

# Palmer Square CLO Indices Statistics - Rebalance and Constituents



Palmer Square CLO Senior Debt Index (CLOSE)

Palmer Square CLO Debt Index (CLODI)

**June 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 | 117.84      | 0.11%      | -0.02%       | 0.13%           |
| CLODI | 140.19      | 0.27%      | -0.01%       | 0.28%           |

## Index Statistics:

|       | # of CUSIPs | Par Amount (\$bn) | Market Value (%) |
|-------|-------------|-------------------|------------------|
| CLOSE | 477         | 111.94            | 100%             |
| AAA   | 238         | 95.22             | 85.1%            |
| AA    | 239         | 16.72             | 14.9%            |

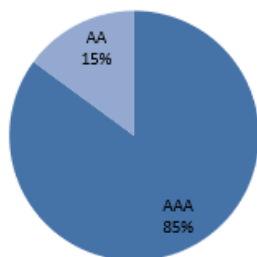
|       | # of CUSIPs | Par Amount (\$bn) | Market Value (%) |
|-------|-------------|-------------------|------------------|
| CLODI | 717         | 25.17             | 100%             |
| A     | 239         | 9.37              | 37.5%            |
| BBB   | 239         | 9.11              | 36.3%            |
| BB    | 239         | 6.70              | 26.2%            |

|       | Price  | MoM Change | DM  | MoM Change | WAL  | MoM Change | Yield | MoM Change | Current Yield | MoM Change |
|-------|--------|------------|-----|------------|------|------------|-------|------------|---------------|------------|
| CLOSE | 99.99  | -0.03      | 112 | 1          | 1.85 | 0.28       | 1.51% | 0.09%      | 1.40%         | -0.01%     |
| AAA   | 100.01 | -0.03      | 104 | 1          | 1.69 | 0.29       | 1.41% | 0.09%      | 1.32%         | -0.02%     |
| AA    | 99.88  | 0.01       | 155 | 1          | 2.76 | 0.26       | 2.09% | 0.07%      | 1.83%         | -0.01%     |

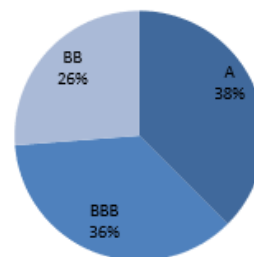
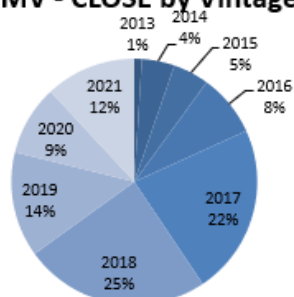
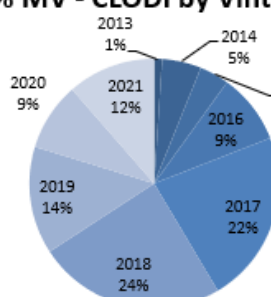
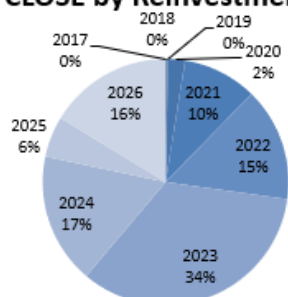
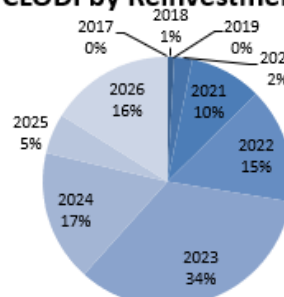
|       | Price | MoM Change | DM  | MoM Change | WAL  | MoM Change | Yield | MoM Change | Current Yield | MoM Change |
|-------|-------|------------|-----|------------|------|------------|-------|------------|---------------|------------|
| CLODI | 98.98 | -0.01      | 361 | 0          | 4.05 | 0.35       | 4.33% | 0.06%      | 3.82%         | -0.01%     |
| A     | 99.73 | -0.08      | 201 | 2          | 3.63 | 0.53       | 2.67% | 0.11%      | 2.31%         | -0.03%     |
| BBB   | 99.22 | -0.02      | 314 | 0          | 3.77 | 0.44       | 3.82% | 0.07%      | 3.44%         | -0.02%     |
| BB    | 97.59 | 0.12       | 654 | 0          | 5.02 | -0.02      | 7.42% | -0.01%     | 6.58%         | 0.01%      |

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

| CLOSE   | AAA     | AA      |
|---------|---------|---------|
| Vintage | 100.00% | 100.00% |
| 2013    | 0.98%   | 1.00%   |
| 2014    | 4.21%   | 4.86%   |
| 2015    | 4.75%   | 4.60%   |
| 2016    | 8.20%   | 8.29%   |
| 2017    | 22.55%  | 21.36%  |
| 2018    | 24.58%  | 23.75%  |
| 2019    | 13.96%  | 13.04%  |
| 2020    | 9.08%   | 9.93%   |
| 2021    | 11.70%  | 13.17%  |

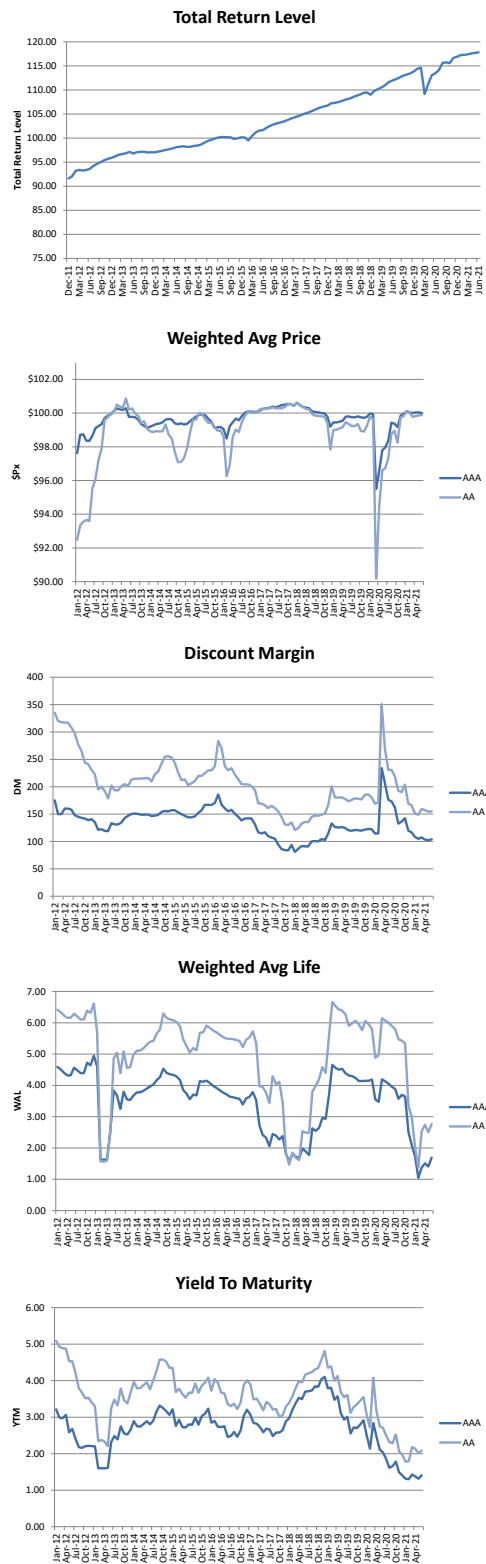
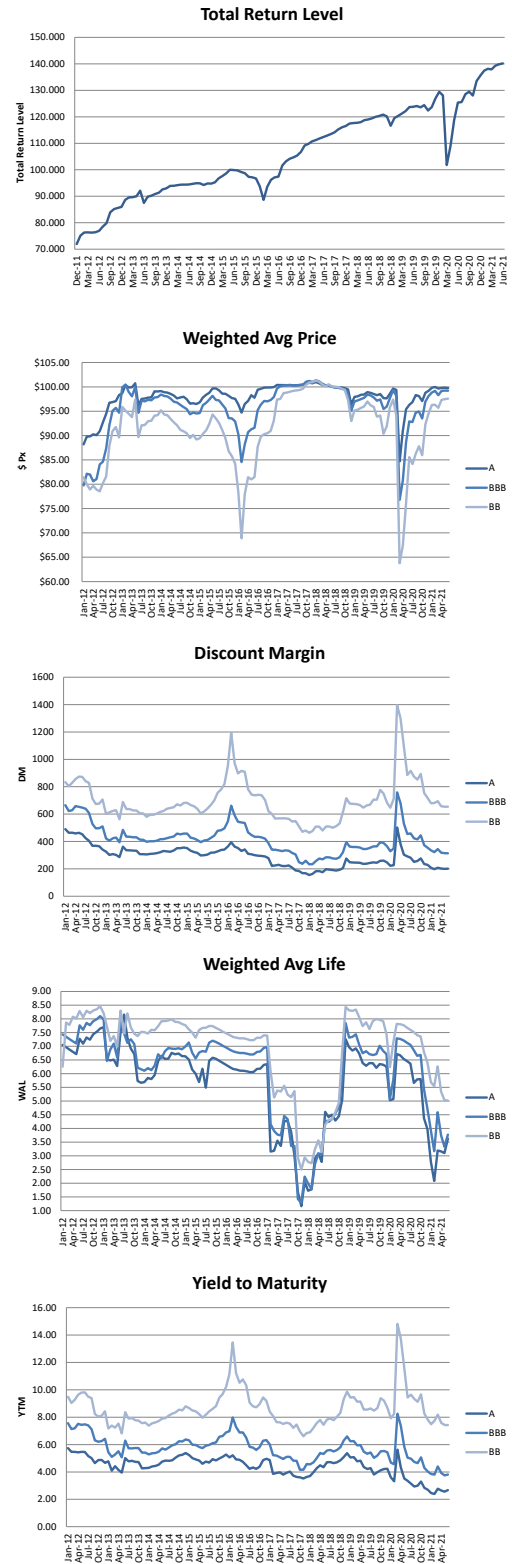
**% MV - CLOSE by Rating**

| CLODI   | A       | BBB     | BB      |
|---------|---------|---------|---------|
| Vintage | 100.00% | 100.00% | 100.00% |
| 2013    | 1.32%   | 0.83%   | 0.92%   |
| 2014    | 5.35%   | 4.62%   | 5.31%   |
| 2015    | 3.70%   | 3.91%   | 3.92%   |
| 2016    | 8.95%   | 9.08%   | 9.43%   |
| 2017    | 22.03%  | 22.56%  | 22.68%  |
| 2018    | 23.91%  | 24.82%  | 24.31%  |
| 2019    | 13.95%  | 13.76%  | 14.18%  |
| 2020    | 9.23%   | 8.66%   | 8.48%   |
| 2021    | 11.57%  | 11.76%  | 10.76%  |

**% 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 | 0.34%  | ARES 2018-50A BR   | 04018LAL9  | 0.05%  |
| AGL 2020-3A B1     | 00119MAC3 | 0.05%  | ARES 2020-56A A1   | 04018NAA9  | 0.27%  |
| AGL 2020-5A A1     | 00119TAA2 | 0.32%  | ARES 2020-56A B    | 04018NAE1  | 0.05%  |
| AGL 2020-5A B      | 00119TAC8 | 0.06%  | ARES 2021-59A A    | 04018EAA9  | 0.34%  |
| AGL 2021-12A A1    | 00120BAA8 | 0.33%  | ARES 2021-59A B1   | 04018EAC5  | 0.05%  |
| AGL 2021-12A B     | 00120BAE0 | 0.06%  | ARES 2021-60A A    | 04018FAA6  | 0.28%  |
| AIGIM 2021-1A A    | 00141YAA3 | 0.29%  | ARES 2021-60A B    | 04018FAC2  | 0.06%  |
| AIGIM 2021-1A B    | 00141YAC9 | 0.05%  | ATCLO 2018-12A A1  | 04942UAC0  | 0.27%  |
| AIMCO 2020-11A A1  | 00140NAA8 | 0.26%  | ATCLO 2018-12A B   | 04942UAG1  | 0.05%  |
| AIMCO 2020-11A B1  | 00140NAC4 | 0.05%  | ATCLO 2019-13A A1L | BCC2IWB9P9 | 0.20%  |
| ALINE 2018-1A A    | 016269AA0 | 0.29%  | ATCLO 2019-13A BNR | 04942VBA1  | 0.03%  |
| ALINE 2018-1A B    | 016269AB8 | 0.05%  | ATRM 13A A1        | 04966HAA4  | 0.46%  |
| ALLEG 2018-3A A    | 01750NAA7 | 0.31%  | ATRM 13A B         | 04966HAE6  | 0.10%  |
| ALLEG 2018-3A B1   | 01750NAC3 | 0.04%  | ATRM 14A A1        | 04965LAC2  | 0.40%  |
| ALM 2020-1A A1A1   | 00166FAC0 | 1.23%  | ATRM 14A B         | 04965LAJ7  | 0.08%  |
| ALM 2020-1A A2     | 00166FAG1 | 0.15%  | ATRM 15A A1        | 04965FAC5  | 0.54%  |
| APID 2016-25A A1R  | 03762YAF4 | 0.41%  | ATRM 15A B         | 04965FAG6  | 0.10%  |
| APID 2016-25A A2R  | 03762YAH0 | 0.07%  | ATRM 9A AR2        | 55821CAA2  | 0.49%  |
| APID 2017-28A A1A  | 03767CAA8 | 0.39%  | ATRM 9A BR2        | 55821CAC8  | 0.08%  |
| APID 2017-28A A2   | 03767CAC4 | 0.06%  | AVERY 2014-1A BR   | 05363UAU7  | 0.07%  |
| APID 2018-18A A1   | 03767NAC0 | 0.33%  | BABSN 2018-3A A1   | 06760PAC5  | 0.38%  |
| APID 2018-18A B    | 03767NAG1 | 0.06%  | BABSN 2018-3A B1   | 06760PAG6  | 0.05%  |
| APID 2018-29A A1A  | 03767MAC2 | 0.33%  | BABSN 2018-4X A1   | 06760XAA2  | 0.27%  |
| APID 2018-29A A2   | 03767MAG3 | 0.06%  | BABSN 2018-4X B    | 06760XAE4  | 0.05%  |
| APID 2019-31A A1R  | 03767VAG3 | 0.33%  | BARDT 2019-2A A1   | 06744NAA5  | 0.33%  |
| APID 2019-31A BR   | 03767VAL2 | 0.06%  | BARDT 2019-2A B    | 06744NAE7  | 0.06%  |
| APID 2021-35A A    | 03768UAA7 | 0.28%  | BATLN 2017-11A AR  | 07132LAL3  | 0.36%  |
| APID 2021-35A B    | 03768UAB5 | 0.06%  | BATLN 2017-11A BR  | 07132LAN9  | 0.08%  |
| APID XXXA A1A      | 03768CAC3 | 0.34%  | BATLN 2018-12A A1  | 07133RAA3  | 0.32%  |
| APID XXXA A2       | 03768CAG4 | 0.07%  | BATLN 2018-12A B1  | 07133RAC9  | 0.04%  |
| ARES 2015-2A AR2   | 04015GAP4 | 0.57%  | BATLN 2019-14A A1  | 07090AAA1  | 0.27%  |
| ARES 2015-2A BR2   | 04015GAR0 | 0.11%  | BATLN 2019-14A B1  | 07090AAE3  | 0.02%  |
| ARES 2016-40A A1R  | 04016GAR9 | 0.38%  | BCC 2018-1A A1     | 05683LAA4  | 0.30%  |
| ARES 2016-40A A3R  | 04016GAV0 | 0.07%  | BCC 2018-1A B      | 05683LAE6  | 0.07%  |
| ARES 2016-41A AR2  | 04016DAS4 | 0.34%  | BCC 2018-2A A1     | 05682VAA3  | 0.32%  |
| ARES 2016-41A BR   | 04016DAU9 | 0.06%  | BCC 2018-2A B      | 05682VAE5  | 0.06%  |
| ARES 2017-43A AR   | 04016PAJ7 | 0.45%  | BCC 2019-2A A      | 05682LAA5  | 0.29%  |
| ARES 2017-43A BR   | 04016PAL2 | 0.10%  | BCC 2019-2A B      | 05682LAC1  | 0.05%  |
| ARES 2017-44A A1R  | 04016NAM5 | 0.59%  | BCC 2019-4A A1     | 05684AAA7  | 0.32%  |
| ARES 2017-44A A3R1 | 04016NAR4 | 0.05%  | BCC 2019-4A B      | 05684AAE9  | 0.06%  |
| ARES 2017-46A A1   | 04016UAC1 | 0.30%  | BCHPK 2019-1A A1   | 07355TAA0  | 0.44%  |
| ARES 2017-46A B1   | 04016UAG2 | 0.03%  | BCHPK 2019-1A B1   | 07355TAE2  | 0.04%  |
| ARES 2018-47A A1   | 04016VAA3 | 0.36%  | BLACK 2019-2A A1A  | 09204GAA7  | 0.28%  |
| ARES 2018-47A B    | 04016VAE5 | 0.07%  | BLACK 2019-2A A2   | 09204GAC3  | 0.05%  |
| ARES 2018-50A AR   | 04018LAJ4 | 0.29%  | BLUEM 2018-3A A1   | 09630AAC0  | 0.32%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker    | CUSIP     | Weight |
|--------------------|-----------|--------|---------------------|-----------|--------|
| BLUEM 2018-3A B    | 09630AAG1 | 0.06%  | CIFC 2013-2A A1L2   | 12549BAY4 | 0.34%  |
| BSP 2017-11A A1R   | 08179CAN1 | 0.35%  | CIFC 2013-2A A2L2   | 12549BBA5 | 0.07%  |
| BSP 2017-11A A2R   | 08179CAQ4 | 0.06%  | CIFC 2014-2RA A1    | 12548RAB0 | 0.46%  |
| BSP 2017-12A A1    | 08179HAA8 | 0.40%  | CIFC 2014-2RA A2    | 12548RAC8 | 0.08%  |
| BSP 2017-12A A2    | 08179HAB6 | 0.07%  | CIFC 2014-3A A1R2   | 12549QBA2 | 0.38%  |
| BSP 2019-17A A1    | 08182BAA6 | 0.28%  | CIFC 2014-3A BR2    | 12549QBE4 | 0.07%  |
| BSP 2019-17A B     | 08182BAE8 | 0.05%  | CIFC 2017-1A AR     | 12551AAL9 | 0.45%  |
| BSP 2019-19A A     | 08182RAA1 | 0.29%  | CIFC 2017-1A B      | 12551AAC9 | 0.08%  |
| BSP 2019-19A B     | 08182RAC7 | 0.05%  | CIFC 2017-4A A1R    | 12551JAL0 | 0.46%  |
| BSP 2021-23A A1    | 08186VAA8 | 0.31%  | CIFC 2017-4A A2R    | 12551JAN6 | 0.08%  |
| BSP 2021-23A B1    | 08186VAE0 | 0.02%  | CIFC 2018-1A A      | 12551RAA6 | 0.58%  |
| CATSK 2017-1A A1AR | 149420AL5 | 0.55%  | CIFC 2018-1A B      | 12551RAC2 | 0.10%  |
| CATSK 2017-1A A2   | 149420AE1 | 0.07%  | CIFC 2018-2A A1     | 17180WAA3 | 0.46%  |
| CBAM 2017-2A AR    | 12481KA57 | 0.89%  | CIFC 2018-2A A2     | 17180WAC9 | 0.08%  |
| CBAM 2017-2A BR    | 12481KAU2 | 0.17%  | CIFC 2019-1A AR     | 12553DAJ6 | 0.35%  |
| CBAM 2017-4A A     | 12481NAB8 | 0.57%  | CIFC 2019-1A BR     | 12553DAL1 | 0.06%  |
| CBAM 2017-4A B2    | 12481NAD4 | 0.05%  | CIFC 2019-4A A1     | 17182XAA9 | 0.29%  |
| CBAM 2018-5A A     | 12481QAC9 | 0.57%  | CIFC 2019-4A A2     | 17182XAC5 | 0.05%  |
| CBAM 2018-5A B1    | 12481QAE5 | 0.08%  | CIFC 2021-3A A      | 12564DAA2 | 0.33%  |
| CBAM 2018-6A A1R   | 12481XAN0 | 0.55%  | CIFC 2021-3A B      | 12564DAC8 | 0.08%  |
| CBAM 2018-6A B1R   | 12481XAS9 | 0.07%  | COOK 2018-1A A1     | 21623PAA5 | 0.53%  |
| CBAM 2019-9A A     | 14987VAA7 | 0.34%  | COOK 2018-1A B      | 21623PAE7 | 0.08%  |
| CBAM 2019-9A B1    | 14987VAC3 | 0.03%  | DRSLF 2014-33A AR3  | 26249GAS9 | 0.56%  |
| CGMS 2012-3A A1A2  | 14312EAJ2 | 0.34%  | DRSLF 2014-33A BR3  | 26249GAU4 | 0.10%  |
| CGMS 2012-3A A2A2  | 14312EAN3 | 0.03%  | DRSLF 2016-43A AR2  | 26245CBE2 | 0.37%  |
| CGMS 2014-1A A1R2  | 14310MAW7 | 0.38%  | DRSLF 2016-43A B1R2 | 26245CBG7 | 0.05%  |
| CGMS 2014-1A BR2   | 14310MBA4 | 0.06%  | DRSLF 2016-45A A1R  | 26244MAL6 | 0.36%  |
| CGMS 2015-1A AR3   | 14311DBN5 | 0.27%  | DRSLF 2016-45A BR   | 26244MAQ5 | 0.07%  |
| CGMS 2015-1A BR3   | 14311DBQ8 | 0.05%  | DRSLF 2017-47A A1R  | 26245EAJ8 | 0.39%  |
| CGMS 2017-2A A1R   | 14315JAQ2 | 0.31%  | DRSLF 2017-47A BR   | 26245EAN9 | 0.04%  |
| CGMS 2017-2A A2R   | 14315JAU3 | 0.06%  | DRSLF 2017-49A AR   | 26244QAN3 | 0.34%  |
| CGMS 2017-4A A1    | 14315BAA4 | 0.35%  | DRSLF 2017-49A BR   | 26244QAQ6 | 0.06%  |
| CGMS 2017-4A A2    | 14315BAC0 | 0.06%  | DRSLF 2017-53A A    | 26243EAA9 | 0.35%  |
| CGMS 2018-2A A1    | 14317PAA1 | 0.34%  | DRSLF 2017-53A B    | 26243EAB7 | 0.06%  |
| CGMS 2018-2A A2    | 14317PAC7 | 0.06%  | DRSLF 2018-64A A    | 26251LAC8 | 0.35%  |
| CGMS 2018-4A A1A   | 14315RAA9 | 0.33%  | DRSLF 2018-64A B    | 26251LAE4 | 0.06%  |
| CGMS 2018-4A A2    | 14315RAE1 | 0.06%  | DRSLF 2019-68A A    | 26252QAA0 | 0.29%  |
| CGMS 2019-1A A1A   | 14316BAA3 | 0.33%  | DRSLF 2019-68A B    | 26252QAB8 | 0.05%  |
| CGMS 2019-1A A2    | 14316BAE5 | 0.06%  | DRSLF 2020-86A A    | 26245XAA5 | 0.34%  |
| CGMS 2019-3A A1A   | 14314HAA2 | 0.33%  | DRSLF 2020-86A B    | 26245XAC1 | 0.08%  |
| CGMS 2019-3A A2A   | 14314HAE4 | 0.03%  | ELMW7 2020-4A A     | 29002QAA7 | 0.27%  |
| CGMS 2021-1A A1    | 14316MAA9 | 0.32%  | ELMW7 2020-4A B     | 29002QAC3 | 0.07%  |
| CGMS 2021-1A A2    | 14316MAC5 | 0.08%  | ELMW8 2021-1A A1    | 29003EAA3 | 0.52%  |
| CIFC 2012-2RA A1   | 12551PAA0 | 0.27%  | ELMW8 2021-1A B1    | 29003EAC9 | 0.10%  |
| CIFC 2012-2RA A2   | 12551PAC6 | 0.04%  | FCBSL 2017-2A A     | 34961PAA8 | 0.33%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP      | Weight |
|-------------------|-----------|--------|--------------------|------------|--------|
| FCBSL 2017-2A B1  | 34961PAC4 | 0.04%  | KKR 21 A           | 48252KAA7  | 0.35%  |
| FCBSL 2021-2A A   | 34963DAA3 | 0.28%  | KKR 21 B           | 48252KAC3  | 0.06%  |
| FCBSL 2021-2A B   | 34963DAC9 | 0.07%  | KKR 22A A          | 48252WAA1  | 0.35%  |
| FLAT 2021-1A A1   | 33883PAC1 | 0.27%  | KKR 22A B          | 48252WAC7  | 0.06%  |
| FLAT 2021-1A B    | 33883PAE7 | 0.05%  | KKR 31A A1         | 48254NAA9  | 0.32%  |
| GCBSL 2020-48A A1 | 38177DAA6 | 0.31%  | KKR 31A B          | 48254NAE1  | 0.07%  |
| GCBSL 2020-48A B1 | 38177DAG3 | 0.05%  | LCM 16A A1AR       | 50181GBA7  | 0.24%  |
| GILBT 2017-1A A   | 375415AA4 | 0.58%  | LCM 16A BR2        | 50181GBG4  | 0.08%  |
| GILBT 2017-1A B   | 375415AC0 | 0.09%  | LCM 24A AR         | 50188YAE4  | 0.35%  |
| GLD10 2015-10A AR | 38137PAQ3 | 0.38%  | LCM 24A BR         | 50188YAG9  | 0.06%  |
| GLD10 2015-10A BR | 38137PAU4 | 0.05%  | LCM 26A A1         | 50200FAC3  | 0.33%  |
| GLM 2017-1A A1L   | GOLIIQZH0 | 0.33%  | LCM 26A B          | 50200FAE9  | 0.06%  |
| GLM 2017-1A B1R2  | 38136FBJ1 | 0.04%  | MAGNE 2012-7A A1R2 | 55951PBA4  | 0.38%  |
| GLM 2017-2A A     | 38136MAC2 | 0.42%  | MAGNE 2012-7A A2R2 | 55951PBC0  | 0.06%  |
| GLM 2017-2A B     | 38136MAG3 | 0.05%  | MAGNE 2019-22A A1R | 55954HAL6  | 0.37%  |
| GLM 2018-3A A     | 38138BAC4 | 0.38%  | MAGNE 2019-22A BR  | 55954HAN2  | 0.07%  |
| GLM 2018-3A B1    | 38138BAG5 | 0.03%  | MAGNE 2019-24A A   | 55954WAA7  | 0.34%  |
| GLM 2019-4A AR    | 38137YAN1 | 0.43%  | MAGNE 2019-24A B   | 55954WAC3  | 0.06%  |
| GLM 2019-4A BR    | 38137YAS0 | 0.06%  | MAGNE 2020-27A A1  | 55955EAA6  | 0.26%  |
| GLM 2019-5A A     | 38138DAC0 | 0.34%  | MAGNE 2020-27A B   | 55955EAE8  | 0.06%  |
| GLM 2019-5A B     | 38138DAG1 | 0.05%  | MAGNE 2021-29A A   | 55955KAA2  | 0.32%  |
| GLM 2020-7A AR    | 38138LAL2 | 0.15%  | MAGNE 2021-29A B   | 55955KAC8  | 0.05%  |
| GLM 2020-7A BR    | 38138LAN8 | 0.05%  | MARNR 2017-4A A    | 56846GAA2  | 0.33%  |
| GLM 2021-9A A     | 38138JAC7 | 0.41%  | MARNR 2017-4A B    | 56846GAC8  | 0.06%  |
| GLM 2021-9A B     | 38138JAE3 | 0.08%  | MCLO 2017-10A A1A  | 56578JAA0  | 0.28%  |
| GRNPK 2018-1A A2  | 39729RAB4 | 0.40%  | MCLO 2017-10A A2   | 56578JAE2  | 0.06%  |
| GRNPK 2018-1A B   | 39729RAC2 | 0.11%  | MCLO 2017-9A A1AR  | 56577PAL3  | 0.33%  |
| HLM 13A-18 A1     | 40437LAC6 | 0.27%  | MCLO 2017-9A A2    | 56577PAE9  | 0.07%  |
| HLM 13A-18 B      | 40437LAG7 | 0.04%  | MCLO 2018-11A A1   | 56577QAA5  | 0.31%  |
| ICG 2021-1A A1    | 449303AA4 | 0.22%  | MCLO 2018-11A A2   | 56577QAC1  | 0.05%  |
| ICG 2021-1A B     | 449303AE6 | 0.04%  | MDPK 2015-17A AR2  | 55818YBN0  | 0.45%  |
| INVCO 2021-2A A   | 46149MAA4 | 0.29%  | MDPK 2015-17A BR2  | 55818YBS9  | 0.08%  |
| INVCO 2021-2A B   | 46149MAC0 | 0.05%  | MDPK 2015-18A A1R  | 55819BAL4  | 0.41%  |
| JTWN 2017-10A A1R | 47048HAN7 | 0.34%  | MDPK 2015-18A BR   | 55819BAN0  | 0.07%  |
| JTWN 2017-10A A2R | 47048HAQ0 | 0.06%  | MDPK 2016-21A A1R  | 55820JAL4  | 0.44%  |
| JTWN 2018-6RA A1  | 47047LAA7 | 0.43%  | MDPK 2016-21A A2R  | 55820J AQ3 | 0.08%  |
| JTWN 2018-6RA A2A | 47047LAC3 | 0.05%  | MDPK 2016-22A A1R  | 55819XAY8  | 0.44%  |
| KAYNE 2020-7A A1  | 48661CAA0 | 0.33%  | MDPK 2016-22A BR   | 55819XBC5  | 0.09%  |
| KAYNE 2020-7A B1  | 48661CAC6 | 0.06%  | MDPK 2017-23A AR   | 55820TAJ7  | 0.44%  |
| KKR 16 A1R        | 48251BAL4 | 0.41%  | MDPK 2017-23A BR   | 55820TAL2  | 0.10%  |
| KKR 16 A2R        | 48251BAN0 | 0.07%  | MDPK 2018-27A A1A  | 55820YAA5  | 0.42%  |
| KKR 18 A          | 48251JAC7 | 0.40%  | MDPK 2018-27A A2   | 55820YAC1  | 0.09%  |
| KKR 18 B          | 48251JAE3 | 0.08%  | MDPK 2018-28A A1   | 55821AAA6  | 0.36%  |
| KKR 20 A          | 48251TAA9 | 0.34%  | MDPK 2018-28A B    | 55821AAE8  | 0.06%  |
| KKR 20 B          | 48251TAB7 | 0.06%  | MDPK 2018-30A A    | 55821TAA5  | 0.44%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|-------------------|-----------|--------|--------------------|-----------|--------|
| MDPK 2018-30A B   | 55821TAC1 | 0.06%  | OAKCL 2019-3A A1   | 67400EAA2 | 0.40%  |
| MDPK 2018-32A A1R | 55817AAN4 | 0.43%  | OAKCL 2019-3A B    | 67400EAE4 | 0.08%  |
| MDPK 2018-32A BR  | 55817AAS3 | 0.08%  | OAKCL 2019-4A A1   | 67402CAC0 | 0.42%  |
| MDPK 2019-33A A   | 55819JAA1 | 0.46%  | OAKCL 2019-4A B    | 67402CAG1 | 0.07%  |
| MDPK 2019-33A B1  | 55819JAC7 | 0.04%  | OCP 2014-6A A1R    | 67106BAQ0 | 0.53%  |
| MDPK 2020-46A A   | 55822AAJ6 | 0.32%  | OCP 2014-6A A2R    | 67106BAR8 | 0.11%  |
| MDPK 2020-46A B1  | 55822AAA5 | 0.07%  | OCP 2017-13A A1A   | 67097LAA4 | 0.33%  |
| MDPK 2021-38A A   | 55821KAC0 | 0.34%  | OCP 2017-13A A2A   | 67097LAC0 | 0.03%  |
| MDPK 2021-38A B   | 55821KAE6 | 0.07%  | OCP 2017-14A A1A   | 67097QAA3 | 0.31%  |
| MDPK 2021-48A A   | 55821UAA2 | 0.49%  | OCP 2017-14A A2    | 67097QAE5 | 0.06%  |
| MDPK 2021-48A B   | 55821UAC8 | 0.09%  | OCP 2018-15A A1    | 67112KAA7 | 0.33%  |
| MERCL 2017-1A A1  | 58806PAA6 | 0.50%  | OCP 2018-15A A3    | 67112KAC3 | 0.06%  |
| MERCL 2017-1A A2  | 58806PAC2 | 0.08%  | OCT14 2012-1A A2RR | 67590ABT8 | 0.06%  |
| MIDO 2017-7A A1R  | 59801WAM8 | 0.34%  | OCT14 2012-1A AARR | 67590ABP6 | 0.38%  |
| MIDO 2017-7A BR   | 59801WAR7 | 0.05%  | OCT21 2014-1A A2R3 | 67590QBM8 | 0.08%  |
| NCC 2018-IIA A    | 63152PAA6 | 0.34%  | OCT21 2014-1A AAR3 | 67590QBK2 | 0.40%  |
| NCC 2018-IIA B    | 63152PAC2 | 0.06%  | OCT24 2015-1A A1S  | 67573ABS1 | 0.47%  |
| NEUB 2019-32A AR  | 64132DAJ7 | 0.33%  | OCT24 2015-1A BS   | 67573ABW2 | 0.08%  |
| NEUB 2019-32A BR  | 64132DAL2 | 0.07%  | OCT28 2016-1A A1R  | 67591EAQ6 | 0.39%  |
| NEUB 2019-33A A   | 64132TAA1 | 0.33%  | OCT28 2016-1A BR   | 67591EAU7 | 0.07%  |
| NEUB 2019-33A B   | 64132TAC7 | 0.08%  | OCT37 2018-2A A1A  | 67591VAA3 | 0.31%  |
| NEUB 2020-36A A1R | 64133KAU5 | 0.25%  | OCT37 2018-2A A2   | 67591VAE5 | 0.07%  |
| NEUB 2020-36A BR  | 64133KAL5 | 0.05%  | OCT38 2018-1A A1   | 67591YAA7 | 0.34%  |
| NEUB 2020-39A A1  | 64134GAA7 | 0.27%  | OCT38 2018-1A A3A  | 67591YAE9 | 0.04%  |
| NEUB 2020-39A B   | 64134GAE9 | 0.05%  | OCT40 2019-1A A1   | 67592BAA6 | 0.33%  |
| NEUB 2021-42A A   | 64133WAA3 | 0.16%  | OCT40 2019-1A B    | 67592BAE8 | 0.06%  |
| NEUB 2021-42A B   | 64133WAC9 | 0.08%  | OCT45 2019-1A A    | 67577MAA1 | 0.29%  |
| OAKC 2012-7A AR3  | 67102QAV0 | 0.11%  | OCT45 2019-1A B1   | 67577MAC7 | 0.04%  |
| OAKC 2012-7A BR3  | 67102QAZ1 | 0.02%  | OCT46 2020-2A A    | 67577VAA1 | 0.28%  |
| OAKC 2014-10RA AR | 67707CAQ1 | 0.33%  | OCT46 2020-2A B    | 67577VAC7 | 0.06%  |
| OAKC 2014-10RA BR | 67707CAS7 | 0.08%  | OCT51 2021-1A A    | 67578JAA7 | 0.29%  |
| OAKC 2015-12A A1R | 67109YAL8 | 0.31%  | OCT51 2021-1A B    | 67578JAC3 | 0.05%  |
| OAKC 2015-12A BR  | 67109YAQ7 | 0.06%  | OHALF 2015-1A A1R2 | 67109BCN2 | 0.37%  |
| OAKC 2019-3A A1   | 67112RAC8 | 0.38%  | OHALF 2015-1A B1R2 | 67109BCS1 | 0.06%  |
| OAKC 2019-3A B1   | 67112RAG9 | 0.06%  | OZLM 2017-19A A1   | 67112CAA5 | 0.34%  |
| OAKC 2019-4A A1   | 67098DAC7 | 0.34%  | OZLM 2017-19A A2   | 67112CAC1 | 0.06%  |
| OAKC 2019-4A B1   | 67098DAG8 | 0.05%  | PLMRS 2021-2A A    | 69701XAA2 | 0.31%  |
| OAKC 2020-5A A1   | 67113GAC1 | 0.33%  | PLMRS 2021-2A B    | 69701XAC8 | 0.06%  |
| OAKC 2020-5A B    | 67113GAG2 | 0.06%  | PSTAT 2018-4A A1   | 69700KAA1 | 0.16%  |
| OAKC 2020-7A A    | 67098WAA9 | 0.28%  | PSTAT 2018-4A A2   | 69700KAC7 | 0.06%  |
| OAKC 2020-7A B    | 67098WAC5 | 0.06%  | PSTAT 2020-1A A1   | 69701EAA4 | 0.33%  |
| OAKC 2021-8A A    | 67707GAC3 | 0.33%  | PSTAT 2020-1A A2   | 69701EAC0 | 0.08%  |
| OAKC 2021-8A B1   | 67707GAE9 | 0.06%  | PSTAT 2021-2A A1   | 69702DAA5 | 0.43%  |
| OAKC 2021-9A A1   | 67690AAC5 | 0.34%  | PSTAT 2021-2A A2   | 69702DAC1 | 0.07%  |
| OAKC 2021-9A B    | 67690AAG6 | 0.07%  | REG13 2018-2A A1   | 75888FAC9 | 0.33%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker    | CUSIP     | Weight |
|-------------------|-----------|--------|---------------------|-----------|--------|
| REG13 2018-2A A2  | 75888FAE5 | 0.05%  | SYMP 2016-17A AR    | 87165UAN1 | 0.25%  |
| REG14 2018-3A A   | 75888MAE0 | 0.40%  | SYMP 2016-17A BR    | 87165UAQ4 | 0.05%  |
| REG14 2018-3A B   | 75888MAG5 | 0.06%  | SYMP 2021-25A A     | 87167WAC9 | 0.28%  |
| REG15 2018-4A A1  | 75888RAC3 | 0.35%  | SYMP 2021-25A B     | 87167WAE5 | 0.06%  |
| REG15 2018-4A A2  | 75888RAE9 | 0.06%  | TRNTS 2017-6A ARR   | 89640YAU8 | 0.39%  |
| REG16 2019-2A A1  | 75888TAA3 | 0.33%  | TRNTS 2017-6A BR1   | 89640YAW4 | 0.06%  |
| REG16 2019-2A B   | 75888TAE5 | 0.06%  | TRNTS 2018-9A A     | 89641JAA4 | 0.34%  |
| REG18 2021-1A A1  | 75884EAA0 | 0.30%  | TRNTS 2018-9A B1    | 89641JAC0 | 0.06%  |
| REG18 2021-1A B   | 75884EAC6 | 0.06%  | TRNTS 2019-10A B    | 89640AAC0 | 0.07%  |
| RESPK 2020-1A A1  | 758465AC2 | 0.22%  | TRNTS 2019-10X AL   | BCC2J3FG8 | 0.27%  |
| RESPK 2020-1A B1A | 758465AE8 | 0.05%  | TRNTS 2019-11A A1   | 89641HAA8 | 0.16%  |
| RRAM 2017-1A A1AB | 78108YAL6 | 0.38%  | TRNTS 2019-11A B1   | 89641HAE0 | 0.03%  |
| RRAM 2017-1A A2B  | 78108YAQ5 | 0.06%  | TRNTS 2020-14A A1   | 89641QAA8 | 0.27%  |
| RRAM 2018-4A A1A  | 74972FAC9 | 0.50%  | TRNTS 2020-14A B    | 89641QAE0 | 0.05%  |
| RRAM 2018-4A A2   | 74972FAG0 | 0.07%  | TRNTS 2021-15A A1   | 89641XAA3 | 0.26%  |
| RRAM 2021-14A A1  | 74980PAA1 | 0.37%  | TRNTS 2021-15A B1   | 89641XAC9 | 0.04%  |
| RRAM 2021-14A A2  | 74980PAC7 | 0.07%  | TSYMP 2017-1A A     | 87232BAB8 | 0.37%  |
| RRAM 2021-17A A1A | 74980QAA9 | 0.37%  | TSYMP 2017-1A B     | 87232BAC6 | 0.07%  |
| RRAM 2021-17A A2  | 74980QAE1 | 0.06%  | VENTR 2013-15A A1R2 | 92328XAT6 | 0.09%  |
| RSRVA 2016-3A ARR | 76761RAY5 | 0.34%  | VENTR 2013-15A BR2  | 92328XAV1 | 0.06%  |
| RSRVA 2016-3A BRR | 76761RBA6 | 0.06%  | VENTR 2014-17A ARR  | 92329YAL0 | 0.35%  |
| SHACK 2014-5RA A  | 81881JAC6 | 0.34%  | VENTR 2014-17A BRR  | 92329YAN6 | 0.06%  |
| SHACK 2014-5RA B  | 81881JAE2 | 0.06%  | VENTR 2017-27A AR   | 92331LBC3 | 0.34%  |
| SNDPT 2014-2RA A  | 83613WAA2 | 0.35%  | VENTR 2017-27A BR   | 92331LBE9 | 0.06%  |
| SNDPT 2014-2RA B  | 83613WAC8 | 0.06%  | VENTR 2017-30A A1   | 92331NAA4 | 0.39%  |
| SNDPT 2016-2A AR2 | 83610CAW1 | 0.40%  | VENTR 2017-30A B    | 92331NAE6 | 0.05%  |
| SNDPT 2016-2A BR2 | 83610CAY7 | 0.07%  | VENTR 2018-31A A1   | 92331VAA6 | 0.46%  |
| SNDPT 2016-3A AR2 | 83609NAN0 | 0.40%  | VENTR 2018-31A B    | 92331VAE8 | 0.06%  |
| SNDPT 2016-3A B1R | 83609NAQ3 | 0.05%  | VENTR 2018-33A A1LR | 92330YAN3 | 0.30%  |
| SNDPT 2017-2A AR  | 83610KAJ2 | 0.46%  | VENTR 2018-33A BR   | 92330YAU7 | 0.06%  |
| SNDPT 2017-2A BR  | 83610KAL7 | 0.08%  | VENTR 2019-38A A1   | 92332NAB1 | 0.33%  |
| SNDPT 2017-3A A1R | 83611GAL5 | 0.46%  | VENTR 2019-38A B    | 92332NAD7 | 0.05%  |
| SNDPT 2017-3A A2  | 83611GAC5 | 0.08%  | VENTR 2020-39A A1   | 92332TAB8 | 0.28%  |
| SNDPT 2017-4A A1  | 83609TAA5 | 0.46%  | VENTR 2020-39A B    | 92332TAD4 | 0.04%  |
| SNDPT 2017-4A A2A | 83609TAC1 | 0.06%  | VENTR 2021-43A A1   | 92290CAB5 | 0.27%  |
| SNDPT 2018-2A A   | 83611JAA3 | 0.46%  | VENTR 2021-43A B    | 92290CAE9 | 0.05%  |
| SNDPT 2018-2A B   | 83611JAC9 | 0.08%  | VIBR 2018-8A A1A    | 92558FAA7 | 0.31%  |
| SNDPT 2019-1A A   | 83611KAA0 | 0.27%  | VIBR 2018-8A A2     | 92558FAC3 | 0.05%  |
| SNDPT 2019-1A B1  | 83611KAC6 | 0.05%  | VOYA 2015-3A A1R    | 92913UAN6 | 0.43%  |
| SNDPT 2020-2A A1  | 83611VAC2 | 0.27%  | VOYA 2015-3A A3R    | 92913UA55 | 0.08%  |
| SNDPT 2020-2A B1  | 83611VAG3 | 0.04%  | VOYA 2016-3A A1R    | 92915HAL7 | 0.32%  |
| SNDPT 2020-3A A1  | 83615CAA4 | 0.26%  | VOYA 2016-3A A3R    | 92915HAQ6 | 0.06%  |
| SNDPT 2020-3A B   | 83615CAC0 | 0.06%  | VOYA 2016-4A ARR    | 92915TAN7 | 0.36%  |
| STWRT 2015-1A A1R | 860444AL2 | 0.41%  | VOYA 2016-4A B1R    | 92915TAQ0 | 0.05%  |
| STWRT 2015-1A BR  | 860444AQ1 | 0.05%  | VOYA 2017-2A A1R    | 92915UAG9 | 0.33%  |

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

| Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|
| VOYA 2017-2A A2AR | 92915UAJ3 | 0.07%  |
| VOYA 2017-3A A1R  | 92915QAU7 | 0.32%  |
| VOYA 2017-3A A2AR | 92915QAW3 | 0.06%  |
| VOYA 2018-1A A1   | 92917AAA4 | 0.36%  |
| VOYA 2018-1A A2   | 92917AAC0 | 0.06%  |
| VOYA 2018-2A A1   | 92917JAA5 | 0.32%  |
| VOYA 2018-2A B1   | 92917JAE7 | 0.04%  |
| VOYA 2019-4A A1   | 92918BAA1 | 0.33%  |
| VOYA 2019-4A B    | 92918BAE3 | 0.06%  |
| WINDR 2014-2A AR  | 88390AAT7 | 0.36%  |
| WINDR 2014-2A BR  | 88390AAV2 | 0.06%  |
| WINDR 2016-1A AR  | 88433AAJ8 | 0.27%  |
| WINDR 2016-1A BR  | 88433AAL3 | 0.06%  |
| WINDR 2017-1A ARR | 97315TAC6 | 0.34%  |
| WINDR 2017-1A BR  | 97315TAE2 | 0.06%  |
| WINDR 2017-4A A   | 87249LAC5 | 0.34%  |
| WINDR 2017-4A B   | 87249LAE1 | 0.06%  |
| WINDR 2018-2A A1  | 88434HAA1 | 0.31%  |
| WINDR 2018-2A B   | 88434HAG8 | 0.06%  |
| WINDR 2019-3A A1  | 87249VAC3 | 0.32%  |
| WINDR 2019-3A B   | 87249VAG4 | 0.06%  |
| WLLMN 2021-1A A   | 949723AA8 | 0.32%  |
| WLLMN 2021-1A B   | 949723AC4 | 0.09%  |
| WOODS 2018-17A A  | 66860PAA2 | 0.30%  |
| WOODS 2018-17A B  | 66860PAC8 | 0.05%  |
| YCLO 2018-1A A    | 98625LAA0 | 0.29%  |
| YCLO 2018-1A B    | 98625LAC6 | 0.05%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|-------------------|-----------|--------|
| AGL 2020-3A C     | 00119MAG4 | 0.14%  | APID XXXA C       | 03768CAL3 | 0.15%  |
| AGL 2020-3A D     | 00119MAJ8 | 0.12%  | APID XXXA D       | 03768BAA9 | 0.10%  |
| AGL 2020-3A E     | 00119NAA5 | 0.12%  | ARES 2015-2A CR   | 04015GAT6 | 0.24%  |
| AGL 2020-5A C     | 00119TAD6 | 0.13%  | ARES 2015-2A DR   | 04015GAV1 | 0.23%  |
| AGL 2020-5A D     | 00119TAE4 | 0.13%  | ARES 2015-2A ER   | 04015HAL1 | 0.17%  |
| AGL 2020-5A E     | 00119UAA9 | 0.10%  | ARES 2016-40A BR  | 04016GAX6 | 0.15%  |
| AGL 2021-12A C    | 00120BAG5 | 0.13%  | ARES 2016-40A CR  | 04016GAZ1 | 0.16%  |
| AGL 2021-12A D    | 00120BAJ9 | 0.15%  | ARES 2016-40A DR  | 04016HAK2 | 0.14%  |
| AGL 2021-12A E    | 00120CAA6 | 0.11%  | ARES 2016-41A CR  | 04016DAW5 | 0.14%  |
| AIGIM 2021-1A C   | 00141YAE5 | 0.11%  | ARES 2016-41A DR  | 04016DAY1 | 0.14%  |
| AIGIM 2021-1A D   | 00141YAG0 | 0.14%  | ARES 2016-41A ER  | 04016KAG4 | 0.10%  |
| AIGIM 2021-1A E   | 00141YAJ4 | 0.09%  | ARES 2017-43A CR  | 04016PAN8 | 0.18%  |
| AIMCO 2020-11A C  | 00140NAE0 | 0.14%  | ARES 2017-43A DR  | 04016PAQ1 | 0.20%  |
| AIMCO 2020-11A D  | 00140NAG5 | 0.12%  | ARES 2017-43A ER  | 04017AAG5 | 0.14%  |
| AIMCO 2020-11A E  | 00140PAA3 | 0.06%  | ARES 2017-44A BR  | 04016NAT0 | 0.26%  |
| ALINE 2018-1A C   | 016269AC6 | 0.10%  | ARES 2017-44A CR  | 04016NAX1 | 0.23%  |
| ALINE 2018-1A D   | 016269AD4 | 0.13%  | ARES 2017-44A DR  | 04016NAZ6 | 0.23%  |
| ALINE 2018-1A E   | 016268AA2 | 0.10%  | ARES 2017-46A C2  | 04016UAN7 | 0.11%  |
| ALLEG 2018-3A C   | 01750NAG4 | 0.11%  | ARES 2017-46A D   | 04016UAQ0 | 0.15%  |
| ALLEG 2018-3A D   | 01750NAJ8 | 0.15%  | ARES 2017-46A E   | 04016UAS6 | 0.11%  |
| ALLEG 2018-3A E   | 01750KAA3 | 0.11%  | ARES 2018-47A C   | 04016VAG0 | 0.17%  |
| ALM 2020-1A B     | 00166FAJ5 | 0.49%  | ARES 2018-47A D   | 04016VAJ4 | 0.18%  |
| ALM 2020-1A C     | 00166FAL0 | 0.47%  | ARES 2018-47A E   | 04016WAA1 | 0.11%  |
| ALM 2020-1A D     | 00166DAA9 | 0.35%  | ARES 2018-50A CR  | 04018LAN5 | 0.10%  |
| APID 2016-25A B1R | 03762YAK3 | 0.09%  | ARES 2018-50A D   | 04018LAG0 | 0.13%  |
| APID 2016-25A CR  | 03762YAP2 | 0.17%  | ARES 2018-50A E   | 04018KAA5 | 0.11%  |
| APID 2016-25A DR  | 03766CAD3 | 0.13%  | ARES 2020-56A C   | 04018NAG6 | 0.12%  |
| APID 2017-28A B   | 03767CAD2 | 0.20%  | ARES 2020-56A D1  | 04018NAJ0 | 0.10%  |
| APID 2017-28A C   | 03767CAE0 | 0.20%  | ARES 2020-56A E   | 04018PAA4 | 0.06%  |
| APID 2017-28A D   | 03766YAA1 | 0.11%  | ARES 2021-59A C1  | 04018EAE1 | 0.13%  |
| APID 2018-18A C   | 03767NAJ5 | 0.16%  | ARES 2021-59A D   | 04018EAG6 | 0.14%  |
| APID 2018-18A D   | 03767NAL0 | 0.13%  | ARES 2021-59A E   | 04018GAA4 | 0.08%  |
| APID 2018-18A E   | 03767QAA7 | 0.09%  | ARES 2021-60A C   | 04018FAE8 | 0.11%  |
| APID 2018-29A B   | 03767MAJ7 | 0.17%  | ARES 2021-60A D   | 04018FAG3 | 0.12%  |
| APID 2018-29A C   | 03767MAL2 | 0.12%  | ARES 2021-60A E   | 04018JAA8 | 0.09%  |
| APID 2018-29A D   | 03767GAA9 | 0.09%  | ATCLO 2018-12A C  | 04942UAJ5 | 0.14%  |
| APID 2019-31A CR  | 03767VAN8 | 0.16%  | ATCLO 2018-12A D  | 04942UAL0 | 0.09%  |
| APID 2019-31A DR  | 03767VAQ1 | 0.15%  | ATCLO 2018-12A E  | 04942TAA7 | 0.09%  |
| APID 2019-31A ER  | 03767XAC8 | 0.11%  | ATCLO 2019-13A CR | 04942VBE3 | 0.13%  |
| APID 2021-35A C   | 03768UAC3 | 0.12%  | ATCLO 2019-13A D  | 04942VAS3 | 0.10%  |
| APID 2021-35A D   | 03768UAD1 | 0.11%  | ATCLO 2019-13A E  | 04942AAA8 | 0.09%  |
| APID 2021-35A E   | 03768TAA0 | 0.07%  | ATRM 13A C        | 04966HAG1 | 0.21%  |
| APID XXXA B       | 03768CAJ8 | 0.16%  | ATRM 13A D        | 04966HAJ5 | 0.21%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker | CUSIP     | Weight |
|-------------------|-----------|--------|------------------|-----------|--------|
| ATRM 13A E        | 04965TAA9 | 0.13%  | BCHPK 2019-1A C1 | 07355TAL6 | 0.16%  |
| ATRM 14A C        | 04965LAL2 | 0.18%  | BCHPK 2019-1A D1 | 07355TAQ5 | 0.16%  |
| ATRM 14A D        | 04965LAN8 | 0.20%  | BCHPK 2019-1A E  | 07355VAA5 | 0.10%  |
| ATRM 14A E        | 04965HAA5 | 0.11%  | BLACK 2019-2A B  | 09204GAD1 | 0.13%  |
| ATRM 15A C        | 04965FAJ0 | 0.27%  | BLACK 2019-2A C  | 09204GAE9 | 0.11%  |
| ATRM 15A D        | 04965FAL5 | 0.21%  | BLACK 2019-2A D  | 09204JAA1 | 0.09%  |
| ATRM 15A E        | 04965EAA2 | 0.15%  | BLUEM 2018-3A C  | 09630AAJ5 | 0.14%  |
| ATRM 9A CR2       | 55821CAE4 | 0.28%  | BLUEM 2018-3A D  | 09630AAL0 | 0.14%  |
| ATRM 9A DR        | 04964KAU5 | 0.16%  | BLUEM 2018-3A E  | 09629YAA5 | 0.08%  |
| ATRM 9A ER        | 04964LAJ8 | 0.14%  | BSP 2017-11A B   | 08179CAJ0 | 0.15%  |
| AVERY 2014-1A CR  | 05363UAW3 | 0.27%  | BSP 2017-11A C   | 08179CAL5 | 0.15%  |
| AVERY 2014-1A D   | 05363UAL7 | 0.16%  | BSP 2017-11A D   | 08179GAA0 | 0.10%  |
| AVERY 2014-1A E   | 05363VAC5 | 0.14%  | BSP 2017-12A B   | 08179HAC4 | 0.15%  |
| BABSN 2018-3A C   | 06760PAL5 | 0.17%  | BSP 2017-12A C   | 08179HAD2 | 0.16%  |
| BABSN 2018-3A D   | 06760PAJ0 | 0.17%  | BSP 2017-12A D   | 08179JAA4 | 0.12%  |
| BABSN 2018-3A E   | 06760RAA5 | 0.10%  | BSP 2019-17A C   | 08182BAG3 | 0.16%  |
| BABSN 2018-4X C   | 06760XAG9 | 0.10%  | BSP 2019-17A D   | 08182BAJ7 | 0.12%  |
| BABSN 2018-4X D   | 06760XAJ3 | 0.13%  | BSP 2019-17A E   | 08182AAA8 | 0.07%  |
| BABSN 2018-4X E   | 06760YAA0 | 0.11%  | BSP 2019-19A C   | 08182RAE3 | 0.12%  |
| BARDT 2019-2A C   | 06744NAG2 | 0.11%  | BSP 2019-19A D   | 08182RAG8 | 0.12%  |
| BARDT 2019-2A D   | 06744NAJ6 | 0.14%  | BSP 2019-19A E   | 08183PAA4 | 0.08%  |
| BARDT 2019-2A E   | 06744PAA0 | 0.11%  | BSP 2021-23A C   | 08186VAJ9 | 0.14%  |
| BATLN 2017-11A CR | 07132LAQ2 | 0.13%  | BSP 2021-23A D   | 08186VAL4 | 0.15%  |
| BATLN 2017-11A DR | 07132LAS8 | 0.16%  | BSP 2021-23A E   | 08186XAA4 | 0.08%  |
| BATLN 2017-11A ER | 07132MAE7 | 0.11%  | CATSK 2017-1A B  | 149420AG6 | 0.31%  |
| BATLN 2018-12A C1 | 07133RAG0 | 0.09%  | CATSK 2017-1A C  | 149420AJ0 | 0.23%  |
| BATLN 2018-12A D  | 07133RAL9 | 0.15%  | CATSK 2017-1A D  | 149421AA7 | 0.18%  |
| BATLN 2018-12A E  | 07134HAA4 | 0.14%  | CBAM 2017-2A CR  | 12481KAW8 | 0.32%  |
| BATLN 2019-14A C1 | 07090AAG8 | 0.08%  | CBAM 2017-2A DR  | 12481KAY4 | 0.38%  |
| BATLN 2019-14A D  | 07090AAJ2 | 0.12%  | CBAM 2017-2A ER  | 12481LAE6 | 0.31%  |
| BATLN 2019-14A E  | 07133DAA4 | 0.12%  | CBAM 2017-4A C   | 12481NAE2 | 0.22%  |
| BCC 2018-1A C     | 05683LAG1 | 0.14%  | CBAM 2017-4A D   | 12481NAF9 | 0.25%  |
| BCC 2018-1A D     | 05683LAJ5 | 0.13%  | CBAM 2017-4A E   | 12481PAA5 | 0.17%  |
| BCC 2018-1A E     | 05683MAA2 | 0.09%  | CBAM 2018-5A C   | 12481QAJ4 | 0.21%  |
| BCC 2018-2A C     | 05682VAG0 | 0.16%  | CBAM 2018-5A D   | 12481QAL9 | 0.24%  |
| BCC 2018-2A D     | 05682VAJ4 | 0.12%  | CBAM 2018-5A E   | 12481UAA4 | 0.17%  |
| BCC 2018-2A E     | 05682WAA1 | 0.10%  | CBAM 2018-6A CR  | 12481XAY6 | 0.18%  |
| BCC 2019-2A C     | 05682LAE7 | 0.12%  | CBAM 2018-6A DR  | 12481XBA7 | 0.25%  |
| BCC 2019-2A D     | 05682LAG2 | 0.11%  | CBAM 2018-6A ER  | 12482AAE9 | 0.21%  |
| BCC 2019-2A E     | 05682MAA3 | 0.09%  | CBAM 2019-9A C   | 14987VAG4 | 0.11%  |
| BCC 2019-4A C     | 05684AAG4 | 0.13%  | CBAM 2019-9A D   | 14987VAJ8 | 0.15%  |
| BCC 2019-4A D     | 05684AAJ8 | 0.13%  | CBAM 2019-9A E   | 14987UAA9 | 0.14%  |
| BCC 2019-4A E     | 05682XAA9 | 0.12%  | CGMS 2012-3A BR2 | 14312EAS2 | 0.15%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker   | CUSIP     | Weight |
|-------------------|-----------|--------|--------------------|-----------|--------|
| CGMS 2012-3A CR2  | 14312EAU7 | 0.14%  | CIFC 2017-1A E     | 12551BAA1 | 0.13%  |
| CGMS 2012-3A DR2  | 14312GAC2 | 0.09%  | CIFC 2017-4A BR    | 12551JAQ9 | 0.18%  |
| CGMS 2014-1A CR2  | 14310MBC0 | 0.20%  | CIFC 2017-4A CR    | 12551JAS5 | 0.20%  |
| CGMS 2014-1A DR   | 14310MBE6 | 0.13%  | CIFC 2017-4A D     | 12551KAA1 | 0.14%  |
| CGMS 2014-1A ER   | 14310PAN0 | 0.12%  | CIFC 2018-1A C     | 12551RAE8 | 0.22%  |
| CGMS 2015-1A CR3  | 14311DBS4 | 0.09%  | CIFC 2018-1A D     | 12551RAG3 | 0.24%  |
| CGMS 2015-1A DR3  | 14311DBU9 | 0.11%  | CIFC 2018-1A E     | 12547WAA2 | 0.17%  |
| CGMS 2015-1A ER   | 14311EAY0 | 0.09%  | CIFC 2018-2A B     | 17180WAE5 | 0.17%  |
| CGMS 2017-2A B    | 14315JAG4 | 0.13%  | CIFC 2018-2A C     | 17180WAG0 | 0.21%  |
| CGMS 2017-2A C    | 14315JAJ8 | 0.15%  | CIFC 2018-2A D     | 17180YAA9 | 0.15%  |
| CGMS 2017-2A D    | 14315KAA4 | 0.09%  | CIFC 2019-1A CR    | 12553DAN7 | 0.12%  |
| CGMS 2017-4A B    | 14315BAE6 | 0.13%  | CIFC 2019-1A DR    | 12553DAQ0 | 0.14%  |
| CGMS 2017-4A C    | 14315BAG1 | 0.15%  | CIFC 2019-1A E     | 12553BAA9 | 0.14%  |
| CGMS 2017-4A D    | 14315CAA2 | 0.10%  | CIFC 2019-4A B     | 17182XAE1 | 0.11%  |
| CGMS 2018-2A B    | 14317PAE3 | 0.22%  | CIFC 2019-4A C     | 17182XAG6 | 0.12%  |
| CGMS 2018-2A C    | 14317PAG8 | 0.13%  | CIFC 2019-4A D     | 125493AA4 | 0.09%  |
| CGMS 2018-2A D    | 14317QAA9 | 0.10%  | CIFC 2021-3A C     | 12564DAE4 | 0.14%  |
| CGMS 2018-4A B    | 14315RAG6 | 0.12%  | CIFC 2021-3A D     | 12564DAG9 | 0.14%  |
| CGMS 2018-4A C    | 14315RAJ0 | 0.15%  | CIFC 2021-3A E1    | 12565BAA5 | 0.08%  |
| CGMS 2018-4A D    | 14315QAA1 | 0.11%  | COOK 2018-1A C     | 21623PAG2 | 0.30%  |
| CGMS 2019-1A B    | 14316BAG0 | 0.11%  | COOK 2018-1A D     | 21623PAJ6 | 0.24%  |
| CGMS 2019-1A C    | 14316BAJ4 | 0.15%  | COOK 2018-1A E     | 21623RAA1 | 0.15%  |
| CGMS 2019-1A D    | 14316DAA9 | 0.13%  | DRSLF 2014-33A CR3 | 26249GAW0 | 0.32%  |
| CGMS 2019-3A B    | 14314HAG9 | 0.14%  | DRSLF 2014-33A DR3 | 26249GAY6 | 0.20%  |
| CGMS 2019-3A C1   | 14314HAJ3 | 0.10%  | DRSLF 2014-33A ER2 | 26249HAS7 | 0.17%  |
| CGMS 2019-3A D    | 14314KAA5 | 0.10%  | DRSLF 2016-43A CR2 | 26245CBJ1 | 0.15%  |
| CGMS 2021-1A B    | 14316MAE1 | 0.14%  | DRSLF 2016-43A DR3 | 26245CBL6 | 0.16%  |
| CGMS 2021-1A C    | 14316MAG6 | 0.14%  | DRSLF 2016-43A ER3 | 26245BAC9 | 0.10%  |
| CGMS 2021-1A D    | 14317LAA0 | 0.09%  | DRSLF 2016-45A CR  | 26244MAS1 | 0.12%  |
| CIFC 2012-2RA B   | 12551PAE2 | 0.11%  | DRSLF 2016-45A DR  | 26244MAU6 | 0.15%  |
| CIFC 2012-2RA C   | 12551PAG7 | 0.12%  | DRSLF 2016-45A ER  | 26244PAG0 | 0.14%  |
| CIFC 2012-2RA D   | 12551QAA8 | 0.09%  | DRSLF 2017-47A CR  | 26245EAQ2 | 0.21%  |
| CIFC 2013-2A A3LR | 12549BAU2 | 0.21%  | DRSLF 2017-47A D   | 26245EAE9 | 0.17%  |
| CIFC 2013-2A B1LR | 12549BAW8 | 0.14%  | DRSLF 2017-47A E   | 26245EAF6 | 0.13%  |
| CIFC 2013-2A B2LR | 12548YAH2 | 0.10%  | DRSLF 2017-49A CR  | 26244QAS2 | 0.16%  |
| CIFC 2014-2RA A3  | 12548RAD6 | 0.16%  | DRSLF 2017-49A DR  | 26244QAU7 | 0.12%  |
| CIFC 2014-2RA B1  | 12548RAE4 | 0.19%  | DRSLF 2017-49A E   | 26244QAE3 | 0.11%  |
| CIFC 2014-2RA B2  | 12551FAA2 | 0.18%  | DRSLF 2017-53A C   | 26243EAC5 | 0.15%  |
| CIFC 2014-3A CR2  | 12549QBG9 | 0.20%  | DRSLF 2017-53A D   | 26243EAD3 | 0.13%  |
| CIFC 2014-3A DR2  | 12549QBJ3 | 0.14%  | DRSLF 2017-53A E   | 26243EAE1 | 0.09%  |
| CIFC 2014-3A ER2  | 12549RAG8 | 0.11%  | DRSLF 2018-64A C   | 26251LAG9 | 0.12%  |
| CIFC 2017-1A C    | 12551AAG0 | 0.24%  | DRSLF 2018-64A D   | 26251LAJ3 | 0.15%  |
| CIFC 2017-1A D    | 12551AAJ4 | 0.19%  | DRSLF 2018-64A E   | 26251MAA0 | 0.12%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| DRSLF 2019-68A C   | 26252QAC6 | 0.13%  | GLM 2019-5A D     | 38138DAL0 | 0.15%  |
| DRSLF 2019-68A D   | 26252QAD4 | 0.10%  | GLM 2019-5A E     | 38138EAA2 | 0.10%  |
| DRSLF 2019-68A E   | 26252RAA8 | 0.09%  | GLM 2020-7A CR    | 38138LAQ1 | 0.10%  |
| DRSLF 2020-86A C   | 26245XAE7 | 0.15%  | GLM 2020-7A DR    | 38138LAS7 | 0.12%  |
| DRSLF 2020-86A D   | 26245XAG2 | 0.13%  | GLM 2020-7A ER    | 38138MAE6 | 0.08%  |
| DRSLF 2020-86A E   | 26246AAA4 | 0.10%  | GLM 2021-9A C     | 38138JAG8 | 0.18%  |
| ELMW7 2020-4A C    | 29002QAE9 | 0.12%  | GLM 2021-9A D     | 38138JAJ2 | 0.16%  |
| ELMW7 2020-4A D    | 29002QAG4 | 0.12%  | GLM 2021-9A E     | 38138HAA5 | 0.08%  |
| ELMW7 2020-4A E    | 29002RAA5 | 0.07%  | GRNPK 2018-1A C   | 39729RAD0 | 0.22%  |
| ELMW8 2021-1A C1   | 29003EAE5 | 0.22%  | GRNPK 2018-1A D   | 39729RAE8 | 0.27%  |
| ELMW8 2021-1A D1   | 29003EAG0 | 0.22%  | GRNPK 2018-1A E   | 39729TAA2 | 0.16%  |
| ELMW8 2021-1A E1   | 290021AA2 | 0.13%  | HLM 13A-18 C      | 40437LAJ1 | 0.14%  |
| FCBSL 2017-2A C    | 34961PAG5 | 0.14%  | HLM 13A-18 D      | 40437LAL6 | 0.13%  |
| FCBSL 2017-2A D    | 34961PAJ9 | 0.14%  | HLM 13A-18 E      | 40437MAA8 | 0.07%  |
| FCBSL 2017-2A E    | 34961NAA3 | 0.08%  | ICG 2021-1A C     | 449303AG1 | 0.10%  |
| FCBSL 2021-2A C    | 34963DAE5 | 0.12%  | ICG 2021-1A D     | 449303AJ5 | 0.10%  |
| FCBSL 2021-2A D    | 34963DAG0 | 0.12%  | ICG 2021-1A E     | 449289AA5 | 0.05%  |
| FCBSL 2021-2A E    | 34963GAA6 | 0.08%  | INVCO 2021-2A C   | 46149MAD8 | 0.11%  |
| FLAT 2021-1A C     | 33883PAG2 | 0.10%  | INVCO 2021-2A D   | 46149MAE6 | 0.12%  |
| FLAT 2021-1A D     | 33883PAJ6 | 0.13%  | INVCO 2021-2A E   | 46091AAA8 | 0.09%  |
| FLAT 2021-1A E     | 33883TAA7 | 0.10%  | JTWN 2017-10A B1B | 47048HAL1 | 0.07%  |
| GCBSL 2020-48A C   | 38177DAL2 | 0.14%  | JTWN 2017-10A C   | 47048HAJ6 | 0.17%  |
| GCBSL 2020-48A D   | 38177DAN8 | 0.12%  | JTWN 2017-10A D   | 47048LAA6 | 0.09%  |
| GCBSL 2020-48A E   | 38177FAA1 | 0.08%  | JTWN 2018-6RA B   | 47047LAG4 | 0.15%  |
| GILBT 2017-1A C    | 375415AE6 | 0.22%  | JTWN 2018-6RA C   | 47047LAJ8 | 0.19%  |
| GILBT 2017-1A D    | 375415AG1 | 0.24%  | JTWN 2018-6RA D   | 47047KAA9 | 0.14%  |
| GILBT 2017-1A E    | 375414AA7 | 0.20%  | KAYNE 2020-7A C   | 48661CAE2 | 0.14%  |
| GLD10 2015-10A C1R | 38137PAW0 | 0.17%  | KAYNE 2020-7A D   | 48661CAG7 | 0.11%  |
| GLD10 2015-10A DR  | 38137PAY6 | 0.16%  | KAYNE 2020-7A E   | 48661FAA3 | 0.12%  |
| GLD10 2015-10A ER  | 38137RAJ5 | 0.11%  | KKR 16 B1R        | 48251BAQ3 | 0.15%  |
| GLM 2017-1A CR2    | 38136FBL6 | 0.14%  | KKR 16 CR         | 48251BAS9 | 0.19%  |
| GLM 2017-1A DR2    | 38136FBN2 | 0.17%  | KKR 16 DR         | 48251DAE6 | 0.12%  |
| GLM 2017-1A ER2    | 38136HAL3 | 0.11%  | KKR 18 C          | 48251JAG8 | 0.14%  |
| GLM 2017-2A C      | 38136MAL2 | 0.18%  | KKR 18 D          | 48251JAJ2 | 0.17%  |
| GLM 2017-2A D      | 38136MAQ1 | 0.20%  | KKR 18 E          | 48251HAA5 | 0.14%  |
| GLM 2017-2A E      | 38136PAA9 | 0.17%  | KKR 20 C          | 48251TAC5 | 0.14%  |
| GLM 2018-3A C      | 38138BAL4 | 0.23%  | KKR 20 D          | 48251TAD3 | 0.15%  |
| GLM 2018-3A D      | 38138BAN0 | 0.18%  | KKR 20 E          | 48251VAA4 | 0.10%  |
| GLM 2018-3A E      | 38138AAA0 | 0.11%  | KKR 21 C          | 48252KAE9 | 0.13%  |
| GLM 2019-4A CR     | 38137YAU5 | 0.27%  | KKR 21 D          | 48252KAG4 | 0.15%  |
| GLM 2019-4A DR     | 38137YAW1 | 0.19%  | KKR 21 E          | 48252LAA5 | 0.11%  |
| GLM 2019-4A E      | 38138CAA6 | 0.11%  | KKR 22A C         | 48252WAE3 | 0.12%  |
| GLM 2019-5A C      | 38138DAJ5 | 0.21%  | KKR 22A D         | 48252WAG8 | 0.14%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|-------------------|-----------|--------|
| KKR 22A E         | 48252VAA3 | 0.13%  | MDPK 2015-18A CR  | 55819BAP5 | 0.22%  |
| KKR 31A C         | 48254NAG6 | 0.14%  | MDPK 2015-18A DR  | 55819BAQ3 | 0.19%  |
| KKR 31A D         | 48254NAJ0 | 0.14%  | MDPK 2015-18A ER  | 55819CAN8 | 0.11%  |
| KKR 31A E         | 48254MAA1 | 0.10%  | MDPK 2016-21A BR  | 55820JAS9 | 0.07%  |
| LCM 16A CR2       | 50181GBJ8 | 0.18%  | MDPK 2016-21A C1R | 55820JAU4 | 0.16%  |
| LCM 16A DR2       | 50181GBL3 | 0.15%  | MDPK 2016-21A DR  | 55820KAG2 | 0.10%  |
| LCM 16A ER2       | 50181HAC2 | 0.11%  | MDPK 2016-22A CR  | 55819XBE1 | 0.22%  |
| LCM 24A CR        | 50188YAJ3 | 0.18%  | MDPK 2016-22A DR  | 55819XBG6 | 0.16%  |
| LCM 24A D         | 50188YAD6 | 0.13%  | MDPK 2016-22A ER  | 55819VAG1 | 0.13%  |
| LCM 24A E         | 50189MAA7 | 0.09%  | MDPK 2017-23A CR  | 55820TAN8 | 0.24%  |
| LCM 26A C         | 50200FAG4 | 0.15%  | MDPK 2017-23A DR  | 55820TAQ1 | 0.19%  |
| LCM 26A D         | 50200FAJ8 | 0.13%  | MDPK 2017-23A E   | 55820UAA3 | 0.12%  |
| LCM 26A E         | 50200GAA5 | 0.09%  | MDPK 2018-27A B   | 55820YAD9 | 0.19%  |
| MAGNE 2012-7A BR2 | 55951PBE6 | 0.14%  | MDPK 2018-27A C   | 55820YAE7 | 0.19%  |
| MAGNE 2012-7A CR2 | 55951PBG1 | 0.13%  | MDPK 2018-27A D   | 55820XAA7 | 0.11%  |
| MAGNE 2012-7A DR2 | 55952XAG4 | 0.10%  | MDPK 2018-28A C   | 55821AAG3 | 0.17%  |
| MAGNE 2019-22A CR | 55954HAQ5 | 0.16%  | MDPK 2018-28A D   | 55821AAJ7 | 0.18%  |
| MAGNE 2019-22A DR | 55954HAS1 | 0.16%  | MDPK 2018-28A E   | 55821BAA4 | 0.10%  |
| MAGNE 2019-22A ER | 55954DAE1 | 0.10%  | MDPK 2018-30A C   | 55821TAE7 | 0.18%  |
| MAGNE 2019-24A C  | 55954WAE9 | 0.15%  | MDPK 2018-30A D   | 55821TAG2 | 0.18%  |
| MAGNE 2019-24A D  | 55954WAG4 | 0.13%  | MDPK 2018-30A E   | 55822HAA0 | 0.09%  |
| MAGNE 2019-24A E  | 55954XAA5 | 0.11%  | MDPK 2018-32A CR  | 55817AAU8 | 0.22%  |
| MAGNE 2020-27A C  | 55955EAG3 | 0.12%  | MDPK 2018-32A DR  | 55817AAW4 | 0.17%  |
| MAGNE 2020-27A D  | 55955EAJ7 | 0.12%  | MDPK 2018-32A ER  | 55817CAE0 | 0.12%  |
| MAGNE 2020-27A E  | 55955FAA3 | 0.06%  | MDPK 2019-33A C   | 55819JAE3 | 0.19%  |
| MAGNE 2021-29A C  | 55955KAE4 | 0.11%  | MDPK 2019-33A D   | 55819JAG8 | 0.19%  |
| MAGNE 2021-29A D  | 55955KAG9 | 0.13%  | MDPK 2019-33A E   | 55819KAA8 | 0.13%  |
| MAGNE 2021-29A E  | 55955JAA5 | 0.10%  | MDPK 2020-46A C   | 55822AAE7 | 0.14%  |
| MARNR 2017-4A C   | 56846GAE4 | 0.20%  | MDPK 2020-46A D   | 55822AAG2 | 0.12%  |
| MARNR 2017-4A D   | 56846GAG9 | 0.14%  | MDPK 2020-46A E   | 55821VAA0 | 0.08%  |
| MARNR 2017-4A E   | 56846YAA3 | 0.10%  | MDPK 2021-38A C   | 55821KAG1 | 0.14%  |
| MCLO 2017-10A B   | 56578JAG7 | 0.16%  | MDPK 2021-38A D   | 55821KAJ5 | 0.14%  |
| MCLO 2017-10A C   | 56578JAJ1 | 0.12%  | MDPK 2021-38A E   | 55821MAA0 | 0.08%  |
| MCLO 2017-10A D   | 56577TAE1 | 0.07%  | MDPK 2021-48A C   | 55821UAE4 | 0.20%  |
| MCLO 2017-9A B    | 56577PAG4 | 0.15%  | MDPK 2021-48A D   | 55821UAG9 | 0.20%  |
| MCLO 2017-9A C    | 56577PAJ8 | 0.13%  | MDPK 2021-48A E   | 55821WAA8 | 0.12%  |
| MCLO 2017-9A D    | 56578DAA3 | 0.10%  | MERCL 2017-1A B   | 58806PAE8 | 0.20%  |
| MCLO 2018-11A B   | 56577QAE7 | 0.12%  | MERCL 2017-1A C   | 58806PAG3 | 0.24%  |
| MCLO 2018-11A C   | 56577QAG2 | 0.13%  | MERCL 2017-1A D2  | 58806QAE6 | 0.13%  |
| MCLO 2018-11A D   | 56577RAA3 | 0.07%  | MIDO 2017-7A CR   | 59801WAT3 | 0.14%  |
| MDPK 2015-17A CR2 | 55818YBW0 | 0.17%  | MIDO 2017-7A D    | 59801WAJ5 | 0.14%  |
| MDPK 2015-17A DR  | 55818YBJ9 | 0.20%  | MIDO 2017-7A E    | 59802YAA9 | 0.11%  |
| MDPK 2015-17A ER  | 55819AAL6 | 0.17%  | NCC 2018-IIA C    | 63152PAE8 | 0.12%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| NCC 2018-IIA D     | 63152PAG3 | 0.15%  | OAKC 2021-9A D    | 67690AAL5 | 0.14%  |
| NCC 2018-IIA E     | 63152QAA4 | 0.11%  | OAKC 2021-9A E    | 67114DAA1 | 0.10%  |
| NEUB 2019-32A CR   | 64132DAN8 | 0.16%  | OAKCL 2019-3A C1  | 67400EAG9 | 0.16%  |
| NEUB 2019-32A DR   | 64132DAQ1 | 0.13%  | OAKCL 2019-3A D   | 67400EAJ3 | 0.18%  |
| NEUB 2019-32A ER   | 64132EAL0 | 0.10%  | OAKCL 2019-3A E   | 67400GAA7 | 0.11%  |
| NEUB 2019-33A C    | 64132TAE3 | 0.14%  | OAKCL 2019-4A C   | 67402CAJ5 | 0.18%  |
| NEUB 2019-33A D    | 64132TAG8 | 0.14%  | OAKCL 2019-4A D1  | 67402CAL0 | 0.13%  |
| NEUB 2019-33A E    | 64132WAA4 | 0.10%  | OAKCL 2019-4A E   | 67400JAA1 | 0.12%  |
| NEUB 2020-36A CR   | 64133KAN1 | 0.13%  | OCP 2014-6A BR    | 67106BAS6 | 0.27%  |
| NEUB 2020-36A DR   | 64133KAQ4 | 0.11%  | OCP 2014-6A CR    | 67106BAT4 | 0.22%  |
| NEUB 2020-36A ER   | 64133JAL8 | 0.07%  | OCP 2014-6A DR    | 67106HAG9 | 0.16%  |
| NEUB 2020-39A C    | 64134GAG4 | 0.12%  | OCP 2017-13A B    | 67097LAD8 | 0.17%  |
| NEUB 2020-39A D    | 64134GAJ8 | 0.12%  | OCP 2017-13A C    | 67097LAE6 | 0.13%  |
| NEUB 2020-39A E    | 64134FAA9 | 0.07%  | OCP 2017-13A D    | 67097NAA0 | 0.10%  |
| NEUB 2021-42A C    | 64133WAE5 | 0.14%  | OCP 2017-14A B    | 67097QAG0 | 0.13%  |
| NEUB 2021-42A D    | 64133WAG0 | 0.14%  | OCP 2017-14A C    | 67097QAJ4 | 0.16%  |
| NEUB 2021-42A E    | 64133XAA1 | 0.09%  | OCP 2017-14A D    | 67097TAA7 | 0.10%  |
| OAKC 2012-7A CR3   | 67102QBD9 | 0.17%  | OCP 2018-15A B    | 67112KAE9 | 0.17%  |
| OAKC 2012-7A D1R3  | 67102QBF4 | 0.13%  | OCP 2018-15A C    | 67112KAF6 | 0.13%  |
| OAKC 2012-7A ER3   | 67102UAF6 | 0.09%  | OCP 2018-15A D    | 67112QAA4 | 0.09%  |
| OAKC 2014-10RA CR  | 67707CAU2 | 0.14%  | OCT14 2012-1A BRR | 67590ABV3 | 0.18%  |
| OAKC 2014-10RA D1R | 67707CAW8 | 0.12%  | OCT14 2012-1A CRR | 67590ABX9 | 0.15%  |
| OAKC 2014-10RA ER  | 67707DAG1 | 0.07%  | OCT14 2012-1A DR  | 67590ABK7 | 0.11%  |
| OAKC 2015-12A CR   | 67109YAS3 | 0.14%  | OCT21 2014-1A BR3 | 67590QBN6 | 0.14%  |
| OAKC 2015-12A DR   | 67109YAU8 | 0.15%  | OCT21 2014-1A CR3 | 67590QBP1 | 0.16%  |
| OAKC 2015-12A ER   | 67110BAE1 | 0.09%  | OCT21 2014-1A DRR | 67590UAQ1 | 0.15%  |
| OAKC 2019-3A C     | 67112RAL8 | 0.17%  | OCT24 2015-1A CS  | 67573ABY8 | 0.17%  |
| OAKC 2019-3A D     | 67112RAN4 | 0.15%  | OCT24 2015-1A DS  | 67573BBG5 | 0.21%  |
| OAKC 2019-3A E2    | 67112TAC4 | 0.05%  | OCT24 2015-1A ES  | 67573BBJ9 | 0.20%  |
| OAKC 2019-4A C     | 67098DAJ2 | 0.14%  | OCT28 2016-1A C1R | 67591EAW3 | 0.12%  |
| OAKC 2019-4A D     | 67098DAL7 | 0.14%  | OCT28 2016-1A DR  | 67591EBA0 | 0.15%  |
| OAKC 2019-4A E     | 67098EAA9 | 0.10%  | OCT28 2016-1A ER  | 67591GAJ7 | 0.11%  |
| OAKC 2020-5A C     | 67113GAJ6 | 0.14%  | OCT37 2018-2A B   | 67591VAG0 | 0.13%  |
| OAKC 2020-5A D     | 67113GAL1 | 0.14%  | OCT37 2018-2A C   | 67591VAJ4 | 0.15%  |
| OAKC 2020-5A E     | 67113NAA0 | 0.10%  | OCT37 2018-2A D   | 67591WAA1 | 0.08%  |
| OAKC 2020-7A C     | 67098WAE1 | 0.12%  | OCT38 2018-1A B   | 67591YAJ8 | 0.16%  |
| OAKC 2020-7A D     | 67098WAG6 | 0.12%  | OCT38 2018-1A C   | 67591YAL3 | 0.16%  |
| OAKC 2020-7A E     | 67111WAA2 | 0.07%  | OCT38 2018-1A D   | 67591XAA9 | 0.09%  |
| OAKC 2021-8A C     | 67707GAJ8 | 0.14%  | OCT40 2019-1A C   | 67592BAG3 | 0.16%  |
| OAKC 2021-8A D     | 67707GAL3 | 0.14%  | OCT40 2019-1A D   | 67592BAJ7 | 0.12%  |
| OAKC 2021-8A E     | 67707HAA5 | 0.10%  | OCT40 2019-1A E   | 67592EAA0 | 0.12%  |
| OAKC 2021-9A C     | 67690AAJ0 | 0.14%  | OCT45 2019-1A C   | 67577MAG8 | 0.12%  |

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

| Bloomberg Ticker  | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|-------------------|-----------|--------|-------------------|-----------|--------|
| OCT45 2019-1A D1  | 67577MAJ2 | 0.12%  | RESPK 2020-1A E   | 758464AA9 | 0.06%  |
| OCT45 2019-1A E   | 67577NAA9 | 0.06%  | RRAM 2017-1A B1B  | 78108YAS1 | 0.22%  |
| OCT46 2020-2A C   | 67577VAE3 | 0.12%  | RRAM 2017-1A C1B  | 78108YAU6 | 0.17%  |
| OCT46 2020-2A D   | 67577VAG8 | 0.10%  | RRAM 2017-1A D1B  | 78109AAE3 | 0.11%  |
| OCT46 2020-2A E   | 67578LAA2 | 0.07%  | RRAM 2018-4A B    | 74972FAJ4 | 0.33%  |
| OCT51 2021-1A C   | 67578JAE9 | 0.10%  | RRAM 2018-4A C    | 74972FAL9 | 0.21%  |
| OCT51 2021-1A D   | 67578JAG4 | 0.13%  | RRAM 2018-4A D    | 74979KAA5 | 0.14%  |
| OCT51 2021-1A E   | 67578MAA0 | 0.09%  | RRAM 2021-14A B   | 74980PAE3 | 0.18%  |
| OHALF 2015-1A CR2 | 67109BCU6 | 0.16%  | RRAM 2021-14A C   | 74980PAG8 | 0.15%  |
| OHALF 2015-1A DR2 | 67109BCW2 | 0.16%  | RRAM 2021-14A D   | 74980NAA6 | 0.10%  |
| OHALF 2015-1A ER2 | 67109CBA9 | 0.10%  | RRAM 2021-17A B   | 74980QAG6 | 0.22%  |
| OZLM 2017-19A B   | 67112CAE7 | 0.13%  | RRAM 2021-17A C   | 74980QAJ0 | 0.17%  |
| OZLM 2017-19A C   | 67112CAG2 | 0.15%  | RRAM 2021-17A D   | 74980YAA2 | 0.11%  |
| OZLM 2017-19A D   | 67112DAA3 | 0.11%  | RSRVA 2016-3A CRR | 76761RBC2 | 0.14%  |
| PLMRS 2021-2A C   | 69701XAE4 | 0.11%  | RSRVA 2016-3A DRR | 76761RBE8 | 0.14%  |
| PLMRS 2021-2A D   | 69701XAG9 | 0.14%  | RSRVA 2016-3A ERR | 76761TAG0 | 0.09%  |
| PLMRS 2021-2A E   | 69702AAA1 | 0.10%  | SHACK 2014-5RA C  | 81881JAG7 | 0.12%  |
| PSTAT 2018-4A B   | 69700KAE3 | 0.17%  | SHACK 2014-5RA D  | 81881JAJ1 | 0.13%  |
| PSTAT 2018-4A C   | 69700KAG8 | 0.07%  | SHACK 2014-5RA E  | 81881NAA1 | 0.12%  |
| PSTAT 2018-4A D   | 69700NAA5 | 0.08%  | SNDPT 2014-2RA C  | 83613WAE4 | 0.13%  |
| PSTAT 2020-1A B   | 69701EAE6 | 0.18%  | SNDPT 2014-2RA D  | 83613WAG9 | 0.13%  |
| PSTAT 2020-1A C   | 69701EAG1 | 0.08%  | SNDPT 2014-2RA E  | 83614AAA9 | 0.11%  |
| PSTAT 2020-1A D   | 69701DAA6 | 0.10%  | SNDPT 2016-2A CR2 | 83610CBA8 | 0.17%  |
| PSTAT 2021-2A B   | 69702DAE7 | 0.17%  | SNDPT 2016-2A DR  | 83610CAU5 | 0.14%  |
| PSTAT 2021-2A C   | 69702DAG2 | 0.10%  | SNDPT 2016-2A ER  | 83610EAE7 | 0.14%  |
| PSTAT 2021-2A D   | 69702FAA0 | 0.10%  | SNDPT 2016-3A CR  | 83609NAU4 | 0.17%  |
| REG13 2018-2A B   | 75888FAG0 | 0.11%  | SNDPT 2016-3A DR  | 83609NAW0 | 0.14%  |
| REG13 2018-2A C   | 75888FAJ4 | 0.14%  | SNDPT 2016-3A E   | 83609MAA0 | 0.14%  |
| REG13 2018-2A D   | 75888GAA1 | 0.14%  | SNDPT 2017-2A CR  | 83610KAN3 | 0.19%  |
| REG14 2018-3A C   | 75888MAJ9 | 0.14%  | SNDPT 2017-2A D   | 83610KAG8 | 0.16%  |
| REG14 2018-3A D   | 75888MAL4 | 0.17%  | SNDPT 2017-2A E   | 83610LAA9 | 0.15%  |
| REG14 2018-3A E   | 75888NAA6 | 0.16%  | SNDPT 2017-3A B   | 83611GAE1 | 0.16%  |
| REG15 2018-4A B   | 75888RAG4 | 0.10%  | SNDPT 2017-3A C   | 83611GAG6 | 0.21%  |
| REG15 2018-4A C   | 75888RAJ8 | 0.15%  | SNDPT 2017-3A D   | 83611FAA1 | 0.13%  |
| REG15 2018-4A D   | 75888PAA1 | 0.14%  | SNDPT 2017-4A B   | 83609TAE7 | 0.19%  |
| REG16 2019-2A C   | 75888TAG0 | 0.15%  | SNDPT 2017-4A C   | 83609TAG2 | 0.18%  |
| REG16 2019-2A D   | 75888TAJ4 | 0.14%  | SNDPT 2017-4A D   | 83608DAA1 | 0.12%  |
| REG16 2019-2A E   | 75888QAA9 | 0.09%  | SNDPT 2018-2A C   | 83611JAE5 | 0.17%  |
| REG18 2021-1A C   | 75884EAD4 | 0.14%  | SNDPT 2018-2A D   | 83611JAG0 | 0.17%  |
| REG18 2021-1A D   | 75884EAE2 | 0.13%  | SNDPT 2018-2A E   | 83611HAA7 | 0.15%  |
| REG18 2021-1A E   | 75884HAA3 | 0.09%  | SNDPT 2019-1A C   | 83611KAE2 | 0.11%  |
| RESPK 2020-1A C1  | 758465AG3 | 0.10%  | SNDPT 2019-1A D   | 83611KAG7 | 0.12%  |
| RESPK 2020-1A D   | 758465AJ7 | 0.12%  | SNDPT 2019-1A E   | 83610FAA2 | 0.09%  |

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

| Bloomberg Ticker   | CUSIP     | Weight | Bloomberg Ticker  | CUSIP     | Weight |
|--------------------|-----------|--------|-------------------|-----------|--------|
| SNDPT 2020-2A C    | 83611VAJ7 | 0.12%  | VENTR 2017-27A D  | 92331RAD9 | 0.14%  |
| SNDPT 2020-2A D    | 83611VAL2 | 0.10%  | VENTR 2017-27A E  | 92331TAA1 | 0.11%  |
| SNDPT 2020-2A E    | 83613KAA8 | 0.07%  | VENTR 2017-30A C  | 92331NAG1 | 0.17%  |
| SNDPT 2020-3A C    | 83615CAE6 | 0.12%  | VENTR 2017-30A D  | 92331NAJ5 | 0.15%  |
| SNDPT 2020-3A D    | 83615CAG1 | 0.11%  | VENTR 2017-30A E  | 92331PAA9 | 0.12%  |
| SNDPT 2020-3A E    | 83615FAA7 | 0.08%  | VENTR 2018-31A C1 | 92331VAG3 | 0.19%  |
| STWRT 2015-1A CR   | 860444AS7 | 0.23%  | VENTR 2018-31A D  | 92331VAJ7 | 0.17%  |
| STWRT 2015-1A DR   | 860444AU2 | 0.18%  | VENTR 2018-31A E  | 92331WAA4 | 0.11%  |
| STWRT 2015-1A ER   | 860443AE0 | 0.13%  | VENTR 2018-33A CR | 92330YAW3 | 0.15%  |
| SYMP 2016-17A CR   | 87165UAS0 | 0.13%  | VENTR 2018-33A D  | 92330YAL7 | 0.13%  |
| SYMP 2016-17A DR   | 87165UAU5 | 0.13%  | VENTR 2018-33A E  | 92331GAA9 | 0.10%  |
| SYMP 2016-17A ER   | 87165XAL9 | 0.10%  | VENTR 2019-38A C  | 92332NAE5 | 0.12%  |
| SYMP 2021-25A C    | 87167WAG0 | 0.13%  | VENTR 2019-38A D  | 92332NAF2 | 0.14%  |
| SYMP 2021-25A D    | 87167WAJ4 | 0.12%  | VENTR 2019-38A E  | 92332PAA8 | 0.12%  |
| SYMP 2021-25A E    | 87167YAA9 | 0.08%  | VENTR 2020-39A C  | 92332TAE2 | 0.11%  |
| TRNTS 2017-6A CRR1 | 89640YAY0 | 0.07%  | VENTR 2020-39A D  | 92332TAF9 | 0.12%  |
| TRNTS 2017-6A DR2  | 89640YBG8 | 0.05%  | VENTR 2020-39A E  | 92332RAA4 | 0.11%  |
| TRNTS 2017-6A ER   | 89641BAE3 | 0.10%  | VENTR 2021-43A C  | 92290CAF6 | 0.12%  |
| TRNTS 2018-9A C    | 89641JAE6 | 0.11%  | VENTR 2021-43A D  | 92290CAG4 | 0.11%  |
| TRNTS 2018-9A D    | 89641JAG1 | 0.15%  | VENTR 2021-43A E  | 92332BAA9 | 0.09%  |
| TRNTS 2018-9A E    | 89641KAA1 | 0.12%  | VIBR 2018-8A B1   | 92558FAE9 | 0.09%  |
| TRNTS 2019-10A C   | 89640AAE6 | 0.11%  | VIBR 2018-8A C    | 92558FAG4 | 0.14%  |
| TRNTS 2019-10A D   | 89640AAG1 | 0.14%  | VIBR 2018-8A D    | 92557RAA2 | 0.09%  |
| TRNTS 2019-10A E   | 89640CAA0 | 0.12%  | VOYA 2015-3A BR   | 92913UAU0 | 0.21%  |
| TRNTS 2019-11A C   | 89641HAG5 | 0.10%  | VOYA 2015-3A CR   | 92913UAW6 | 0.17%  |
| TRNTS 2019-11A D   | 89641HAJ9 | 0.14%  | VOYA 2015-3A DR   | 92913DAJ3 | 0.12%  |
| TRNTS 2019-11A E   | 89641LAA9 | 0.11%  | VOYA 2016-3A BR   | 92915HAS2 | 0.14%  |
| TRNTS 2020-14A C   | 89641QAG5 | 0.13%  | VOYA 2016-3A CR   | 92915HAU7 | 0.14%  |
| TRNTS 2020-14A D   | 89641QAJ9 | 0.11%  | VOYA 2016-3A DR   | 92915KAE6 | 0.09%  |
| TRNTS 2020-14A E   | 89641VAA7 | 0.08%  | VOYA 2016-4A CR   | 92915TAU1 | 0.20%  |
| TRNTS 2021-15A C   | 89641XAG0 | 0.12%  | VOYA 2016-4A D    | 92915TAJ6 | 0.14%  |
| TRNTS 2021-15A D   | 89641XAJ4 | 0.10%  | VOYA 2016-4A E1   | 92915WAA8 | 0.06%  |
| TRNTS 2021-15A E   | 89642BAA0 | 0.09%  | VOYA 2017-2A BR   | 92915UAN4 | 0.16%  |
| TSYMP 2017-1A C    | 87232BAD4 | 0.13%  | VOYA 2017-2A CR   | 92915UAQ7 | 0.13%  |
| TSYMP 2017-1A D    | 87232BAE2 | 0.18%  | VOYA 2017-2A D    | 92915XAD0 | 0.09%  |
| TSYMP 2017-1A E    | 87232RAA5 | 0.11%  | VOYA 2017-3A BR   | 92915QAY9 | 0.14%  |
| VENTR 2013-15A CR2 | 92328XAX7 | 0.11%  | VOYA 2017-3A CR   | 92915QBA0 | 0.13%  |
| VENTR 2013-15A DR2 | 92328XAZ2 | 0.13%  | VOYA 2017-3A DR   | 92916PAF1 | 0.09%  |
| VENTR 2013-15A ER2 | 92328LAH8 | 0.12%  | VOYA 2018-1A B    | 92917AAE6 | 0.24%  |
| VENTR 2014-17A CRR | 92329YAQ9 | 0.19%  | VOYA 2018-1A C    | 92917AAG1 | 0.16%  |
| VENTR 2014-17A DRR | 92329YAS5 | 0.14%  | VOYA 2018-1A D    | 92917BAA2 | 0.10%  |
| VENTR 2014-17A ERR | 92330CAD3 | 0.12%  | VOYA 2018-2A C1   | 92917JAJ6 | 0.10%  |
| VENTR 2017-27A CR  | 92331LBG4 | 0.12%  | VOYA 2018-2A D    | 92917JAN7 | 0.14%  |

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

| Bloomberg Ticker | CUSIP     | Weight |
|------------------|-----------|--------|
| VOYA 2018-2A E   | 92917TAA3 | 0.09%  |
| VOYA 2019-4A C   | 92918BAG8 | 0.14%  |
| VOYA 2019-4A D   | 92918BAJ2 | 0.15%  |
| VOYA 2019-4A E   | 92917UAA0 | 0.08%  |
| WINDR 2014-2A CR | 88390AAX8 | 0.13%  |
| WINDR 2014-2A DR | 88390AAZ3 | 0.15%  |
| WINDR 2014-2A ER | 88432BAG3 | 0.10%  |
| WINDR 2016-1A CR | 88433AAN9 | 0.14%  |
| WINDR 2016-1A DR | 88433AAQ2 | 0.12%  |
| WINDR 2016-1A ER | 87248FAE5 | 0.12%  |
| WINDR 2017-1A CR | 97315TAG7 | 0.14%  |
| WINDR 2017-1A DR | 97315TAJ1 | 0.15%  |
| WINDR 2017-1A ER | 97315XAA1 | 0.10%  |
| WINDR 2017-4A C  | 87249LAG6 | 0.15%  |
| WINDR 2017-4A D  | 87249LAJ0 | 0.15%  |
| WINDR 2017-4A E  | 87249MAA7 | 0.10%  |
| WINDR 2018-2A C  | 88434HAJ2 | 0.16%  |
| WINDR 2018-2A D  | 88434HAL7 | 0.13%  |
| WINDR 2018-2A E  | 88433LAA3 | 0.09%  |
| WINDR 2019-3A C  | 87249VAJ8 | 0.16%  |
| WINDR 2019-3A D  | 87249VAL3 | 0.13%  |
| WINDR 2019-3A E  | 87249WAA5 | 0.10%  |
| WLLMN 2021-1A C  | 949723AE0 | 0.14%  |
| WLLMN 2021-1A D  | 949723AG5 | 0.14%  |
| WLLMN 2021-1A E  | 94972AAA2 | 0.09%  |
| WOODS 2018-17A C | 66860PAE4 | 0.12%  |
| WOODS 2018-17A D | 66860PAG9 | 0.11%  |
| WOODS 2018-17A E | 66860LAA1 | 0.09%  |
| YCLO 2018-1A C1  | 98625LAE2 | 0.06%  |
| YCLO 2018-1A D   | 98625LAG7 | 0.13%  |
| YCLO 2018-1A E   | 98625MAA8 | 0.12%  |

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