

Palmer Square EUR CLO Indices Statistics - Rebalance and Constituents



Palmer Square EUR CLO Senior Debt Index (ECLOSE)

Palmer Square EUR CLO Debt Index (ECLODI)

October 31, 2025

Overview:

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

Index Constituents and Guidelines:

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

Index Monthly Returns:

	Index Level	MoM Change	Price Return	Interest Return
ECLOSE	118.09	0.18%	-0.10%	0.28%
ECLODI	142.66	0.15%	-0.40%	0.55%

Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
ECLOSE	790	103.33	100%
AAA	396	88.98	86.1%
AA	394	14.35	13.9%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
ECLODI	1562	34.42	100%
A	398	10.41	30.2%
BBB	398	11.22	32.6%
BB	398	8.28	24.1%
B	368	4.51	13.1%

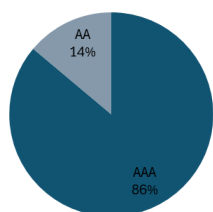
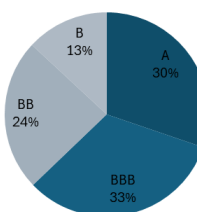
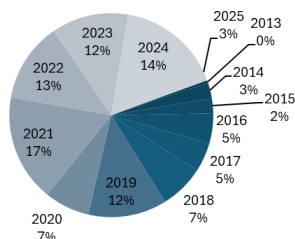
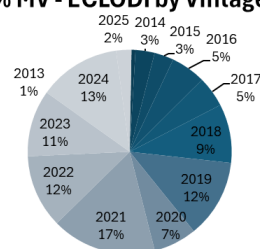
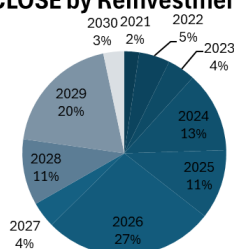
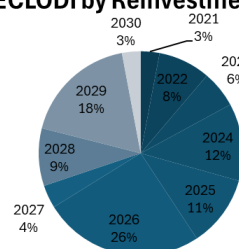
	Price	MoM Change	DM (EURIBOR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
ECLOSE	99.96	-0.13	121	10	1.95	0.70	3.30%	0.12%	3.26%	0.01%
AAA	99.97	-0.11	112	9	1.81	0.57	3.20%	0.10%	3.16%	0.01%
AA	99.85	-0.26	177	15	2.79	1.52	3.93%	0.23%	3.86%	0.00%

	Price	MoM Change	DM (EURIBOR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
ECLODI	99.45	-0.43	422	25	2.83	1.31	6.42%	0.31%	6.38%	0.00%
A	99.98	-0.12	215	14	2.10	1.19	4.27%	0.19%	4.35%	-0.01%
BBB	99.85	-0.34	313	-19	2.42	1.59	5.30%	0.37%	5.42%	-0.01%
BB	99.24	-0.45	586	26	2.85	0.73	8.09%	0.28%	8.05%	0.02%
B	97.41	-1.40	883	47	5.55	1.98	11.28%	0.55%	10.66%	-0.32%

Allocation By Rating/Vintage/Reinvestment End Date:

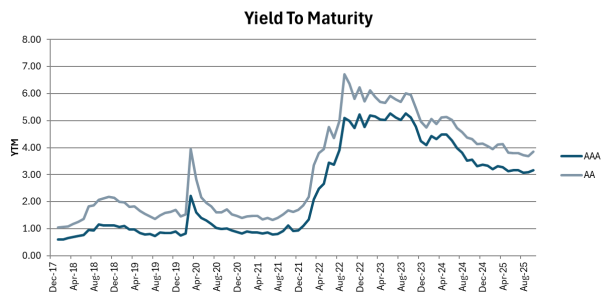
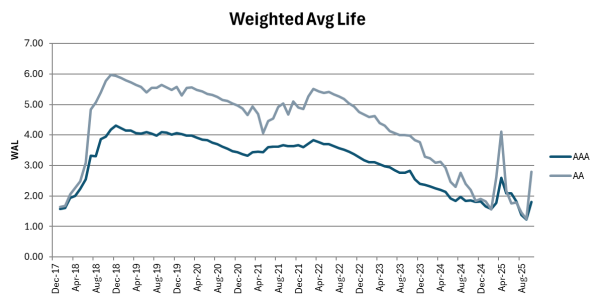
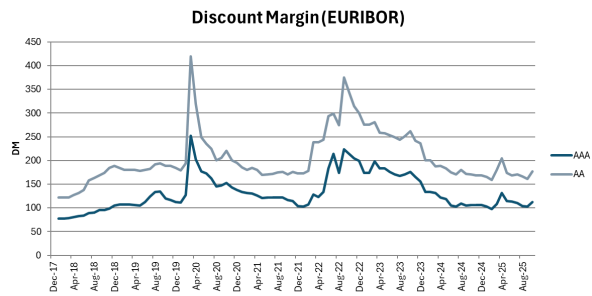
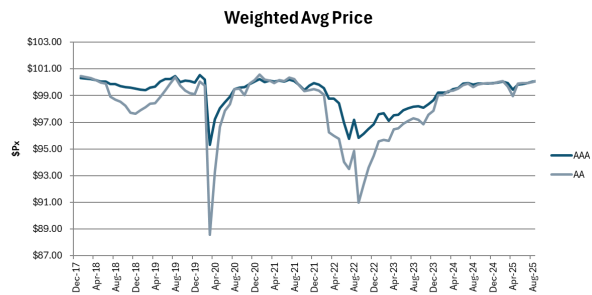
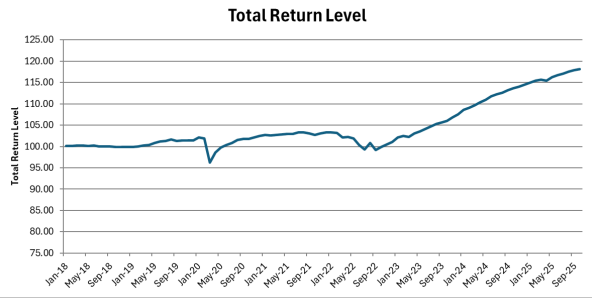
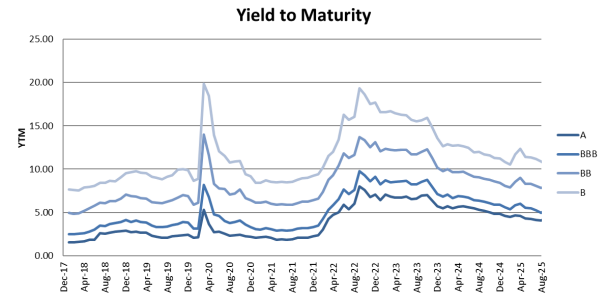
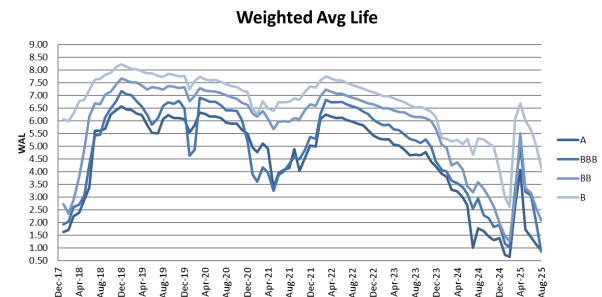
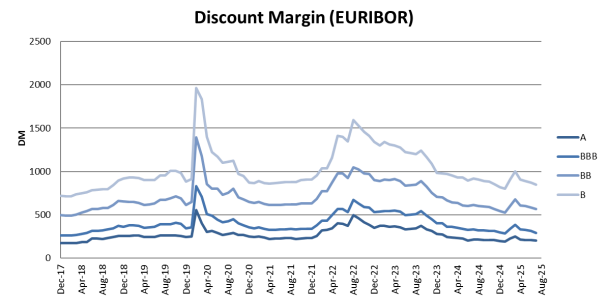
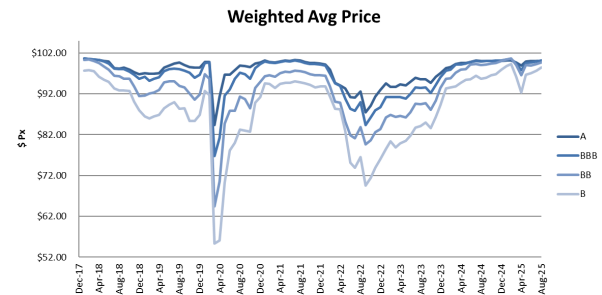
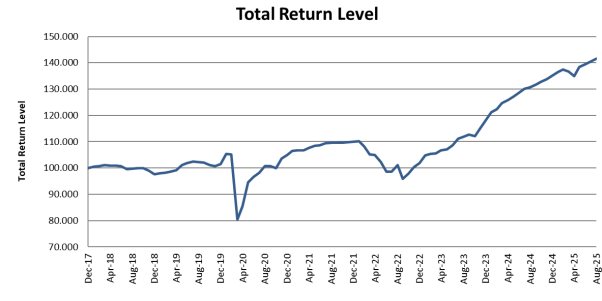
ECLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	0.36%	0.66%
2014	2.48%	2.58%
2015	2.35%	2.61%
2016	4.76%	4.70%
2017	4.47%	5.46%
2018	6.95%	7.97%
2019	12.60%	11.64%
2020	7.37%	5.92%
2021	17.42%	14.18%
2022	12.71%	12.14%
2023	12.18%	12.73%
2024	13.65%	16.49%
2025	2.71%	2.92%

ECLODI	A	BBB	BB	B
Vintage	100.00%	100.00%	100.00%	100.00%
2013	0.73%	0.65%	0.67%	0.30%
2014	2.68%	2.71%	3.68%	3.41%
2015	2.86%	2.82%	3.56%	3.30%
2016	5.45%	5.32%	5.83%	5.57%
2017	4.84%	4.38%	5.41%	5.19%
2018	9.10%	8.41%	10.29%	10.18%
2019	12.17%	12.35%	12.62%	12.91%
2020	7.18%	6.71%	6.77%	6.73%
2021	17.26%	16.40%	16.20%	16.42%
2022	11.69%	12.22%	11.03%	11.18%
2023	10.69%	11.52%	10.11%	8.90%
2024	12.99%	13.89%	11.72%	13.31%
2025	2.36%	2.62%	2.12%	2.60%

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

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

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

ECLOSE:**ECLODI:**

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ABCVL 3X A	BCC3L74Y7	0.10%	ANCHE 3X AR	BCC3J0RJ3	0.24%
ABCVL 3X B	BCC3L7500	0.05%	ANCHE 3X BR	BCC3J0RK0	0.04%
ACCUN 3X A	BCC2H5L86	0.07%	ANCHE 4X AR	BCC3Q27Q7	0.26%
ACCUN 3X B1	BCC2H5MB8	0.02%	ANCHE 4X BR	BCC3Q27R5	0.05%
ACCUN 4X A	BCC2MN7U8	0.21%	ANCHE 5X A	BCC32H3R2	0.26%
ACCUN 4X B1	BCC2MN8F0	0.03%	ANCHE 5X B1	BCC32H3V3	0.02%
ACLO 10X A1R	BCC3H7NX3	0.24%	ANCHE 6X ARR	BCC3P4Q59	0.24%
ACLO 10X BR	BCC3H7NY1	0.04%	ANCHE 6X BRR	BCC3P4Q67	0.04%
ACLO 11X AR	BCC3LFTT3	0.20%	ANCHE 8X AR	BCC3JS9F0	0.24%
ACLO 11X BR	BCC3LFTV8	0.05%	ANCHE 8X B1R	BCC3JS9G8	0.03%
ACLO 13X A1	BCC3KFCJ4	0.20%	AQUE 2019-3X AR	BCC30G9K5	0.18%
ACLO 13X B	BCC3KFCM7	0.04%	AQUE 2019-3X B1R	BCC30G9N9	0.03%
ACLO 14X A	BCC3MN454	0.27%	AQUE 2019-4X ARR	BCC3L12D8	0.14%
ACLO 14X B	BCC3MN462	0.05%	AQUE 2019-4X BRR	BCC3L12F3	0.05%
ACLO 3X AR	BCC2LFWR5	0.04%	AQUE 2020-5X AR	BCC32MWB4	0.24%
ACLO 3X B1R	BCC2LFWU8	0.04%	AQUE 2020-5X B1R	BCC32MWF5	0.03%
ACLO 4X AR	BCC33BVQ5	0.15%	AQUE 2021-6X A	BCC33LNX7	0.23%
ACLO 4X B	BCC2G07C5	0.05%	AQUE 2021-6X B1	BCC33LP07	0.02%
ACLO 5X AR	BCC2R4K30	0.17%	AQUE 2024-10X A	BCC3JS9Z6	0.36%
ACLO 5X B1R	BCC2R4K63	0.02%	AQUE 2024-10X B	BCC3JSB00	0.06%
ACLO 7X AR	BCC3NV9W1	0.27%	AQUE 2025-11X A	BCC3LW2W8	0.24%
ACLO 7X BR	BCC3NV9X9	0.05%	AQUE 2025-11X B	BCC3LW2X6	0.05%
ACLO 8X AR	BCC3P3M71	0.33%	AQUE 2025-12X A	BCC3N6HN7	0.15%
ACLO 8X BR	BCC3P3M89	0.06%	AQUE 2025-12X B	BCC3N6HP2	0.05%
ACLO 9X A	BCC35C8L8	0.24%	ARBR 10X A	BCC341R81	0.24%
ACLO 9X B1	BCC35C8M6	0.03%	ARBR 10X B1	BCC341R99	0.03%
ADAGI IV-X ARR	BCC3009R5	0.11%	ARBR 11X AR	BCC3FWTV8	0.22%
ADAGI IV-X B1RR	BCC3009X2	0.03%	ARBR 11X B1R	BCC3FWTW6	0.05%
ADAGI IX-X A	BCC31S1D2	0.24%	ARBR 12X AR	BCC3N1FJ9	0.25%
ADAGI IX-X B1	BCC31S1H3	0.02%	ARBR 12X BR	BCC3N1FK6	0.04%
ADAGI VII-X A	BCC2HDH43	0.04%	ARBR 3X ARR	BCC31KXV4	0.19%
ADAGI VII-X B1	BCC2HDHT8	0.02%	ARBR 3X B1RR	BCC31KXW2	0.02%
ADAGI XIII-X A	BCC3NB2W2	0.10%	ARBR 4X ARR	BCC2R3F61	0.23%
ADAGI XIII-X B	BCC3NB2Z5	0.04%	ARBR 4X BRR	BCC2R3F95	0.04%
ALBAC 3X A	BCC330CW7	0.23%	ARBR 5X AR	BCC3MJLY1	0.24%
ALBAC 3X B1	BCC330CX5	0.02%	ARBR 5X BR	BCC3MJLZ8	0.04%
ALBAC 4X AR	BCC3GR148	0.20%	ARBR 6X AR	BCC3HJ1P8	0.27%
ALBAC 4X BR	BCC3GR155	0.05%	ARBR 6X BR	BCC3HJ1Q6	0.05%
ANCHE 10X A	BCC3FX8X5	0.24%	ARBR 7X AR	BCC3J8M36	0.24%
ANCHE 10X B1	BCC3FX8Y3	0.03%	ARBR 7X BR	BCC3J8M44	0.04%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ARBR 9X A	BCC3052N0	0.24%	AVOCA 19X A1R	BCC3KGB12	0.24%
ARBR 9X B1	BCC3052P5	0.02%	AVOCA 19X BR	BCC3KGB38	0.04%
ARESE 10X AR	BCC30SL33	0.09%	AVOCA 20X ARR	BCC3MYS21	0.16%
ARESE 10X B1R	BCC30SL66	0.03%	AVOCA 20X BRR	BCC3MYS39	0.04%
ARESE 11X A1R	BCC3051D3	0.12%	AVOCA 21X A2	BCC2N0NA3	0.07%
ARESE 11X B1R	BCC3051L5	0.02%	AVOCA 21X B1	BCC2N0NB1	0.03%
ARESE 12X AR	BCC32QQW6	0.21%	AVOCA 22X A	BCC2QP4R9	0.21%
ARESE 12X B1R	BCC32QQZ9	0.03%	AVOCA 22X B1	BCC2QP5Q0	0.03%
ARESE 15X A	BCC33QFQ0	0.30%	AVOCA 25X A	BCC335PK8	0.24%
ARESE 15X B1	BCC33QFT4	0.03%	AVOCA 25X B1	BCC335PL6	0.03%
ARESE 16X AR	BCC3G0DZ5	0.16%	AVOCA 26X A	BCC3592Z0	0.24%
ARESE 16X B1R	BCC3G0F18	0.02%	AVOCA 26X B1	BCC359306	0.02%
ARESE 17X A	BCC3CCYY3	0.24%	AVOCA 28X AR	BCC3HFF55	0.21%
ARESE 17X B	BCC3CCYZ0	0.04%	AVOCA 28X B1R	BCC3HFF63	0.05%
ARESE 18X A	BCC3F1WX8	0.26%	AVOCA 29X AR	BCC3P2J77	0.19%
ARESE 18X B1	BCC3F1WY6	0.03%	AVOCA 29X BR	BCC3P2J85	0.04%
ARESE 20X A	BCC3GR809	0.26%	AVOCA 31X A1	BCC3GV784	0.24%
ARESE 20X B	BCC3GR817	0.05%	AVOCA 31X B1	BCC3GV7B7	0.03%
ARESE 8X AR	BCC2LL6W0	0.17%	AVOCA 32X A1	BCC3L27G4	0.30%
ARESE 8X BR	BCC2LL6Z3	0.04%	AVOCA 32X B	BCC3L27J8	0.05%
ARMDA 3X ARR	BCC3HQ9H2	0.16%	BABSE 2015-1X ARR	BCC34S7P6	0.24%
ARMDA 3X BRR	BCC3HQ9J8	0.04%	BABSE 2015-1X B1RR	BCC34S7Q4	0.01%
ARMDA 4X AR	BCC3K0VR8	0.24%	BABSE 2019-1X AR	BCC3552V7	0.24%
ARMDA 4X BR	BCC3K0VS6	0.04%	BABSE 2019-1X B1R	BCC3552W5	0.02%
ARMDA 7X A	BCC3K8XN8	0.24%	BABSE 2019-2X A1R	BCC34W9G5	0.22%
ARMDA 7X B	BCC3K8XP3	0.04%	BABSE 2019-2X B1R	BCC34W9N0	0.02%
AVOCA 11X ARRR	BCC3J83V5	0.30%	BABSE 2020-1X ARR	BCC3Q5V42	0.30%
AVOCA 11X BRRR	BCC3J83W3	0.05%	BABSE 2020-1X B1RR	BCC3Q5V59	0.03%
AVOCA 12X ARR	BCC2R7G38	0.22%	BABSE 2021-1X A	BCC2R9T48	0.19%
AVOCA 12X B1RR	BCC2R7G46	0.02%	BABSE 2021-1X B	BCC2R9T89	0.04%
AVOCA 14X ARR	BCC3M9XM6	0.11%	BABSE 2021-3X A	BCC33K3V5	0.24%
AVOCA 14X B1RR	BCC3M9XN4	0.03%	BABSE 2021-3X B1	BCC33K3W3	0.02%
AVOCA 15X A1RR	BCC3MJD87	0.24%	BABSE 2023-1X AR	BCC3LRNL0	0.24%
AVOCA 15X BRR	BCC3MJDB0	0.04%	BABSE 2023-1X B1R	BCC3LRNM8	0.03%
AVOCA 16X A1RR	BCC3JLBZ8	0.27%	BABSE 2023-2X AR	BCC3MZLN9	0.24%
AVOCA 16X B1RR	BCC3JLC12	0.03%	BABSE 2023-2X B1R	BCC3MZLP4	0.03%
AVOCA 17X AR3	BCC3NM8J1	0.30%	BABSE 2024-1X A	BCC3G01R6	0.16%
AVOCA 17X B1R3	BCC3NM8K8	0.04%	BABSE 2024-1X B	BCC3G01T2	0.04%
AVOCA 18X A1R	BCC3JWGW6	0.30%	BBAME 3X A	BCC353S85	0.24%
AVOCA 18X BR	BCC3JWGY2	0.05%	BBAME 3X B1	BCC353S93	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BBAME 5X A	BCC3HPB73	0.15%	BLUME 5X B	BCC2LWMX6	0.03%
BBAME 5X B1	BCC3HPB81	0.04%	BNPAM 2019-1X AR	BCC33HX31	0.24%
BCCE 2018-1X B1	BCC2FZ077	0.01%	BNPAM 2019-1X B1R	BCC33HX64	0.03%
BCCE 2018-2X AR	BCC2RE402	0.07%	BNPAM 2021-1X A	BCC30Q4D4	0.24%
BCCE 2018-2X B1R	BCC2RE436	0.01%	BNPAM 2021-1X B1	BCC30Q4F9	0.03%
BCCE 2019-1X A	BCC2M07Y0	0.10%	BOPHO 11X A	BCC3KYRG3	0.28%
BCCE 2019-1X B	BCC2M0811	0.04%	BOPHO 11X B	BCC3KYRH1	0.05%
BCCE 2021-1X A	BCC30VM01	0.24%	BOPHO 5X A2	BCC2M6A72	0.05%
BCCE 2021-1X B1	BCC30VM19	0.03%	BOPHO 5X B1	BCC2LZ8U1	0.02%
BCCE 2021-2X A	BCC32RMZ1	0.22%	BOPHO 6X A	BCC2QUZS2	0.21%
BCCE 2021-2X B1	BCC32RN07	0.03%	BOPHO 6X B1	BCC2QV223	0.03%
BCCE 2022-1X AR	BCC3GSW83	0.25%	BOPHO 7X ARR	BCC3PFC83	0.30%
BCCE 2022-1X BR	BCC3GSW91	0.04%	BOPHO 7X BRR	BCC3PFC91	0.05%
BCCE 2023-1X AR	BCC3LB1P0	0.23%	BRGPT 3X A	BCC32HKF9	0.24%
BCCE 2023-1X BR	BCC3LB1Q8	0.04%	BRGPT 3X B	BCC32HKG7	0.04%
BECLO 11X A	BCC31J290	0.23%	BRGPT 5X A1R	BCC3MJLG0	0.24%
BECLO 11X B1	BCC31J2B5	0.03%	BRGPT 5X BR	BCC3MJLH8	0.04%
BECLO 12X AR	BCC3N9157	0.28%	BUSHY 1X AR	BCC3J6NW5	0.11%
BECLO 12X BR	BCC3N9165	0.05%	BUSHY 1X BR	BCC3J6NX3	0.04%
BECLO 13X AR	BCC3N6KR4	0.13%	CADOG 11X A1	BCC2GZ498	0.29%
BECLO 13X BR	BCC3N6KS2	0.05%	CADOG 11X B1	BCC2GZ4I8	0.01%
BECLO 14X AR	BCC3KHTL7	0.24%	CADOG 12X A	BCC2HEYB6	0.28%
BECLO 14X B1R	BCC3KHTM5	0.03%	CADOG 12X B1	BCC2HEZM1	0.01%
BECLO 15X A	BCC3JQ8Z1	0.24%	CADOG 13X AR	BCC2RFYE6	0.29%
BECLO 15X B1	BCC3JQ907	0.03%	CADOG 6X ARR	BCC2RHZH4	0.22%
BECLO 3X AR	BCC30YLX4	0.24%	CADOG 6X B1R	BCC2E29J6	0.03%
BECLO 3X BR	BCC30YLY2	0.03%	CADOG 7X AR	BCC2GFGN8	0.25%
BECLO 8X AR	BCC3504S3	0.24%	CADOG 7X B1	BCC2GFG9R	0.01%
BECLO 8X B1R	BCC3504T1	0.03%	CADOG 8X ARR	BCC34PNG4	0.28%
BILB 4X A1	BCC34P9S4	0.23%	CADOG 8X BR	BCC2M4ZQ8	0.05%
BILB 4X A2A	BCC34P9T2	0.04%	CADOG 9X AR	BCC30RXH1	0.26%
BILB 5X A1N	BCC3LRN14	0.16%	CADOG 9X BR	BCC30RXL2	0.05%
BILB 5X A2	BCC3LRN22	0.04%	CANYE 2023-1X A	BCC3DZCN9	0.20%
BLACK 2019-1X A1R	BCC32QRV7	0.08%	CANYE 2023-1X B1	BCC3DZCP4	0.05%
BLACK 2019-1X B1R	BCC32QS46	0.03%	CANYE 2025-2X A	BCC3N8S43	0.10%
BLUME 3X A1R	BCC30JLJ8	0.04%	CANYE 2025-2X B	BCC3N8SS0	0.04%
BLUME 3X BR	BCC30JLQ2	0.03%	CARPK 2021-1X A1	BCC2R5MU5	0.24%
BLUME 4X AR	BCC31KY92	0.21%	CARPK 2021-1X A2	BCC2R5MV3	0.04%
BLUME 4X BR	BCC31KYD3	0.03%	CFOUR 10X A	BCC3NRP10	0.24%
BLUME 5X A	BCC2LWMU2	0.17%	CFOUR 10X B	BCC3NRP28	0.04%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CFOUR 3X A	BCC32DZK1	0.22%	CGMSE 2025-2X A1A	BCC3MR2D0	0.24%
CFOUR 3X B1	BCC32DZL9	0.03%	CGMSE 2025-2X A2	BCC3MR2G3	0.04%
CFOUR 4X AR	BCC3GFDB5	0.21%	CIFCE 3X A	BCC2QB656	0.21%
CFOUR 4X B1R	BCC3GFDC3	0.03%	CIFCE 3X B1	BCC2QB680	0.01%
CFOUR 5X A	BCC38T796	0.21%	CIFCE 5X A	BCC32LC02	0.24%
CFOUR 5X B1	BCC38T7B1	0.03%	CIFCE 5X B1	BCC32LC36	0.03%
CFOUR 6X A1	BCC3C6J23	0.20%	CIFCE 6X A	BCC3GPLM0	0.24%
CFOUR 6X B	BCC3C6J49	0.04%	CIFCE 6X B	BCC3GPLN8	0.04%
CFOUR 9X A	BCC3KL468	0.27%	CLNKP 2024-1X A	BCC3GQLL0	0.16%
CFOUR 9X B1	BCC3KL476	0.04%	CLNKP 2024-1X B	BCC3GQLM8	0.04%
CGMSE 2013-1X A1R3	BCC3NVGL7	0.24%	CONTE 11X AR	BCC3J4J05	0.30%
CGMSE 2013-1X BRR	BCC3NVGN3	0.03%	CONTE 11X B1R	BCC3J4J13	0.03%
CGMSE 2014-2X AA2R	BCC307KS5	0.01%	CONTE 12X A	BCC3CN745	0.24%
CGMSE 2014-2X AR1	BCC307KX4	0.07%	CONTE 12X B	BCC3CN752	0.04%
CGMSE 2014-3X AA1R	BCC2FD8D5	0.11%	CONTE 4X AR	BCC2QMHZ4	0.19%
CGMSE 2014-3X AA2R	BCC2FD8G8	0.02%	CONTE 4X B1R	BCC2QMI26	0.03%
CGMSE 2015-1X A1R	BCC2MQN90	0.15%	CONTE 5X AR	BCC3L4QW4	0.25%
CGMSE 2015-1X A2AR	BCC2MQNC3	0.02%	CONTE 5X B1R	BCC3L4QX2	0.04%
CGMSE 2016-2X A1RR	BCC2QXEL4	0.22%	CONTE 6X AR	BCC2R6TC6	0.24%
CGMSE 2016-2X A2AR	BCC2QXEM2	0.02%	CONTE 6X B2R	BCC2R6TI3	0.02%
CGMSE 2017-3X A1R	BCC30YSG4	0.08%	CONTE 7X AR	BCC3JZZC2	0.18%
CGMSE 2017-3X A2A	BCC2EXI25	0.03%	CONTE 9X A	BCC315XD7	0.27%
CGMSE 2019-1X A1R	BCC2R97U4	0.14%	CONTE 9X B1	BCC315XH8	0.03%
CGMSE 2019-1X A2RA	BCC2R9817	0.03%	CORDA 10X AR	BCC3KJJ91	0.27%
CGMSE 2019-2X A1R	BCC31Z6H2	0.18%	CORDA 10X B1R	BCC3KJJB6	0.03%
CGMSE 2019-2X A2A	BCC2KFR68	0.02%	CORDA 11X ARR	BCC3P9SJ6	0.11%
CGMSE 2020-1X A1	BCC2MXIS9	0.20%	CORDA 11X BRR	BCC3P9SK3	0.04%
CGMSE 2020-1X A2A	BCC2MXIV2	0.02%	CORDA 14X A1R	BCC30ZPY5	0.17%
CGMSE 2021-1X A1	BCC302DS4	0.24%	CORDA 14X B1R	BCC30ZQ73	0.03%
CGMSE 2021-1X A2A	BCC302DT2	0.04%	CORDA 16X A1	BCC2M2916	0.13%
CGMSE 2021-2X A1	BCC32SRZ4	0.28%	CORDA 16X B	BCC2M2973	0.04%
CGMSE 2021-2X A2A	BCC32SS00	0.03%	CORDA 18X AR	BCC33SRK6	0.27%
CGMSE 2022-5X A1RR	BCC3Q7QQ5	0.13%	CORDA 18X B1R	BCC33SRN0	0.03%
CGMSE 2022-5X A2RR	BCC3Q7QR3	0.04%	CORDA 20X A	BCC30BK07	0.15%
CGMSE 2024-1X A1	BCC3F46D5	0.18%	CORDA 20X B1	BCC30BK49	0.02%
CGMSE 2024-1X A2	BCC3F46G8	0.04%	CORDA 22X A	BCC339BF6	0.26%
CGMSE 2024-2X A1A	BCC3J8428	0.23%	CORDA 22X B1	BCC339BG4	0.03%
CGMSE 2024-2X A2A	BCC3J8444	0.03%	CORDA 23X A1	BCC352WV1	0.28%
CGMSE 2025-1X A1	BCC3LZJ60	0.30%	CORDA 23X B1R	BCC3H2282	0.04%
CGMSE 2025-1X A2	BCC3LZJ78	0.05%	CORDA 25X AR	BCC3LKKR5	0.30%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CORDA 25X BR	BCC3LKKS3	0.06%	CRNCL 2023-17X BR	BCC3L13T2	0.04%
CORDA 26X A1R	BCC3K0QR4	0.29%	CRNCL 2024-18X A	BCC3GZK98	0.24%
CORDA 26X B1R	BCC3K0QT0	0.03%	CRNCL 2024-18X B	BCC3GZKB3	0.04%
CORDA 27X AR	BCC3M9YR4	0.30%	CRNCL 2024-19X A	BCC3J2LX4	0.27%
CORDA 27X B1R	BCC3M9YS2	0.04%	CRNCL 2024-19X B1	BCC3J2LY2	0.04%
CORDA 31X A	BCC3FFB69	0.26%	CRNCL 2025-20X A1	BCC3N5HY5	0.27%
CORDA 31X B1	BCC3FFB77	0.04%	CRNCL 2025-20X B	BCC3N5HZ2	0.05%
CORDA 33X A1	BCC3HZ271	0.15%	CRWPK 1X A1AR	BCC304GX6	0.14%
CORDA 33X B1	BCC3HZ2B2	0.03%	CRWPK 1X A2AR	BCC304H07	0.04%
CORDA 34X A	BCC3KD7X4	0.29%	DILPK 1X A	BCC32K7Q3	0.24%
CORDA 34X B	BCC3KD7Z9	0.06%	DILPK 1X B1	BCC32K7R1	0.02%
CORDA 3X AR3	BCC3L6F68	0.20%	DRYD 2014-32X A1R	BCC2HFXT5	0.00%
CORDA 3X B1R3	BCC3L6F76	0.04%	DRYD 2014-32X B1R	BCC2HFXZ1	0.02%
CORDA 4X ARRR	BCC2QSRP2	0.25%	DRYD 2014-35X ARR	BCC2MC2V5	0.13%
CORDA 4X BR1	BCC2QSRQ0	0.03%	DRYD 2014-35X B1VA	BCC2MC310	0.02%
CORDA 5X AR3	BCC3N79V6	0.23%	DRYD 2015-39X ARR	BCC34YYG3	0.30%
CORDA 5X BR3	BCC3N79W4	0.05%	DRYD 2015-39X B1RR	BCC34YYH1	0.02%
CORDA 6X A1RR	BCC3HLWL8	0.20%	DRYD 2015-44X A1RR	BCC2QTKH5	0.21%
CORDA 6X B1RR	BCC3HLWM6	0.03%	DRYD 2015-44X B1RR	BCC2QTKN2	0.03%
CORDA 7X ARR	BCC2QX294	0.15%	DRYD 2016-46X ARR	BCC2R8WQ7	0.16%
CORDA 7X B1RR	BCC2QX2E3	0.03%	DRYD 2016-46X B1RR	BCC2R8WV6	0.02%
CORDA 8X A1RR	BCC306VK2	0.23%	DRYD 2016-48X A1R	BCC2L8CL6	0.16%
CORDA 8X BRR	BCC306VN6	0.05%	DRYD 2016-48X B1R	BCC2L8CS1	0.02%
CRNCL 2016-7X A1R	BCC2LRBA9	0.11%	DRYD 2017-56X AR	BCC3KRZH7	0.27%
CRNCL 2016-7X B	BCC2CFKV9	0.04%	DRYD 2017-56X B1R	BCC3KRZJ3	0.03%
CRNCL 2017-8X A	BCC2EJNW4	0.17%	DRYD 2017-59X A	BCC2FVJM3	0.18%
CRNCL 2017-8X B1	BCC2EJP77	0.03%	DRYD 2019-69X AR	BCC334J69	0.24%
CRNCL 2018-10X AR	BCC30YNY0	0.11%	DRYD 2019-69X B1R	BCC334JD4	0.01%
CRNCL 2018-10X B1R	BCC30YNZ7	0.03%	DRYD 2019-73X A1	BCC2LVKR3	0.20%
CRNCL 2019-11X A	BCC2M21H9	0.23%	DRYD 2019-73X B1	BCC2LVQA4	0.02%
CRNCL 2019-11X B	BCC2M21K2	0.04%	DRYD 2020-74X AR	BCC3NNK30	0.24%
CRNCL 2021-13X A	BCC2RET13	0.07%	DRYD 2020-74X B1R	BCC3NNK48	0.02%
CRNCL 2021-13X B	BCC2RET62	0.04%	DRYD 2020-79X AR	BCC3458R1	0.30%
CRNCL 2021-14X A	BCC32H822	0.24%	DRYD 2020-79X B1R	BCC3458S9	0.02%
CRNCL 2021-14X B1	BCC32H830	0.03%	DRYD 2020-88X A	BCC306QP7	0.11%
CRNCL 2022-15X A	BCC352TD5	0.24%	DRYD 2020-88X B1	BCC306QS1	0.02%
CRNCL 2022-15X B1	BCC352TF0	0.03%	DRYD 2020-89X A	BCC32LFG4	0.26%
CRNCL 2023-16X A	BCC3CV2L4	0.24%	DRYD 2020-89X B1	BCC32LFH2	0.03%
CRNCL 2023-16X B1	BCC3CV2M2	0.03%	DRYD 2021-91X AR	BCC3JPM38	0.30%
CRNCL 2023-17X AR	BCC3L13S4	0.24%	DRYD 2021-91X B1R	BCC3JPM46	0.02%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRYD 2021-96X A	BCC367K18	0.21%	GRIPK 1X A1RA	BCC2R3TA7	0.09%
DRYD 2021-96X B1	BCC367K26	0.01%	GRIPK 1X A2AR	BCC2R3TC3	0.02%
DRYD 2022-111X A1	BCC3KYQF6	0.24%	HARVT 16X ARR	BCC2QVB64	0.09%
DRYD 2022-111X B1	BCC3KYQH2	0.02%	HARVT 16X B1RR	BCC2QVBB3	0.02%
DUNEP 1X AR	BCC337TB0	0.24%	HARVT 17X AR	BCC2LI375	0.17%
DUNEP 1X B1R	BCC337TC8	0.03%	HARVT 17X B1R	BCC2LI3A8	0.03%
EGLXY 2016-5X ARRR	BCC2QLYV6	0.24%	HARVT 21X A1R	BCC2RDRT6	0.10%
EGLXY 2016-5X BRR	BCC2QLYW4	0.04%	HARVT 21X B1R	BCC2RDRZ2	0.04%
EGLXY 2019-7X AR	BCC3071Z0	0.24%	HARVT 22X AR	BCC330588	0.21%
EGLXY 2019-7X B1R	BCC307206	0.03%	HARVT 22X B	BCC2KGR09	0.05%
ELMP 1X A1RR	BCC2RDMG9	0.12%	HARVT 23X A	BCC2MLTE4	0.17%
ELMP 1X A2AR	BCC2RDMH7	0.04%	HARVT 23X B1	BCC2MLTH7	0.03%
FCE 2024-1X A	BCC3HRZ08	0.27%	HARVT 25X AR	BCC33J6M5	0.28%
FCE 2024-1X B1	BCC3HRZ16	0.04%	HARVT 25X B1R	BCC33J6N3	0.03%
FCE 2025-2X A	BCC3N8HT0	0.12%	HARVT 26X A	BCC3189T3	0.23%
FCE 2025-2X B	BCC3N8HV5	0.04%	HARVT 26X B1	BCC3189V8	0.03%
FICLO 2021-1X A	BCC33JFS2	0.24%	HARVT 27X A	BCC338JR4	0.24%
FICLO 2021-1X B1	BCC33JFW3	0.03%	HARVT 27X B1	BCC338JS2	0.03%
FICLO 2023-1X AR	BCC3KJWR6	0.19%	HARVT 28X A1	BCC35G9Q7	0.22%
FICLO 2023-1X B1R	BCC3KJWS4	0.03%	HARVT 28X BR	BCC3FP9T0	0.05%
FICLO 2023-2X A	BCC3DD852	0.24%	HARVT 29X AR	BCC3GDS65	0.23%
FICLO 2023-2X B1	BCC3DD860	0.03%	HARVT 29X B1R	BCC3GDS73	0.04%
FIOS 3X A	BCC3GW220	0.27%	HARVT 30X A	BCC3BRQS3	0.23%
FIOS 3X B	BCC3GW238	0.05%	HARVT 30X B1	BCC3BRQT1	0.04%
FOAKS 3X AR	BCC32SZT9	0.21%	HARVT 31X AR	BCC3MYR97	0.24%
FOAKS 3X B1R	BCC32SZV4	0.03%	HARVT 31X BR	BCC3MYRB2	0.04%
FOAKS 4X A	BCC340DV7	0.24%	HARVT 32X A	BCC3FBP55	0.30%
FOAKS 4X B	BCC340DW5	0.04%	HARVT 32X B	BCC3FBPT3	0.05%
FRNPK 1X A	BCC3FMB31	0.30%	HARVT 34X A1	BCC3KFB97	0.27%
FRNPK 1X B	BCC3FMB49	0.06%	HARVT 34X B1	BCC3KFBC0	0.04%
GLGE 5X A1R	BCC2R6E57	0.07%	HARVT 36X A	BCC3MJS32	0.30%
GLGE 5X B1	BCC2HV8K7	0.01%	HARVT 36X B	BCC3MJS40	0.06%
GLME 4X AR	BCC31KWN3	0.18%	HAYEM 10X ARR	BCC3P0TX3	0.27%
GLME 4X BR	BCC31KWR4	0.03%	HAYEM 10X B1RR	BCC3P0TY1	0.03%
GLME 5X A	BCC2R0WQ4	0.20%	HAYEM 12X AR	BCC3NCBS9	0.22%
GLME 5X B	BCC2R0WT8	0.03%	HAYEM 12X B1R	BCC3NCBT7	0.03%
GLME 6X AR	BCC3GF2W1	0.22%	HAYEM 3X AR	BCC3356R4	0.30%
GLME 6X BR	BCC3GF2X9	0.04%	HAYEM 3X B1R	BCC3356S2	0.04%
GLNBR 1X AR	BCC3M4TH3	0.21%	HAYEM 6X AR	BCC3PLM48	0.24%
GLNBR 1X BR	BCC3M4TJ9	0.03%	HAYEM 6X B1R	BCC3PLM55	0.03%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
HAYEM 7X A1	BCC31H542	0.23%	INVSC 8X A	BCC360015	0.24%
HAYEM 7X B	BCC31H5B6	0.05%	INVSC 8X B1	BCC360023	0.03%
HAYEM 9X A	BCC3FP9T0	0.16%	INVSC 9X AR	BCC3HCKN7	0.19%
HAYEM 9X B1	BCC3FP9T0	0.04%	INVSC 9X B1R	BCC3HCKP2	0.03%
HNLY 10X A	BCC3FJ436	0.27%	JUBIL 2013-10X A1RR	BCC3027D4	0.20%
HNLY 10X B	BCC3FJ444	0.04%	JUBIL 2013-10X BRR	BCC3027K8	0.04%
HNLY 11X A	BCC3KSQG7	0.27%	JUBIL 2014-12X AR3	BCC3J0S37	0.24%
HNLY 11X B	BCC3KSQH5	0.05%	JUBIL 2014-12X B1R3	BCC3J0S45	0.03%
HNLY 12X A1	BCC3J3RT5	0.24%	JUBIL 2016-17X A1RR	BCC2QZIE1	0.13%
HNLY 12X B	BCC3J3RV0	0.03%	JUBIL 2016-17X B1RR	BCC2QZIG6	0.03%
HNLY 3X AR	BCC33Y0G1	0.23%	JUBIL 2017-19X A1R	BCC3LKKR5	0.24%
HNLY 3X B1R	BCC33Y0K2	0.03%	JUBIL 2017-19X B1R	BCC3LKK53	0.03%
HNLY 4X A	BCC2QL8I4	0.22%	JUBIL 2018-20X A1R	BCC3JV1M6	0.24%
HNLY 4X B1	BCC2QL8J2	0.01%	JUBIL 2018-20X B1R	BCC3JV1P9	0.03%
HNLY 5X A	BCC31T785	0.23%	JUBIL 2018-21X AR	BCC2R2MV0	0.24%
HNLY 5X B1	BCC31T793	0.02%	JUBIL 2018-21X BR	BCC2R2MY4	0.03%
HNLY 7X AR	BCC3GZ017	0.22%	JUBIL 2019-22X A1R	BCC3GW1P0	0.29%
HNLY 7X BR1	BCC3GZ025	0.03%	JUBIL 2019-22X B1R	BCC3GW1R6	0.04%
ICGE 2021-1X A	BCC31V6M0	0.24%	JUBIL 2019-23X A1R	BCC3GKS02	0.28%
ICGE 2021-1X B1	BCC31V6Q1	0.02%	JUBIL 2019-23X B1R	BCC3GKS28	0.04%
ICGE 2022-1X AR	BCC3K1KR8	0.24%	JUBIL 2021-25X A	BCC33DGV7	0.24%
ICGE 2022-1X B1R	BCC3K1KS6	0.03%	JUBIL 2021-25X B1	BCC33DGW5	0.02%
ICGE 2023-1X AR	BCC3KQJP9	0.24%	JUBIL 2022-26X AR	BCC3DLZ21	0.24%
ICGE 2023-1X BR	BCC3KQJQ7	0.04%	JUBIL 2022-26X B1R	BCC3DLZ39	0.03%
ICGE 2023-2X A1	BCC3CSHS0	0.23%	JUBIL 2023-27X AR	BCC3N7BG6	0.13%
ICGE 2023-2X B1	BCC3CSHT8	0.03%	JUBIL 2023-27X BR	BCC3N7BH4	0.04%
INDI 3X A	BCC3LP9G1	0.25%	JUBIL 2025-30X A1	BCC3KY7F7	0.34%
INDI 3X B1	BCC3LP9H9	0.03%	JUBIL 2025-30X B1	BCC3KY7H3	0.04%
INVSC 11X A1	BCC3C8474	0.23%	JUBIL 2025-31X A	BCC3NN4R5	0.09%
INVSC 11X B1	BCC3C8482	0.03%	JUBIL 2025-31X B1	BCC3NN4S3	0.03%
INVSC 16X A	BCC3NLMJ7	0.27%	MDPKE 14X A1R	BCC343D41	0.31%
INVSC 16X B	BCC3NLMK4	0.05%	MDPKE 14X B1R	BCC343D74	0.05%
INVSC 3X AR	BCC3GTKQ4	0.24%	MDPKE 15X A1R	BCC369QL4	0.21%
INVSC 3X BR	BCC3GTKR2	0.04%	MDPKE 15X BRR	BCC3NRB49	0.04%
INVSC 4X A	BCC2MRWJ6	0.22%	MDPKE 16X A	BCC304L02	0.16%
INVSC 4X B1	BCC2MRWM9	0.03%	MDPKE 16X B1	BCC304L44	0.04%
INVSC 6X A	BCC313H32	0.24%	MDPKE 17X A1	BCC31J365	0.20%
INVSC 6X B1	BCC313H40	0.03%	MDPKE 17X B1	BCC31J373	0.04%
INVSC 7X A	BCC33XXB8	0.24%	MDPKE 19X A1R	BCC3JMLD4	0.24%
INVSC 7X B1	BCC33XXC6	0.02%	MDPKE 19X B1R	BCC3JMLG7	0.03%

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

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MDPKE 20X AR	BCC3F1S54	0.18%	OTOPK 1X AR	BCC3PMTF4	0.26%
MDPKE 20X B1R	BCC3F1S62	0.03%	OTOPK 1X BR	BCC3PMTG2	0.04%
MNMNT 3X A	BCC3MHZ87	0.23%	OZLME 4X AR	BCC3LLHS5	0.24%
MNMNT 3X B	BCC3MHZ95	0.05%	OZLME 4X BR	BCC3LLHT3	0.04%
NGCE 3X AR	BCC3P84M7	0.22%	PENTA 2017-3X A1RR	BCC3KJXP9	0.24%
NGCE 3X BR	BCC3P84N5	0.04%	PENTA 2017-3X BRR	BCC3KJXR5	0.04%
NGCE 4X A1	BCC3FDNF3	0.23%	PENTA 2018-5X AR	BCC2QKEF5	0.21%
NGCE 4X B	BCC3FDFP8	0.04%	PENTA 2018-5X B1R	BCC2QKEI9	0.03%
NWDSE 2021-24X A	BCC339YC8	0.23%	PENTA 2019-6X AR	BCC31D8J5	0.24%
NWDSE 2021-24X B1	BCC339YG9	0.02%	PENTA 2019-6X B1R	BCC31D8K2	0.03%
NWDSE 2022-26X A	BCC36FD83	0.25%	PENTA 2020-7X AR	BCC3K0Q11	0.27%
NWDSE 2022-26X B1	BCC36FDC4	0.03%	PENTA 2020-7X BR	BCC3K0Q29	0.05%
NWEST IX-X A	BCC3J85T8	0.16%	PENTA 2020-8X AR	BCC33X156	0.18%
NWEST IX-X B1	BCC3J85V3	0.03%	PENTA 2020-8X B1R	BCC33X180	0.02%
NWEST VIII-X A	BCC3FP6V8	0.15%	PENTA 2021-10X A	BCC334JZ5	0.24%
NWEST VIII-X B	BCC3FP6W6	0.04%	PENTA 2021-10X B1	BCC334K00	0.03%
NWEST VII-X A	BCC308RJ6	0.24%	PENTA 2021-9X A	BCC30PKL0	0.23%
NWEST VII-X B1	BCC308RM9	0.03%	PENTA 2021-9X B1	BCC30PKM8	0.03%
NWEST VI-X A	BCC2M7AK1	0.15%	PENTA 2022-11X AR	BCC3GMM20	0.24%
NWEST VI-X B1	BCC2M7AN5	0.02%	PENTA 2022-11X BR	BCC3GMM38	0.04%
NWEST V-X AR	BCC31PRD0	0.24%	PENTA 2023-15X A	BCC3CM887	0.16%
NWEST V-X B1R	BCC31PRF5	0.03%	PENTA 2023-15X B	BCC3CM895	0.03%
OCPE 2019-3X AR	BCC300N81	0.26%	PENTA 2024-16X AR	BCC3PX0R5	0.24%
OCPE 2019-3X B1R	BCC300NC2	0.03%	PENTA 2024-16X BR	BCC3PX0S3	0.04%
OCPE 2022-5X A	BCC34SPB7	0.24%	PENTA 2024-17X A	BCC3G6HW5	0.21%
OCPE 2022-5X B1	BCC34SPF8	0.03%	PENTA 2024-17X B1	BCC3G6HX3	0.04%
OCPE 2023-7X AR	BCC3PC2Z1	0.21%	PENTA 2024-18X A	BCC3JL8D1	0.06%
OCPE 2023-7X BRR	BCC3PC307	0.04%	PENTA 2024-18X B	BCC3JL8H2	0.04%
OCPE 2023-8X A	BCC3CN6H7	0.11%	PENTA 2025-19X A	BCC3LQ227	0.11%
OCPE 2023-8X B	BCC3CN6K0	0.04%	PENTA 2025-19X B	BCC3LQ235	0.04%
OCPE 2024-10X A	BCC3GG2Z2	0.30%	PENTA 2025-20X A	BCC3N90J8	0.24%
OCPE 2024-10X B	BCC3GG308	0.05%	PENTA 2025-20X B	BCC3N90K5	0.04%
OCPE 2024-11X A	BCC3HZNF0	0.36%	PLMER 2021-2X A1	BCC318997	0.18%
OCPE 2024-11X B1	BCC3HZNG8	0.06%	PLMER 2021-2X B1	BCC3189B2	0.02%
OCPE 2025-12X A	BCC3KWVV9	0.30%	PLMER 2022-1X A	BCC33NPS2	0.24%
OCPE 2025-12X B1	BCC3KWVW7	0.04%	PLMER 2022-1X B1	BCC33NPT0	0.03%
OHECP 2016-5X ARR	BCC33PBF0	0.24%	PLMER 2023-1X AR	BCC3JKT57	0.24%
OHECP 2016-5X BR	BCC33PBG8	0.04%	PLMER 2023-1X B1R	BCC3JKT55	0.03%
OHECP 2018-7X AR	BCC2RHRA8	0.04%	PLMER 2023-2X A	BCC3CHJ86	0.24%
OHECP 2018-7X BR	BCC2RHRD2	0.04%	PLMER 2023-2X B1	BCC3CHJ94	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PLMER 2024-1X A	BCC3FQ315	0.12%	RRME 11X A1	BCC357S52	0.29%
PLMER 2024-1X B1	BCC3FQ323	0.03%	RRME 11X A2A	BCC357S86	0.03%
PLMER 2024-2X A	BCC3GCN62	0.16%	RRME 12X A1	BCC36HQP7	0.26%
PLMER 2024-2X B	BCC3GCN70	0.04%	RRME 12X A2A	BCC36HQS1	0.03%
PLMER 2025-2X A	BCC3MHXW6	0.24%	RRME 17X A1	BCC3DPMB6	0.22%
PLMER 2025-2X B1	BCC3MHXX4	0.04%	RRME 17X A2A	BCC3DPMC4	0.03%
PRVD 3X AR	BCC316DP0	0.22%	RRME 25X A1	BCC3LD7R6	0.16%
PRVD 3X B1R	BCC316DS4	0.03%	RRME 25X A2	BCC3LD7T2	0.05%
PRVD 5X A	BCC2QX476	0.18%	RRME 26X A1	BCC3MC3B6	0.24%
PRVD 5X B1	BCC2QX4A9	0.03%	RRME 26X A2	BCC3MC3C4	0.04%
PRVD 6X A	BCC338201	0.24%	RRME 3X A1R	BCC3HZK48	0.25%
PRVD 6X B1	BCC338235	0.03%	RRME 3X A2R	BCC3HZK55	0.04%
PRVD 8X AR	BCC3HKRJ1	0.26%	RRME 5X A1R	BCC33PC10	0.32%
PRVD 8X BR	BCC3HKRK8	0.05%	RRME 5X A2R	BCC33PC44	0.05%
PRVD 9X AR	BCC3MK0N5	0.24%	RRME 7X A1R	BCC3LJFC7	0.22%
PRVD 9X BR	BCC3MK0P0	0.05%	RRME 7X A2R	BCC3LJFF0	0.05%
PSTET 2022-1X A	BCC351KZ7	0.09%	SCULE 12X A	BCC3JP6G7	0.15%
PSTET 2022-1X B	BCC351L29	0.06%	SCULE 12X B1	BCC3JP6L6	0.03%
PSTET 2023-3X AR	BCC3JGWZ6	0.12%	SCULE 13X A	BCC3MRD55	0.24%
PSTET 2023-3X BR	BCC3JGX02	0.04%	SCULE 13X B	BCC3MRD63	0.04%
PSTET 2024-1X AR	BCC3LL7G2	0.18%	SCULE 6X AR	BCC31ST18	0.24%
PSTET 2024-1X BR	BCC3LL7H0	0.04%	SCULE 6X B1R	BCC31ST42	0.03%
PSTET 2024-2X A	BCC3GQL55	0.33%	SCULE 9X A	BCC34QNR8	0.24%
PSTET 2024-2X B	BCC3GQL63	0.06%	SCULE 9X B1	BCC34QNS6	0.03%
PSTET 2025-1X A	BCC3KWHL7	0.37%	SHCLO 4X A	BCC3JGV46	0.29%
PSTET 2025-1X B	BCC3KWHM5	0.07%	SHCLO 4X B	BCC3JGV53	0.06%
RAVPK 1X A	BCC3KY2B1	0.30%	SNDPE 10X A	BCC3D9NC9	0.27%
RAVPK 1X B1	BCC3KY2C9	0.05%	SNDPE 10X B	BCC3D9ND7	0.05%
RFTE 2021-1X A	BCC2R5L28	0.21%	SNDPE 11X A	BCC3GN7M1	0.13%
RFTE 2021-1X B1	BCC2R5L51	0.02%	SNDPE 11X B	BCC3GN7N9	0.05%
RFTE 2021-2X A	BCC33CBY8	0.24%	SNDPE 14X A	BCC3KVRV0	0.25%
RFTE 2021-2X B	BCC33CBZ5	0.04%	SNDPE 14X B	BCC3KVRZ7	0.04%
RFTE 2023-1X AR	BCC3LRXW5	0.18%	SNDPE 15X A	BCC3LR1V2	0.30%
RFTE 2023-1X BR	BCC3LRXX3	0.05%	SNDPE 15X B	BCC3LR1W0	0.06%
RFTE 2025-1X A	BCC3LB3F0	0.30%	SNDPE 3X A	BCC2MMP30	0.21%
RFTE 2025-1X B	BCC3LB3G8	0.06%	SNDPE 3X B1	BCC2MMP63	0.03%
RFTE 2025-2X A	BCC3N69X4	0.24%	SNDPE 6X A	BCC32B1R7	0.25%
RFTE 2025-2X B	BCC3N69Y2	0.04%	SNDPE 6X B1	BCC32B1V8	0.03%
RRME 10X A1	BCC32TNH6	0.30%	SNDPE 7X A	BCC33HN81	0.30%
RRME 10X A2	BCC32TNL7	0.04%	SNDPE 7X B1	BCC33HNC2	0.04%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SNDPE 8X A	BCC353PJ4	0.30%	TIKEH 5X AR	BCC3NC440	0.27%
SNDPE 8X B1	BCC353PK1	0.04%	TIKEH 5X BR	BCC3NC457	0.05%
SPAUL 10X AR	BCC2R92X3	0.23%	TIKEH 6X A	BCC340YX0	0.24%
SPAUL 10X B1R	BCC2R9304	0.03%	TIKEH 6X B1	BCC340YY8	0.03%
SPAUL 11X AR	BCC32G7F6	0.20%	TIKEH 8X AR	BCC3JX1K6	0.23%
SPAUL 11X B1R	BCC32G7J8	0.01%	TIKEH 8X B1R	BCC3JX1L4	0.04%
SPAUL 12X A	BCC2MRYW5	0.23%	TIKEH 9X AR	BCC3J86Z3	0.24%
SPAUL 12X B1	BCC2MS224	0.01%	TIKEH 9X B1R	BCC3J8709	0.04%
SPAUL 4A A2RA	BCC2H81I0	0.03%	TRNTE 3X AR	BCC3FX5Z3	0.26%
SPAUL 4A ARR1	BCC3364R4	0.26%	TRNTE 3X B1R	BCC3FX609	0.04%
SPAUL 5X ARR	BCC306W62	0.19%	TRNTE 5X AR	BCC3ND0L4	0.21%
SPAUL 5X B1R	BCC2DYSF4	0.03%	TRNTE 5X BR	BCC3ND0M2	0.04%
SPAUL 6X ARR	BCC2R3LY3	0.24%	TRNTE 6X A	BCC3DD7L8	0.29%
SPAUL 6X B1RR	BCC2R3M30	0.03%	TRNTE 6X B	BCC3DD7M6	0.06%
SPAUL 7X ARR	BCC30MQV9	0.24%	TRNTE 7X A	BCC3FLD23	0.28%
SPAUL 7X B1RR	BCC30MR06	0.03%	TRNTE 7X B	BCC3FLD31	0.05%
SPAUL 8X A	BCC2EXUI6	0.08%	TRNTE 8X A	BCC3JKJP4	0.14%
SPAUL 8X B1	BCC2EXUL9	0.03%	TRNTE 8X B	BCC3JKJQ2	0.05%
SPAUL 9X A1R	BCC3536C0	0.21%	TYMPK 1X A1AR	BCC31LMG7	0.24%
SPAUL 9X BR	BCC3536F3	0.04%	TYMPK 1X A2AR	BCC31LMK8	0.03%
TCFCE 2024-1X A	BCC3FZG78	0.24%	VESPK 1X A1	BCC2N6FN1	0.21%
TCFCE 2024-1X B	BCC3FZG86	0.04%	VESPK 1X A2A	BCC2N6FR2	0.03%
TCLO 10X A	BCC3KWWF3	0.30%	VOYE 3X A	BCC2MZ31	0.18%
TCLO 10X B	BCC3KWWG1	0.05%	VOYE 3X B1	BCC2N0091	0.03%
TCLO 3X ARR	BCC31FML9	0.21%	VOYE 5X A	BCC31YX10	0.21%
TCLO 3X B1RR	BCC31FMR6	0.03%	VOYE 5X B1	BCC31YX28	0.02%
TCLO 6X AR	BCC322Q82	0.16%	VOYE 8X A	BCC3J24S4	0.33%
TCLO 6X B1	BCC2KI3K7	0.02%	VOYE 8X B	BCC3J24T2	0.06%
TCLO 9X A	BCC3DM3H1	0.23%	VOYE 9X A	BCC3N7HJ4	0.30%
TCLO 9X B	BCC3DM3J7	0.05%	VOYE 9X B1	BCC3N7HK1	0.04%
TIKEH 10X A	BCC3DZFB2	0.26%			
TIKEH 10X B1	BCC3DZFC0	0.04%			
TIKEH 11X AR	BCC3MPCD3	0.23%			
TIKEH 11X BR	BCC3MPCF8	0.05%			
TIKEH 13X A	BCC3KTR90	0.27%			
TIKEH 13X B	BCC3KTRB5	0.05%			
TIKEH 3X A	BCC2EH9F1	0.14%			
TIKEH 3X B	BCC2EH9I5	0.06%			
TIKEH 4X AR	BCC3P7589	0.24%			
TIKEH 4X BR	BCC3P7597	0.04%			

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ABCVL 3X C	BCC3L7518	0.07%	ACLO 7X CR	BCC3NV9Y7	0.08%
ABCVL 3X D	BCC3L7526	0.08%	ACLO 7X DR	BCC3NV9Z4	0.09%
ABCVL 3X E	BCC3L7534	0.05%	ACLO 7X ER	BCC3NVB08	0.07%
ABCVL 3X F	BCC3L7542	0.03%	ACLO 7X FR	BCC3NVB16	0.04%
ACCUN 3X C	BCC2H5MH5	0.07%	ACLO 8X CR	BCC3P3M97	0.09%
ACCUN 3X D	BCC2H5MK8	0.06%	ACLO 8X DR	BCC3P3MB2	0.11%
ACCUN 3X E	BCC2H5MN2	0.06%	ACLO 8X ER	BCC3P3MC0	0.08%
ACCUN 3X F	BCC2H5MP7	0.03%	ACLO 8X FR	BCC3P3MD8	0.05%
ACCUN 4X C	BCC2MN8L7	0.07%	ACLO 9X C	BCC35C8P9	0.07%
ACCUN 4X D	BCC2MN8P8	0.08%	ACLO 9X D	BCC35C8Q7	0.08%
ACCUN 4X E	BCC2MN8S2	0.06%	ACLO 9X E	BCC35C8R5	0.06%
ACCUN 4X F	BCC2MN8T0	0.04%	ACLO 9X F	BCC35C8S3	0.04%
ACLO 10X CR	BCC3H7NZ8	0.07%	ADAGI IV-X CRR	BCC300B19	0.08%
ACLO 10X DR	BCC3H7P03	0.08%	ADAGI IV-X DRR	BCC300B43	0.07%
ACLO 10X ER	BCC3H7P11	0.05%	ADAGI IV-X ERR	BCC300B76	0.06%
ACLO 10X FR	BCC3H7P29	0.03%	ADAGI IV-X FR	BCC300B84	0.03%
ACLO 11X CR	BCC3LFTW6	0.08%	ADAGI IX-X C	BCC31S1P5	0.07%
ACLO 11X DR	BCC3LFTX4	0.09%	ADAGI IX-X D	BCC31S1S9	0.08%
ACLO 11X ER	BCC3LFTY2	0.06%	ADAGI IX-X E	BCC31S1W0	0.07%
ACLO 11X FR	BCC3LFTZ9	0.04%	ADAGI IX-X F	BCC31S1X8	0.03%
ACLO 13X C	BCC3KFCN5	0.08%	ADAGI VII-X C2	BCC2HDI26	0.08%
ACLO 13X D	BCC3KFCP0	0.09%	ADAGI VII-X D	BCC2HDI59	0.06%
ACLO 13X E	BCC3KFQ8	0.06%	ADAGI VII-X E	BCC2HDI83	0.07%
ACLO 13X F	BCC3KFCR6	0.04%	ADAGI VII-X F	BCC2HDI91	0.03%
ACLO 14X C	BCC3MN470	0.08%	ADAGI XIII-X C	BCC3NB301	0.07%
ACLO 14X D	BCC3MN488	0.09%	ADAGI XIII-X D	BCC3NB319	0.08%
ACLO 14X E	BCC3MN496	0.06%	ADAGI XIII-X E	BCC3NB327	0.05%
ACLO 14X F	BCC3MN4B1	0.04%	ADAGI XIII-X F	BCC3NB335	0.03%
ACLO 3X C	BCC2D32V5	0.07%	ALBAC 3X C	BCC330CZ0	0.09%
ACLO 3X D	BCC2D32Y9	0.05%	ALBAC 3X D	BCC330D06	0.08%
ACLO 3X E	BCC2D3310	0.06%	ALBAC 3X E	BCC330D14	0.06%
ACLO 3X F	BCC2D3328	0.03%	ALBAC 3X F	BCC330D22	0.03%
ACLO 4X C	BCC2G07F8	0.09%	ALBAC 4X CR	BCC3GR163	0.09%
ACLO 4X D	BCC2G07I2	0.07%	ALBAC 4X DR	BCC3GR171	0.09%
ACLO 4X E	BCC2G07L5	0.06%	ALBAC 4X ER	BCC3GR189	0.06%
ACLO 4X F	BCC2G07M3	0.03%	ALBAC 4X F	BCC35PVN9	0.04%
ACLO 5X CR	BCC2R4K97	0.11%	ANCHE 10X C	BCC3FX906	0.07%
ACLO 5X DR	BCC2R4KC0	0.08%	ANCHE 10X D	BCC3FX914	0.08%
ACLO 5X ER	BCC2R4KF3	0.06%	ANCHE 10X E	BCC3FX922	0.05%
ACLO 5X FR	BCC2R4KG1	0.04%	ANCHE 10X F1	BCC3FX930	0.02%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ANCHE 3X CR	BCC3J0RL8	0.07%	AQUE 2025-11X E	BCC3LW307	0.05%
ANCHE 3X DR	BCC3J0RM6	0.08%	AQUE 2025-11X F	BCC3LW315	0.03%
ANCHE 3X ER	BCC3J0RN4	0.05%	AQUE 2025-12X C	BCC3N6HQ0	0.09%
ANCHE 3X FR	BCC3J0RP9	0.04%	AQUE 2025-12X D	BCC3N6HR8	0.10%
ANCHE 4X CR	BCC3Q27S3	0.08%	AQUE 2025-12X E	BCC3N6HS6	0.06%
ANCHE 4X DR	BCC3Q27T1	0.09%	AQUE 2025-12X F	BCC3N6HT4	0.04%
ANCHE 4X ER	BCC3Q27V6	0.07%	ARBR 10X C	BCC341RC2	0.08%
ANCHE 4X FR	BCC3Q27W4	0.04%	ARBR 10X D	BCC341RD0	0.08%
ANCHE 5X C	BCC32H418	0.08%	ARBR 10X E	BCC341RF5	0.06%
ANCHE 5X D	BCC32H442	0.09%	ARBR 10X F	BCC341RG3	0.04%
ANCHE 5X E	BCC32H475	0.07%	ARBR 11X CR	BCC3FWTY2	0.09%
ANCHE 5X F	BCC32H483	0.04%	ARBR 11X DR	BCC3FWTZ9	0.10%
ANCHE 6X CRR	BCC3P4Q75	0.07%	ARBR 11X ER	BCC3FWV03	0.06%
ANCHE 6X DRR	BCC3P4Q83	0.09%	ARBR 11X FR	BCC3FWV11	0.04%
ANCHE 6X ERR	BCC3P4Q91	0.06%	ARBR 12X CR	BCC3N1FL4	0.07%
ANCHE 6X FRR	BCC3P4QB6	0.03%	ARBR 12X DR	BCC3N1FM2	0.09%
ANCHE 8X CR	BCC3JS9J2	0.07%	ARBR 12X ER	BCC3N1FN0	0.06%
ANCHE 8X DR	BCC3JS9K9	0.08%	ARBR 12X FR	BCC3N1FP5	0.04%
ANCHE 8X ER	BCC3JS9L7	0.06%	ARBR 3X CRR	BCC31KXY8	0.07%
AQUE 2019-3X CR	BCC30G9V1	0.08%	ARBR 3X DRR	BCC31KXZ5	0.08%
AQUE 2019-3X DR	BCC30G9Y5	0.08%	ARBR 3X ERR	BCC31KY01	0.06%
AQUE 2019-3X ER	BCC30GB14	0.06%	ARBR 3X FRR	BCC31KY19	0.04%
AQUE 2019-3X FR	BCC30GB22	0.03%	ARBR 4X CRR	BCC2R3FC8	0.07%
AQUE 2019-4X CRR	BCC3L12G1	0.08%	ARBR 4X DRR	BCC2R3FF1	0.08%
AQUE 2019-4X DRR	BCC3L12H9	0.08%	ARBR 4X ER	BCC2R3FI5	0.06%
AQUE 2019-4X ERR	BCC3L12J5	0.06%	ARBR 4X FR	BCC2R3FJ3	0.03%
AQUE 2019-4X FRR	BCC3L12K2	0.03%	ARBR 5X CR	BCC3MJM04	0.07%
AQUE 2020-5X CR	BCC32MWH1	0.08%	ARBR 5X DR	BCC3MJM12	0.09%
AQUE 2020-5X DR	BCC32MWJ7	0.08%	ARBR 5X ER	BCC3MJM20	0.05%
AQUE 2020-5X ER	BCC32MWK4	0.06%	ARBR 5X FR	BCC3MJM38	0.04%
AQUE 2020-5X FR	BCC32MWL2	0.03%	ARBR 6X CR	BCC3HJ1S2	0.08%
AQUE 2021-6X C	BCC33LP64	0.12%	ARBR 6X DR	BCC3HJ1T0	0.09%
AQUE 2021-6X D	BCC33LP98	0.08%	ARBR 6X ER	BCC3HJ1V5	0.06%
AQUE 2021-6X E	BCC33LPD9	0.05%	ARBR 6X FR	BCC3HJ1W3	0.05%
AQUE 2024-10X C	BCC3JSB18	0.10%	ARBR 7X CR	BCC3J8M51	0.07%
AQUE 2024-10X D	BCC3JSB26	0.12%	ARBR 7X DR	BCC3J8M69	0.08%
AQUE 2024-10X E	BCC3JSB34	0.08%	ARBR 7X ER	BCC3J8M77	0.05%
AQUE 2024-10X F	BCC3JSB42	0.05%	ARBR 7X FR	BCC3J8M85	0.04%
AQUE 2025-11X C	BCC3LW2Y4	0.07%	ARBR 9X C	BCC3052R1	0.08%
AQUE 2025-11X D	BCC3LW2Z1	0.08%	ARBR 9X D	BCC3052S9	0.07%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ARBR 9X E	BCC3052T7	0.06%	ARMDA 3X FRR	BCC3HQ9N9	0.04%
ARBR 9X F	BCC3052V2	0.03%	ARMDA 4X CR	BCC3K0VT4	0.07%
ARESE 10X CR	BCC30SLD1	0.09%	ARMDA 4X DR	BCC3K0VV9	0.08%
ARESE 10X DR	BCC30SLH2	0.08%	ARMDA 4X ER	BCC3K0VW7	0.05%
ARESE 10X E	BCC2HDJX7	0.08%	ARMDA 4X FR	BCC3K0VX5	0.04%
ARESE 10X F	BCC2HDJY5	0.04%	ARMDA 7X C	BCC3K8XQ1	0.08%
ARESE 11X CR	BCC3051S0	0.07%	ARMDA 7X D	BCC3K8XR9	0.08%
ARESE 11X DR	BCC3051W1	0.09%	ARMDA 7X E	BCC3K8XS7	0.05%
ARESE 11X E	BCC2IY630	0.08%	ARMDA 7X F	BCC3K8XT5	0.03%
ARESE 11X F	BCC2IY648	0.03%	AVOCA 11X CRR	BCC3J83X1	0.08%
ARESE 12X CR	BCC32QR54	0.09%	AVOCA 11X DRR	BCC3J83Y9	0.10%
ARESE 12X DR	BCC32QR88	0.09%	AVOCA 11X ERR	BCC3J83Z6	0.07%
ARESE 12X E	BCC2KQGS8	0.08%	AVOCA 11X FRR	BCC3J8402	0.04%
ARESE 12X F	BCC2KQGT6	0.03%	AVOCA 12X CRR	BCC2R7G61	0.09%
ARESE 15X C	BCC33QG06	0.09%	AVOCA 12X DRR	BCC2R7G79	0.08%
ARESE 15X D	BCC33QG30	0.10%	AVOCA 12X ERR	BCC2R7G87	0.07%
ARESE 15X E	BCC33QG63	0.07%	AVOCA 12X FRR	BCC2R7G95	0.04%
ARESE 15X F	BCC33QG71	0.04%	AVOCA 14X CRR	BCC3M9XQ7	0.08%
ARESE 16X CR	BCC3G0F34	0.07%	AVOCA 14X DRR	BCC3M9XR5	0.08%
ARESE 16X DR	BCC3G0F42	0.08%	AVOCA 14X ERR	BCC3M9XS3	0.05%
ARESE 16X ER	BCC3G0F59	0.06%	AVOCA 14X FRR	BCC3M9XT1	0.04%
ARESE 17X C	BCC3CCZ14	0.08%	AVOCA 15X CRR	BCC3MJDC8	0.07%
ARESE 17X D	BCC3CCZ22	0.08%	AVOCA 15X DRR	BCC3MJDD6	0.09%
ARESE 17X E	BCC3CCZ30	0.06%	AVOCA 15X ERR	BCC3MJDF1	0.05%
ARESE 17X F	BCC3CCZ48	0.03%	AVOCA 15X FRR	BCC3MJDG9	0.05%
ARESE 18X C	BCC3F1X09	0.08%	AVOCA 16X CRR	BCC3JLC38	0.08%
ARESE 18X D	BCC3F1X17	0.09%	AVOCA 16X DRR	BCC3JLC46	0.09%
ARESE 18X E	BCC3F1X25	0.06%	AVOCA 16X ERR	BCC3JLC53	0.06%
ARESE 18X F	BCC3F1X33	0.04%	AVOCA 16X FRR	BCC3JLC61	0.04%
ARESE 20X C	BCC3GR825	0.07%	AVOCA 17X CR3	BCC3NM8M4	0.10%
ARESE 20X D	BCC3GR833	0.09%	AVOCA 17X DR3	BCC3NM8N2	0.10%
ARESE 20X E	BCC3GR841	0.06%	AVOCA 17X ER3	BCC3NM8P7	0.07%
ARESE 20X F	BCC3GR858	0.04%	AVOCA 17X FR3	BCC3NM8Q5	0.04%
ARESE 8X CR	BCC2LL725	0.08%	AVOCA 18X CR	BCC3JWGZ9	0.09%
ARESE 8X DR	BCC2LL758	0.09%	AVOCA 18X DR	BCC3JWH05	0.10%
ARESE 8X ER	BCC2LL782	0.07%	AVOCA 18X ER	BCC3JWH13	0.07%
ARESE 8X FR	BCC2LL790	0.04%	AVOCA 18X FR	BCC3JWH21	0.04%
ARMDA 3X CRR	BCC3HQ9K5	0.07%	AVOCA 19X CR	BCC3KGB46	0.07%
ARMDA 3X DRR	BCC3HQ9L3	0.08%	AVOCA 19X DR	BCC3KGB53	0.08%
ARMDA 3X ERR	BCC3HQ9M1	0.05%	AVOCA 19X ER	BCC3KGB61	0.05%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AVOCA 19X FR	BCC3KGB79	0.03%	BABSE 2015-1X FRR	BCC34S7W1	0.03%
AVOCA 20X CRR	BCC3MYS47	0.07%	BABSE 2019-1X CR	BCC3552Y1	0.07%
AVOCA 20X DRR	BCC3MYS54	0.09%	BABSE 2019-1X DR	BCC3552Z8	0.08%
AVOCA 20X ER	BCC3MYS62	0.05%	BABSE 2019-1X ER	BCC355304	0.06%
AVOCA 20X FR	BCC3MYS70	0.03%	BABSE 2019-1X FR	BCC355312	0.03%
AVOCA 21X C	BCC2N0ND7	0.10%	BABSE 2019-2X CR	BCC34W9V2	0.07%
AVOCA 21X D	BCC2N0NE5	0.08%	BABSE 2019-2X DR	BCC34W9Y6	0.07%
AVOCA 21X E	BCC2N0NF2	0.07%	BABSE 2019-2X E	BCC2M8CK7	0.06%
AVOCA 21X F	BCC2N0NG0	0.04%	BABSE 2019-2X F	BCC2M8CL5	0.03%
AVOCA 22X C	BCC2QP5S6	0.09%	BABSE 2020-1X CRR	BCC3Q5V75	0.08%
AVOCA 22X D	BCC2QP5T4	0.07%	BABSE 2020-1X DRR	BCC3Q5V83	0.11%
AVOCA 22X E	BCC2QP5U1	0.05%	BABSE 2020-1X ERR	BCC3Q5V91	0.07%
AVOCA 22X F	BCC2QP5V9	0.03%	BABSE 2020-1X FRR	BCC3Q5VB6	0.04%
AVOCA 25X C	BCC335PN2	0.07%	BABSE 2021-1X C	BCC2R9TB2	0.08%
AVOCA 25X D	BCC335PP7	0.08%	BABSE 2021-1X D	BCC2R9TE6	0.07%
AVOCA 25X E	BCC335PQ5	0.06%	BABSE 2021-1X E	BCC2R9TH9	0.07%
AVOCA 25X F	BCC335PR3	0.04%	BABSE 2021-1X F	BCC2R9TI7	0.02%
AVOCA 26X C	BCC359322	0.08%	BABSE 2021-3X C	BCC33K3Y9	0.07%
AVOCA 26X D	BCC359330	0.08%	BABSE 2021-3X D	BCC33K3Z6	0.08%
AVOCA 26X E	BCC359348	0.06%	BABSE 2021-3X E	BCC33K402	0.06%
AVOCA 26X F	BCC359355	0.03%	BABSE 2021-3X F	BCC33K410	0.03%
AVOCA 28X CR	BCC3HFF89	0.09%	BABSE 2023-1X CR	BCC3LRNP1	0.06%
AVOCA 28X DR	BCC3HFF97	0.11%	BABSE 2023-1X DR	BCC3LRNQ9	0.08%
AVOCA 28X ER	BCC3HFFB2	0.07%	BABSE 2023-1X ER	BCC3LRNR7	0.05%
AVOCA 28X FR	BCC3HFFC0	0.05%	BABSE 2023-2X CR	BCC3MZLR0	0.07%
AVOCA 29X CR	BCC3P2J93	0.07%	BABSE 2023-2X DR	BCC3MZLS8	0.07%
AVOCA 29X DR	BCC3P2JB8	0.08%	BABSE 2023-2X ER	BCC3MZLT6	0.05%
AVOCA 29X ER	BCC3P2JC6	0.05%	BABSE 2023-2X FR	BCC3MZLV1	0.03%
AVOCA 29X FR	BCC3P2JD4	0.04%	BABSE 2024-1X C	BCC3G01V7	0.07%
AVOCA 31X C	BCC3GV7D3	0.06%	BABSE 2024-1X D	BCC3G01W5	0.08%
AVOCA 31X D	BCC3GV7F8	0.08%	BABSE 2024-1X E	BCC3G01X3	0.05%
AVOCA 31X E	BCC3GV7G6	0.06%	BABSE 2024-1X F	BCC3G01Y1	0.03%
AVOCA 31X F	BCC3GV7H4	0.03%	BBAME 3X C	BCC353SC6	0.07%
AVOCA 32X C	BCC3L27K5	0.09%	BBAME 3X D	BCC353SD4	0.08%
AVOCA 32X D	BCC3L27L3	0.10%	BBAME 3X E	BCC353SF9	0.06%
AVOCA 32X E	BCC3L27M1	0.07%	BBAME 3X F	BCC353SG7	0.04%
AVOCA 32X F	BCC3L27N9	0.04%	BBAME 5X C	BCC3HPBB4	0.07%
BABSE 2015-1X CRR	BCC34S7S0	0.07%	BBAME 5X D	BCC3HPBC2	0.08%
BABSE 2015-1X DRR	BCC34S7T8	0.08%	BBAME 5X E	BCC3HPBD0	0.05%
BABSE 2015-1X ERR	BCC34S7V3	0.07%	BBAME 5X F	BCC3HPBF5	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BCCE 2018-1X C	BCC2FZ0A0	0.07%	BECLO 14X CR	BCC3KHTP8	0.07%
BCCE 2018-1X D	BCC2FZ0D4	0.06%	BECLO 14X DR	BCC3KHTQ6	0.08%
BCCE 2018-1X E	BCC2FZ0F9	0.07%	BECLO 14X ER	BCC3KHTR4	0.05%
BCCE 2018-1X F	BCC2FZ0G7	0.03%	BECLO 14X FR	BCC3KHTS2	0.03%
BCCE 2018-2X C	BCC2HXKG8	0.09%	BECLO 15X C	BCC3JQ923	0.07%
BCCE 2018-2X D	BCC2HXKJ2	0.06%	BECLO 15X D	BCC3JQ931	0.08%
BCCE 2018-2X E	BCC2HXKM5	0.07%	BECLO 15X E	BCC3JQ949	0.05%
BCCE 2018-2X F	BCC2HXKN3	0.03%	BECLO 15X F	BCC3JQ956	0.04%
BCCE 2019-1X C	BCC2M0845	0.08%	BECLO 3X CR	BCC30YLZ9	0.07%
BCCE 2019-1X D	BCC2M0878	0.07%	BECLO 3X DR	BCC30YM05	0.08%
BCCE 2019-1X E	BCC2M08A1	0.06%	BECLO 3X ER	BCC30YM13	0.07%
BCCE 2019-1X F	BCC2M08B9	0.03%	BECLO 3X FR	BCC30YM21	0.03%
BCCE 2021-1X C	BCC30VM35	0.08%	BECLO 8X CR	BCC3504W4	0.07%
BCCE 2021-1X D	BCC30VM43	0.07%	BECLO 8X DR	BCC3504X2	0.08%
BCCE 2021-1X E	BCC30VM50	0.06%	BECLO 8X ER	BCC3504Y0	0.06%
BCCE 2021-1X F	BCC30VM68	0.03%	BECLO 8X FR	BCC3504Z7	0.03%
BCCE 2021-2X C	BCC32RN23	0.08%	BILB 4X B	BCC34P9W5	0.07%
BCCE 2021-2X D	BCC32RN31	0.07%	BILB 4X C	BCC34P9X3	0.08%
BCCE 2021-2X E	BCC32RN49	0.06%	BILB 4X D	BCC34P9Y1	0.06%
BCCE 2021-2X F	BCC32RN56	0.03%	BILB 4X E	BCC34P9Z8	0.03%
BCCE 2022-1X CR	BCC35Z9R3	0.08%	BILB 5X B	BCC3LRN48	0.08%
BCCE 2022-1X DR	BCC35Z9S1	0.08%	BILB 5X C	BCC3LRN55	0.08%
BCCE 2022-1X ER	BCC35Z9T9	0.05%	BILB 5X D	BCC3LRN63	0.05%
BCCE 2022-1X FR	BCC35Z9V4	0.04%	BILB 5X E	BCC3LRN71	0.03%
BCCE 2023-1X CR	BCC3LB1R6	0.07%	BLACK 2019-1X CR	BCC32QSB0	0.06%
BCCE 2023-1X DR	BCC3LB1S4	0.08%	BLACK 2019-1X DR	BCC32QSF1	0.07%
BCCE 2023-1X ER	BCC3LB1T2	0.05%	BLACK 2019-1X E	BCC2JFEG2	0.06%
BCCE 2023-1X FR	BCC3LB1V7	0.03%	BLACK 2019-1X F	BCC2JFEH0	0.03%
BECLO 11X C	BCC31J2D1	0.07%	BLUME 3X CR	BCC30JLT6	0.07%
BECLO 11X D	BCC31J2F6	0.08%	BLUME 3X DR	BCC30JLX7	0.05%
BECLO 11X E	BCC31J2G4	0.06%	BLUME 3X E	BCC2HCZL7	0.07%
BECLO 11X F	BCC31J2H2	0.03%	BLUME 3X F	BCC2HCZM5	0.03%
BECLO 12X CR	BCC3N9173	0.08%	BLUME 4X CR	BCC31KYH4	0.07%
BECLO 12X DR	BCC3N9181	0.09%	BLUME 4X DR	BCC31KYL5	0.07%
BECLO 12X ER	BCC3N9199	0.06%	BLUME 4X ER	BCC31KYP6	0.05%
BECLO 12X FR	BCC3N91B4	0.04%	BLUME 4X FR	BCC31KYQ4	0.03%
BECLO 13X CR	BCC3N6KT0	0.08%	BLUME 5X C	BCC2LWN07	0.07%
BECLO 13X DR	BCC3N6KV5	0.09%	BLUME 5X D	BCC2LWN31	0.06%
BECLO 13X ER	BCC3N6KW3	0.06%	BLUME 5X E	BCC2LWN64	0.05%
BECLO 13X FR	BCC3N6KX1	0.04%	BLUME 5X F	BCC2LWN72	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BNPAM 2019-1X CR	BCC33HX80	0.07%	CADOG 12X E	BCC2HEZZ2	0.09%
BNPAM 2019-1X DR	BCC33HX98	0.08%	CADOG 12X F	BCC2HF020	0.04%
BNPAM 2019-1X E	BCC2KIFN8	0.06%	CADOG 13X CR	BCC2RFYH9	0.10%
BNPAM 2019-1X F	BCC2KIFP3	0.03%	CADOG 13X DR	BCC2RFYI7	0.10%
BNPAM 2021-1X C	BCC30Q4H5	0.07%	CADOG 13X E	BCC2IKB91	0.08%
BNPAM 2021-1X D	BCC30Q4J1	0.08%	CADOG 13X F	BCC2IKBA8	0.04%
BNPAM 2021-1X E	BCC30Q4K8	0.06%	CADOG 6X CR	BCC2E29Q0	0.07%
BNPAM 2021-1X F	BCC30Q4L6	0.03%	CADOG 6X DR	BCC2E29T4	0.07%
BOPHO 11X C	BCC3KYRJ7	0.08%	CADOG 6X ER	BCC2E29W7	0.08%
BOPHO 11X D	BCC3KYRK4	0.10%	CADOG 6X FR	BCC2E29Z0	0.04%
BOPHO 11X E	BCC3KYRL2	0.06%	CADOG 7X C1	BCC2GFGX6	0.06%
BOPHO 11X F	BCC3KYRM0	0.04%	CADOG 7X DR	BCC2GFH07	0.07%
BOPHO 5X C	BCC2LZ906	0.06%	CADOG 7X ER	BCC2GFH31	0.08%
BOPHO 5X D	BCC2LZ930	0.07%	CADOG 7X FR	BCC2GFH64	0.04%
BOPHO 5X E	BCC2LZ963	0.05%	CADOG 8X CRR	BCC34PNN9	0.08%
BOPHO 5X F	BCC2LZ997	0.03%	CADOG 8X DRR	BCC34PNR0	0.09%
BOPHO 6X C	BCC2QV280	0.07%	CADOG 8X ER	BCC2M4ZZ8	0.07%
BOPHO 6X D	BCC2QV2B3	0.06%	CADOG 8X FR	BCC2M5026	0.01%
BOPHO 6X E	BCC2QV2E7	0.05%	CADOG 9X CR	BCC30RXS7	0.08%
BOPHO 6X F	BCC2QV2F4	0.03%	CADOG 9X DR	BCC30RXW8	0.08%
BOPHO 7X CRR	BCC3PFCB6	0.09%	CADOG 9X ER	BCC30RXZ1	0.07%
BOPHO 7X DRR	BCC3PFCC4	0.10%	CADOG 9X FR	BCC30RY07	0.04%
BOPHO 7X ERR	BCC3PFCD2	0.07%	CANYE 2023-1X C	BCC3DZCQ2	0.10%
BOPHO 7X FRR	BCC3PFCF7	0.04%	CANYE 2023-1X D	BCC3DZCR0	0.11%
BRGPT 3X C	BCC32HKJ1	0.07%	CANYE 2023-1X E	BCC3DZCS8	0.07%
BRGPT 3X D	BCC32HKK8	0.08%	CANYE 2023-1X F	BCC3DZCT6	0.04%
BRGPT 3X E	BCC32HKL6	0.06%	CANYE 2025-2X C	BCC3N8S68	0.07%
BRGPT 3X F	BCC32HKM4	0.04%	CANYE 2025-2X D	BCC3N8S76	0.08%
BRGPT 5X CR	BCC3MJLJ4	0.07%	CANYE 2025-2X E	BCC3N8S84	0.05%
BRGPT 5X DR	BCC3MJLK1	0.08%	CANYE 2025-2X F	BCC3N8S92	0.04%
BRGPT 5X ER	BCC3MJLL9	0.05%	CARPK 2021-1X B	BCC2R5MX9	0.08%
BUSHY 1X CR	BCC3J6NY1	0.07%	CARPK 2021-1X C	BCC2R5MY7	0.08%
BUSHY 1X DR	BCC3J6NZ8	0.08%	CARPK 2021-1X D	BCC2R5MZ4	0.07%
BUSHY 1X ER	BCC3J6P03	0.05%	CARPK 2021-1X E	BCC2R5N00	0.03%
CADOG 11X C	BCC2GZ4L1	0.11%	CFOUR 10X C	BCC3NRP36	0.07%
CADOG 11X D	BCC2GZ4P2	0.08%	CFOUR 10X D	BCC3NRP44	0.08%
CADOG 11X E	BCC2GZ4S6	0.10%	CFOUR 10X E	BCC3NRP51	0.05%
CADOG 11X F	BCC2GZ4V9	0.04%	CFOUR 10X F	BCC3NRP69	0.03%
CADOG 12X C	BCC2HEZT6	0.09%	CFOUR 3X C	BCC32DZN5	0.07%
CADOG 12X D	BCC2HEZW9	0.08%	CFOUR 3X D	BCC32DZP0	0.08%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CFOUR 3X E	BCC32DZQ8	0.05%	CGMSE 2019-1X BR	BCC2R9833	0.07%
CFOUR 3X F	BCC32DZR6	0.03%	CGMSE 2019-1X CR	BCC2R9866	0.08%
CFOUR 4X CR	BCC3GFDF6	0.06%	CGMSE 2019-1X D	BCC2IN493	0.07%
CFOUR 4X DR	BCC3GFDG4	0.07%	CGMSE 2019-1X E	BCC2IN4A0	0.03%
CFOUR 4X ER	BCC3GFDH2	0.05%	CGMSE 2019-2X B1R	BCC31Z6M1	0.04%
CFOUR 4X FR	BCC3GFDJ8	0.03%	CGMSE 2019-2X CR	BCC31Z6T6	0.08%
CFOUR 5X C	BCC38T7D7	0.05%	CGMSE 2019-2X D	BCC2KFRL5	0.06%
CFOUR 5X D	BCC38T7F2	0.07%	CGMSE 2019-2X E	BCC2KFRM3	0.03%
CFOUR 5X E	BCC38T7G0	0.05%	CGMSE 2020-1X B	BCC2MXJ17	0.09%
CFOUR 6X C	BCC3C6J56	0.06%	CGMSE 2020-1X C	BCC2MXJ41	0.08%
CFOUR 6X D	BCC3C6J64	0.07%	CGMSE 2020-1X D	BCC2MXJ74	0.07%
CFOUR 6X E	BCC3C6J72	0.05%	CGMSE 2020-1X E	BCC2MXJ82	0.03%
CFOUR 6X F	BCC3C6J80	0.03%	CGMSE 2021-1X B	BCC302DW5	0.08%
CFOUR 9X C	BCC3KL492	0.08%	CGMSE 2021-1X C	BCC302DX3	0.07%
CFOUR 9X D	BCC3KL4B7	0.10%	CGMSE 2021-1X D	BCC302DY1	0.07%
CFOUR 9X E	BCC3KL4C5	0.06%	CGMSE 2021-1X E	BCC302DZ8	0.03%
CFOUR 9X F	BCC3KL4D3	0.04%	CGMSE 2021-2X B	BCC32SS26	0.09%
CGMSE 2013-1X CRR	BCC3NVGP8	0.09%	CGMSE 2021-2X C	BCC32SS34	0.08%
CGMSE 2013-1X DRR	BCC3NVGQ6	0.05%	CGMSE 2021-2X D	BCC32SS42	0.07%
CGMSE 2013-1X ERR	BCC3NVGR4	0.04%	CGMSE 2021-2X E	BCC32SS59	0.04%
CGMSE 2014-2X B1RR	BCC2I1XX6	0.04%	CGMSE 2022-5X BRR	BCC3Q7QS1	0.06%
CGMSE 2014-2X CRR	BCC2I1Y15	0.06%	CGMSE 2022-5X CRR	BCC3Q7QT9	0.08%
CGMSE 2014-2X DRR	BCC2I1Y49	0.08%	CGMSE 2022-5X DRR	BCC3Q7QV4	0.05%
CGMSE 2014-2X ERR	BCC2I1Y56	0.03%	CGMSE 2022-5X ERR	BCC3Q7QW2	0.03%
CGMSE 2014-3X BR	BCC2FD8N3	0.08%	CGMSE 2024-1X B	BCC3F46H6	0.07%
CGMSE 2014-3X CR	BCC2FD8R4	0.07%	CGMSE 2024-1X C	BCC3F46J2	0.08%
CGMSE 2014-3X DR	BCC2FD8U7	0.09%	CGMSE 2024-1X D	BCC3F46K9	0.06%
CGMSE 2014-3X ER	BCC2FD8V5	0.04%	CGMSE 2024-1X E	BCC3F46L7	0.03%
CGMSE 2015-1X BRR	BCC2MQNI0	0.09%	CGMSE 2024-2X B	BCC3J8469	0.07%
CGMSE 2015-1X CRR	BCC2MQNL3	0.08%	CGMSE 2024-2X C1	BCC3J8477	0.07%
CGMSE 2015-1X DR	BCC2MQNP4	0.07%	CGMSE 2024-2X D	BCC3J8485	0.05%
CGMSE 2015-1X ER	BCC2MQNQ2	0.04%	CGMSE 2024-2X E	BCC3J8493	0.04%
CGMSE 2016-2X BRR	BCC2QXEP5	0.08%	CGMSE 2025-1X B	BCC3LZJ86	0.09%
CGMSE 2016-2X CRR	BCC2QXEQ3	0.07%	CGMSE 2025-1X C	BCC3LZJ94	0.10%
CGMSE 2016-2X DRR	BCC2QXER1	0.06%	CGMSE 2025-1X D	BCC3LZJB9	0.06%
CGMSE 2016-2X ERR	BCC2QXES9	0.03%	CGMSE 2025-1X E	BCC3LZJC7	0.04%
CGMSE 2017-3X B1	BCC2EXI82	0.08%	CGMSE 2025-2X B	BCC3MR2H1	0.07%
CGMSE 2017-3X C	BCC2EXIB5	0.06%	CGMSE 2025-2X C	BCC3MR2J7	0.08%
CGMSE 2017-3X D	BCC2EXIE9	0.07%	CGMSE 2025-2X D	BCC3MR2K4	0.05%
CGMSE 2017-3X E	BCC2EXIF6	0.03%	CGMSE 2025-2X E	BCC3MR2L2	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CIFCE 3X C	BCC2QB6E7	0.06%	CONTE 9X E	BCC315XW5	0.07%
CIFCE 3X D	BCC2QB6H0	0.07%	CONTE 9X F	BCC315XX3	0.04%
CIFCE 3X E	BCC2QB6K3	0.05%	CORDA 10X CR	BCC3KJJD2	0.08%
CIFCE 3X F	BCC2QB6L1	0.02%	CORDA 10X DR	BCC3KJJF7	0.10%
CIFCE 5X C	BCC32LC51	0.07%	CORDA 10X ER	BCC3KJG5	0.07%
CIFCE 5X D	BCC32LC69	0.08%	CORDA 10X FR	BCC3KJH3	0.04%
CIFCE 5X E	BCC32LC77	0.06%	CORDA 11X CRR	BCC3P9SL1	0.07%
CIFCE 5X F	BCC32LC85	0.03%	CORDA 11X D1RR	BCC3P9SM9	0.08%
CIFCE 6X C	BCC3GPLP3	0.07%	CORDA 11X ER	BCC3P9SN7	0.05%
CIFCE 6X D	BCC3GPLQ1	0.08%	CORDA 11X FR	BCC3P9SP2	0.03%
CIFCE 6X E	BCC3GPLR9	0.05%	CORDA 14X CR	BCC30ZQF5	0.07%
CIFCE 6X F	BCC3GPLS7	0.03%	CORDA 14X DR	BCC30ZQJ7	0.08%
CLNKP 2024-1X C	BCC3GQLP1	0.07%	CORDA 14X E	BCC2J3U48	0.07%
CLNKP 2024-1X D	BCC3GQLQ9	0.08%	CORDA 14X F	BCC2J3U55	0.03%
CLNKP 2024-1X E	BCC3GQLR7	0.05%	CORDA 16X C1	BCC2M29A6	0.04%
CLNKP 2024-1X F	BCC3GQLS5	0.04%	CORDA 16X D	BCC2M29G3	0.07%
CONTE 11X CR	BCC3J4J39	0.10%	CORDA 16X E	BCC2M29J7	0.06%
CONTE 11X DR	BCC3J4J47	0.10%	CORDA 16X F	BCC2M29K4	0.03%
CONTE 11X ER	BCC3J4J54	0.06%	CORDA 18X CR	BCC33SRQ3	0.08%
CONTE 12X C	BCC3CN778	0.07%	CORDA 18X DR	BCC33SRR1	0.10%
CONTE 12X D	BCC3CN786	0.08%	CORDA 18X ER	BCC33SR59	0.06%
CONTE 12X E	BCC3CN794	0.05%	CORDA 18X FR	BCC33SRT7	0.04%
CONTE 4X CR	BCC2QMI83	0.06%	CORDA 20X C	BCC30BKB3	0.08%
CONTE 4X DR	BCC2QPB42	0.05%	CORDA 20X D	BCC30BKF4	0.09%
CONTE 4X E	BCC2DKUG9	0.06%	CORDA 20X E	BCC30BKJ6	0.07%
CONTE 4X F	BCC2DKUH7	0.03%	CORDA 20X F	BCC30BKK3	0.04%
CONTE 5X CR	BCC3L4QZ7	0.09%	CORDA 22X C	BCC339BJ8	0.08%
CONTE 5X DR	BCC3L4R03	0.10%	CORDA 22X D	BCC339BK5	0.09%
CONTE 5X ER	BCC3L4R11	0.06%	CORDA 22X E	BCC339BL3	0.06%
CONTE 5X FR	BCC3L4R29	0.04%	CORDA 22X F	BCC339BM1	0.04%
CONTE 6X CR	BCC2R6TL6	0.08%	CORDA 23X CR	BCC3H2290	0.08%
CONTE 6X DR	BCC2R6TP7	0.07%	CORDA 23X DR	BCC3H22B5	0.10%
CONTE 6X ER	BCC2R6TS1	0.06%	CORDA 23X ER	BCC3H22C3	0.08%
CONTE 6X FR	BCC2R6TT9	0.03%	CORDA 23X F	BCC352X16	0.04%
CONTE 7X CR	BCC3JZZG3	0.09%	CORDA 25X CR	BCC3LL228	0.09%
CONTE 7X DR	BCC3JZZH1	0.10%	CORDA 25X D1R	BCC3LL236	0.10%
CONTE 7X ER	BCC3JZZJ7	0.06%	CORDA 25X ER	BCC3LL244	0.07%
CONTE 7X FR	BCC3JZZK4	0.04%	CORDA 25X F1R	BCC3LL251	0.02%
CONTE 9X C	BCC315XP0	0.09%	CORDA 26X CR	BCC3K0QW3	0.09%
CONTE 9X D	BCC315XS4	0.09%	CORDA 26X DR	BCC3K0QX1	0.10%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CORDA 26X ER	BCC3K0QY9	0.08%	CORDA 8X ER	BCC306VY2	0.07%
CORDA 26X FR	BCC3K0QZ6	0.04%	CORDA 8X FR	BCC306VZ9	0.03%
CORDA 27X CR	BCC3M9YV5	0.09%	CRNCL 2016-7X CR	BCC2LRBJ0	0.06%
CORDA 27X DR	BCC3M9YW3	0.11%	CRNCL 2016-7X D	BCC2CFL14	0.05%
CORDA 27X ER	BCC3M9YX1	0.08%	CRNCL 2016-7X E	BCC2CFL22	0.07%
CORDA 27X FR	BCC3M9YY9	0.05%	CRNCL 2016-7X F	BCC2CFL30	0.03%
CORDA 31X C	BCC3FFB93	0.07%	CRNCL 2017-8X C	BCC2EJNY0	0.07%
CORDA 31X D	BCC3FFBB8	0.09%	CRNCL 2017-8X D	BCC2EJP02	0.05%
CORDA 31X E	BCC3FFBC6	0.05%	CRNCL 2017-8X E	BCC2EJPC6	0.06%
CORDA 31X F1	BCC3FFBD4	0.02%	CRNCL 2017-8X F	BCC2EJP28	0.03%
CORDA 33X C	BCC3HZ2D8	0.07%	CRNCL 2018-10X C1R	BCC30YP10	0.05%
CORDA 33X D	BCC3HZ2F3	0.09%	CRNCL 2018-10X DR	BCC30YP36	0.05%
CORDA 33X E	BCC3HZ2G1	0.06%	CRNCL 2018-10X E	BCC2HQLF7	0.07%
CORDA 33X F1	BCC3HZ2H9	0.01%	CRNCL 2018-10X F	BCC2HQLF4	0.03%
CORDA 34X C	BCC3KD805	0.08%	CRNCL 2019-11X C	BCC2M21N6	0.09%
CORDA 34X D	BCC3KD813	0.10%	CRNCL 2019-11X D	BCC2M21R7	0.07%
CORDA 34X E	BCC3KD821	0.06%	CRNCL 2019-11X E	BCC2M21U0	0.07%
CORDA 34X F	BCC3KD839	0.04%	CRNCL 2019-11X F	BCC2M21V8	0.03%
CORDA 3X CR3	BCC3L6F92	0.09%	CRNCL 2021-13X C	BCC2RET96	0.07%
CORDA 3X DR3	BCC3L6FB7	0.11%	CRNCL 2021-13X D	BCC2RETC9	0.08%
CORDA 3X ER3	BCC3L6FC5	0.07%	CRNCL 2021-13X E	BCC2RETF2	0.06%
CORDA 3X FR3	BCC3L6FD3	0.04%	CRNCL 2021-13X F	BCC2RETG0	0.03%
CORDA 4X CRRR	BCC2QSRY3	0.08%	CRNCL 2021-14X C	BCC32H855	0.07%
CORDA 4X DRRR	BCC2QSS14	0.09%	CRNCL 2021-14X D	BCC32H863	0.08%
CORDA 4X ERRR	BCC2QSS22	0.07%	CRNCL 2021-14X E	BCC32H871	0.06%
CORDA 4X FRRR	BCC2QSS30	0.04%	CRNCL 2021-14X F	BCC32H889	0.03%
CORDA 5X CR3	BCC3N79X2	0.07%	CRNCL 2022-15X C	BCC352TH6	0.07%
CORDA 5X DR3	BCC3N79Y0	0.09%	CRNCL 2022-15X D	BCC352TJ2	0.08%
CORDA 5X ER3	BCC3N79Z7	0.05%	CRNCL 2022-15X E	BCC352TK9	0.06%
CORDA 5X FR3	BCC3N7B01	0.04%	CRNCL 2022-15X F	BCC352TL7	0.04%
CORDA 6X CRR	BCC3HLWP9	0.06%	CRNCL 2023-16X C	BCC3CV2P5	0.07%
CORDA 6X D1RR	BCC3HLWQ7	0.08%	CRNCL 2023-16X D	BCC3CV2Q3	0.08%
CORDA 6X ERR	BCC3HLWR5	0.05%	CRNCL 2023-16X E	BCC3CV2R1	0.04%
CORDA 6X F1RR	BCC3HLWS3	0.01%	CRNCL 2023-16X F	BCC3CV2S9	0.04%
CORDA 7X CRR	BCC2QX2I4	0.09%	CRNCL 2023-17X CR	BCC3L13V7	0.07%
CORDA 7X DRR	BCC2QX2L7	0.06%	CRNCL 2023-17X DR	BCC3L13W5	0.08%
CORDA 7X ER	BCC2HIZV2	0.08%	CRNCL 2023-17X ER	BCC3L13X3	0.05%
CORDA 7X FR	BCC2HIZW0	0.04%	CRNCL 2023-17X FR	BCC3L13Y1	0.03%
CORDA 8X CRR	BCC306VR7	0.07%	CRNCL 2024-18X C	BCC3GZKC1	0.07%
CORDA 8X DR	BCC306VV8	0.08%	CRNCL 2024-18X D	BCC3GZKD9	0.08%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CRNCL 2024-18X E	BCC3GZKF4	0.05%	DRYD 2016-48X ER	BCC2L8D43	0.07%
CRNCL 2024-18X F	BCC3GZKG2	0.04%	DRYD 2016-48X FR	BCC2L8D50	0.03%
CRNCL 2024-19X C	BCC3J2M05	0.08%	DRYD 2017-56X CR	BCC3KRZL8	0.08%
CRNCL 2024-19X D	BCC3J2M13	0.09%	DRYD 2017-56X D1R	BCC3KRZM6	0.10%
CRNCL 2024-19X E	BCC3J2M21	0.06%	DRYD 2017-56X ER	BCC3KRZP9	0.06%
CRNCL 2024-19X F	BCC3J2M39	0.04%	DRYD 2017-56X FR	BCC3KRZQ7	0.04%
CRNCL 2025-20X C	BCC3N5J07	0.08%	DRYD 2017-59X C1	BCC2FVJZ4	0.08%
CRNCL 2025-20X D	BCC3N5J15	0.09%	DRYD 2017-59X D1	BCC2FVK58	0.09%
CRNCL 2025-20X E	BCC3N5J23	0.05%	DRYD 2017-59X E	BCC2FVKB5	0.10%
CRNCL 2025-20X F	BCC3N5J31	0.04%	DRYD 2017-59X F	BCC2FVKC3	0.03%
CRWPK 1X B1R	BCC304H64	0.07%	DRYD 2019-69X C1R	BCC334JG7	0.04%
CRWPK 1X CR	BCC304HD9	0.09%	DRYD 2019-69X DR	BCC334JH5	0.08%
CRWPK 1X DR	BCC304HH0	0.08%	DRYD 2019-69X ER	BCC334JJ1	0.07%
CRWPK 1X ER	BCC304HJ6	0.04%	DRYD 2019-69X FR	BCC334JK8	0.03%
DILPK 1X C	BCC32K7T7	0.08%	DRYD 2019-73X C1	BCC2LVQG1	0.02%
DILPK 1X D	BCC32K7V2	0.07%	DRYD 2019-73X D	BCC2LVQM8	0.07%
DILPK 1X E	BCC32K7W0	0.06%	DRYD 2019-73X E	BCC2LVQQ9	0.07%
DILPK 1X F	BCC32K7X8	0.03%	DRYD 2019-73X F	BCC2LVQR7	0.03%
DRYD 2014-32X C1R	BCC2HFY56	0.04%	DRYD 2020-74X CR	BCC3NNK63	0.08%
DRYD 2014-32X D1R	BCC2HFYB3	0.05%	DRYD 2020-74X DR	BCC3NNK71	0.08%
DRYD 2014-32X ER	BCC2HFYH0	0.09%	DRYD 2020-74X ER	BCC3NNK89	0.05%
DRYD 2014-32X FR	BCC2HFYI8	0.03%	DRYD 2020-74X FR	BCC3NNK97	0.03%
DRYD 2014-35X C1VA	BCC2MC336	0.04%	DRYD 2020-79X CR	BCC3458V2	0.09%
DRYD 2014-35X DRR	BCC2MC369	0.08%	DRYD 2020-79X DR	BCC3458W0	0.10%
DRYD 2014-35X ER	BCC2MC393	0.07%	DRYD 2020-79X ER	BCC3458X8	0.09%
DRYD 2014-35X FR	BCC2MC3A0	0.03%	DRYD 2020-79X FR	BCC3458Y6	0.05%
DRYD 2015-39X CRR	BCC34YYK4	0.09%	DRYD 2020-88X C1	BCC306QZ5	0.03%
DRYD 2015-39X DRR	BCC34YYL2	0.11%	DRYD 2020-88X D	BCC306R50	0.09%
DRYD 2015-39X ERR	BCC34YYM0	0.09%	DRYD 2020-88X E	BCC306R84	0.06%
DRYD 2015-39X FRR	BCC34YYN8	0.03%	DRYD 2020-88X F	BCC306R92	0.03%
DRYD 2015-44X C1RR	BCC2QTKU6	0.04%	DRYD 2020-89X C1	BCC32LFK5	0.08%
DRYD 2015-44X DRR	BCC2QTKY8	0.08%	DRYD 2020-89X D	BCC32LFL3	0.09%
DRYD 2015-44X ERR	BCC2QTL19	0.07%	DRYD 2020-89X E	BCC32LFM1	0.06%
DRYD 2015-44X FRR	BCC2QTL27	0.03%	DRYD 2020-89X F	BCC32LFN9	0.04%
DRYD 2016-46X CRR	BCC2R8WZ7	0.08%	DRYD 2021-91X CR	BCC3JPM61	0.09%
DRYD 2016-46X DRR	BCC2R8X29	0.09%	DRYD 2021-91X DR	BCC3JPM79	0.10%
DRYD 2016-46X ER	BCC2R8X52	0.07%	DRYD 2021-91X ER	BCC3JPM87	0.07%
DRYD 2016-46X FR	BCC2R8X60	0.04%	DRYD 2021-91X FR	BCC3JPM95	0.04%
DRYD 2016-48X C1R	BCC2L8CY8	0.05%	DRYD 2021-96X C	BCC367K42	0.08%
DRYD 2016-48X DR	BCC2L8D19	0.06%	DRYD 2021-96X D	BCC367K59	0.08%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRYD 2021-96X E	BCC367K67	0.06%	FICLO 2023-2X E	BCC3DD8B9	0.05%
DRYD 2021-96X F	BCC367K75	0.03%	FICLO 2023-2X F	BCC3DD8C7	0.03%
DRYD 2022-111X C	BCC3KYQK5	0.07%	FIOS 3X C	BCC3GW253	0.08%
DRYD 2022-111X D	BCC3KYQL3	0.08%	FIOS 3X D	BCC3GW261	0.09%
DRYD 2022-111X E	BCC3KYQM1	0.05%	FIOS 3X E	BCC3GW279	0.06%
DRYD 2022-111X F	BCC3KYQN9	0.03%	FIOS 3X F1	BCC3GW287	0.02%
DUNEP 1X CR	BCC337TF1	0.08%	FOAKS 3X CR	BCC32SZX0	0.06%
DUNEP 1X DR	BCC337TG9	0.07%	FOAKS 3X DR	BCC32SZY8	0.07%
DUNEP 1X ER	BCC337TH7	0.06%	FOAKS 3X ER	BCC32SZZ5	0.05%
DUNEP 1X FR	BCC337TJ3	0.04%	FOAKS 3X FR	BCC32T008	0.03%
EGLXY 2016-5X CRR	BCC2QLYX2	0.08%	FOAKS 4X C	BCC340DX3	0.07%
EGLXY 2016-5X DRR	BCC2QLYY0	0.08%	FOAKS 4X D	BCC340DY1	0.08%
EGLXY 2016-5X ERR	BCC2QLYZ7	0.06%	FOAKS 4X E	BCC340DZ8	0.06%
EGLXY 2016-5X FRR	BCC2QLZ03	0.03%	FOAKS 4X F	BCC340F03	0.03%
EGLXY 2019-7X CR	BCC307222	0.07%	FRNPK 1X C	BCC3FMB56	0.09%
EGLXY 2019-7X DR	BCC307230	0.08%	FRNPK 1X D	BCC3FMB64	0.10%
EGLXY 2019-7X ER	BCC307248	0.06%	FRNPK 1X E	BCC3FMB72	0.07%
EGLXY 2019-7X FR	BCC307255	0.03%	FRNPK 1X F	BCC3FMB80	0.04%
ELMP 1X BRR	BCC2RDMN4	0.10%	GLGE 3X C	BCC2DKM03	0.07%
ELMP 1X CRR	BCC2RDMR5	0.09%	GLGE 3X D	BCC2DKM37	0.05%
ELMP 1X DRR	BCC2RDMU8	0.07%	GLGE 3X E	BCC2DKM60	0.06%
ELMP 1X ERR	BCC2RDMV6	0.04%	GLGE 3X F	BCC2DKM78	0.03%
FCE 2024-1X C	BCC3HRZ24	0.08%	GLGE 5X C3	BCC2HV900	0.05%
FCE 2024-1X D	BCC3HRZ32	0.10%	GLGE 5X D1	BCC2HV934	0.05%
FCE 2024-1X E	BCC3HRZ40	0.06%	GLGE 5X E	BCC2HV991	0.08%
FCE 2024-1X F	BCC3HRZ57	0.04%	GLGE 5X F	BCC2HV9A8	0.03%
FCE 2025-2X C	BCC3N8HW3	0.07%	GLME 4X CR	BCC31KWV5	0.07%
FCE 2025-2X D	BCC3N8HX1	0.08%	GLME 4X DR	BCC31KWY9	0.08%
FCE 2025-2X E	BCC3N8HY9	0.05%	GLME 4X ER	BCC31KX10	0.06%
FCE 2025-2X F	BCC3N8HZ6	0.03%	GLME 4X FR	BCC31KX28	0.03%
FICLO 2021-1X C	BCC33JG28	0.08%	GLME 5X C	BCC2R0WW1	0.08%
FICLO 2021-1X D	BCC33JG51	0.07%	GLME 5X D	BCC2R0WZ4	0.08%
FICLO 2021-1X E	BCC33JG85	0.06%	GLME 5X E	BCC2R0X26	0.06%
FICLO 2021-1X F	BCC33JG93	0.03%	GLME 5X F	BCC2R0X34	0.04%
FICLO 2023-1X CR	BCC3KJWV7	0.07%	GLME 6X CR	BCC3GF2Y7	0.07%
FICLO 2023-1X DR	BCC3KJWW5	0.08%	GLME 6X DR	BCC3GF2Z4	0.09%
FICLO 2023-1X ER	BCC3KJWX3	0.05%	GLME 6X ER	BCC3GF300	0.05%
FICLO 2023-1X FR	BCC3KJWY1	0.03%	GLME 6X FR	BCC3GF318	0.05%
FICLO 2023-2X C	BCC3DD886	0.07%	GLNBR 1X CR	BCC3M4TK6	0.06%
FICLO 2023-2X D	BCC3DD894	0.08%	GLNBR 1X DR	BCC3M4TL4	0.07%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
GLNBR 1X ER	BCC3M4TM2	0.05%	HARVT 28X F	BCC35G9X2	0.04%
GRIPK 1X BRR	BCC2R3TK5	0.09%	HARVT 29X CR	BCC3GDS99	0.07%
GRIPK 1X CRR	BCC2R3TN9	0.08%	HARVT 29X DR	BCC3GDSB4	0.08%
GRIPK 1X DR	BCC2I6219	0.07%	HARVT 29X ER	BCC3GDSC2	0.06%
GRIPK 1X ER	BCC2I6227	0.03%	HARVT 29X FR	BCC3GDS0	0.04%
HARVT 16X CRR	BCC2QVBF4	0.09%	HARVT 30X C	BCC3BRQW4	0.06%
HARVT 16X DRR	BCC2QVBI8	0.08%	HARVT 30X D	BCC3BRQX2	0.08%
HARVT 16X ER	BCC2HWYK6	0.07%	HARVT 30X E	BCC3BRQY0	0.05%
HARVT 16X FR	BCC2HWYL4	0.04%	HARVT 30X F	BCC3BRQZ7	0.04%
HARVT 17X CR	BCC2LI3G5	0.08%	HARVT 31X CR	BCC3MYRC0	0.07%
HARVT 17X DR	BCC2LI3J9	0.09%	HARVT 31X DR	BCC3MYRD8	0.08%
HARVT 17X ER	BCC2LI3M2	0.08%	HARVT 31X ER	BCC3MYRF3	0.05%
HARVT 17X FR	BCC2LI3Q3	0.04%	HARVT 31X FR	BCC3MYRG1	0.04%
HARVT 21X CR	BCC2RDS57	0.08%	HARVT 32X C	BCC3FBPV8	0.10%
HARVT 21X DR	BCC2RDS81	0.07%	HARVT 32X D	BCC3FBPW6	0.10%
HARVT 21X E	BCC2IRX84	0.07%	HARVT 32X E	BCC3FBPX4	0.07%
HARVT 21X F	BCC2IRX92	0.03%	HARVT 32X F	BCC3FBPY2	0.04%
HARVT 22X CR	BCC3305G0	0.09%	HARVT 34X C	BCC3KFBF3	0.08%
HARVT 22X DR	BCC3305K1	0.08%	HARVT 34X D	BCC3KFBG1	0.09%
HARVT 22X E	BCC2KGR90	0.07%	HARVT 34X E	BCC3KFBH9	0.05%
HARVT 22X F	BCC2KGRC3	0.03%	HARVT 34X F	BCC3KFBJ5	0.04%
HARVT 23X C	BCC2MLTK0	0.09%	HARVT 36X C	BCC3MJS57	0.09%
HARVT 23X D	BCC2MLTN4	0.08%	HARVT 36X D	BCC3MJS65	0.10%
HARVT 23X E	BCC2MLTR5	0.07%	HARVT 36X E	BCC3MJS73	0.07%
HARVT 23X F	BCC2MLTS3	0.03%	HARVT 36X F	BCC3MJS81	0.04%
HARVT 25X CR	BCC33J6Q6	0.10%	HAYEM 10X CRR	BCC3P0V02	0.08%
HARVT 25X DR	BCC33J6R4	0.10%	HAYEM 10X DRR	BCC3P0V10	0.10%
HARVT 25X ER	BCC33J6S2	0.08%	HAYEM 10X ERR	BCC3P0V28	0.06%
HARVT 25X FR	BCC33J6T0	0.04%	HAYEM 12X CR	BCC3NCBW0	0.07%
HARVT 26X C	BCC3189X4	0.10%	HAYEM 12X DR	BCC3NCBX8	0.08%
HARVT 26X D	BCC3189Y2	0.08%	HAYEM 12X ER	BCC3NCBY6	0.05%
HARVT 26X E	BCC3189Z9	0.06%	HAYEM 12X FR	BCC3NCBZ3	0.04%
HARVT 26X F	BCC318B03	0.04%	HAYEM 3X CR	BCC3356V5	0.09%
HARVT 27X C	BCC338JV5	0.08%	HAYEM 3X DR	BCC3356W3	0.10%
HARVT 27X D	BCC338JW3	0.08%	HAYEM 3X ER	BCC3356X1	0.07%
HARVT 27X E	BCC338JX1	0.06%	HAYEM 3X FR	BCC3356Y9	0.04%
HARVT 27X F	BCC338JY9	0.03%	HAYEM 6X CR	BCC3PLM71	0.07%
HARVT 28X CR	BCC3FP9V5	0.07%	HAYEM 6X DR	BCC3PLM89	0.09%
HARVT 28X DR	BCC3FP9W3	0.09%	HAYEM 6X ER	BCC3PLM97	0.05%
HARVT 28X ER	BCC3FP9X1	0.07%	HAYEM 6X FR	BCC3PLMB2	0.04%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
HAYEM 7X C	BCC31H5F7	0.08%	ICGE 2022-1X CR	BCC3K1KV9	0.07%
HAYEM 7X D	BCC31H5J9	0.09%	ICGE 2022-1X DR	BCC3K1KW7	0.08%
HAYEM 7X E	BCC31H5M2	0.07%	ICGE 2022-1X ER	BCC3K1KX5	0.05%
HAYEM 7X F	BCC31H5N0	0.03%	ICGE 2022-1X FR	BCC3K1KY3	0.03%
HAYEM 9X C	BCC35N0W8	0.07%	ICGE 2023-1X CR	BCC3KQJR5	0.07%
HAYEM 9X D	BCC35N0X6	0.07%	ICGE 2023-1X DR	BCC3KQJS3	0.08%
HAYEM 9X E	BCC35N0Y4	0.06%	ICGE 2023-1X ER	BCC3KQJT1	0.05%
HAYEM 9X F	BCC35N0Z1	0.02%	ICGE 2023-1X FR	BCC3KQJV6	0.03%
HNLY 10X C	BCC3FJ469	0.08%	ICGE 2023-2X C	BCC3CSHW1	0.07%
HNLY 10X D	BCC3FJ477	0.10%	ICGE 2023-2X D	BCC3CSHX9	0.08%
HNLY 10X E	BCC3FJ485	0.06%	ICGE 2023-2X E	BCC3CSHY7	0.05%
HNLY 10X F	BCC3FJ493	0.05%	ICGE 2023-2X F	BCC3CSHZ4	0.03%
HNLY 11X C	BCC3KSQJ1	0.09%	INDI 3X C	BCC3LP9K2	0.08%
HNLY 11X D	BCC3KSQK8	0.09%	INDI 3X D	BCC3LP9L0	0.09%
HNLY 11X E	BCC3KSQL6	0.06%	INDI 3X E	BCC3LP9M8	0.06%
HNLY 11X F	BCC3KSQM4	0.03%	INDI 3X F	BCC3LP9N6	0.04%
HNLY 12X C	BCC3J3RW8	0.08%	INVSC 11X C	BCC3C84B5	0.07%
HNLY 12X D	BCC3J3RX6	0.08%	INVSC 11X D	BCC3C84C3	0.08%
HNLY 12X E	BCC3J3RY4	0.05%	INVSC 11X E	BCC3C84D1	0.06%
HNLY 12X F	BCC3J3RZ1	0.04%	INVSC 11X F	BCC3C84F6	0.04%
HNLY 3X CR	BCC33Y0R7	0.08%	INVSC 16X C	BCC3NLML2	0.08%
HNLY 3X DR	BCC33Y0V8	0.08%	INVSC 16X D	BCC3NLMM0	0.10%
HNLY 3X ER	BCC33Y0Y2	0.06%	INVSC 16X E	BCC3NLMN8	0.06%
HNLY 3X FR	BCC33Y0Z9	0.03%	INVSC 16X F	BCC3NLMP3	0.04%
HNLY 4X C	BCC2QL8L7	0.08%	INVSC 3X CR	BCC3GTKS0	0.06%
HNLY 4X D	BCC2QL8M5	0.07%	INVSC 3X DR	BCC3GTKT8	0.08%
HNLY 4X E	BCC2QL8N3	0.08%	INVSC 3X ER	BCC3GTKV3	0.04%
HNLY 4X F	BCC2QL8P8	0.03%	INVSC 3X FR	BCC3GTKW1	0.04%
HNLY 5X C	BCC31T7C6	0.10%	INVSC 4X C	BCC2MRWT4	0.08%
HNLY 5X D	BCC31T7D4	0.07%	INVSC 4X D	BCC2MRWW7	0.07%
HNLY 5X E	BCC31T7F9	0.06%	INVSC 4X E	BCC2MRWZ0	0.06%
HNLY 5X F	BCC31T7G7	0.03%	INVSC 4X F	BCC2MRX06	0.02%
HNLY 7X CR	BCC3GZ033	0.07%	INVSC 6X C	BCC313H65	0.08%
HNLY 7X DR	BCC3GZ041	0.08%	INVSC 6X D	BCC313H73	0.07%
HNLY 7X ER	BCC3GZ058	0.05%	INVSC 6X E	BCC313H81	0.06%
HNLY 7X FR	BCC3GZ066	0.04%	INVSC 6X F	BCC313H99	0.03%
ICGE 2021-1X C	BCC31V6X6	0.08%	INVSC 7X C	BCC33XXF9	0.08%
ICGE 2021-1X D	BCC31V707	0.07%	INVSC 7X D	BCC33XXG7	0.08%
ICGE 2021-1X E	BCC31V731	0.06%	INVSC 7X E	BCC33XXH5	0.06%
ICGE 2021-1X F	BCC31V749	0.03%	INVSC 7X F	BCC33XXJ1	0.03%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
INVSC 8X CR	BCC3G1WT6	0.06%	JUBIL 2021-25X E	BCC33DH12	0.06%
INVSC 8X DR	BCC3G1WV1	0.08%	JUBIL 2021-25X F	BCC33DH20	0.03%
INVSC 8X ER	BCC3G1WW9	0.06%	JUBIL 2022-26X CR	BCC3DLZ54	0.08%
INVSC 8X F	BCC360072	0.02%	JUBIL 2022-26X DR	BCC3DLZ62	0.07%
INVSC 9X CR	BCC3HCKR8	0.07%	JUBIL 2022-26X ER	BCC3DLZ70	0.05%
INVSC 9X DR	BCC3HCKS6	0.08%	JUBIL 2022-26X FR	BCC3DLZ88	0.04%
INVSC 9X ER	BCC3HCKT4	0.05%	JUBIL 2023-27X CR	BCC3N7BJ0	0.07%
JUBIL 2013-10X CRR	BCC3027P7	0.07%	JUBIL 2023-27X DR	BCC3N7BK7	0.08%
JUBIL 2013-10X DRR	BCC3027S1	0.08%	JUBIL 2023-27X ER	BCC3N7BL5	0.05%
JUBIL 2013-10X ERR	BCC3027W2	0.06%	JUBIL 2023-27X FR	BCC3N7BM3	0.03%
JUBIL 2014-12X CR3	BCC3J0S60	0.07%	JUBIL 2025-30X C	BCC3KY7K6	0.10%
JUBIL 2014-12X DR3	BCC3J0S78	0.08%	JUBIL 2025-30X D1	BCC3KY7L4	0.11%
JUBIL 2014-12X ER3	BCC3J0S86	0.05%	JUBIL 2025-30X E	BCC3KY7N0	0.05%
JUBIL 2014-12X FR3	BCC3J0S94	0.04%	JUBIL 2025-30X F	BCC3KY7P5	0.05%
JUBIL 2016-17X CR	BCC2HQHD4	0.08%	JUBIL 2025-31X C	BCC3NN4V6	0.07%
JUBIL 2016-17X DR	BCC2HQHG7	0.07%	JUBIL 2025-31X D	BCC3NN4W4	0.08%
JUBIL 2016-17X Er	BCC2HQHJ1	0.06%	JUBIL 2025-31X E	BCC3NN4X2	0.05%
JUBIL 2016-17X Fr	BCC2HQHK8	0.03%	JUBIL 2025-31X F	BCC3NN4Y0	0.04%
JUBIL 2017-19X CR	BCC3LKKV6	0.07%	MDPKE 14X C1R	BCC343D82	0.11%
JUBIL 2017-19X DR	BCC3LKKW4	0.08%	MDPKE 14X DR	BCC343D90	0.09%
JUBIL 2017-19X ER	BCC3LKKX2	0.05%	MDPKE 14X ER	BCC343DB5	0.08%
JUBIL 2017-19X FR	BCC3LKKY0	0.03%	MDPKE 14X FR	BCC343DC3	0.04%
JUBIL 2018-20X CR	BCC3JV1R5	0.07%	MDPKE 15X CRR	BCC3NRB56	0.06%
JUBIL 2018-20X DR	BCC3JV1S3	0.08%	MDPKE 15X DRR	BCC3NRB64	0.08%
JUBIL 2018-20X ER	BCC3JV1T1	0.05%	MDPKE 15X ERR	BCC3NRB72	0.06%
JUBIL 2018-20X FR	BCC3JV1V6	0.03%	MDPKE 15X FRR	BCC3NRB80	0.04%
JUBIL 2018-21X C1R	BCC2R2N49	0.05%	MDPKE 16X C1	BCC304LB8	0.08%
JUBIL 2018-21X DR	BCC2R2N72	0.08%	MDPKE 16X D	BCC304LJ1	0.11%
JUBIL 2018-21X ER	BCC2R2NA5	0.06%	MDPKE 16X E	BCC304LM4	0.08%
JUBIL 2018-21X FR	BCC2R2NB3	0.03%	MDPKE 16X F	BCC304LQ5	0.04%
JUBIL 2019-22X CR	BCC3GW1T2	0.09%	MDPKE 17X C	BCC31J399	0.08%
JUBIL 2019-22X DR	BCC3GW1V7	0.09%	MDPKE 17X D	BCC31J3B4	0.10%
JUBIL 2019-22X ER	BCC3GW1W5	0.06%	MDPKE 17X E	BCC31J3C2	0.07%
JUBIL 2019-22X FR	BCC3GW1X3	0.05%	MDPKE 17X F	BCC31J3D0	0.04%
JUBIL 2019-23X CR	BCC3GKS44	0.08%	MDPKE 19X CR	BCC3JMLJ1	0.07%
JUBIL 2019-23X DR	BCC3GKS51	0.09%	MDPKE 19X DR	BCC3JMLK8	0.08%
JUBIL 2019-23X ER	BCC3GKS69	0.06%	MDPKE 19X ER	BCC3JMLL6	0.05%
JUBIL 2019-23X FR	BCC3GKS77	0.04%	MDPKE 19X FR	BCC3JMLM4	0.03%
JUBIL 2021-25X C1	BCC33DGY1	0.05%	MDPKE 20X CR	BCC3F1S88	0.07%
JUBIL 2021-25X D	BCC33DH04	0.07%	MDPKE 20X DR	BCC3F1S96	0.08%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MDPKE 20X ER	BCC3F1SB1	0.05%	NWEST V-X FR	BCC31PRL2	0.04%
MDPKE 20X FR	BCC3F1SC9	0.03%	OCPE 2019-3X CR	BCC300NK4	0.07%
MNMNT 3X C	BCC3MHZB0	0.06%	OCPE 2019-3X DR	BCC300NN8	0.09%
MNMNT 3X D1	BCC3MHZC8	0.08%	OCPE 2019-3X ER	BCC300NR9	0.07%
MNMNT 3X E	BCC3MHZD6	0.05%	OCPE 2019-3X FR	BCC300NS7	0.03%
MNMNT 3X F	BCC3MHZF1	0.03%	OCPE 2022-5X C	BCC34SPM3	0.08%
NGCE 3X CR	BCC3P84P0	0.06%	OCPE 2022-5X D	BCC34SPQ4	0.08%
NGCE 3X DR	BCC3P84Q8	0.07%	OCPE 2022-5X E	BCC34SPT8	0.06%
NGCE 3X ER	BCC3P84R6	0.04%	OCPE 2022-5X F	BCC34SPV3	0.03%
NGCE 4X C	BCC3FDFR4	0.08%	OCPE 2023-7X CRR	BCC3PC315	0.06%
NGCE 4X D	BCC3FDFS2	0.08%	OCPE 2023-7X DRR	BCC3PC323	0.08%
NGCE 4X E	BCC3FDFT0	0.05%	OCPE 2023-7X ERR	BCC3PC331	0.04%
NGCE 4X F	BCC3FDFV5	0.03%	OCPE 2023-7X FRR	BCC3PC349	0.03%
NWDSE 2021-24X C	BCC339YJ3	0.08%	OCPE 2023-8X C	BCC3CN6L8	0.06%
NWDSE 2021-24X D	BCC339YK0	0.08%	OCPE 2023-8X D	BCC3CN6M6	0.07%
NWDSE 2021-24X E	BCC339YL8	0.05%	OCPE 2023-8X E	BCC3CN6N4	0.05%
NWDSE 2021-24X F	BCC339YM6	0.03%	OCPE 2023-8X F	BCC3CN6P9	0.03%
NWDSE 2022-26X C	BCC36FDF7	0.08%	OCPE 2024-10X C	BCC3GG316	0.08%
NWDSE 2022-26X D	BCC36FDG5	0.09%	OCPE 2024-10X D	BCC3GG324	0.10%
NWDSE 2022-26X E	BCC36FDH3	0.05%	OCPE 2024-10X E	BCC3GG332	0.07%
NWDSE 2022-26X F	BCC36FDJ9	0.04%	OCPE 2024-10X F	BCC3GG340	0.04%
NWEST IX-X C	BCC3J85W1	0.07%	OCPE 2024-11X C	BCC3HZNJ2	0.10%
NWEST IX-X D	BCC3J85X9	0.08%	OCPE 2024-11X D	BCC3HZNK9	0.12%
NWEST IX-X E	BCC3J85Y7	0.05%	OCPE 2024-11X E	BCC3HZNL7	0.08%
NWEST IX-X F	BCC3J85Z4	0.04%	OCPE 2024-11X F	BCC3HZNM5	0.05%
NWEST VIII-X C	BCC3FP6X4	0.07%	OCPE 2025-12X C	BCC3KWVY3	0.09%
NWEST VIII-X D	BCC3FP6Y2	0.08%	OCPE 2025-12X D	BCC3KWVZ0	0.10%
NWEST VIII-X E	BCC3FP6Z9	0.05%	OCPE 2025-12X E	BCC3KWW06	0.07%
NWEST VIII-X F	BCC3FP705	0.04%	OCPE 2025-12X F	BCC3KWW14	0.04%
NWEST VII-X C	BCC308RT4	0.08%	OHECP 2016-5X CR	BCC33PBJ2	0.07%
NWEST VII-X D	BCC308RX5	0.07%	OHECP 2016-5X DR	BCC33PBK9	0.08%
NWEST VII-X E	BCC308S06	0.06%	OHECP 2016-5X ER	BCC33PBL7	0.06%
NWEST VII-X F	BCC308S14	0.03%	OHECP 2016-5X FR	BCC33PBM5	0.04%
NWEST VI-X C	BCC2M7AU9	0.08%	OHECP 2018-7X C	BCC2HZR27	0.07%
NWEST VI-X D	BCC2M7AX3	0.06%	OHECP 2018-7X D	BCC2HZR50	0.08%
NWEST VI-X E	BCC2M7B04	0.07%	OHECP 2018-7X E	BCC2HZR84	0.07%
NWEST VI-X F	BCC2M7B12	0.03%	OHECP 2018-7X F	BCC2HZR92	0.03%
NWEST V-X CR	BCC31PRH1	0.07%	OTOPK 1X CR	BCC3PMTH0	0.08%
NWEST V-X DR	BCC31PRJ7	0.08%	OTOPK 1X DR	BCC3PMTJ6	0.09%
NWEST V-X ER	BCC31PRK4	0.06%	OTOPK 1X ER	BCC3PMTK3	0.06%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OTOPK 1X FR	BCC3PMTL1	0.04%	PENTA 2023-15X F	BCC3CM8G9	0.04%
OZLME 4X CR	BCC3LLHV8	0.07%	PENTA 2024-16X CR	BCC3PX0T1	0.07%
OZLME 4X DR	BCC3LLHW6	0.09%	PENTA 2024-16X DR	BCC3PX0V6	0.08%
OZLME 4X ER	BCC3LLHX4	0.04%	PENTA 2024-16X ER	BCC3PX0W4	0.05%
OZLME 4X FR	BCC3LLHY2	0.04%	PENTA 2024-16X FR	BCC3PX0X2	0.04%
PENTA 2017-3X CRR	BCC3KJXS3	0.07%	PENTA 2024-17X C	BCC3G6HZ8	0.07%
PENTA 2017-3X DRR	BCC3KJXT1	0.08%	PENTA 2024-17X D	BCC3G6J03	0.09%
PENTA 2017-3X ERR	BCC3KJXV6	0.05%	PENTA 2024-17X E	BCC3G6J11	0.05%
PENTA 2017-3X FRR	BCC3KJXW4	0.03%	PENTA 2024-17X F	BCC3G6J29	0.04%
PENTA 2018-5X CR	BCC2QKEP3	0.07%	PENTA 2024-18X C	BCC3JL8J8	0.06%
PENTA 2018-5X DR	BCC2QKES7	0.08%	PENTA 2024-18X D	BCC3JL8K5	0.08%
PENTA 2018-5X ER	BCC2QKET5	0.07%	PENTA 2024-18X E	BCC3JL8L3	0.05%
PENTA 2018-5X FR	BCC2QKEU2	0.03%	PENTA 2024-18X F	BCC3JL8M1	0.03%
PENTA 2019-6X CR	BCC31D8M8	0.07%	PENTA 2025-19X C	BCC3LQ243	0.07%
PENTA 2019-6X DR	BCC31D8N6	0.08%	PENTA 2025-19X D	BCC3LQ250	0.08%
PENTA 2019-6X ER	BCC31D8P1	0.06%	PENTA 2025-19X E	BCC3LQ268	0.06%
PENTA 2019-6X FR	BCC31D8Q9	0.04%	PENTA 2025-19X F	BCC3LQ276	0.03%
PENTA 2020-7X CR	BCC3K0Q37	0.08%	PENTA 2025-20X C	BCC3N90L3	0.07%
PENTA 2020-7X DR	BCC3K0Q45	0.09%	PENTA 2025-20X D	BCC3N90M1	0.08%
PENTA 2020-7X ER	BCC3K0Q52	0.06%	PENTA 2025-20X E	BCC3N90N9	0.04%
PENTA 2020-7X FR	BCC3K0Q60	0.04%	PENTA 2025-20X F	BCC3N90P4	0.04%
PENTA 2020-8X CR	BCC33X1G2	0.06%	PLMER 2021-2X C	BCC3189D8	0.07%
PENTA 2020-8X DR	BCC33X1K3	0.07%	PLMER 2021-2X D	BCC3189F3	0.06%
PENTA 2020-8X ER	BCC33X1N7	0.05%	PLMER 2021-2X E	BCC3189G1	0.05%
PENTA 2020-8X FR	BCC33X1P2	0.03%	PLMER 2021-2X F	BCC3189H9	0.03%
PENTA 2021-10X C	BCC334K26	0.07%	PLMER 2022-1X C	BCC33NPW3	0.08%
PENTA 2021-10X D	BCC334K34	0.08%	PLMER 2022-1X D	BCC33NPX1	0.08%
PENTA 2021-10X E	BCC334K42	0.06%	PLMER 2022-1X E	BCC33NPY9	0.06%
PENTA 2021-10X F	BCC334K59	0.04%	PLMER 2022-1X F	BCC33NPZ6	0.03%
PENTA 2021-9X C	BCC30PKP1	0.08%	PLMER 2023-1X CR	BCC3JKTW8	0.07%
PENTA 2021-9X D	BCC30PKQ9	0.08%	PLMER 2023-1X DR	BCC3JKTX6	0.08%
PENTA 2021-9X E	BCC30PKR7	0.06%	PLMER 2023-1X ER	BCC3JКТY4	0.06%
PENTA 2021-9X F	BCC30PKS5	0.04%	PLMER 2023-2X C	BCC3CHJC7	0.07%
PENTA 2022-11X CR	BCC3GMM46	0.06%	PLMER 2023-2X D	BCC3CHJD5	0.07%
PENTA 2022-11X DR	BCC3GMM53	0.08%	PLMER 2023-2X E	BCC3CHJF0	0.05%
PENTA 2022-11X ER	BCC3GMM61	0.05%	PLMER 2024-1X C	BCC3FQ349	0.06%
PENTA 2022-11X FR	BCC3GMM79	0.04%	PLMER 2024-1X D	BCC3FQ356	0.08%
PENTA 2023-15X C	BCC3CM8C8	0.06%	PLMER 2024-1X E	BCC3FQ364	0.06%
PENTA 2023-15X D	BCC3CM8D6	0.07%	PLMER 2024-1X F	BCC3FQ372	0.00%
PENTA 2023-15X E	BCC3CM8F1	0.05%	PLMER 2024-2X C	BCC3GCN88	0.07%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PLMER 2024-2X D	BCC3GCN96	0.08%	PSTET 2025-1X C	BCC3KWHN3	0.10%
PLMER 2024-2X E	BCC3GCNB1	0.05%	PSTET 2025-1X D	BCC3KWHP8	0.09%
PLMER 2024-2X F	BCC3GCNC9	0.04%	PSTET 2025-1X E	BCC3KWHQ6	0.07%
PLMER 2025-2X C	BCC3MHXZ9	0.07%	PSTET 2025-1X F	BCC3KWHR4	0.02%
PLMER 2025-2X D	BCC3MHY05	0.08%	RAVPK 1X C	BCC3KY2F2	0.08%
PLMER 2025-2X E	BCC3MHY13	0.05%	RAVPK 1X D	BCC3KY2G0	0.10%
PLMER 2025-2X F	BCC3MHY21	0.04%	RAVPK 1X E	BCC3KY2H8	0.07%
PRVD 3X CR	BCC316DZ8	0.08%	RAVPK 1X F	BCC3KY2J4	0.04%
PRVD 3X DR	BCC316F29	0.07%	RFTE 2021-1X C	BCC2R5LB8	0.09%
PRVD 3X ER	BCC316F52	0.05%	RFTE 2021-1X D	BCC2R5LE2	0.08%
PRVD 3X FR	BCC316F60	0.03%	RFTE 2021-1X E	BCC2R5LH5	0.06%
PRVD 5X C	BCC2QX4G6	0.08%	RFTE 2021-1X F	BCC2R5LI3	0.03%
PRVD 5X D	BCC2QX4J0	0.08%	RFTE 2021-2X C	BCC33CC19	0.09%
PRVD 5X E	BCC2QX4M3	0.06%	RFTE 2021-2X D	BCC33CC27	0.07%
PRVD 5X F	BCC2QX4N1	0.03%	RFTE 2021-2X E	BCC33CC35	0.06%
PRVD 6X C	BCC338292	0.08%	RFTE 2021-2X F	BCC33CC43	0.04%
PRVD 6X D	BCC3382D3	0.08%	RFTE 2023-1X CR	BCC3LRXZ8	0.08%
PRVD 6X E	BCC3382H4	0.06%	RFTE 2023-1X DR	BCC3LRY04	0.09%
PRVD 6X F	BCC3382J0	0.03%	RFTE 2023-1X ER	BCC3LRY12	0.05%
PRVD 8X CR	BCC3HKRL6	0.08%	RFTE 2023-1X FR	BCC3LRY20	0.04%
PRVD 8X DR	BCC3HKRM4	0.08%	RFTE 2025-1X C	BCC3LB3J2	0.09%
PRVD 8X ER	BCC3HKRN2	0.06%	RFTE 2025-1X D	BCC3LB3K9	0.10%
PRVD 8X FR	BCC3HKRP7	0.04%	RFTE 2025-1X E	BCC3LB3L7	0.06%
PRVD 9X CR	BCC3MK0Q8	0.07%	RFTE 2025-1X F	BCC3LB3M5	0.04%
PRVD 9X DR	BCC3MK0R6	0.08%	RFTE 2025-2X C	BCC3N6B03	0.06%
PRVD 9X ER	BCC3MK0S4	0.06%	RFTE 2025-2X D	BCC3N6B11	0.08%
PRVD 9X FR	BCC3MK0T2	0.03%	RFTE 2025-2X E	BCC3N6B29	0.05%
PSTET 2022-1X C	BCC351L37	0.07%	RFTE 2025-2X F	BCC3N6B37	0.03%
PSTET 2022-1X D	BCC351L45	0.08%	RRME 10X B	BCC32TNP8	0.15%
PSTET 2022-1X E	BCC351L52	0.05%	RRME 10X C	BCC32TNS2	0.09%
PSTET 2022-1X F	BCC351L60	0.01%	RRME 10X D	BCC32TNW3	0.07%
PSTET 2023-3X CR	BCC3JGX10	0.06%	RRME 11X B	BCC357SG8	0.11%
PSTET 2023-3X DR	BCC3JGX28	0.05%	RRME 11X C	BCC357SK9	0.09%
PSTET 2023-3X ER	BCC3JGX36	0.05%	RRME 11X D	BCC357SN3	0.07%
PSTET 2024-1X CR	BCC3LL7J6	0.07%	RRME 12X BR	BCC3G66L1	0.12%
PSTET 2024-1X DR	BCC3LL7K3	0.06%	RRME 12X C1R	BCC3G66M9	0.08%
PSTET 2024-1X ER	BCC3LL7L1	0.06%	RRME 12X DR	BCC3G66P2	0.04%
PSTET 2024-2X C	BCC3GQL71	0.10%	RRME 17X B	BCC3DPMF7	0.10%
PSTET 2024-2X D	BCC3GQL89	0.08%	RRME 17X C1	BCC3DPMG5	0.06%
PSTET 2024-2X E	BCC3GQL97	0.08%	RRME 17X D	BCC3DPMJ9	0.04%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
RRME 25X B	BCC3LD7V7	0.10%	SNDPE 11X D	BCC3GN7Q2	0.10%
RRME 25X C1	BCC3LD7W5	0.09%	SNDPE 11X E	BCC3GN7R0	0.06%
RRME 25X D	BCC3LD7Y1	0.07%	SNDPE 11X F	BCC3GN7S8	0.03%
RRME 26X B	BCC3MC3D2	0.08%	SNDPE 14X C	BCC3KVS03	0.09%
RRME 26X C1	BCC3MC3F7	0.06%	SNDPE 14X D	BCC3KVS11	0.10%
RRME 26X D	BCC3MC3H3	0.05%	SNDPE 14X E	BCC3KVS29	0.06%
RRME 3X BR	BCC3HZK63	0.10%	SNDPE 14X F	BCC3KVS37	0.04%
RRME 3X C1R	BCC3HZK71	0.07%	SNDPE 15X C	BCC3LR1X8	0.09%
RRME 3X DR	BCC3HZK97	0.05%	SNDPE 15X D	BCC3LR1Y6	0.10%
RRME 5X BR	BCC33PC77	0.18%	SNDPE 15X E	BCC3LR1Z3	0.07%
RRME 5X CR	BCC33PCB8	0.10%	SNDPE 15X F	BCC3LR209	0.04%
RRME 5X DR	BCC33PCF9	0.07%	SNDPE 3X C	BCC2MMPC0	0.08%
RRME 7X BR	BCC3LJFG8	0.10%	SNDPE 3X D	BCC2MMPF3	0.07%
RRME 7X C1R	BCC3LJFH6	0.09%	SNDPE 3X E	BCC2MMPI7	0.06%
RRME 7X DR	BCC3LJFK9	0.07%	SNDPE 3X F	BCC2MMPJ5	0.03%
SCULE 12X C	BCC3JP6Q5	0.07%	SNDPE 6X C	BCC32B213	0.08%
SCULE 12X D	BCC3JP6R3	0.08%	SNDPE 6X D	BCC32B247	0.09%
SCULE 12X E	BCC3JP6S1	0.05%	SNDPE 6X E	BCC32B270	0.06%
SCULE 12X F	BCC3JP6T9	0.03%	SNDPE 6X F	BCC32B288	0.04%
SCULE 13X C	BCC3MRD71	0.07%	SNDPE 7X C	BCC33HNNK4	0.09%
SCULE 13X D	BCC3MRD89	0.08%	SNDPE 7X D	BCC33HNN8	0.11%
SCULE 13X E	BCC3MRD97	0.05%	SNDPE 7X E	BCC33HNR9	0.07%
SCULE 13X F	BCC3MRDB2	0.03%	SNDPE 7X F	BCC33HNS7	0.04%
SCULE 6X CR	BCC31STB6	0.08%	SNDPE 8X C	BCC353PM7	0.09%
SCULE 6X DR	BCC31STF7	0.08%	SNDPE 8X D	BCC353PN5	0.10%
SCULE 6X ER	BCC31STJ9	0.06%	SNDPE 8X E	BCC353PP0	0.07%
SCULE 6X FR	BCC31STK6	0.04%	SNDPE 8X F	BCC353PQ8	0.04%
SCULE 9X C	BCC34QNV9	0.07%	SPAUL 10X CR	BCC2R9361	0.07%
SCULE 9X D	BCC34QNW7	0.08%	SPAUL 10X DR	BCC2R9395	0.08%
SCULE 9X E	BCC34QNX5	0.06%	SPAUL 10X ER	BCC2R93C8	0.06%
SCULE 9X F	BCC34QNY3	0.04%	SPAUL 10X FR	BCC2R93D6	0.03%
SHCLO 4X C	BCC3JGV61	0.09%	SPAUL 11X C1R	BCC32G7Q2	0.03%
SHCLO 4X D	BCC3JGV79	0.10%	SPAUL 11X DR	BCC32G7X7	0.08%
SHCLO 4X E	BCC3JGV87	0.06%	SPAUL 11X E	BCC2JWEX8	0.07%
SHCLO 4X F	BCC3JGV95	0.04%	SPAUL 11X F	BCC2JWEY6	0.03%
SNDPE 10X C	BCC3D9NF2	0.08%	SPAUL 12X C1	BCC2MS281	0.07%
SNDPE 10X D	BCC3D9NG0	0.09%	SPAUL 12X D	BCC2MS2B4	0.07%
SNDPE 10X E	BCC3D9NH8	0.06%	SPAUL 12X E	BCC2MS2E8	0.06%
SNDPE 10X F	BCC3D9NJ4	0.05%	SPAUL 12X F	BCC2MS2F5	0.03%
SNDPE 11X C	BCC3GN7P4	0.08%	SPAUL 4A BRRR	BCC2H81Q2	0.08%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SPAUL 4A CRRR	BCC2H81T6	0.07%	TCLO 9X D	BCC3DM3L2	0.08%
SPAUL 4A DRRR	BCC2H81U3	0.09%	TCLO 9X E	BCC3DM3M0	0.05%
SPAUL 4A ERRR	BCC2H81V1	0.04%	TCLO 9X F	BCC3DM3N8	0.03%
SPAUL 5X C1R	BCC2DYSL1	0.04%	TIKEH 10X C	BCC3DZFF3	0.08%
SPAUL 5X DR	BCC2DYSS6	0.06%	TIKEH 10X D	BCC3DZFG1	0.09%
SPAUL 5X ER	BCC2DYSV9	0.07%	TIKEH 10X E	BCC3DZFH9	0.05%
SPAUL 5X FR	BCC2DYSW7	0.03%	TIKEH 10X F	BCC3DZFJ5	0.04%
SPAUL 6X CRR	BCC2R3M71	0.07%	TIKEH 11X CR	BCC3MPCG6	0.08%
SPAUL 6X DRR	BCC2R3MA4	0.08%	TIKEH 11X DR	BCC3MPCH4	0.08%
SPAUL 6X ERR	BCC2R3MD8	0.06%	TIKEH 11X ER	BCC3MPCJ0	0.05%
SPAUL 6X F	BCC2R3ME6	0.03%	TIKEH 11X FR	BCC3MPCK7	0.03%
SPAUL 7X CRR	BCC30MR48	0.07%	TIKEH 13X C	BCC3KTRC3	0.09%
SPAUL 7X DRR	BCC30MR71	0.08%	TIKEH 13X D	BCC3KTRD1	0.10%
SPAUL 7X ERR	BCC30MRB2	0.06%	TIKEH 13X E	BCC3KTRF6	0.07%
SPAUL 7X FRR	BCC30MRC0	0.03%	TIKEH 13X F	BCC3KTRG4	0.04%
SPAUL 8X C	BCC2EXUS4	0.07%	TIKEH 3X C	BCC2EH9H7	0.08%
SPAUL 8X D	BCC2EXUV7	0.06%	TIKEH 3X D	BCC2EH9K0	0.06%
SPAUL 8X E	BCC2EXUY1	0.07%	TIKEH 3X E	BCC2EH9J3	0.08%
SPAUL 8X F	BCC2EXUZ8	0.03%	TIKEH 3X F	BCC2EH9M6	0.04%
SPAUL 9X CR	BCC3536G1	0.07%	TIKEH 4X CR	BCC3P75B2	0.07%
SPAUL 9X DR	BCC3536H9	0.08%	TIKEH 4X DR	BCC3P75C0	0.09%
SPAUL 9X ER	BCC3536J5	0.06%	TIKEH 4X ER	BCC3P75D8	0.05%
SPAUL 9X FR	BCC3536K2	0.04%	TIKEH 4X FR	BCC3P75F3	0.03%
TCFCE 2024-1X C	BCC3FZG94	0.06%	TIKEH 5X CR	BCC3NC465	0.08%
TCFCE 2024-1X D	BCC3FZGB9	0.08%	TIKEH 5X DR	BCC3NC473	0.09%
TCFCE 2024-1X E	BCC3FZGC7	0.05%	TIKEH 5X ER	BCC3NC481	0.06%
TCFCE 2024-1X F	BCC3FZGD5	0.03%	TIKEH 5X FR	BCC3NC499	0.04%
TCLO 10X C	BCC3KWWH9	0.08%	TIKEH 6X C	BCC340Z01	0.07%
TCLO 10X D	BCC3KWWJ5	0.11%	TIKEH 6X D	BCC340Z19	0.08%
TCLO 10X E	BCC3KWWK2	0.06%	TIKEH 6X E	BCC340Z27	0.06%
TCLO 10X F	BCC3KWWL0	0.04%	TIKEH 6X F	BCC340Z35	0.03%
TCLO 3X CRR	BCC31FMY1	0.07%	TIKEH 8X CR	BCC3JX1N0	0.08%
TCLO 3X DRR	BCC31FN12	0.07%	TIKEH 8X DR	BCC3JX1P5	0.08%
TCLO 3X ERR	BCC31FN20	0.06%	TIKEH 8X ER	BCC3JX1Q3	0.05%
TCLO 3X FRR	BCC31FN38	0.03%	TIKEH 8X FR	BCC3JX1R1	0.04%
TCLO 6X CR	BCC322QC3	0.09%	TIKEH 9X CR	BCC3J8725	0.07%
TCLO 6X DR	BCC322QD1	0.06%	TIKEH 9X DR	BCC3J8733	0.08%
TCLO 6X E	BCC2KI3X9	0.06%	TIKEH 9X ER	BCC3J8741	0.05%
TCLO 6X F	BCC2KI3Y7	0.03%	TIKEH 9X FR	BCC3J8758	0.03%
TCLO 9X C	BCC3DM3K4	0.08%	TRNTE 3X CR	BCC3FX625	0.07%

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

Bloomberg Ticker	CUSIP	Weight
TRNTE 3X DR	BCC3FX633	0.09%
TRNTE 3X ER	BCC3FX641	0.05%
TRNTE 5X CR	BCC3ND0N0	0.06%
TRNTE 5X DR	BCC3ND0P5	0.07%
TRNTE 5X ER	BCC3ND0Q3	0.04%
TRNTE 5X FR	BCC3ND0R1	0.03%
TRNTE 6X C	BCC3DD7P9	0.10%
TRNTE 6X D	BCC3DD7Q7	0.10%
TRNTE 6X E	BCC3DD7R5	0.06%
TRNTE 6X F	BCC3DD7S3	0.04%
TRNTE 7X C	BCC3FLD56	0.09%
TRNTE 7X D	BCC3FLD64	0.08%
TRNTE 7X E	BCC3FLD72	0.06%
TRNTE 7X F	BCC3FLD80	0.04%
TRNTE 8X C	BCC3JKJR0	0.07%
TRNTE 8X D	BCC3JKJS8	0.09%
TRNTE 8X E	BCC3JKJT6	0.06%
TRNTE 8X F	BCC3JKJV1	0.04%
TYMPK 1X BRR	BCC31LMT9	0.07%
TYMPK 1X CRR	BCC31LMX0	0.08%
TYMPK 1X DRR	BCC31LMY8	0.06%
TYMPK 1X ERR	BCC31LMZ5	0.03%
VESPK 1X B	BCC2N6FX9	0.09%
VESPK 1X C	BCC2N6G00	0.07%
VESPK 1X D	BCC2N6G34	0.06%
VESPK 1X E	BCC2N6G42	0.03%
VOYE 3X C	BCC2N00F7	0.07%
VOYE 3X D	BCC2N00I1	0.06%
VOYE 3X E	BCC2N00L4	0.05%
VOYE 3X F	BCC2N00M2	0.03%
VOYE 5X C	BCC31YX44	0.07%
VOYE 5X D	BCC31YX51	0.06%
VOYE 5X E	BCC31YX69	0.05%
VOYE 5X F	BCC31YX77	0.03%
VOYE 8X C	BCC3J24V7	0.09%
VOYE 8X D	BCC3J24W5	0.11%
VOYE 8X E	BCC3J24X3	0.07%
VOYE 8X F	BCC3J24Y1	0.05%
VOYE 9X C	BCC3N7HM7	0.09%
VOYE 9X D	BCC3N7HN5	0.10%

Bloomberg Ticker	CUSIP	Weight
VOYE 9X E	BCC3N7HP0	0.07%
VOYE 9X F	BCC3N7HQ8	0.04%

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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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