR	83609NAW0	0.13%	TRNTS 2019-10A E	89640CAA0	0.11%
SNDPT 2016-3A E	83609MAA0	0.13%	TRNTS 2019-11A CR	89641HAW0	0.11%
SNDPT 2017-2A CR	83610KAN3	0.18%	TRNTS 2019-11A D1R	89641HAY6	0.08%
SNDPT 2017-2A D	83610KAG8	0.15%	TRNTS 2019-11A ER	89641LAG6	0.12%
SNDPT 2017-2A E	83610LAA9	0.14%	TRNTS 2020-14A C	89641QAG5	0.12%
SNDPT 2017-3A B	83611GAE1	0.15%	TRNTS 2020-14A D	89641QAJ9	0.10%
SNDPT 2017-3A C	83611GAG6	0.19%	TRNTS 2020-14A E	89641VAA7	0.07%
SNDPT 2017-3A D	83611FAA1	0.12%	TRNTS 2021-15A C	89641XAG0	0.11%
SNDPT 2017-4A B	83609TAE7	0.18%	TRNTS 2021-15A D	89641XAJ4	0.09%
SNDPT 2017-4A C	83609TAG2	0.17%	TRNTS 2021-15A E	89642BAA0	0.09%
SNDPT 2017-4A D	83608DAA1	0.11%	TSYMP 2017-1A C	87232BAD4	0.12%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
TSYMP 2017-1A D	87232BAE2	0.16%	VOYA 2016-4A E1	92915WAA8	0.05%
TSYMP 2017-1A E	87232RAA5	0.10%	VOYA 2017-2A BR	92915UAN4	0.15%
VENTR 2013-15A CR2	92328XAX7	0.10%	VOYA 2017-2A CR	92915UAQ7	0.12%
VENTR 2013-15A DR2	92328XAZ2	0.12%	VOYA 2017-2A D	92915XAD0	0.09%
VENTR 2013-15A ER2	92328LAH8	0.11%	VOYA 2017-3A BR	92915QAY9	0.13%
VENTR 2014-17A CRR	92329Yaq9	0.17%	VOYA 2017-3A CR	92915QBA0	0.12%
VENTR 2014-17A DRR	92329YAS5	0.13%	VOYA 2017-3A DR	92916PAF1	0.08%
VENTR 2014-17A ERR	92330CAD3	0.11%	VOYA 2018-1A B	92917AAE6	0.22%
VENTR 2017-27A CR	92331Lbg4	0.11%	VOYA 2018-1A C	92917AAG1	0.15%
VENTR 2017-27A D	92331RAD9	0.13%	VOYA 2018-1A D	92917BAA2	0.09%
VENTR 2017-27A E	92331TAA1	0.10%	VOYA 2018-2A C1	92917JAJ6	0.09%
VENTR 2017-30A C	92331NAG1	0.16%	VOYA 2018-2A D	92917JAN7	0.13%
VENTR 2017-30A D	92331NAJ5	0.14%	VOYA 2018-2A E	92917TAA3	0.08%
VENTR 2017-30A E	92331PAA9	0.11%	VOYA 2019-4A C	92918BAG8	0.13%
VENTR 2018-31A C1	92331VAG3	0.17%	VOYA 2019-4A D	92918BAJ2	0.13%
VENTR 2018-31A D	92331VAJ7	0.16%	VOYA 2019-4A E	92917UAA0	0.08%
VENTR 2018-31A E	92331WAA4	0.11%	WINDR 2014-2A CR	88390AAX8	0.12%
VENTR 2018-33A CR	92330YAW3	0.14%	WINDR 2014-2A DR	88390AAZ3	0.14%
VENTR 2018-33A D	92330YAL7	0.12%	WINDR 2014-2A ER	88432BAG3	0.09%
VENTR 2018-33A E	92331GAA9	0.10%	WINDR 2016-1A CR	88433AAN9	0.13%
VENTR 2019-38A C	92332NAE5	0.11%	WINDR 2016-1A DR	88433AAQ2	0.11%
VENTR 2019-38A D	92332NAF2	0.13%	WINDR 2016-1A ER	87248FAE5	0.11%
VENTR 2019-38A E	92332PAA8	0.11%	WINDR 2017-1A CR	97315TAG7	0.13%
VENTR 2020-39A C	92332TAE2	0.10%	WINDR 2017-1A DR	97315TAJ1	0.14%
VENTR 2020-39A D	92332TAF9	0.11%	WINDR 2017-1A ER	97315XAA1	0.09%
VENTR 2020-39A E	92332RAA4	0.10%	WINDR 2017-4A C	87249LAG6	0.14%
VENTR 2021-43A C	92290CAF6	0.11%	WINDR 2017-4A D	87249LAJ0	0.14%
VENTR 2021-43A D	92290CAG4	0.10%	WINDR 2017-4A E	87249MAA7	0.10%
VENTR 2021-43A E	92332BAA9	0.08%	WINDR 2018-2A C	88434HAJ2	0.15%
VENTR 2021-44A C	92332KAL5	0.09%	WINDR 2018-2A D	88434HAL7	0.12%
VENTR 2021-44A D1	92332KAN1	0.07%	WINDR 2018-2A E	88433LAA3	0.08%
VENTR 2021-44A E	92332QAC2	0.09%	WINDR 2019-3A CR	97314JAE5	0.15%
VIBR 2018-8A B1	92558FAE9	0.08%	WINDR 2019-3A DR	97314JAG0	0.12%
VIBR 2018-8A C	92558FAG4	0.13%	WINDR 2019-3A E1R	97314GAA9	0.04%
VIBR 2018-8A D	92557RAA2	0.08%	WINDR 2019-3A E2R	97314GAC5	0.04%
VOYA 2015-3A BR	92913UAAU0	0.19%	WLLMN 2021-1A C	949723AE0	0.13%
VOYA 2015-3A CR	92913UAW6	0.16%	WLLMN 2021-1A D	949723AG5	0.13%
VOYA 2015-3A DR	92913DAJ3	0.11%	WLLMN 2021-1A E	94972AAA2	0.08%
VOYA 2016-3A BR	92915HAS2	0.13%	WOODS 2018-17A C	66860PAE4	0.12%
VOYA 2016-3A CR	92915HAU7	0.13%	WOODS 2018-17A D	66860PAG9	0.10%
VOYA 2016-3A DR	92915KAE6	0.09%	WOODS 2018-17A E	66860LAA1	0.08%
VOYA 2016-4A CR	92915TAU1	0.18%	YCLO 2018-1A C1	98625LAE2	0.06%
VOYA 2016-4A D	92915TAJ6	0.13%	YCLO 2018-1A D	98625LAG7	0.12%
			YCLO 2018-1A E	98625MAA8	0.11%

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