

Palmer Square CLO Indices Statistics - Rebalance and Constituents



Palmer Square CLO Senior Debt Index (CLOSE)

Palmer Square CLO Debt Index (CLODI)

August 31, 2024

Overview:

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

Index Constituents and Guidelines:

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

Index Monthly Returns:

	Index Level	MoM Change	Price Return	Interest Return
CLOSE	136.78	0.53%	-0.05%	0.59%
CLODI	176.60	0.63%	-0.15%	0.78%

Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLOSE	659	129.82	100%
AAA	329	107.35	82.7%
AA	330	22.47	17.3%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLODI	994	32.24	100%
A	329	12.10	37.8%
BBB	330	11.83	37.0%
BB	335	8.31	25.2%

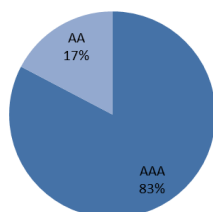
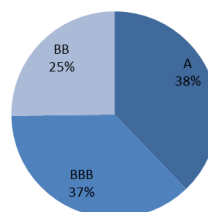
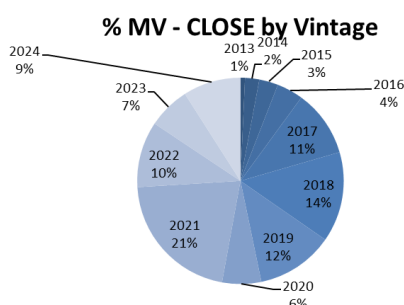
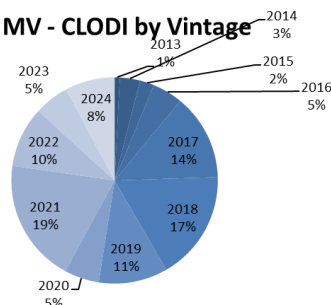
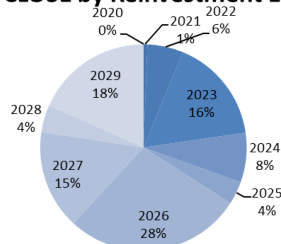
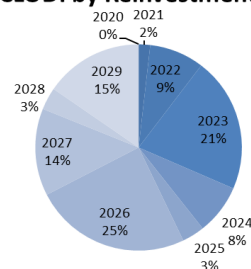
	Price	MoM Change	DM (Libor)	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	100.14	-0.06	109	5	133	3	1.21	0.08	5.60%	-0.32%	6.76%	-0.01%
AAA	100.13	-0.05	102	5	125	3	1.18	0.06	5.52%	-0.32%	6.68%	-0.01%
AA	100.18	-0.12	144	7	167	5	1.36	0.18	5.96%	-0.30%	7.17%	-0.01%

	Price	MoM Change	DM (Libor)	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	99.52	-0.15	344	10	367	7	1.73	0.28	8.08%	-0.26%	9.14%	-0.02%
A	100.20	-0.09	178	11	201	9	1.18	0.33	6.55%	-0.26%	7.59%	-0.02%
BBB	100.10	-0.08	286	6	309	3	1.32	0.06	7.55%	-0.28%	8.73%	-0.02%
BB	97.66	-0.36	680	17	703	14	3.17	0.54	11.17%	-0.22%	12.15%	0.02%

Allocation By Rating/Vintage/Reinvestment End Date:

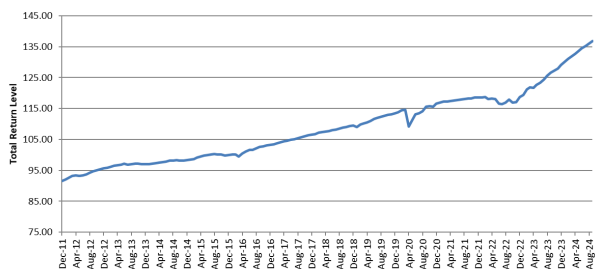
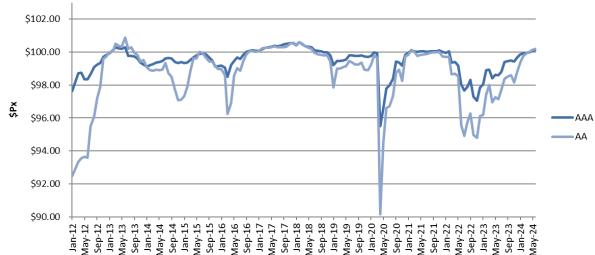
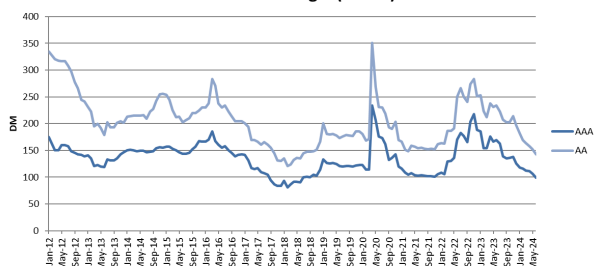
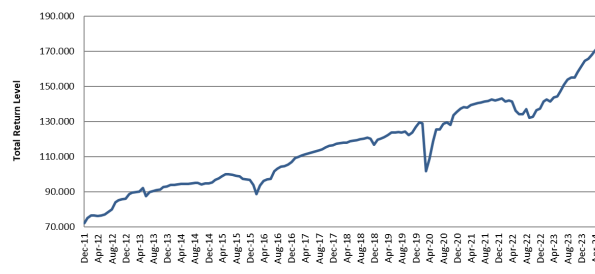
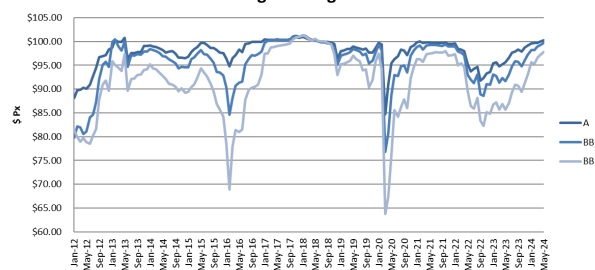
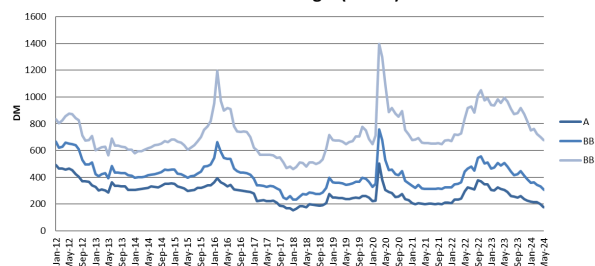
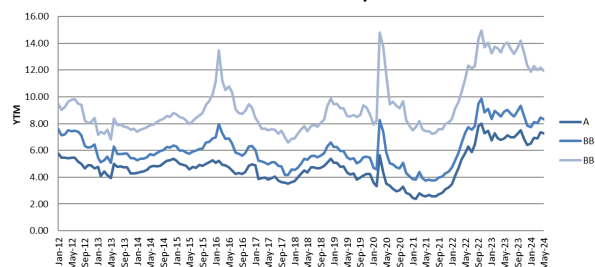
CLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	0.71%	0.75%
2014	2.13%	2.68%
2015	2.99%	2.80%
2016	4.10%	4.34%
2017	10.12%	12.14%
2018	13.69%	16.25%
2019	12.35%	10.85%
2020	6.18%	5.86%
2021	21.12%	21.38%
2022	10.57%	9.25%
2023	6.72%	6.00%
2024	9.31%	7.72%

CLODI	A	BBB	BB
Vintage	100.00%	100.00%	100.00%
2013	1.02%	0.63%	0.75%
2014	3.20%	2.91%	3.46%
2015	2.29%	2.25%	2.14%
2016	4.59%	4.74%	5.09%
2017	13.43%	13.31%	13.82%
2018	16.71%	17.54%	17.40%
2019	10.70%	10.63%	11.27%
2020	5.50%	5.51%	5.37%
2021	19.22%	19.48%	19.29%
2022	9.53%	9.63%	9.20%
2023	5.68%	5.46%	5.08%
2024	8.14%	7.91%	7.13%

% MV - CLOSE by Rating**% MV - CLODI by Rating****% MV - CLOSE by Vintage****% MV - CLODI by Vintage****% MV - CLOSE by Reinvestment End Date****% MV - CLODI by Reinvestment End Date**

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

The numbers prior to June 1, 2015, are hypothetical/model data, calculated using a compilation of Thompson Reuters pricing and secondary market trade quotes. There are inherent limitations of showing data derived from the retroactive application of a model. Unlike actual performance, these results may not accurately reflect the effect of certain material economic or market factors, and therefore, results may be over or under-stated due to the impact of these factors. It is unknown what effects these factors might have had on Palmer Square Capital Management LLC's decision-making if it were actually calculating the Indices during the entire time period.

CLOSE:**Total Return Level****Weighted Avg Price****Discount Margin (LIBOR)****Weighted Avg Life****Yield To Maturity****CLODI:****Total Return Level****Weighted Avg Price****Discount Margin (LIBOR)****Weighted Avg Life****Yield To Maturity**

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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	0.30%	ARES 2015-2A AR3	04015GAX7	0.49%
AGL 2020-3A B1	00119MAC3	0.04%	ARES 2015-2A BR2	04015GAR0	0.09%
AGL 2020-5A A1R	00119TAF1	0.38%	ARES 2016-40A A1RR	04016GBB3	0.03%
AGL 2020-5A BR	00119TAK0	0.07%	ARES 2016-40A A3RR	04016GBF4	0.06%
AGL 2021-12A A1	00120BAA8	0.29%	ARES 2016-41A AR2	04016DAS4	0.30%
AGL 2021-12A B	00120BAE0	0.05%	ARES 2016-41A BR	04016DAU9	0.06%
AGL 2021-13A A1	00120JAA1	0.28%	ARES 2017-43A AR	04016PAJ7	0.39%
AGL 2021-13A B	00120JAE3	0.06%	ARES 2017-43A BR	04016PAL2	0.08%
AIMCO 2020-11A A1R2	00140NAW0	0.30%	ARES 2017-44A A1R	04016NAM5	0.51%
AIMCO 2020-11A BR2	00140NAY6	0.04%	ARES 2017-44A A3R1	04016NAR4	0.05%
ALINE 2018-1A A	016269AA0	0.15%	ARES 2018-47A A1	04016VAA3	0.13%
ALINE 2018-1A B	016269AB8	0.04%	ARES 2018-47A B	04016VAE5	0.06%
ALLEG 2018-3A A1R	01750NAL3	0.10%	ARES 2018-50A AR	04018LAJ4	0.19%
ALLEG 2018-3A B1R	01750NAN9	0.04%	ARES 2018-50A BR	04018LAL9	0.04%
ALLEG 2021-2A A1	01751AAC0	0.12%	ARES 2020-56A AR	04018NAN1	0.29%
ALLEG 2021-2A B	01751AAE6	0.04%	ARES 2020-56A BR	04018NAQ4	0.06%
ANCHC 2021-19A A	03328JAA5	0.24%	ARES 2021-59A A	04018EAA9	0.30%
ANCHC 2021-19A B1	03328JAC1	0.05%	ARES 2021-59A B1	04018EAC5	0.04%
APID 2016-25A A1R2	03762YAR8	0.26%	ARES 2021-62A A1	00192WAA5	0.28%
APID 2016-25A A2R2	03762YAT4	0.06%	ARES 2021-62A B	00192WAE7	0.05%
APID 2017-28A A1A	03767CAA8	0.24%	ARES 2022-65A A1	04019FAA5	0.38%
APID 2017-28A A2	03767CAC4	0.05%	ARES 2022-65A B	04019FAE7	0.07%
APID 2018-18A AR	03767NAN6	0.23%	ARES 2023-70A A1	039951AA6	0.33%
APID 2018-18A B	03767NAG1	0.05%	ARES 2023-70A B1	039951AE8	0.05%
APID 2018-29A A1A	03767MAC2	0.16%	ARES 2024-69A A1	039953AA2	0.24%
APID 2018-29A A2	03767MAG3	0.05%	ARES 2024-69A B	039953AE4	0.04%
APID 2019-31A A1R	03767VAG3	0.27%	ATCLO 2018-12A A1	04942UAC0	0.16%
APID 2019-31A BR	03767VAL2	0.05%	ATCLO 2018-12A B	04942UAG1	0.04%
APID 2021-35A A	03768UAA7	0.24%	ATCLO 2019-13A BNR	04942VBA1	0.03%
APID 2021-35A B	03768UAB5	0.05%	ATCLO 2019-13X A1L	BCC2IWBP9	0.10%
APID 2022-42A A1	03770GAA4	0.26%	ATRM 13A AR	55822RAA8	0.33%
APID 2022-42A B	03770GAE6	0.04%	ATRM 13A B	04966HAE6	0.08%
APID 2023-44A A1	037989AA8	0.19%	ATRM 14A A1	04965LAC2	0.29%
APID 2023-44A B	037989AE0	0.04%	ATRM 14A B	04965LAJ7	0.07%
APID 2023-46A A1	03770RAA0	0.24%	ATRM 15A A1R	55820LAG0	0.42%
APID 2023-46A B	03770RAE2	0.05%	ATRM 15A B1R	55820LAL9	0.05%
APID 2024-48A A1	03770WAA9	0.25%	ATRM 9A AR2	55821CAA2	0.37%
APID 2024-48A B	03770WAE1	0.04%	ATRM 9A BR2	55821CAC8	0.07%
APID XXXA A1AR	03768CAN9	0.21%	AWPT 2021-14A A1	28623RAC2	0.23%
APID XXXA A2R	03768CAS8	0.06%	AWPT 2021-14A B	28623RAG3	0.04%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BABSN 2018-3A B1	06760PAG6	0.04%	BLUEM 2018-3A BR	09630AAS5	0.05%
BABSN 2018-4X A1R	BCC3FFVB6	0.20%	BLUEM 2021-32A A	09631EAA5	0.24%
BABSN 2018-4X BR	BCC3FFVD2	0.04%	BLUEM 2021-32A B	09631EAC1	0.05%
BABSN 2023-2A A1	06763FAA8	0.24%	BLUEM 2022-35A A	09631RAA6	0.27%
BABSN 2023-2A B1	06763FAC4	0.04%	BLUEM 2022-35A B	09631RAC2	0.05%
BABSN 2023-4A A	06763MAA3	0.25%	BOYCE 2022-1A A1	103228AA0	0.35%
BABSN 2023-4A B	06763MAC9	0.04%	BOYCE 2022-1A B1	103228AE2	0.05%
BALLY 2021-18A A1	05875YAA4	0.27%	BSP 2019-17A AR	08182BAL2	0.25%
BALLY 2021-18A A2	05875YAC0	0.06%	BSP 2019-17A BR	08182BAN8	0.04%
BALLY 2024-26A A1A	05876NAA7	0.27%	BSP 2019-19A AR	08182RAJ2	0.25%
BALLY 2024-26A B	05876NAG4	0.03%	BSP 2019-19A BR	08182RAN3	0.05%
BARDT 2019-2A AR	06744NBG1	0.30%	BSP 2021-23A A1	08186VAA8	0.27%
BARDT 2019-2A BR	06744NBJS	0.06%	BSP 2021-23A B1	08186VAE0	0.02%
BATLN 2017-11A AR	07132LAL3	0.31%	BSP 2021-25A A1	08186YAA2	0.23%
BATLN 2017-11A BR	07132LAN9	0.07%	BSP 2021-25A B	08186YAC8	0.04%
BATLN 2018-12A A1	07133RAA3	0.21%	BSP 2024-35A A	08182YAA6	0.27%
BATLN 2018-12A B1	07133RAC9	0.03%	BSP 2024-35A B	08182YAC2	0.05%
BATLN 2019-14A AR	07090AAQ6	0.28%	CARVL 2022-1A A1	14686FAA6	0.23%
BATLN 2019-14A BR	07090AAS2	0.05%	CARVL 2022-1A B	14686FAC2	0.05%
BCC 2018-2A A1R	05682VAL9	0.19%	CARVL 2023-1A A1R	14686BAN7	0.24%
BCC 2018-2A BR	05682VAQ8	0.05%	CARVL 2023-1A BR	14686BAS6	0.04%
BCC 2019-2A AR2	05682LAS6	0.25%	CARVL 2024-1A A	14688HAA0	0.25%
BCC 2019-2A BR2	05682LAU1	0.05%	CARVL 2024-1A B	14688HAE2	0.05%
BCC 2019-4A A1R	05684AAN9	0.29%	CATSK 2017-1A A1AR	149420AL5	0.03%
BCC 2019-4A BR	05684AAS8	0.05%	CATSK 2017-1A A2	149420AE1	0.06%
BCC 2021-4A A1	05685AAC2	0.29%	CAVU 2021-3A A	89624GAA1	0.25%
BCC 2021-4A B	05685AAG3	0.05%	CAVU 2021-3A B1	89624GAC7	0.03%
BCC 2022-1A A1	05684UAA3	0.26%	CBAM 2017-2A AR	12481KAS7	0.77%
BCC 2022-1A B	05684UAE5	0.05%	CBAM 2017-2A BR	12481KAU2	0.14%
BCC 2022-2A A1	05682GAA6	0.29%	CBAM 2017-4A A	12481NAB8	0.27%
BCC 2022-2A B	05682GAG3	0.05%	CBAM 2017-4A B2	12481NAD4	0.05%
BCC 2023-3A A	05682CAA5	0.30%	CBAM 2018-5A A	12481QAC9	0.32%
BCC 2023-3A B	05682CAC1	0.06%	CBAM 2018-5A B1	12481QAE5	0.07%
BCC 2024-3A A1	05685QAA1	0.25%	CBAM 2018-6A A1R	12481XAN0	0.33%
BCC 2024-3A B	05685QAE3	0.03%	CBAM 2018-6A B1R	12481XAS9	0.06%
BCHPK 2019-1A A1R	07355TAU6	0.37%	CBAM 2019-9A AR	14987VAN9	0.30%
BCHPK 2019-1A B1R	07355TAY8	0.03%	CBAM 2019-9A B1R	14987VAQ2	0.04%
BLACK 2019-2A A1AR	09204GAF6	0.24%	CGMS 2012-3A A1A2	14312EAJ2	0.22%
BLACK 2019-2A A2R	09204GAK5	0.04%	CGMS 2012-3A A2A2	14312EAN3	0.02%
BLUEM 2018-3A A1R	09630AAN6	0.23%	CGMS 2014-1A A1R2	14310MAW7	0.17%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CGMS 2014-1A BR2	14310MBA4	0.06%	CIFC 2019-1A BR	12553DAL1	0.05%
CGMS 2015-1A AR3	14311DBN5	0.16%	CIFC 2019-4A A1R	17182XAL5	0.24%
CGMS 2015-1A BR3	14311DBQ8	0.05%	CIFC 2019-4A A2R	17182XAQ4	0.04%
CGMS 2017-2A AR2	14315JBA6	0.20%	CIFC 2021-3A A	12564DAA2	0.29%
CGMS 2017-2A BR2	14315JBC2	0.04%	CIFC 2021-3A B	12564DAC8	0.06%
CGMS 2017-4A A1	14315BAA4	0.13%	CIFC 2021-7A A1	12567HAC6	0.20%
CGMS 2017-4A A2	14315BAC0	0.05%	CIFC 2021-7A B	12567HAE2	0.07%
CGMS 2018-2A A1R	14317PAJ2	0.19%	CIFC 2022-1A A	12570LAA6	0.25%
CGMS 2018-2A A2R	14317PAL7	0.05%	CIFC 2022-1A B	12570LAC2	0.05%
CGMS 2018-4A A1A	14315RAA9	0.21%	CIFC 2022-2A A1	12567MAA9	0.18%
CGMS 2018-4A A2	14315RAE1	0.05%	CIFC 2022-2A B	12567MAE1	0.04%
CGMS 2019-1A A1AR	14316BAL9	0.26%	CLVR 2021-1A A	00141YAA3	0.25%
CGMS 2019-1A A2R	14316BAQ8	0.05%	CLVR 2021-1A B	00141YAC9	0.04%
CGMS 2019-3A A1RR	14314HAY0	0.30%	CLVR 2021-3A A	00142QAA9	0.24%
CGMS 2019-3A A2RR	14314HBA1	0.05%	CLVR 2021-3A B	00142QAC5	0.05%
CGMS 2021-1A A1	14316MAA9	0.28%	COOK 2018-1A A1	21623PAA5	0.20%
CGMS 2021-1A A2	14316MAC5	0.07%	COOK 2018-1A B	21623PAE7	0.07%
CGMS 2021-8A A	143120AA1	0.28%	CPTPK 2024-1A A1	14074EAA9	0.40%
CGMS 2021-8A B	143120AC7	0.07%	CPTPK 2024-1A B1	14074EAE1	0.05%
CGMS 2022-4A A1R	14317BAN4	0.29%	DCLO 2022-4A A1R	25255NAQ1	0.23%
CGMS 2022-4A BR	14317BAS3	0.05%	DCLO 2022-4A A2AR	25255NAS7	0.05%
CGMS 2024-3A A1	14319HAA7	0.29%	DCLO 2024-7A A1A	25255WAA6	0.26%
CGMS 2024-3A B	14319HAG4	0.04%	DCLO 2024-7A A2	25255WAE8	0.05%
CGMS 2024-4A A1	142914AA8	0.23%	DRSLF 2016-43A AR2	26245CBE2	0.32%
CGMS 2024-4A B	142914AE0	0.04%	DRSLF 2016-43A B1R2	26245CBG7	0.04%
CIFC 2013-2A A1L2	12549BAY4	0.22%	DRSLF 2016-45A A1R	26244MAL6	0.25%
CIFC 2013-2A A2L2	12549BBA5	0.06%	DRSLF 2016-45A BR	26244MAQ5	0.06%
CIFC 2014-2RA A1	12548RAB0	0.16%	DRSLF 2017-47A A1R	26245EAJ8	0.07%
CIFC 2014-2RA A2	12548RAC8	0.07%	DRSLF 2017-47A BR	26245EAN9	0.04%
CIFC 2014-3A A1R2	12549QBA2	0.29%	DRSLF 2017-49A AR	26244QAN3	0.23%
CIFC 2014-3A BR2	12549QBE4	0.06%	DRSLF 2017-49A BR	26244QAA6	0.06%
CIFC 2017-1A ARR	17181PAC3	0.23%	DRSLF 2017-53A A	26243EAA9	0.25%
CIFC 2017-1A BRR	17181PAE9	0.05%	DRSLF 2017-53A B	26243EAB7	0.05%
CIFC 2017-4A A1R	12551JAL0	0.21%	DRSLF 2018-64A A	26251LAC8	0.26%
CIFC 2017-4A A2R	12551JAN6	0.07%	DRSLF 2018-64A B	26251LAE4	0.05%
CIFC 2018-1A A	12551RAA6	0.34%	DRSLF 2019-68A AR	26252QAJ1	0.25%
CIFC 2018-1A B	12551RAC2	0.08%	DRSLF 2019-68A BR	26252QAL6	0.05%
CIFC 2018-2A A1	17180WAA3	0.31%	DRSLF 2020-86A A1R	26245XAL1	0.29%
CIFC 2018-2A A2	17180WAC9	0.07%	DRSLF 2020-86A BR	26245XAA0	0.05%
CIFC 2019-1A AR	12553DAJ6	0.30%	DRSLF 2021-92A A	262488AA7	0.30%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRSLF 2021-92A B	262488AC3	0.06%	GCBSL 2024-74A B	38190BAC9	0.06%
DRSLF 2021-95A A	262487AA9	0.30%	GLM 2017-1A A1L	GOLIIQZH0	0.29%
DRSLF 2021-95A B	262487AC5	0.06%	GLM 2017-1A B1R2	38136FBJ1	0.04%
DRSLF 2022-97A A	26248XAA2	0.25%	GLM 2018-3A A	38138BAC4	0.14%
DRSLF 2022-97A B	26248XAC8	0.05%	GLM 2018-3A B1	38138BAG5	0.03%
DRSLF 2022-98A A	26248AAA2	0.27%	GLM 2019-4A ARR	38137YBA8	0.35%
DRSLF 2022-98A B1	26248AAC8	0.05%	GLM 2019-4A BR	38137YAS0	0.05%
ELM12 2021-5A A	29002YAA0	0.07%	GLM 2019-5A ARR	38138DAY2	0.10%
ELM12 2021-5A B	29002YAC6	0.06%	GLM 2019-5A BRR	38138DBA3	0.05%
ELM14 2022-1A A	29003WAA3	0.32%	GLM 2020-7A AR	38138LAL2	0.13%
ELM14 2022-1A B	29003WAC9	0.06%	GLM 2020-7A BR	38138LAN8	0.05%
ELM16 2022-3A AR	29002UAJ9	0.37%	GLM 2021-11A A	38138KAC4	0.31%
ELM16 2022-3A BR	29002UAL4	0.07%	GLM 2021-11A B	38138KAE0	0.07%
ELM24 2023-3A A1	290020AA4	0.25%	GLM 2021-9A AR	38138JAN3	0.23%
ELM24 2023-3A B	290020AE6	0.04%	GLM 2021-9A BR	38138JAS2	0.06%
ELM26 2024-1A A1	29004CAA6	0.29%	GLM 2022-12A A1R	38138FAQ4	0.28%
ELM26 2024-1A B	29004CAE8	0.06%	GLM 2022-12A B1R	38138FAU5	0.05%
ELM27 2024-3A A	29003FAA0	0.25%	GNRT 5A AR	37148XAC6	0.22%
ELM27 2024-3A B	29003FAB8	0.05%	GNRT 5A BR	37148XAE2	0.04%
ELMW7 2020-4A AR	29002QAJ8	0.25%	GOST 2024-1A A1	381929AA6	0.31%
ELMW7 2020-4A BR	29002QAL3	0.05%	GOST 2024-1A B1	381929AE8	0.04%
ELMW8 2021-1A AR	29003EAS4	0.52%	GRNPK 2018-1A A2	39729RAB4	0.19%
ELMW8 2021-1A BR	29003EAU9	0.10%	GRNPK 2018-1A B	39729RAC2	0.10%
FCBSL 2021-2A A	34963DAA3	0.24%	HLM 13A-18 A1R	40437LAN2	0.18%
FCBSL 2021-2A B	34963DAC9	0.06%	HLM 13A-18 BR	40437LAS1	0.04%
FCBSL 2021-4A A	34963DAJ4	0.28%	HLM 2021-16A A1	40440XAA9	0.24%
FCBSL 2021-4A B1	34963DAL9	0.04%	HLM 2021-16A B	40440XAC5	0.05%
FCBSL 2022-1A A1	34964HAA3	0.24%	ICG 2021-1A A1R	449303AL0	0.19%
FCBSL 2022-1A B1	34964HAC9	0.02%	ICG 2021-1A BR	449303AQ9	0.04%
FLAT 2021-1A A1	33883PAC1	0.24%	INVCO 2021-2A A	46149MAA4	0.25%
FLAT 2021-1A B	33883PAE7	0.05%	INVCO 2021-2A B	46149MAC0	0.05%
GCBSL 2020-48A A1	38177DAA6	0.26%	INVCO 2021-3A A	46146JAA4	0.25%
GCBSL 2020-48A B1	38177DAG3	0.04%	INVCO 2021-3A B	46146JAC0	0.05%
GCBSL 2021-55A A	38178LAA7	0.26%	INVCO 2022-1A A	460988AA6	0.30%
GCBSL 2021-55A B	38178LAC3	0.06%	INVCO 2022-1A B	460988AC2	0.06%
GCBSL 2023-68A A	38179QAA5	0.24%	INVCO 2023-1A AR	46146GAQ5	0.30%
GCBSL 2023-68A B	38179QAC1	0.05%	INVCO 2023-1A BR	46146GAS1	0.06%
GCBSL 2024-72A A	381941AA1	0.29%	JNPPK 2023-1A AR	48206KAQ9	0.30%
GCBSL 2024-72A B	381941AC7	0.05%	JNPPK 2023-1A BR	48206KAS5	0.06%
GCBSL 2024-74A A	38190BAA3	0.30%	KKR 16 A1R2	48251BAW0	0.34%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
KKR 16 A2R2	48251BAY6	0.07%	MDPK 2016-21A AARR	55820JBC3	0.38%
KKR 18 AR	48251JAL7	0.15%	MDPK 2016-22A A1R	55819XAY8	0.38%
KKR 18 BR	48251JAN3	0.06%	MDPK 2016-22A BR	55819XBC5	0.07%
KKR 20 A	48251TAA9	0.15%	MDPK 2017-23A AR	55820TAJ7	0.30%
KKR 20 B	48251TAB7	0.05%	MDPK 2017-23A BR	55820TAL2	0.08%
KKR 2022-41A A1	48255PAA3	0.19%	MDPK 2018-27A A1A	55820YAA5	0.25%
KKR 2022-41A B	48255PAC9	0.05%	MDPK 2018-27A A2	55820YAC1	0.08%
KKR 21 A	48252KAA7	0.22%	MDPK 2018-28A A1	55821AAA6	0.26%
KKR 21 B	48252KAC3	0.05%	MDPK 2018-28A B	55821AAE8	0.05%
KKR 22A A	48252WAA1	0.23%	MDPK 2018-30A A1R	55821TAL1	0.29%
KKR 22A B	48252WAC7	0.05%	MDPK 2018-30A BR	55821TAQ0	0.04%
KKR 31A A1	48254NAA9	0.28%	MDPK 2018-32A A1R2	55817AAAY0	0.39%
KKR 31A B	48254NAE1	0.06%	MDPK 2018-32A BR2	55817ABC7	0.06%
LCM 16A A1AR	50181GBA7	0.11%	MDPK 2019-33A AR	55819JAN3	0.38%
LCM 16A BR2	50181GBG4	0.07%	MDPK 2019-33A BR	55819JAC6	0.09%
LCM 24A AR	50188YAE4	0.07%	MDPK 2020-46A AR	55822AAL1	0.32%
LCM 24A BR	50188YAG9	0.05%	MDPK 2020-46A B1R	55822AAN7	0.08%
LCM 26A A1	50200FAC3	0.10%	MDPK 2021-48A A	55821UAA2	0.41%
LCM 26A B	50200FAE9	0.05%	MDPK 2021-48A B	55821UAC8	0.08%
LCM 34A A1	50203CAA1	0.23%	MDPK 2021-59A A1R	55822EAJ8	0.34%
LCM 34A B	50203CAE3	0.05%	MDPK 2021-59A BR	55822EAN9	0.05%
LCM 35A A1	50202QAA1	0.23%	MDPK 2022-53A A	558189AA4	0.32%
LCM 35A B	50202QAE3	0.04%	MDPK 2022-53A B	558189AC0	0.06%
MAGNE 2019-22A ARR	55954HAW2	0.30%	MDPK 2022-55A A1R	55819FAQ4	0.30%
MAGNE 2019-22A BRR	55954HAY8	0.06%	MDPK 2022-55A BR	55819FAU5	0.05%
MAGNE 2019-24A AR	55954WAL3	0.30%	MDPK 2023-63A A1	55817GAA9	0.29%
MAGNE 2019-24A BR	55954WAN9	0.06%	MDPK 2023-63A B1	55817GAE1	0.05%
MAGNE 2020-27A AR	55955EAL2	0.25%	MIDO 2017-7A A1R	59801WAM8	0.00%
MAGNE 2020-27A BR	55955EAN8	0.05%	MIDO 2017-7A BR	59801WAR7	0.04%
MAGNE 2021-29A AR	55955KAL8	0.25%	MP23 2021-4A A1	56607TAA3	0.24%
MAGNE 2021-29A BR	55955KAN4	0.05%	MP23 2021-4A B1	56607TAE5	0.03%
MAGNE 2023-37A A	55952AAA7	0.25%	NCC 2018-IIA A	63152PAA6	0.21%
MAGNE 2023-37A B	55952AAC3	0.05%	NCC 2018-IIA B	63152PAC2	0.05%
MAGNE 2024-40A A1	55955RAA7	0.25%	NEUB 2019-32A AR	64132DAJ7	0.27%
MAGNE 2024-40A B1	55955RAE9	0.02%	NEUB 2019-32A BR	64132DAL2	0.06%
MDPK 2015-17A AR2	55818YBN0	0.27%	NEUB 2019-33A AR	64132TAJ2	0.29%
MDPK 2015-17A BR2	55818YBS9	0.07%	NEUB 2019-33A BR	64132TAL7	0.06%
MDPK 2015-18A ARR	55819BAW0	0.32%	NEUB 2020-36A A1R2	64133KAW1	0.06%
MDPK 2015-18A BR	55819BAN0	0.06%	NEUB 2020-36A BR2	64133KAY7	0.05%
MDPK 2016-21A A2RR	55820JBG4	0.07%	NEUB 2020-39A A1R	64134GAL3	0.24%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
NEUB 2020-39A BR	64134GAQ2	0.05%	OCP 2017-14A B1R	67097QAS4	0.03%
NEUB 2021-43A A	64134AAA0	0.28%	OCP 2018-15A A1	67112KAA7	0.24%
NEUB 2021-43A B	64134AAC6	0.07%	OCP 2018-15A A3	67112KAC3	0.05%
NEUB 2021-46A A	64134QAA5	0.29%	OCP 2021-22A A	67117TAA3	0.27%
NEUB 2021-46A B	64134QAC1	0.06%	OCP 2021-22A B1	67117TAC9	0.04%
NEUB 2022-49A AR	64135JAL6	0.10%	OCP 2024-33A A1	671080AA7	0.30%
NEUB 2022-49A BR	64135JAN2	0.04%	OCP 2024-33A B	671080AE9	0.05%
NEUB 2024-56A A1	64135TAA8	0.23%	OCT14 2012-1A A2RR	67590ABT8	0.05%
NEUB 2024-56A B	64135TAE0	0.04%	OCT14 2012-1A AARR	67590ABP6	0.04%
OAKC 2012-7A AR3	67102QAV0	0.10%	OCT21 2014-1A A2R3	67590QBM8	0.07%
OAKC 2012-7A BR3	67102QAZ1	0.02%	OCT21 2014-1A AAR3	67590QBK2	0.29%
OAKC 2014-10RA AR	67707CAQ1	0.29%	OCT28 2016-1A A1RR	67591EBG7	0.32%
OAKC 2014-10RA BR	67707CAS7	0.06%	OCT28 2016-1A BRR	67591EBL6	0.06%
OAKC 2015-12A A1R2	67109YAY0	0.28%	OCT37 2018-2A A1A	67591VAA3	0.19%
OAKC 2015-12A B1R2	67109YBC7	0.03%	OCT37 2018-2A A2	67591VAE5	0.06%
OAKC 2019-3A AR	67112RAS3	0.33%	OCT38 2018-1A A1	67591YAA7	0.18%
OAKC 2019-3A BR	67112RAU8	0.08%	OCT38 2018-1A A3A	67591YAE9	0.04%
OAKC 2019-4A AR	67098DAS2	0.29%	OCT40 2019-1A A1R	67592BAL2	0.29%
OAKC 2019-4A BR	67098DAU7	0.06%	OCT40 2019-1A BR	67592BAN8	0.05%
OAKC 2020-5A A1	67113GAC1	0.29%	OCT45 2019-1A A1R	67577MAN3	0.32%
OAKC 2020-5A B	67113GAG2	0.05%	OCT45 2019-1A BR	67577MAQ6	0.06%
OAKC 2020-7A AR	67098WAN1	0.26%	OCT46 2020-2A AR	67577VAL7	0.25%
OAKC 2020-7A BR	67098WAQ4	0.06%	OCT46 2020-2A BR	67577VAN3	0.05%
OAKC 2021-10A A	67707LAC2	0.13%	OCT51 2021-1A A	67578JAA7	0.25%
OAKC 2021-10A B	67707LAG3	0.07%	OCT51 2021-1A B	67578JAC3	0.05%
OAKC 2021-16A A	67115LAA2	0.29%	OCT58 2022-1A A1	675932AA5	0.29%
OAKC 2021-16A B	67115LAC8	0.06%	OCT58 2022-1A B	675932AG2	0.06%
OAKC 2022-11A A1R	67115VAL6	0.30%	OCT64 2022-1A A1	67579AAD9	0.41%
OAKC 2022-11A B1R	67115VAQ5	0.04%	OCT64 2022-1A B1	67579AAK3	0.06%
OAKC 2023-14A A	67117AAA4	0.25%	OCT67 2023-1A A1	67571LAA9	0.23%
OAKC 2023-14A B	67117AAE6	0.04%	OCT67 2023-1A B	67571LAE1	0.05%
OAKCL 2019-3A A1R	67400EAN4	0.36%	OCT68 2023-1A A1	675949AC5	0.24%
OAKCL 2019-3A BR	67400EAS3	0.06%	OCT68 2023-1A B	675949AG6	0.04%
OAKCL 2019-4A ARR	67402CBE5	0.37%	OCT71 2024-1A A1	67579CAA1	0.24%
OAKCL 2019-4A BRR	67402CBG0	0.07%	OCT71 2024-1A B	67579CAC7	0.04%
OCP 2014-6A A1R2	67106BAU1	0.20%	OHALF 2015-1A AR3	67109BDC5	0.31%
OCP 2014-6A A2R2	67106BAW7	0.10%	OHALF 2015-1A BR3	67109BDE1	0.07%
OCP 2017-13A A1AR	67097LAH9	0.23%	OZLM 2017-19A A1RR	67112CBE6	0.22%
OCP 2017-13A A2R	67097LAM8	0.04%	OZLM 2017-19A A2RR	67112CBG1	0.04%
OCP 2017-14A A1R	67097QAN5	0.22%	PBSPK 2024-1A A	70537AAA0	0.30%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PBSPK 2024-1A B1	70537AAC6	0.04%	REG22 2022-2A B1	758968AC5	0.03%
PCEPK 2021-1A A	70470MAC9	0.30%	RESPK 2020-1A AR	758465BA5	0.24%
PCEPK 2021-1A B1	70470MAE5	0.07%	RESPK 2020-1A BR	758465BC1	0.05%
PLMRS 2021-3A A1	69688FAA8	0.37%	ROCKT 2021-3A A1	77341NAA3	0.25%
PLMRS 2021-3A B	69688FAJ9	0.07%	ROCKT 2021-3A B	77341NAE5	0.05%
PLMRS 2021-4A A	69702EAA3	0.37%	ROCKT 2022-1A A1	77340JAA3	0.22%
PLMRS 2021-4A B	69702EAC9	0.07%	ROCKT 2022-1A B	77340JAC9	0.05%
PLMRS 2022-2A AR	69688NAL7	0.25%	RRAM 2017-1A A1AB	78108YAL6	0.33%
PLMRS 2022-2A BR	69688NAN3	0.05%	RRAM 2017-1A A2B	78108YAQ5	0.05%
PLMRS 2022-5A A	69702MAA5	0.24%	RRAM 2018-4A A1A	74972FAC9	0.22%
PLMRS 2022-5A B1	69702MAC1	0.04%	RRAM 2018-4A A2	74972FAG0	0.06%
PLMRS 2024-1A A	69703JAA1	0.27%	RRAM 2021-17A A1A	74980QAA9	0.32%
PLMRS 2024-1A B	69703JAC7	0.05%	RRAM 2021-17A A2	74980QAE1	0.05%
PSTAT 2021-3A A1	69702BAA9	0.10%	RRAM 2021-18A A1A	749752AA9	0.35%
PSTAT 2021-3A A2	69702BAC5	0.09%	RRAM 2021-18A A2	749752AE1	0.07%
PSTAT 2021-4A A1	69702HAA6	0.16%	RRAM 2022-24A A1AR	75000HAL8	0.33%
PSTAT 2021-4A A2	69702HAC2	0.09%	RRAM 2022-24A A2R	75000HAQ7	0.06%
PSTAT 2022-1A A1	69701CAA8	0.16%	RRAM 2023-25A A1R	75000KAN7	0.27%
PSTAT 2022-1A A2	69701CAC4	0.07%	RRAM 2023-25A A2R	75000KAQ0	0.05%
PSTAT 2022-3A A1AR	69690CAL7	0.27%	RRAM 2023-26A A1	74989MAA9	0.24%
PSTAT 2022-3A A2R	69690CAQ6	0.03%	RRAM 2023-26A A2	74989MAC5	0.05%
PSTAT 2024-3A A1	69690EAA7	0.20%	RRAM 2024-28RA A1R	74989NAA7	0.25%
PSTAT 2024-3A A2	69690EAC3	0.09%	RRAM 2024-28RA A2R	74989NAC3	0.06%
RAD 2020-7A A1R	74936GAA6	0.30%	RSRVA 2016-3A ARR	76761RAY5	0.29%
RAD 2020-7A B1R	74936GAC2	0.04%	RSRVA 2016-3A BRR	76761RBA6	0.05%
RAD 2024-24A A1	75010CAA1	0.30%	SHACK 2014-5RA A	81881JAC6	0.16%
RAD 2024-24A B	75010CAE3	0.05%	SHACK 2014-5RA B	81881JAE2	0.05%
REG13 2018-2A A1R	75888FAL9	0.20%	SIXST 2021-20A A1	83012QAA2	0.24%
REG13 2018-2A BR	75888FAQ8	0.02%	SIXST 2021-20A B	83012QAC8	0.04%
REG14 2018-3A AR	75888MAN0	0.27%	SNDPT 2014-2RA A	83613WAA2	0.28%
REG14 2018-3A BR	75888MAP5	0.05%	SNDPT 2014-2RA B	83613WAC8	0.05%
REG15 2018-4A A1R	75888RAL3	0.26%	SNDPT 2017-2A AR	83610KAJ2	0.08%
REG15 2018-4A A2R	75888RAN9	0.05%	SNDPT 2017-2A BR	83610KAL7	0.07%
REG16 2019-2A A1	75888TAA3	0.29%	SNDPT 2017-3A A1R	83611GAL5	0.14%
REG16 2019-2A B	75888TAE5	0.05%	SNDPT 2017-3A A2	83611GAC5	0.07%
REG18 2021-1A A1	75884EAA0	0.26%	SNDPT 2017-4A A1	83609TAA5	0.19%
REG18 2021-1A B	75884EAC6	0.05%	SNDPT 2017-4A A2A	83609TAC1	0.05%
REG20 2021-2A A	75884YAA6	0.25%	SNDPT 2018-2A A	83611JAA3	0.28%
REG20 2021-2A B	75884YAC2	0.05%	SNDPT 2018-2A B	83611JAC9	0.07%
REG22 2022-2A A	758968AA9	0.25%	SNDPT 2019-1A AR	83611KAL6	0.20%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SNDPT 2019-1A BR	83611KAN2	0.06%	UNPPK 2022-1A B	913318AE1	0.06%
SNDPT 2020-2A AR	83611VAS7	0.24%	VENTR 2013-15A AR3	92328XBD0	0.10%
SNDPT 2020-2A B1R	83611VAU2	0.04%	VENTR 2013-15A BR3	92328XBF5	0.05%
SNDPT 2020-3A A1R	83615CAL0	0.23%	VENTR 2017-27A AR	92331LBC3	0.20%
SNDPT 2020-3A B	83615CAC0	0.05%	VENTR 2017-27A BR	92331LBE9	0.06%
SNDPT 2021-3A A	83615PAA5	0.27%	VENTR 2017-30A A1	92331NAA4	0.27%
SNDPT 2021-3A B	83615PAC1	0.06%	VENTR 2017-30A B	92331NAE6	0.05%
SNDPT 2021-4A A	83616AAC3	0.08%	VENTR 2018-31A A1	92331VAA6	0.33%
SNDPT 2021-4A B1	83616AAG4	0.04%	VENTR 2018-31A B	92331VAE8	0.06%
SPEAK 2017-4A AR	82667EAC5	0.30%	VENTR 2018-33A A1LR	92330YAN3	0.23%
SPEAK 2017-4A BR	82667EAE1	0.06%	VENTR 2018-33A BR	92330YAU7	0.05%
STWRT 2015-1A A1R	860444AL2	0.11%	VENTR 2019-38A A1R	92332NAS4	0.29%
STWRT 2015-1A BR	860444AQ1	0.04%	VENTR 2019-38A BR	92332NAW5	0.05%
SYMP 2021-25A A	87167WAC9	0.24%	VENTR 2021-43A A1	92290CAB5	0.23%
SYMP 2021-25A B	87167WAE5	0.05%	VENTR 2021-43A B	92290CAE9	0.05%
TCIFC 2024-1A A1	88240JAA1	0.28%	VENTR 2021-44A A1N	92332KAC5	0.23%
TCIFC 2024-1A B	88240JAE3	0.06%	VENTR 2021-44A B	92332KAJ0	0.04%
TKO 2023-1A A1	88675CAA0	0.23%	VENTR 2022-45A A1	92326GAC2	0.23%
TKO 2023-1A B	88675CAE2	0.05%	VENTR 2022-45A B	92326GAG3	0.04%
TKO 2023-2A A1	88675YAA2	0.23%	VIBR 2018-8A A1A	92558FAA7	0.10%
TKO 2023-2A B1	88675YAE4	0.04%	VIBR 2018-8A A2	92558FAC3	0.04%
TRNTS 2017-6A ARRR	89640YBN3	0.34%	VOYA 2015-3A A1R3	92913UBC9	0.25%
TRNTS 2017-6A BR1	89640YAW4	0.05%	VOYA 2015-3A A3R3	92913UBG0	0.07%
TRNTS 2018-9A ARRR	89641JAW6	0.17%	VOYA 2016-3A A1R2	92915HAW3	0.13%
TRNTS 2018-9A BRRR	89641JAY2	0.06%	VOYA 2016-3A A3R2	92915HBA0	0.05%
TRNTS 2019-10A AR	89640AAL0	0.29%	VOYA 2017-2A A1R	92915UAG9	0.08%
TRNTS 2019-10A B1R	89640AAN6	0.04%	VOYA 2017-2A A2AR	92915UAJ3	0.06%
TRNTS 2019-11A A1R	89641HAQ3	0.29%	VOYA 2017-3A A1R	92915QAU7	0.28%
TRNTS 2019-11A BR	89641HAU4	0.05%	VOYA 2017-3A A2AR	92915QAW3	0.06%
TRNTS 2020-14A A1R	89641QAN0	0.25%	VOYA 2018-1A A1	92917AAA4	0.18%
TRNTS 2020-14A BR	89641QAS9	0.05%	VOYA 2018-1A A2	92917AAC0	0.05%
TRNTS 2021-15A A1	89641XAA3	0.23%	VOYA 2018-2A A1	92917JAA5	0.17%
TRNTS 2021-15A B1	89641XAC9	0.04%	VOYA 2018-2A B1	92917JAE7	0.04%
TRNTS 2024-24A A1	89642XAA2	0.23%	VOYA 2019-4A A1R	92918BAN3	0.29%
TRNTS 2024-24A B	89642XAE4	0.05%	VOYA 2019-4A BR	92918BAS2	0.05%
TRNTS 2024-27A A1	89642VAA6	0.24%	VOYA 2021-3A A	92919DAA6	0.25%
TRNTS 2024-27A B	89642VAE8	0.04%	VOYA 2021-3A B	92919DAC2	0.05%
TSYMP 2017-1A AR	87232BAF9	0.20%	VOYA 2024-1A A1	92920DAA3	0.25%
TSYMP 2017-1A BR	87232BAH5	0.06%	VOYA 2024-1A B	92920DAC9	0.04%
UNPPK 2022-1A A1	913318AA9	0.31%	WELF 2021-3A A	94951JAA8	0.24%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight
WELF 2021-3A B	94951JAC4	0.05%
WELF 2022-1A A1RN	94950TAQ2	0.19%
WELF 2022-1A BR	94950TAU3	0.04%
WINDR 2014-2A AR	88390AAT7	0.11%
WINDR 2014-2A BR	88390AAV2	0.05%
WINDR 2017-1A ARR	97315TAC6	0.30%
WINDR 2017-1A BR	97315TAE2	0.06%
WINDR 2018-2A A1R	97317EAA1	0.16%
WINDR 2018-2A BR	97317EAE3	0.05%
WINDR 2019-3A AR	97314JAA3	0.26%
WINDR 2019-3A BR	97314JAC9	0.05%
WINDR 2021-4A A	97316UAA6	0.25%
WINDR 2021-4A B	97316UAC2	0.04%
WINDR 2023-1A A	97316RAA3	0.24%
WINDR 2023-1A B	97316RAC9	0.05%
WLLMN 2021-1A AR	949723AJ9	0.30%
WLLMN 2021-1A BR	949723AL4	0.06%
WOODS 2018-17A A	66860PAA2	0.20%
WOODS 2018-17A B	66860PAC8	0.04%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A C	00119MAG4	0.11%	APID 2019-31A DR	03767VAQ1	0.11%
AGL 2020-3A D	00119MAJ8	0.09%	APID 2019-31A ER	03767XAC8	0.09%
AGL 2020-3A E	00119NAA5	0.09%	APID 2021-35A C	03768UAC3	0.10%
AGL 2020-5A CR	00119TAM6	0.15%	APID 2021-35A D	03768UAD1	0.09%
AGL 2020-5A DR	00119TAP9	0.15%	APID 2021-35A E	03768TAA0	0.05%
AGL 2020-5A ER	00119UAC5	0.10%	APID 2022-42A C	03770GAG1	0.10%
AGL 2021-12A C	00120BAG5	0.10%	APID 2022-42A D	03770GAJ5	0.11%
AGL 2021-12A D	00120BAJ9	0.12%	APID 2022-42A E	03770HAA2	0.04%
AGL 2021-12A E	00120CAA6	0.09%	APID 2023-44A C	037989AG5	0.07%
AGL 2021-13A C	00120JAG8	0.11%	APID 2023-44A D	037989AJ9	0.08%
AGL 2021-13A D	00120JAJ2	0.11%	APID 2023-44A E	03770KAA5	0.04%
AGL 2021-13A E	00120KAA8	0.07%	APID 2023-46A C	03770RAG7	0.09%
AIMCO 2020-11A CR2	00140NBA7	0.11%	APID 2023-46A D	03770RAJ1	0.10%
AIMCO 2020-11A D1R2	00140NBC3	0.11%	APID 2023-46A E	03769YAA8	0.05%
AIMCO 2020-11A ER2	00140PAJ4	0.05%	APID 2024-48A C	03770WAG6	0.09%
ALINE 2018-1A C	016269AC6	0.08%	APID 2024-48A D1	03770WAJ0	0.09%
ALINE 2018-1A D	016269AD4	0.10%	APID 2024-48A E	03770XAA7	0.05%
ALINE 2018-1A E	016268AA2	0.08%	APID XXXA BR	03768CAU3	0.12%
ALLEG 2018-3A CR	01750NAS8	0.09%	APID XXXA CR	03768CAW9	0.12%
ALLEG 2018-3A D	01750NAJ8	0.12%	APID XXXA DR	03768BAE1	0.08%
ALLEG 2018-3A E	01750KAA3	0.09%	ARES 2015-2A CR	04015GAT6	0.19%
ALLEG 2021-2A C	01751AAG1	0.08%	ARES 2015-2A DR	04015GAV1	0.18%
ALLEG 2021-2A D	01751AAJ5	0.09%	ARES 2015-2A ER	04015HAL1	0.13%
ALLEG 2021-2A E	01750YAA3	0.08%	ARES 2016-40A BRR	04016GBH0	0.12%
ANCHC 2021-19A C	03328JAE7	0.09%	ARES 2016-40A CRR	04016GBK3	0.12%
ANCHC 2021-19A D	03328JAG2	0.09%	ARES 2016-40A DR	04016HAK2	0.11%
ANCHC 2021-19A E	03328KAA2	0.08%	ARES 2016-41A CR	04016DAW5	0.11%
APID 2016-25A B1R2	03762YAU1	0.07%	ARES 2016-41A DR	04016DAY1	0.11%
APID 2016-25A CR	03762YAP2	0.13%	ARES 2016-41A ER	04016KAG4	0.08%
APID 2016-25A DR	03766CAD3	0.11%	ARES 2017-43A CR	04016PAN8	0.14%
APID 2017-28A B	03767CAD2	0.16%	ARES 2017-43A DR	04016PAQ1	0.16%
APID 2017-28A C	03767CAE0	0.16%	ARES 2017-43A ER	04017AAG5	0.11%
APID 2017-28A D	03766YAA1	0.09%	ARES 2017-44A BR	04016NAT0	0.20%
APID 2018-18A C	03767NAJ5	0.12%	ARES 2017-44A CR	04016NAX1	0.18%
APID 2018-18A D	03767NAL0	0.10%	ARES 2017-44A DR	04016NAZ6	0.18%
APID 2018-18A E	03767QAA7	0.08%	ARES 2018-47A C	04016VAG0	0.13%
APID 2018-29A B	03767MAJ7	0.13%	ARES 2018-47A D	04016VAJ4	0.14%
APID 2018-29A C	03767MAL2	0.09%	ARES 2018-47A E	04016WAA1	0.09%
APID 2018-29A D	03767GAA9	0.07%	ARES 2018-50A CR	04018LAN5	0.08%
APID 2019-31A CR	03767VAN8	0.13%	ARES 2018-50A D	04018LAG0	0.10%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ARES 2018-50A E	04018KAA5	0.09%	BABSN 2018-3A C	06760PAL5	0.13%
ARES 2020-56A CR	04018NAS0	0.11%	BABSN 2018-3A D	06760PAJ0	0.14%
ARES 2020-56A DR	04018NAU5	0.11%	BABSN 2018-3A E	06760RAA5	0.08%
ARES 2020-56A ER	04018PAE6	0.07%	BABSN 2018-4A D	06760XAJ3	0.10%
ARES 2021-59A C1	04018EAE1	0.10%	BABSN 2018-4A E	06760YAA0	0.09%
ARES 2021-59A D	04018EAG6	0.11%	BABSN 2018-4X CR	BCC3FFVF7	0.08%
ARES 2021-59A E	04018GAA4	0.07%	BABSN 2023-2A C	06763FAD2	0.09%
ARES 2021-62A C	00192WAG2	0.11%	BABSN 2023-2A D	06763FAE0	0.10%
ARES 2021-62A D	00192WAJ6	0.11%	BABSN 2023-2A E	06763GAA6	0.05%
ARES 2021-62A E	00192XAA3	0.07%	BABSN 2023-4A C	06763MAE5	0.10%
ARES 2022-65A C	04019FAG2	0.15%	BABSN 2023-4A D	06763MAG0	0.10%
ARES 2022-65A D	04019FAJ6	0.15%	BABSN 2023-4A E	06763NAA1	0.06%
ARES 2022-65A E	04019GAA3	0.09%	BALLY 2021-18A B	05875YAE6	0.10%
ARES 2023-70A C	039951AG3	0.13%	BALLY 2021-18A C	05875YAG1	0.10%
ARES 2023-70A D1	039951AJ7	0.10%	BALLY 2021-18A D	05875XAA6	0.07%
ARES 2023-70A E	039952AA4	0.08%	BALLY 2024-26A B	05876NAG4	0.10%
ARES 2024-69A C	039953AG9	0.09%	BALLY 2024-26A C1	05876NAJ8	0.09%
ARES 2024-69A D	039953AJ3	0.09%	BALLY 2024-26A D	05876PAA2	0.05%
ARES 2024-69A E	039954AA0	0.06%	BARDT 2019-2A CR	06744NBL0	0.09%
ATCLO 2018-12A C	04942UAJ5	0.11%	BARDT 2019-2A DR	06744NBN6	0.11%
ATCLO 2018-12A D	04942UAL0	0.07%	BARDT 2019-2A ER	06744PBE1	0.09%
ATCLO 2018-12A E	04942TAA7	0.05%	BATLN 2017-11A CR	07132LAQ2	0.10%
ATCLO 2019-13A CR	04942VBE3	0.10%	BATLN 2017-11A DR	07132LAS8	0.13%
ATCLO 2019-13A D	04942VAS3	0.08%	BATLN 2017-11A ER	07132MAE7	0.08%
ATCLO 2019-13A E	04942AAA8	0.06%	BATLN 2018-12A C1	07133RAG0	0.07%
ATRM 13A C	04966HAG1	0.17%	BATLN 2018-12A D	07133RAL9	0.12%
ATRM 13A D	04966HAJ5	0.16%	BATLN 2018-12A E	07134HAA4	0.11%
ATRM 13A E	04965TAA9	0.10%	BATLN 2019-14A C1R	07090AAU7	0.09%
ATRM 14A C	04965LAL2	0.14%	BATLN 2019-14A DR	07090AAY9	0.11%
ATRM 14A D	04965LAN8	0.16%	BATLN 2019-14A ER	07133DAE6	0.07%
ATRM 14A E	04965HAA5	0.09%	BCC 2018-2A CR	05682VAS4	0.12%
ATRM 15A CR	55820LAQ8	0.17%	BCC 2018-2A DR	05682VAU9	0.10%
ATRM 15A D1R	55820LAS4	0.16%	BCC 2018-2A E	05682WAA1	0.07%
ATRM 15A ER	55822TAA4	0.08%	BCC 2019-2A CR2	05682LAW7	0.09%
ATRM 9A CR2	55821CAE4	0.22%	BCC 2019-2A DR2	05682LAY3	0.09%
ATRM 9A DR	04964KAU5	0.13%	BCC 2019-2A ER	05682MAE5	0.07%
ATRM 9A ER	04964LAJ8	0.11%	BCC 2019-4A CR	05684AAU3	0.08%
AWPT 2021-14A C	28623RAJ7	0.08%	BCC 2019-4A DR	05684AAW9	0.11%
AWPT 2021-14A D1	28623RAL2	0.07%	BCC 2019-4A ER	05682XAE1	0.10%
AWPT 2021-14A E	28623TAA2	0.06%	BCC 2021-4A C	05685AAJ7	0.11%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BCC 2021-4A D	05685AAL2	0.11%	BSP 2021-23A E	08186XAA4	0.07%
BCC 2021-4A E	05684VAA1	0.07%	BSP 2021-25A C	08186YAE4	0.09%
BCC 2022-1A C	05684UAG0	0.10%	BSP 2021-25A D	08186YAG9	0.10%
BCC 2022-1A D	05684UAJ4	0.11%	BSP 2021-25A E	08187AAA3	0.07%
BCC 2022-1A E	05684WAA9	0.07%	BSP 2024-35A C	08182YAE8	0.10%
BCC 2022-2A C	05682GAJ7	0.11%	BSP 2024-35A D	08182YAG3	0.10%
BCC 2022-2A D1	05682GAL2	0.09%	BSP 2024-35A E	08183CAA3	0.07%
BCC 2022-2A E	05683XAA8	0.07%	CARVL 2022-1A C	14686FAE8	0.07%
BCC 2023-3A C	05682CAE7	0.11%	CARVL 2022-1A D	14686FAG3	0.09%
BCC 2023-3A D	05682CAG2	0.10%	CARVL 2022-1A E	14686HAA2	0.08%
BCC 2023-3A E	05682KAA7	0.08%	CARVL 2023-1A CR	14686BAU1	0.09%
BCC 2024-3A C1	05685QAG8	0.06%	CARVL 2023-1A D1R	14686BAW7	0.09%
BCC 2024-3A D1	05685QAL7	0.09%	CARVL 2023-1A ER	14686DAE3	0.05%
BCC 2024-3A E	05685UAA2	0.05%	CARVL 2024-1A C	14688HAG7	0.09%
BCHPK 2019-1A C1R	07355TBC5	0.10%	CARVL 2024-1A D	14688HAJ1	0.09%
BCHPK 2019-1A DR	07355TBE1	0.15%	CARVL 2024-1A E	14688JAA6	0.05%
BCHPK 2019-1A ER	07355VAL1	0.11%	CATSK 2017-1A B	149420AG6	0.24%
BLACK 2019-2A BR	09204GAM1	0.10%	CATSK 2017-1A C	149420AJ0	0.18%
BLACK 2019-2A CR	09204GAP4	0.08%	CATSK 2017-1A D	149421AA7	0.14%
BLACK 2019-2A D	09204JAA1	0.07%	CAVU 2021-3A C1	89624GAE3	0.05%
BLUEM 2018-3A C	09630AAJ5	0.11%	CAVU 2021-3A D	89624GAG8	0.09%
BLUEM 2018-3A D	09630AAL0	0.11%	CAVU 2021-3A E	89624HAA9	0.07%
BLUEM 2018-3A E	09629YAA5	0.06%	CBAM 2017-2A CR	12481KAW8	0.25%
BLUEM 2021-32A C	09631EAE7	0.09%	CBAM 2017-2A DR	12481KAY4	0.29%
BLUEM 2021-32A D	09631EAG2	0.09%	CBAM 2017-2A ER	12481LAE6	0.23%
BLUEM 2021-32A E	09631FAA2	0.06%	CBAM 2017-4A C	12481NAE2	0.17%
BLUEM 2022-35A C	09631RAE8	0.10%	CBAM 2017-4A D	12481NAF9	0.20%
BLUEM 2022-35A D	09631RAG3	0.10%	CBAM 2017-4A E	12481PAA5	0.13%
BLUEM 2022-35A E	09631TAA2	0.07%	CBAM 2018-5A C	12481QAJ4	0.16%
BOYCE 2022-1A C	103228AJ1	0.14%	CBAM 2018-5A D	12481QAL9	0.19%
BOYCE 2022-1A D	103228AL6	0.14%	CBAM 2018-5A E	12481UAA4	0.13%
BOYCE 2022-1A E	103226AA4	0.09%	CBAM 2018-6A CR	12481XAY6	0.14%
BSP 2019-17A CR	08182BAQ1	0.12%	CBAM 2018-6A DR	12481XBA7	0.19%
BSP 2019-17A DR	08182BAS7	0.09%	CBAM 2018-6A ER	12482AAE9	0.15%
BSP 2019-17A ER	08182AAE0	0.06%	CBAM 2019-9A CR	14987VAU3	0.13%
BSP 2019-19A CR	08182RAQ6	0.09%	CBAM 2019-9A DR	14987VAW9	0.11%
BSP 2019-19A DR	08182RAS2	0.09%	CBAM 2019-9A ER	14987UAE1	0.07%
BSP 2019-19A ER	08183PAE6	0.06%	CGMS 2012-3A BR2	14312EAS2	0.12%
BSP 2021-23A C	08186VAJ9	0.11%	CGMS 2012-3A CR2	14312EAU7	0.11%
BSP 2021-23A D	08186VAL4	0.11%	CGMS 2012-3A DR2	14312GAC2	0.07%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CGMS 2014-1A CR2	14310MBC0	0.16%	CIFC 2013-2A B1LR	12549BAW8	0.11%
CGMS 2014-1A DR	14310MBE6	0.10%	CIFC 2013-2A B2LR	12548YAH2	0.08%
CGMS 2014-1A ER	14310PAN0	0.10%	CIFC 2014-2RA A3	12548RAD6	0.13%
CGMS 2015-1A CR3	14311DBS4	0.07%	CIFC 2014-2RA B1	12548RAE4	0.15%
CGMS 2015-1A DR3	14311DBU9	0.09%	CIFC 2014-2RA B2	12551FAA2	0.15%
CGMS 2015-1A ER	14311EAY0	0.07%	CIFC 2014-3A CR2	12549QBG9	0.15%
CGMS 2017-2A BR2	14315JBC2	0.14%	CIFC 2014-3A DR2	12549QBJ3	0.11%
CGMS 2017-2A CR2	14315JBE8	0.07%	CIFC 2014-3A ER2	12549RAG8	0.09%
CGMS 2017-2A D1R2	14315JBG3	0.05%	CIFC 2017-1A CRR	17181PAG4	0.09%
CGMS 2017-4A B	14315BAE6	0.11%	CIFC 2017-1A DRR	17181PAJ8	0.09%
CGMS 2017-4A C	14315BAG1	0.12%	CIFC 2017-1A ERR	17181QAA5	0.06%
CGMS 2017-4A D	14315CAA2	0.08%	CIFC 2017-4A BR	12551JQA9	0.14%
CGMS 2018-2A B	14317PAE3	0.17%	CIFC 2017-4A CR	12551JAS5	0.15%
CGMS 2018-2A C	14317PAG8	0.10%	CIFC 2017-4A D	12551KAA1	0.11%
CGMS 2018-2A D	14317QAA9	0.08%	CIFC 2018-1A C	12551RAE8	0.17%
CGMS 2018-4A B	14315RAG6	0.10%	CIFC 2018-1A D	12551RAG3	0.19%
CGMS 2018-4A C	14315RAJ0	0.12%	CIFC 2018-1A E	12547WAA2	0.14%
CGMS 2018-4A D	14315QAA1	0.08%	CIFC 2018-2A B	17180WAE5	0.13%
CGMS 2019-1A BR	14316BAS4	0.08%	CIFC 2018-2A C	17180WAG0	0.16%
CGMS 2019-1A CR	14316BAU9	0.11%	CIFC 2018-2A D	17180YAA9	0.12%
CGMS 2019-1A D	14316DAA9	0.10%	CIFC 2019-1A CR	12553DAN7	0.09%
CGMS 2019-3A BRR	14314HBC7	0.11%	CIFC 2019-1A DR	12553DAQ0	0.11%
CGMS 2019-3A C1RR	14314HBE3	0.09%	CIFC 2019-1A E	12553BAA9	0.10%
CGMS 2019-3A DRR	14314KAJ6	0.05%	CIFC 2019-4A BR	17182XAS0	0.09%
CGMS 2021-1A B	14316MAE1	0.11%	CIFC 2019-4A CR	17182XAU5	0.09%
CGMS 2021-1A C	14316MAG6	0.11%	CIFC 2019-4A DR	125493AE6	0.07%
CGMS 2021-1A D	14317LAA0	0.07%	CIFC 2021-3A C	12564DAE4	0.11%
CGMS 2021-8A C	143120AE3	0.11%	CIFC 2021-3A D	12564DAG9	0.11%
CGMS 2021-8A D	143120AG8	0.11%	CIFC 2021-3A E1	12565BAA5	0.06%
CGMS 2021-8A E	143117AA7	0.07%	CIFC 2021-7A C	12567HAG7	0.10%
CGMS 2022-4A CR	14317BAU8	0.11%	CIFC 2021-7A D	12567HAJ1	0.12%
CGMS 2022-4A D1R	14317BAW4	0.09%	CIFC 2021-7A E	12567KAA3	0.07%
CGMS 2022-4A ER	14317EAG3	0.07%	CIFC 2022-1A C	12570LAE8	0.09%
CGMS 2024-3A C	14319HAJ8	0.12%	CIFC 2022-1A D	12570LAG3	0.10%
CGMS 2024-3A D1	14319HAL3	0.11%	CIFC 2022-1A E	12570BAA8	0.06%
CGMS 2024-3A E	14319JAA3	0.05%	CIFC 2022-2A C	12567MAG6	0.09%
CGMS 2024-4A C	142914AG5	0.09%	CIFC 2022-2A D	12567MAJ0	0.09%
CGMS 2024-4A D	142914AJ9	0.09%	CIFC 2022-2A E	12567QAA0	0.06%
CGMS 2024-4A E	142927AA0	0.06%	CLVR 2021-1A C	00141YAE5	0.09%
CIFC 2013-2A A3LR	12549BAU2	0.17%	CLVR 2021-1A D	00141YAG0	0.11%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
CLVR 2021-1A E	00141YAJ4	0.07%
CLVR 2021-3A C	00142QAE1	0.08%
CLVR 2021-3A D	00142QAG6	0.10%
CLVR 2021-3A E	00142QAJ0	0.07%
COOK 2018-1A C	21623PAG2	0.23%
COOK 2018-1A D	21623PAJ6	0.19%
COOK 2018-1A E	21623RAA1	0.11%
CPTPK 2024-1A C	14074EAJ0	0.16%
CPTPK 2024-1A D	14074EAL5	0.16%
CPTPK 2024-1A E	14074FAA6	0.11%
DCLO 2022-4A BR	25255NAW8	0.11%
DCLO 2022-4A C1R	25255NAY4	0.07%
DCLO 2022-4A DR	25255PAG8	0.05%
DCLO 2024-7A B	25255WAG3	0.10%
DCLO 2024-7A C	25255WAJ7	0.10%
DCLO 2024-7A D	25255XAA4	0.06%
DRSLF 2016-43A CR2	26245CBJ1	0.12%
DRSLF 2016-43A DR3	26245CBL6	0.12%
DRSLF 2016-43A ER3	26245BAC9	0.08%
DRSLF 2016-45A CR	26244MAS1	0.09%
DRSLF 2016-45A DR	26244MAU6	0.12%
DRSLF 2016-45A ER	26244PAG0	0.11%
DRSLF 2017-47A CR	26245EAQ2	0.16%
DRSLF 2017-47A D	26245EAE9	0.14%
DRSLF 2017-47A E	26245EAF6	0.10%
DRSLF 2017-49A CR	26244QAS2	0.12%
DRSLF 2017-49A DR	26244QAU7	0.09%
DRSLF 2017-49A E	26244QAE3	0.08%
DRSLF 2017-53A C	26243EAC5	0.12%
DRSLF 2017-53A D	26243EAD3	0.11%
DRSLF 2017-53A E	26243EAE1	0.07%
DRSLF 2018-64A C	26251LAG9	0.09%
DRSLF 2018-64A D	26251LAJ3	0.12%
DRSLF 2018-64A E	26251MAA0	0.09%
DRSLF 2019-68A CR	26252QAN2	0.09%
DRSLF 2019-68A DR	26252QAQ5	0.09%
DRSLF 2019-68A ER	26252RAE0	0.06%
DRSLF 2020-86A CR	26245XAS6	0.12%
DRSLF 2020-86A DR	26245XAU1	0.12%
DRSLF 2020-86A ER	26246AAE6	0.08%

Bloomberg Ticker	CUSIP	Weight
DRSLF 2021-92A C	262488AE9	0.11%
DRSLF 2021-92A D	262488AG4	0.11%
DRSLF 2021-92A E	26251HAA1	0.07%
DRSLF 2021-95A C	262487AE1	0.11%
DRSLF 2021-95A D	262487AG6	0.11%
DRSLF 2021-95A E	262485AA3	0.08%
DRSLF 2022-97A C	26248XAE4	0.09%
DRSLF 2022-97A D	26248XAG9	0.09%
DRSLF 2022-97A E	26251RAA9	0.06%
DRSLF 2022-98A C	26248AAG9	0.10%
DRSLF 2022-98A D	26248AAJ3	0.10%
DRSLF 2022-98A E	26248CAA8	0.06%
ELM12 2021-5A C	29002YAE2	0.11%
ELM12 2021-5A D	29002YAG7	0.11%
ELM12 2021-5A E	29003CAA7	0.08%
ELM14 2022-1A C	29003WAE5	0.12%
ELM14 2022-1A D	29003WAG0	0.12%
ELM14 2022-1A E	29003XAA1	0.08%
ELM16 2022-3A CR	29002UAN0	0.14%
ELM16 2022-3A DR	29002UAQ3	0.14%
ELM16 2022-3A ER	29003DAE7	0.10%
ELM24 2023-3A C	290020AG1	0.09%
ELM24 2023-3A D	290020AJ5	0.09%
ELM24 2023-3A E	29002NAA4	0.06%
ELM26 2024-1A C	29004CAG3	0.11%
ELM26 2024-1A D	29004CAJ7	0.11%
ELM26 2024-1A E	29004DAA4	0.07%
ELM27 2024-3A C	29003FAC6	0.09%
ELM27 2024-3A D	29003FAD4	0.09%
ELM27 2024-3A E	29001DAA7	0.06%
ELMW7 2020-4A CR	29002QAN9	0.09%
ELMW7 2020-4A DR	29002QAQ2	0.09%
ELMW7 2020-4A ER	29002RAG2	0.06%
ELMW8 2021-1A CR	29003EAW5	0.20%
ELMW8 2021-1A DR	29003EAY1	0.20%
ELMW8 2021-1A ER	290021AL8	0.13%
FCBSL 2021-2A C	34963DAE5	0.10%
FCBSL 2021-2A D	34963DAG0	0.10%
FCBSL 2021-2A E	34963GAA6	0.06%
FCBSL 2021-4A C	34963DAQ8	0.12%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
FCBSL 2021-4A D	34963DAS4	0.11%	GLM 2021-11A E	38138RAA3	0.05%
FCBSL 2021-4A E	34963GAE8	0.07%	GLM 2021-9A CR	38138JAU7	0.13%
FCBSL 2022-1A C1	34964HAG0	0.08%	GLM 2021-9A DR	38138JAW3	0.12%
FCBSL 2022-1A D	34964HAL9	0.10%	GLM 2021-9A ER	38138HAG2	0.07%
FCBSL 2022-1A E	34964NAA0	0.06%	GLM 2022-12A CR	38138FAY7	0.11%
FLAT 2021-1A C	33883PAG2	0.08%	GLM 2022-12A DR	38138FBA8	0.11%
FLAT 2021-1A D	33883PAJ6	0.10%	GLM 2022-12A ER	38138YAG5	0.07%
FLAT 2021-1A E	33883TAA7	0.08%	GNRT 5A CR	37148XAG7	0.09%
GCBSL 2020-48A C	38177DAL2	0.11%	GNRT 5A D1R	37148XAJ1	0.07%
GCBSL 2020-48A D	38177DAN8	0.09%	GNRT 5A ER	37148YAA8	0.04%
GCBSL 2020-48A E	38177FAA1	0.07%	GOST 2024-1A C	381929AJ7	0.14%
GCBSL 2021-55A C	38178LAE9	0.10%	GOST 2024-1A D	381929AL2	0.11%
GCBSL 2021-55A D	38178LAG4	0.10%	GOST 2024-1A E	381944AA5	0.08%
GCBSL 2021-55A E	38178QAA6	0.06%	GRNPK 2018-1A C	39729RAD0	0.17%
GCBSL 2023-68A C	38179QAE7	0.09%	GRNPK 2018-1A D	39729RAE8	0.21%
GCBSL 2023-68A D	38179QAG2	0.10%	GRNPK 2018-1A E	39729TAA2	0.12%
GCBSL 2023-68A E	38179TAA9	0.06%	HLM 13A-18 CR	40437LAU6	0.11%
GCBSL 2024-72A C	381941AE3	0.11%	HLM 13A-18 DR	40437LAW2	0.10%
GCBSL 2024-72A D	381941AG8	0.11%	HLM 13A-18 E	40437MAA8	0.06%
GCBSL 2024-72A E	381942AA9	0.07%	HLM 2021-16A C	40440XAE1	0.08%
GCBSL 2024-74A C	38190BAE5	0.11%	HLM 2021-16A D	40440XAG6	0.10%
GCBSL 2024-74A D1	38190BAG0	0.11%	HLM 2021-16A E	40441AAA8	0.07%
GCBSL 2024-74A E	38190CAA1	0.06%	ICG 2021-1A CR	449303AS5	0.07%
GLM 2017-1A CR2	38136FBL6	0.11%	ICG 2021-1A D	449303AJ5	0.08%
GLM 2017-1A DR2	38136FBN2	0.13%	ICG 2021-1A E	449289AA5	0.04%
GLM 2017-1A ER2	38136HAL3	0.09%	INVCO 2021-2A C	46149MAD8	0.09%
GLM 2018-3A C	38138BAL4	0.18%	INVCO 2021-2A D	46149MAE6	0.09%
GLM 2018-3A D	38138BAN0	0.14%	INVCO 2021-2A E	46091AAA8	0.07%
GLM 2018-3A E	38138AAA0	0.08%	INVCO 2021-3A C	46146JAE6	0.09%
GLM 2019-4A CR	38137YAU5	0.21%	INVCO 2021-3A D	46146JAG1	0.09%
GLM 2019-4A DR	38137YAW1	0.14%	INVCO 2021-3A E	46145KAA2	0.07%
GLM 2019-4A E	38138CAA6	0.09%	INVCO 2022-1A C	460988AE8	0.09%
GLM 2019-5A CRR	38138DBC9	0.16%	INVCO 2022-1A D	460988AG3	0.12%
GLM 2019-5A DRR	38138DBE5	0.11%	INVCO 2022-1A E	46091GAA5	0.09%
GLM 2019-5A E	38138EAA2	0.08%	INVCO 2023-1A CR	46146GAU6	0.11%
GLM 2020-7A CR	38138LAQ1	0.08%	INVCO 2023-1A DR	46146GAW2	0.11%
GLM 2020-7A DR	38138LAS7	0.09%	INVCO 2023-1A ER	46146KAJ2	0.07%
GLM 2020-7A ER	38138MAE6	0.06%	JNPPK 2023-1A CR	48206KAU0	0.11%
GLM 2021-11A C	38138KAG5	0.12%	JNPPK 2023-1A DR	48206KAW6	0.11%
GLM 2021-11A D	38138KAJ9	0.12%	JNPPK 2023-1A ER	48206RAE1	0.08%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
KKR 16 BR2	48251BBA7	0.12%
KKR 16 CR2	48251BBC3	0.13%
KKR 16 DR2	48251DAG1	0.09%
KKR 18 CR	48251JAG6	0.11%
KKR 18 D	48251JAJ2	0.13%
KKR 18 E	48251HAA5	0.11%
KKR 20 C	48251TAC5	0.11%
KKR 20 D	48251TAD3	0.12%
KKR 20 E	48251VAA4	0.08%
KKR 2022-41A C	48255PAE5	0.09%
KKR 2022-41A D	48255PAG0	0.09%
KKR 2022-41A E	48255MAA0	0.06%
KKR 21 C	48252KAE9	0.10%
KKR 21 D	48252KAG4	0.12%
KKR 21 E	48252LAA5	0.09%
KKR 22A C	48252WAE3	0.09%
KKR 22A D	48252WAG8	0.11%
KKR 22A E	48252VAA3	0.10%
KKR 31A C	48254NAG6	0.11%
KKR 31A D	48254NAJ0	0.11%
KKR 31A E	48254MAA1	0.07%
LCM 16A CR2	50181GBJ8	0.14%
LCM 16A DR2	50181GBL3	0.11%
LCM 16A ER2	50181HAC2	0.08%
LCM 24A CR	50188YAJ3	0.14%
LCM 24A D	50188YAD6	0.10%
LCM 24A E	50189MAA7	0.06%
LCM 26A C	50200FAG4	0.12%
LCM 26A D	50200FAJ8	0.10%
LCM 26A E	50200GAA5	0.05%
LCM 34A C	50203CAG8	0.09%
LCM 34A D	50203CAJ2	0.10%
LCM 34A E	50203DAA9	0.06%
LCM 35A C	50202QAG8	0.09%
LCM 35A D	50202QAJ2	0.09%
LCM 35A E	50203NAA7	0.06%
MAGNE 2019-22A CRR	55954HBA9	0.11%
MAGNE 2019-22A DRR	55954HBC5	0.11%
MAGNE 2019-22A ERR	55954DAG6	0.05%
MAGNE 2019-24A CR	55954WAQ2	0.11%

Bloomberg Ticker	CUSIP	Weight
MAGNE 2019-24A DR	55954WAS8	0.11%
MAGNE 2019-24A ER	55954XAE7	0.08%
MAGNE 2020-27A CR	55955EAQ1	0.09%
MAGNE 2020-27A DR	55955EAS7	0.09%
MAGNE 2020-27A ER	55955FAE5	0.07%
MAGNE 2021-29A CR	55955KAQ7	0.09%
MAGNE 2021-29A DR	55955KAS3	0.10%
MAGNE 2021-29A ER	55955JAE7	0.06%
MAGNE 2023-37A C	55952AAE9	0.09%
MAGNE 2023-37A D	55952AAG4	0.10%
MAGNE 2023-37A E	55952CAA3	0.05%
MAGNE 2024-40A C	55955RAJ8	0.09%
MAGNE 2024-40A D	55955RAL3	0.09%
MAGNE 2024-40A E	55955VAA8	0.06%
MDPK 2015-17A CR2	55818YBW0	0.14%
MDPK 2015-17A DR	55818YBJ9	0.15%
MDPK 2015-17A ER	55819AAL6	0.13%
MDPK 2015-18A CRR	55819BBA7	0.17%
MDPK 2015-18A DR	55819BAQ3	0.15%
MDPK 2015-18A ER	55819CAN8	0.09%
MDPK 2016-21A BRR	55820JBJ8	0.15%
MDPK 2016-21A C1RR	55820JBL3	0.13%
MDPK 2016-21A DRR	55820KAJ6	0.08%
MDPK 2016-22A CR	55819XBE1	0.17%
MDPK 2016-22A DR	55819XBG6	0.13%
MDPK 2016-22A ER	55819VAG1	0.10%
MDPK 2017-23A CR	55820TAN8	0.19%
MDPK 2017-23A DR	55820TAQ1	0.15%
MDPK 2017-23A E	55820UAA3	0.10%
MDPK 2018-27A B	55820YAD9	0.15%
MDPK 2018-27A C	55820YAE7	0.15%
MDPK 2018-27A D	55820XAA7	0.09%
MDPK 2018-28A C	55821AAG3	0.13%
MDPK 2018-28A D	55821AAJ7	0.14%
MDPK 2018-28A E	55821BAA4	0.08%
MDPK 2018-30A C1R	55821TAS6	0.09%
MDPK 2018-30A D1R	55821TAU1	0.11%
MDPK 2018-30A ER	55822HAG7	0.05%
MDPK 2018-32A CR2	55817ABE3	0.15%
MDPK 2018-32A D1	55817ABG8	0.13%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MDPK 2018-32A ER2	55817CAG5	0.08%	NEUB 2020-39A CR	64134GAS8	0.09%
MDPK 2019-33A CR	55819JAS2	0.15%	NEUB 2020-39A DR	64134GAU3	0.10%
MDPK 2019-33A DR	55819JAU7	0.15%	NEUB 2020-39A ER	64134FAL5	0.06%
MDPK 2019-33A E	55819KAA8	0.10%	NEUB 2021-43A C	64134AAE2	0.11%
MDPK 2020-46A CR	55822AAQ0	0.12%	NEUB 2021-43A D	64134AAG7	0.11%
MDPK 2020-46A DR	55822AAS6	0.14%	NEUB 2021-43A E	64134DAA4	0.07%
MDPK 2020-46A ER	55821VAE2	0.09%	NEUB 2021-46A C	64134QAE7	0.11%
MDPK 2021-48A C	55821UAE4	0.16%	NEUB 2021-46A D	64134QAG2	0.11%
MDPK 2021-48A D	55821UAG9	0.16%	NEUB 2021-46A E	64134RAA3	0.08%
MDPK 2021-48A E	55821WAA8	0.09%	NEUB 2022-49A CR	64135JQ5	0.12%
MDPK 2021-59A CR	55822EAQ2	0.13%	NEUB 2022-49A DR	64135JAS1	0.12%
MDPK 2021-59A D1AR	55822EAS8	0.11%	NEUB 2022-49A ER	64135KAE9	0.08%
MDPK 2021-59A ER	55822FAE6	0.07%	NEUB 2024-56A C	64135TAG5	0.09%
MDPK 2022-53A C	558189AE6	0.12%	NEUB 2024-56A D	64135TAJ9	0.09%
MDPK 2022-53A D	558189AG1	0.13%	NEUB 2024-56A E	64135UAA5	0.06%
MDPK 2022-53A E	558201AA7	0.08%	OAKC 2012-7A CR3	67102QBD9	0.13%
MDPK 2022-55A CR	55819FAW1	0.11%	OAKC 2012-7A D1R3	67102QBF4	0.11%
MDPK 2022-55A D1R	55819FAY7	0.11%	OAKC 2012-7A ER3	67102UAF6	0.07%
MDPK 2022-55A ER	55818AAG8	0.05%	OAKC 2014-10RA CR	67707CAU2	0.11%
MDPK 2023-63A C	55817GAG6	0.11%	OAKC 2014-10RA D1R	67707CAW8	0.09%
MDPK 2023-63A D	55817GAJ0	0.11%	OAKC 2014-10RA ER	67707DAG1	0.06%
MDPK 2023-63A E	55821JAA7	0.06%	OAKC 2015-12A CR2	67109YBG8	0.11%
MIDO 2017-7A CR	59801WAT3	0.11%	OAKC 2015-12A D1R2	67109YBJ2	0.11%
MIDO 2017-7A D	59801WAJ5	0.11%	OAKC 2015-12A ER2	67110BAJ0	0.06%
MIDO 2017-7A E	59802YAA9	0.07%	OAKC 2019-3A CR	67112RAW4	0.13%
MP23 2021-4A C1	56607TAJ4	0.07%	OAKC 2019-3A DR	67112RAY0	0.13%
MP23 2021-4A D1	56607TAN5	0.06%	OAKC 2019-3A ER	67112TAG5	0.08%
MP23 2021-4A E	566068AA0	0.05%	OAKC 2019-4A CR	67098DAW3	0.11%
NCC 2018-IIA C	63152PAE8	0.09%	OAKC 2019-4A DR	67098DAY9	0.11%
NCC 2018-IIA D	63152PAG3	0.12%	OAKC 2019-4A ER	67098EAG6	0.07%
NCC 2018-IIA E	63152QAA4	0.07%	OAKC 2020-5A C	67113GAJ6	0.11%
NEUB 2019-32A CR	64132DAN8	0.12%	OAKC 2020-5A D	67113GAL1	0.11%
NEUB 2019-32A DR	64132DAQ1	0.10%	OAKC 2020-5A E	67113NAA0	0.08%
NEUB 2019-32A ER	64132EAL0	0.08%	OAKC 2020-7A CR	67098WAS0	0.10%
NEUB 2019-33A CR	64132TAN3	0.11%	OAKC 2020-7A DR	67098WAU5	0.10%
NEUB 2019-33A DR	64132TAQ6	0.11%	OAKC 2020-7A ER	67111WAE4	0.07%
NEUB 2019-33A ER	64132WAL0	0.08%	OAKC 2021-10A C	67707LAJ7	0.13%
NEUB 2020-36A CR2	64133KBA8	0.10%	OAKC 2021-10A D1	67707LAL2	0.12%
NEUB 2020-36A DR	64133KAQ4	0.09%	OAKC 2021-10A E	67707MAA4	0.07%
NEUB 2020-36A ER2	64133JAQ7	0.07%	OAKC 2021-16A C	67115LAE4	0.11%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OAKC 2021-16A D	67115LAG9	0.11%	OCT28 2016-1A ERR	67591GAL2	0.09%
OAKC 2021-16A E	67115MAA0	0.07%	OCT37 2018-2A B	67591VAG0	0.10%
OAKC 2022-11A CR	67115VAU6	0.12%	OCT37 2018-2A C	67591VAJ4	0.12%
OAKC 2022-11A D1R	67115VAW2	0.12%	OCT37 2018-2A D	67591WAA1	0.07%
OAKC 2022-11A ER	67116BAG0	0.05%	OCT38 2018-1A B	67591YAJ8	0.12%
OAKC 2023-14A C	67117AAG1	0.10%	OCT38 2018-1A C	67591YAL3	0.12%
OAKC 2023-14A D	67117AAJ5	0.09%	OCT38 2018-1A D	67591XAA9	0.07%
OAKC 2023-14A E	67117BAA2	0.06%	OCT40 2019-1A C1R	67592BAQ1	0.09%
OAKCL 2019-3A CR	67400EAW4	0.14%	OCT40 2019-1A DR	67592BAS7	0.11%
OAKCL 2019-3A D1R	67400EAY0	0.10%	OCT40 2019-1A ER	67592EAE2	0.07%
OAKCL 2019-3A ER	67400GAE9	0.09%	OCT45 2019-1A C1R	67577MAS2	0.08%
OAKCL 2019-4A CRR	67402CBJ4	0.14%	OCT45 2019-1A DR	67577MAU7	0.12%
OAKCL 2019-4A D1RR	67402CBL9	0.12%	OCT45 2019-1A ER	67577NAG6	0.08%
OAKCL 2019-4A ERR	67400JAE3	0.08%	OCT46 2020-2A CR	67577VAQ6	0.09%
OCP 2014-6A BR2	67106BAY3	0.21%	OCT46 2020-2A DR	67577VAS2	0.09%
OCP 2014-6A CR	67106BAT4	0.17%	OCT46 2020-2A ER	67578LAE4	0.06%
OCP 2014-6A DR	67106HAG9	0.13%	OCT51 2021-1A C	67578JAE9	0.08%
OCP 2017-13A BR	67097LAP1	0.13%	OCT51 2021-1A D	67578JAG4	0.10%
OCP 2017-13A CR	67097LAR7	0.10%	OCT51 2021-1A E	67578MAA0	0.07%
OCP 2017-13A DR	67097NAG7	0.07%	OCT58 2022-1A C	675932AJ6	0.11%
OCP 2017-14A CR	67097QAW5	0.08%	OCT58 2022-1A D	675932AL1	0.11%
OCP 2017-14A D1R	67097QAY1	0.08%	OCT58 2022-1A E	675929AA1	0.08%
OCP 2017-14A ER	67097TAG4	0.04%	OCT64 2022-1A C	67579AAN7	0.16%
OCP 2018-15A B	67112KAE9	0.13%	OCT64 2022-1A D	67579AAR8	0.16%
OCP 2018-15A C	67112KAF6	0.10%	OCT64 2022-1A E	67579BAA3	0.11%
OCP 2018-15A D	67112QAA4	0.07%	OCT67 2023-1A C	67571LAG6	0.09%
OCP 2021-22A C	67117TAE5	0.10%	OCT67 2023-1A D	67571LAJ0	0.09%
OCP 2021-22A D	67117TAG0	0.10%	OCT67 2023-1A E	67577YAA5	0.06%
OCP 2021-22A E	67118JAA4	0.07%	OCT68 2023-1A C	675949AJ0	0.09%
OCP 2024-33A C	671080AG4	0.11%	OCT68 2023-1A D	675949AL5	0.10%
OCP 2024-33A D1	671080AJ8	0.11%	OCT68 2023-1A E	675950AA7	0.06%
OCP 2024-33A E	671084AA9	0.05%	OCT71 2024-1A C	67579CAE3	0.09%
OCT14 2012-1A BRR	67590ABV3	0.14%	OCT71 2024-1A D1	67579CAG8	0.08%
OCT14 2012-1A CRR	67590ABX9	0.12%	OCT71 2024-1A E	67579DAA9	0.05%
OCT14 2012-1A DR	67590ABK7	0.08%	OHALF 2015-1A CR3	67109BDG6	0.12%
OCT21 2014-1A BR3	67590QBN6	0.11%	OHALF 2015-1A DR3	67109BDJ0	0.12%
OCT21 2014-1A CR3	67590QBP1	0.13%	OHALF 2015-1A ER3	67109CBE1	0.08%
OCT21 2014-1A DRR	67590UAQ1	0.12%	OZLM 2017-19A B1RR	67112CBJ5	0.07%
OCT28 2016-1A C1RR	67591EBN2	0.10%	OZLM 2017-19A CRR	67112CBL0	0.10%
OCT28 2016-1A D1RR	67591EBS1	0.10%	OZLM 2017-19A DR	67112CAU1	0.10%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PBSPK 2024-1A C	70537AAG7	0.11%	RAD 2024-24A D1	75010CAJ2	0.09%
PBSPK 2024-1A D	70537AAJ1	0.11%	RAD 2024-24A E	75010DAA9	0.05%
PBSPK 2024-1A E	70537BAA8	0.07%	REG13 2018-2A CR	75888FAS4	0.11%
PCEPK 2021-1A C	70470MAJ4	0.12%	REG13 2018-2A D	75888GAA1	0.11%
PCEPK 2021-1A D	70470MAL9	0.12%	REG14 2018-3A CR	75888MAQ3	0.11%
PCEPK 2021-1A E	70470NAA1	0.07%	REG14 2018-3A DR	75888MAR1	0.13%
PLMRS 2021-3A C	69688FAE0	0.14%	REG14 2018-3A E	75888NAA6	0.12%
PLMRS 2021-3A D	69688FAG5	0.15%	REG15 2018-4A BR	75888RAQ2	0.08%
PLMRS 2021-3A E	69688JAA0	0.11%	REG15 2018-4A C	75888RAJ8	0.12%
PLMRS 2021-4A C	69702EAE5	0.14%	REG15 2018-4A D	75888PAA1	0.11%
PLMRS 2021-4A D	69702EAG0	0.14%	REG16 2019-2A C	75888TAG0	0.12%
PLMRS 2021-4A E	69702GAA8	0.09%	REG16 2019-2A D	75888TAJ4	0.11%
PLMRS 2022-2A CR	69688NAQ6	0.09%	REG16 2019-2A E	75888QAA9	0.07%
PLMRS 2022-2A D1R	69688NAS2	0.09%	REG18 2021-1A C	75884EAD4	0.11%
PLMRS 2022-2A ER	69688KAE9	0.05%	REG18 2021-1A D	75884EAE2	0.10%
PLMRS 2022-5A C	69702MAG2	0.09%	REG18 2021-1A E	75884HAA3	0.07%
PLMRS 2022-5A D	69702MAJ6	0.09%	REG20 2021-2A C	75884YAE8	0.08%
PLMRS 2022-5A E	69702NAA3	0.05%	REG20 2021-2A D	75884YAG3	0.10%
PLMRS 2024-1A C	69703JAE3	0.10%	REG20 2021-2A E	75885AAA7	0.07%
PLMRS 2024-1A D	69703JAG8	0.10%	REG22 2022-2A C	758968AE1	0.09%
PLMRS 2024-1A E	69703KAA8	0.07%	REG22 2022-2A D	758968AG6	0.09%
PSTAT 2021-3A B	69702BAE1	0.19%	REG22 2022-2A E	758969AA7	0.06%
PSTAT 2021-3A C	69702BAG6	0.11%	RESPK 2020-1A CR	758465BE7	0.10%
PSTAT 2021-3A D	69702CAA7	0.11%	RESPK 2020-1A DR	758465BG2	0.09%
PSTAT 2021-4A B	69702HAE8	0.19%	RESPK 2020-1A ER	758464AL5	0.06%
PSTAT 2021-4A C	69702HAG3	0.11%	ROCKT 2021-3A C	77341NAG0	0.09%
PSTAT 2021-4A D	69702JAA2	0.11%	ROCKT 2021-3A D	77341NAJ4	0.10%
PSTAT 2022-1A B	69701CAE0	0.14%	ROCKT 2021-3A E	77341PAA8	0.08%
PSTAT 2022-1A C	69701CAG5	0.08%	ROCKT 2022-1A C	77340JAE5	0.09%
PSTAT 2022-1A D	69702LAA7	0.08%	ROCKT 2022-1A D	77340JAG0	0.09%
PSTAT 2022-3A BR	69690CAS2	0.14%	ROCKT 2022-1A E	77340KAA0	0.06%
PSTAT 2022-3A CR	69690CAU7	0.14%	RRAM 2017-1A B1B	78108YAS1	0.17%
PSTAT 2022-3A DR	69690DAA9	0.12%	RRAM 2017-1A C1B	78108YAU6	0.13%
PSTAT 2024-3A B	69690EAE9	0.19%	RRAM 2017-1A D1B	78109AAE3	0.09%
PSTAT 2024-3A C	69690EAG4	0.11%	RRAM 2018-4A B	74972FAJ4	0.26%
PSTAT 2024-3A D	69690RAA8	0.11%	RRAM 2018-4A C	74972FAL9	0.17%
RAD 2020-7A CR	74936GAE8	0.11%	RRAM 2018-4A D	74979KAA5	0.11%
RAD 2020-7A D1R	74936GAG3	0.09%	RRAM 2021-17A B	74980QAG6	0.17%
RAD 2020-7A ER	74936PAA6	0.03%	RRAM 2021-17A C	74980QAJ0	0.13%
RAD 2024-24A C	75010CAG8	0.11%	RRAM 2021-17A D	74980YAA2	0.09%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
RRAM 2021-18A B	749752AG6	0.16%	SNDPT 2019-1A DR	83611KAU6	0.09%
RRAM 2021-18A C	749752AJ0	0.14%	SNDPT 2019-1A E	83610FAA2	0.06%
RRAM 2021-18A D	749737AA0	0.09%	SNDPT 2020-2A C1R	83611VAY4	0.07%
RRAM 2022-24A BR	75000HAS3	0.13%	SNDPT 2020-2A DR	83611VBC1	0.09%
RRAM 2022-24A C1R	75000HAU8	0.11%	SNDPT 2020-2A ER	83613KAJ9	0.07%
RRAM 2022-24A DR	75000CAG0	0.07%	SNDPT 2020-3A C	83615CAE6	0.09%
RRAM 2023-25A BR	75000KAS6	0.10%	SNDPT 2020-3A D	83615CAG1	0.09%
RRAM 2023-25A C1R	75000KAU1	0.08%	SNDPT 2020-3A E	83615FAA7	0.06%
RRAM 2023-25A DR	75000LAL9	0.06%	SNDPT 2021-3A C	83615PAE7	0.10%
RRAM 2023-26A B1	74989MAE1	0.09%	SNDPT 2021-3A D	83615PAG2	0.09%
RRAM 2023-26A C1	74989MAJ0	0.07%	SNDPT 2021-3A E	83615UAA4	0.07%
RRAM 2023-26A D	74989RAA8	0.05%	SNDPT 2021-4A C	83616AAL3	0.10%
RRAM 2024-28RA BR	74989NAJ8	0.10%	SNDPT 2021-4A D	83616AAQ2	0.09%
RRAM 2024-28RA C1R	74989NAE9	0.07%	SNDPT 2021-4A E	83616FAA6	0.07%
RRAM 2024-28RA DR	74989QAA0	0.06%	SPEAK 2017-4A CR	82667EAG6	0.11%
RSRVA 2016-3A CRR	76761RBC2	0.11%	SPEAK 2017-4A DR	82667EAJ0	0.11%
RSRVA 2016-3A DRR	76761RBE8	0.11%	SPEAK 2017-4A ER	82667GAA4	0.06%
RSRVA 2016-3A ERR	76761TAG0	0.07%	STWRT 2015-1A CR	860444AS7	0.18%
SHACK 2014-5RA C	81881JAG7	0.09%	STWRT 2015-1A DR	860444AU2	0.14%
SHACK 2014-5RA D	81881JAJ1	0.10%	STWRT 2015-1A ER	860443AE0	0.10%
SHACK 2014-5RA E	81881NAA1	0.09%	SYMP 2021-25A C	87167WAG0	0.10%
SIXST 2021-20A C	83012QAE4	0.09%	SYMP 2021-25A D	87167WAJ4	0.09%
SIXST 2021-20A D	83012QAG9	0.09%	SYMP 2021-25A E	87167YAA9	0.06%
SIXST 2021-20A E	83012RAA0	0.05%	TCIFC 2024-1A C	88240JAG8	0.11%
SNDPT 2014-2RA C	83613WAE4	0.10%	TCIFC 2024-1A D	88240JAJ2	0.11%
SNDPT 2014-2RA D	83613WAG9	0.10%	TCIFC 2024-1A E	88240KAA8	0.07%
SNDPT 2014-2RA E	83614AAA9	0.07%	TKO 2023-1A C	88675CAG7	0.09%
SNDPT 2017-2A CR	83610KAN3	0.15%	TKO 2023-1A D1	88675CAJ1	0.06%
SNDPT 2017-2A D	83610KAG8	0.13%	TKO 2023-1A E	88675FAA3	0.05%
SNDPT 2017-2A E	83610LAA9	0.10%	TKO 2023-2A C	88675YAG9	0.10%
SNDPT 2017-3A B	83611GAE1	0.12%	TKO 2023-2A D	88675YAJ3	0.09%
SNDPT 2017-3A C	83611GAG6	0.16%	TKO 2023-2A E	88675XAA4	0.05%
SNDPT 2017-3A D	83611FAA1	0.09%	TRNTS 2017-6A CRR1	89640YAY0	0.06%
SNDPT 2017-4A B	83609TAE7	0.15%	TRNTS 2017-6A DR2	89640YBG8	0.04%
SNDPT 2017-4A C	83609TAG2	0.14%	TRNTS 2017-6A ER	89641BAE3	0.08%
SNDPT 2017-4A D	83608DAA1	0.07%	TRNTS 2018-9A CRR	89641JAU0	0.09%
SNDPT 2018-2A C	83611JAE5	0.14%	TRNTS 2018-9A D	89641JAG1	0.12%
SNDPT 2018-2A D	83611JAG0	0.13%	TRNTS 2018-9A E	89641KAA1	0.09%
SNDPT 2018-2A E	83611HAA7	0.09%	TRNTS 2019-10A CR	89640AA55	0.09%
SNDPT 2019-1A CR	83611KAS1	0.09%	TRNTS 2019-10A DR	89640AAU0	0.12%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
TRNTS 2019-10A ER	89640CAG7	0.10%	VENTR 2021-43A C	92290CAF6	0.09%
TRNTS 2019-11A CR	89641HAW0	0.10%	VENTR 2021-43A D	92290CAG4	0.09%
TRNTS 2019-11A D1R	89641HAY6	0.07%	VENTR 2021-43A E	92332BAA9	0.07%
TRNTS 2019-11A ER	89641LAG6	0.10%	VENTR 2021-44A C	92332KAL5	0.08%
TRNTS 2020-14A CR	89641QAU4	0.10%	VENTR 2021-44A D1	92332KAN1	0.06%
TRNTS 2020-14A D	89641QAJ9	0.09%	VENTR 2021-44A E	92332QAC2	0.07%
TRNTS 2020-14A E	89641VAA7	0.06%	VENTR 2022-45A C	92326GAJ7	0.09%
TRNTS 2021-15A C	89641XAG0	0.09%	VENTR 2022-45A D1	92326GAL2	0.08%
TRNTS 2021-15A D	89641XAJ4	0.08%	VENTR 2022-45A E	92326HAA4	0.06%
TRNTS 2021-15A E	89642BAA0	0.07%	VIBR 2018-8A B1	92558FAE9	0.07%
TRNTS 2024-24A C	89642XAG9	0.09%	VIBR 2018-8A C	92558FAG4	0.11%
TRNTS 2024-24A D1	89642XAJ3	0.08%	VIBR 2018-8A D	92557RAA2	0.07%
TRNTS 2024-24A E	89643AAA1	0.05%	VOYA 2015-3A BR	92913UAU0	0.16%
TRNTS 2024-27A C1	89642VAG3	0.06%	VOYA 2015-3A CR	92913UAW6	0.14%
TRNTS 2024-27A D1	89642VAJ7	0.08%	VOYA 2015-3A DR	92913DAJ3	0.09%
TRNTS 2024-27A E	89642WAA4	0.04%	VOYA 2016-3A BR2	92915HBC6	0.11%
TSYMP 2017-1A CR	87232BAK8	0.10%	VOYA 2016-3A CR	92915HAU7	0.11%
TSYMP 2017-1A D	87232BAE2	0.14%	VOYA 2016-3A DR	92915KAE6	0.07%
TSYMP 2017-1A E	87232RAA5	0.09%	VOYA 2017-2A BR	92915UAN4	0.12%
UNPPK 2022-1A C	913318AG6	0.12%	VOYA 2017-2A CR	92915UAQ7	0.10%
UNPPK 2022-1A D	913318AJ0	0.12%	VOYA 2017-2A D	92915XAD0	0.07%
UNPPK 2022-1A E	913319AA7	0.08%	VOYA 2017-3A BR	92915QAY9	0.11%
VENTR 2013-15A CR3	92328XBH1	0.09%	VOYA 2017-3A CR	92915QBA0	0.10%
VENTR 2013-15A DR2	92328XAZ2	0.10%	VOYA 2017-3A DR	92916PAF1	0.07%
VENTR 2013-15A ER2	92328LAH8	0.09%	VOYA 2018-1A B	92917AAE6	0.18%
VENTR 2017-27A CR	92331LBG4	0.10%	VOYA 2018-1A C	92917AAG1	0.12%
VENTR 2017-27A D	92331RAD9	0.11%	VOYA 2018-1A D	92917BAA2	0.08%
VENTR 2017-27A E	92331TAA1	0.07%	VOYA 2018-2A C1	92917JAJ6	0.08%
VENTR 2017-30A C	92331NAG1	0.14%	VOYA 2018-2A D	92917JAN7	0.11%
VENTR 2017-30A D	92331NAJ5	0.11%	VOYA 2018-2A E	92917TAA3	0.07%
VENTR 2017-30A E	92331PAA9	0.07%	VOYA 2019-4A CR	92918BAU7	0.11%
VENTR 2018-31A C1	92331VAG3	0.15%	VOYA 2019-4A DR	92918BAW3	0.11%
VENTR 2018-31A D	92331VAJ7	0.13%	VOYA 2019-4A ER	92917UAE2	0.08%
VENTR 2018-31A E	92331WAA4	0.07%	VOYA 2021-3A C	92919DAE8	0.09%
VENTR 2018-33A CR	92330YAW3	0.12%	VOYA 2021-3A D	92919DAG3	0.09%
VENTR 2018-33A D	92330YAL7	0.10%	VOYA 2021-3A E	92919CAA8	0.06%
VENTR 2018-33A E	92331GAA9	0.06%	VOYA 2024-1A C	92920DAE5	0.10%
VENTR 2019-38A CR	92332NAY1	0.09%	VOYA 2024-1A D	92920DAG0	0.10%
VENTR 2019-38A DR	92332NBA2	0.11%	VOYA 2024-1A E	92920EAA1	0.05%
VENTR 2019-38A E	92332PAA8	0.08%	WELF 2021-3A C	94951JAE0	0.08%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight
WELF 2021-3A D	94951JAG5	0.09%
WELF 2021-3A E	94951KAC1	0.06%
WELF 2022-1A CR	94950TAW9	0.11%
WELF 2022-1A D1R	94950TAY5	0.09%
WELF 2022-1A ER	94950UAE6	0.05%
WINDR 2014-2A CR	88390AAX8	0.10%
WINDR 2014-2A DR	88390AAZ3	0.12%
WINDR 2014-2A ER	88432BAG3	0.07%
WINDR 2017-1A CR	97315TAG7	0.11%
WINDR 2017-1A DR	97315TAJ1	0.11%
WINDR 2017-1A ER	97315XAA1	0.07%
WINDR 2018-2A CR	97317EAG8	0.12%
WINDR 2018-2A DR	97317EAJ2	0.10%
WINDR 2018-2A E	88433LAA3	0.07%
WINDR 2019-3A CR	97314JAE5	0.12%
WINDR 2019-3A DR	97314JAG0	0.10%
WINDR 2019-3A E1R	97314GAA9	0.04%
WINDR 2019-3A E2R	97314GAC5	0.04%
WINDR 2021-4A C	97316UAE8	0.08%
WINDR 2021-4A D	97316UAG3	0.10%
WINDR 2021-4A E2	97316VAJ5	0.04%
WINDR 2023-1A C1	97316RAE5	0.07%
WINDR 2023-1A D	97316RAJ4	0.07%
WINDR 2023-1A E	97316NAA2	0.06%
WLLMN 2021-1A CR	949723AN0	0.11%
WLLMN 2021-1A D1R	949723AQ3	0.09%
WLLMN 2021-1A ER	94972AAJ3	0.06%
WOODS 2018-17A C	66860PAE4	0.10%
WOODS 2018-17A D	66860PAG9	0.09%
WOODS 2018-17A E	66860LAA1	0.07%

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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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