

Palmer Square CLO Indices Statistics - Rebalance and Constituents



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

May 31, 2022

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	116.61	-1.27%	-1.45%	0.17%
CLODI	136.31	-3.65%	-4.06%	0.42%

Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLOSE	570	130.78	100%
AAA	285	110.47	84.8%
AA	285	20.31	15.2%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLODI	859	29.49	100%
A	286	10.88	37.8%
BBB	286	10.74	36.5%
BB	287	7.87	25.7%

	Price	MoM Change	DM (Libor)	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	97.65	-1.42	182	38	206	36	4.09	0.18	4.65%	0.23%	2.31%	0.11%
AAA	98.03	-1.14	170	34	193	32	3.77	0.16	4.53%	0.19%	2.22%	0.11%
AA	95.57	-2.96	250	59	274	58	5.88	0.33	5.35%	0.47%	2.81%	0.17%

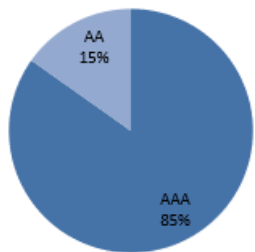
	Price	MoM Change	DM (Libor)	MoM Change	DM (SOFR)	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	92.91	-3.91	488	76	512	75	6.97	0.24	7.78%	0.68%	4.93%	0.26%
A	95.17	-2.83	294	54	318	53	6.47	0.33	5.79%	0.45%	3.27%	0.17%
BBB	92.96	-4.15	442	80	466	80	7.09	0.28	7.30%	0.75%	4.50%	0.26%
BB	89.51	-5.19	838	110	863	108	7.51	0.07	11.36%	1.00%	8.16%	0.53%

Allocation By Rating/Vintage/Reinvestment End Date:

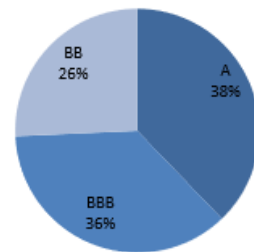
CLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	0.85%	0.83%
2014	3.57%	3.66%
2015	4.12%	3.90%
2016	5.50%	5.77%
2017	18.08%	16.88%
2018	21.02%	19.40%
2019	12.02%	12.05%
2020	8.05%	8.55%
2021	21.43%	23.59%
2022	5.37%	5.37%

CLODI	A	BBB	BB
Vintage	100.00%	100.00%	100.00%
2013	1.15%	0.70%	0.78%
2014	4.24%	3.92%	4.55%
2015	3.21%	3.33%	3.31%
2016	6.51%	6.58%	6.93%
2017	18.26%	18.16%	18.47%
2018	20.31%	20.84%	20.44%
2019	11.86%	11.80%	12.49%
2020	8.22%	8.02%	7.97%
2021	21.06%	21.41%	20.12%
2022	5.19%	5.23%	4.95%

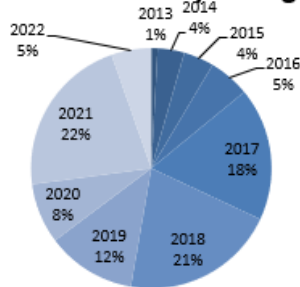
% MV - CLOSE by Rating



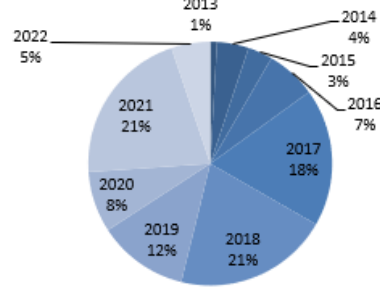
% MV - CLODI by Rating



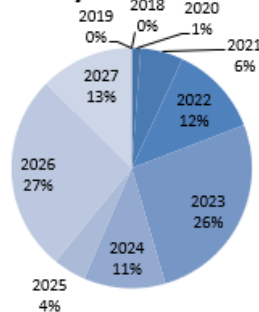
% MV - CLOSE by Vintage



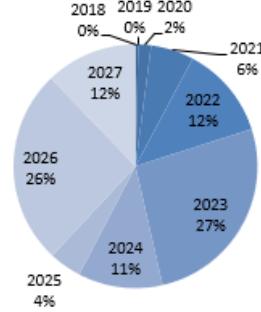
% MV - CLODI by Vintage



% MV - CLOSE by Reinvestment End Date



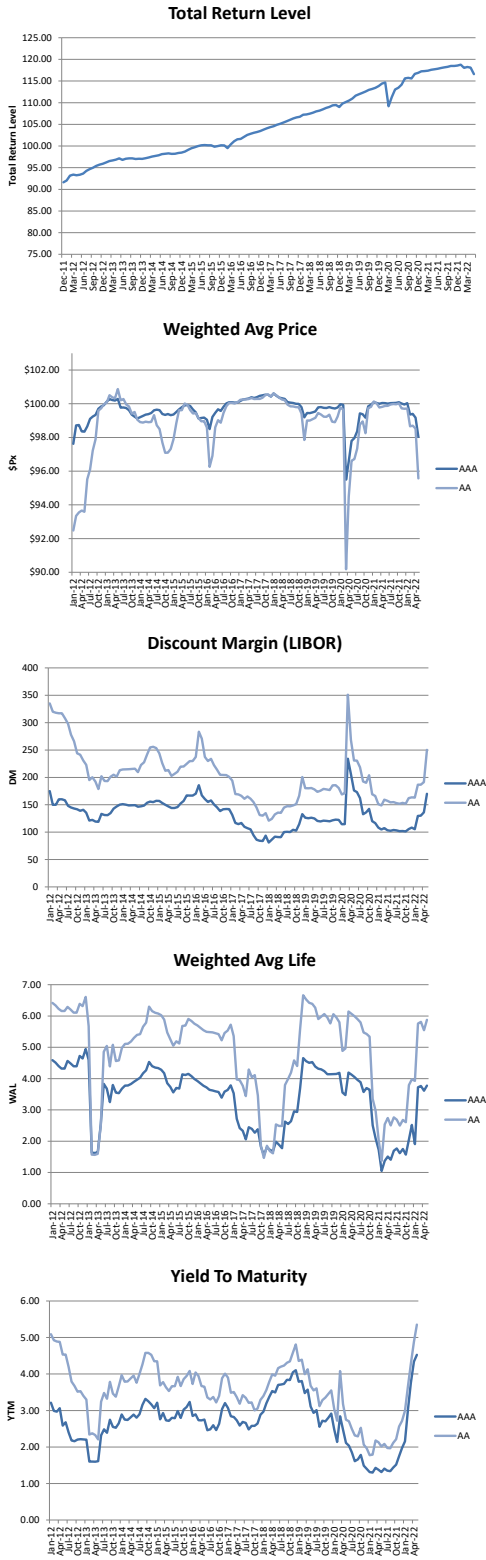
% MV - CLODI by Reinvestment End Date



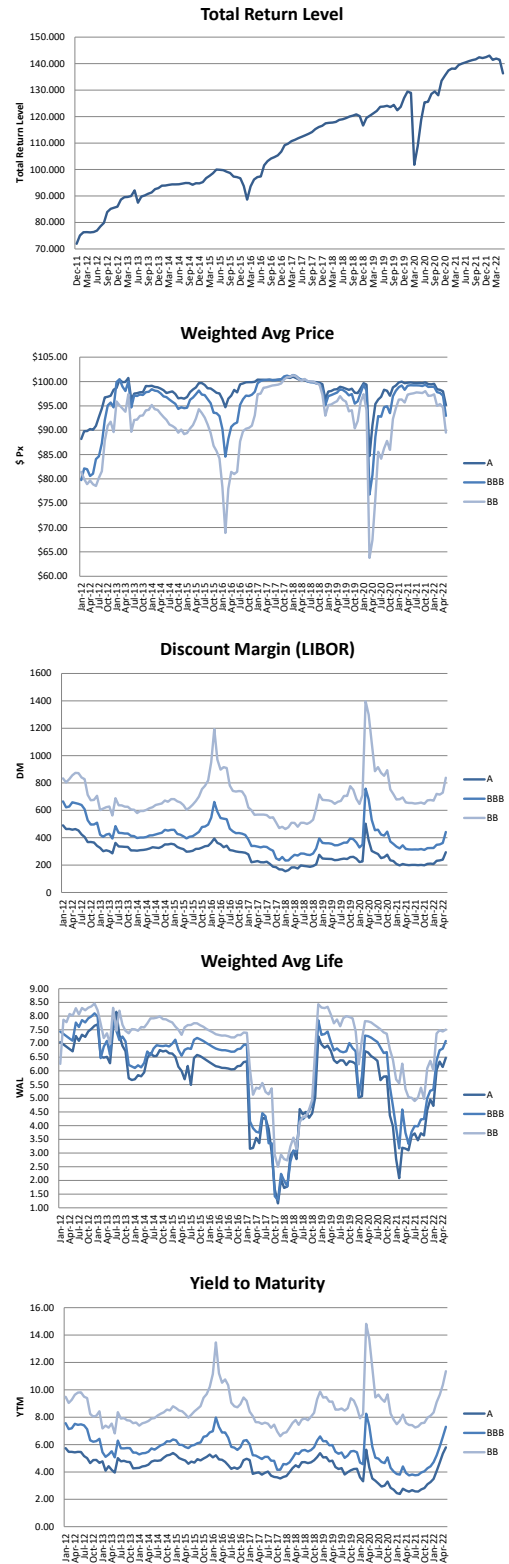
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

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

CLOSE:



CLODI:



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

Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A A	00119MAA7	0.30%	ARES 2016-41A BR	04016DAU9	0.05%
AGL 2020-3A B1	00119MAC3	0.04%	ARES 2017-43A AR	04016PAJ7	0.38%
AGL 2020-5A A1R	00119TAF1	0.38%	ARES 2017-43A BR	04016PAL2	0.08%
AGL 2020-5A BR	00119TAK0	0.06%	ARES 2017-44A A1R	04016NAM5	0.50%
AGL 2021-12A A1	00120BAA8	0.28%	ARES 2017-44A A3R1	04016NAR4	0.05%
AGL 2021-12A B	00120BAE0	0.05%	ARES 2017-46A A1	04016UAC1	0.26%
AGL 2021-13A A1	00120JAA1	0.27%	ARES 2017-46A B1	04016UAG2	0.03%
AGL 2021-13A B	00120JAE3	0.06%	ARES 2018-47A A1	04016VAA3	0.31%
AIGIM 2021-1A A	00141YAA3	0.24%	ARES 2018-47A B	04016VAE5	0.06%
AIGIM 2021-1A B	00141YAC9	0.04%	ARES 2018-50A AR	04018LAJ4	0.25%
AIGIM 2021-3A A	00142QAA9	0.24%	ARES 2018-50A BR	04018LAL9	0.04%
AIGIM 2021-3A B	00142QAC5	0.05%	ARES 2020-56A AR	04018NAN1	0.28%
AIMCO 2020-11A AR	00140NAN0	0.29%	ARES 2020-56A BR	04018NAQ4	0.06%
AIMCO 2020-11A BR	00140NAQ3	0.05%	ARES 2021-59A A	04018EAA9	0.29%
ALINE 2018-1A A	016269AA0	0.25%	ARES 2021-59A B1	04018EAC5	0.04%
ALINE 2018-1A B	016269AB8	0.04%	ARES 2021-62A A1	00192WAA5	0.28%
ALLEG 2018-3A A	01750NAA7	0.27%	ARES 2021-62A B	00192WAE7	0.05%
ALLEG 2018-3A B1	01750NAC3	0.03%	ATCLO 2018-12A A1	04942UAC0	0.23%
ALLEG 2021-2A A1	01751AAC0	0.11%	ATCLO 2018-12A B	04942UAG1	0.04%
ALLEG 2021-2A B	01751AAE6	0.04%	ATCLO 2019-13A A1L	BCC2IWPB9	0.17%
ALM 2020-1A A1A1	00166FAC0	1.01%	ATCLO 2019-13A BNR	04942VBA1	0.03%
ALM 2020-1A A2	00166FAG1	0.13%	ATRM 13A A1	04966HAA4	0.40%
ANCHC 2021-19A A	03328JAA5	0.23%	ATRM 13A B	04966HAE6	0.08%
ANCHC 2021-19A B1	03328JAC1	0.04%	ATRM 14A A1	04965LAC2	0.35%
APID 2016-25A A1R	03762YAF4	0.35%	ATRM 14A B	04965LAJ7	0.07%
APID 2016-25A A2R	03762YAH0	0.06%	ATRM 15A A1	04965FAC5	0.46%
APID 2017-28A A1A	03767CAA8	0.34%	ATRM 15A B	04965FAG6	0.09%
APID 2017-28A A2	03767CAC4	0.05%	ATRM 9A AR2	55821CAA2	0.42%
APID 2018-18A A1	03767NAC0	0.28%	ATRM 9A BR2	55821CAC8	0.07%
APID 2018-18A B	03767NAG1	0.05%	AWPT 2021-14A A1	28623RAC2	0.23%
APID 2018-29A A1A	03767MAC2	0.28%	AWPT 2021-14A B	28623RAG3	0.04%
APID 2018-29A A2	03767MAG3	0.05%	BABSN 2018-3A A1	06760PAC5	0.24%
APID 2019-31A A1R	03767VAG3	0.30%	BABSN 2018-3A B1	06760PAG6	0.04%
APID 2019-31A BR	03767VAL2	0.05%	BABSN 2018-4X A1	06760XAA2	0.24%
APID 2021-35A A	03768UAA7	0.24%	BABSN 2018-4X B	06760XAE4	0.04%
APID 2021-35A B	03768UAB5	0.05%	BALLY 2021-18A A1	05875YAA4	0.26%
APID XXXA A1A	03768CAC3	0.29%	BALLY 2021-18A A2	05875YAC0	0.05%
APID XXXA A2	03768CAG4	0.06%	BARDT 2019-2A AR	06744NBB1	0.29%
ARES 2015-2A AR2	04015GAP4	0.49%	BARDT 2019-2A BR	06744NBJ5	0.05%
ARES 2015-2A BR2	04015GAR0	0.09%	BATLN 2017-11A AR	07132LAL3	0.30%
ARES 2016-40A A1RR	04016GBB3	0.29%	BATLN 2017-11A BR	07132LAN9	0.06%
ARES 2016-40A A3RR	04016GBF4	0.06%	BATLN 2018-12A A1	07133RAA3	0.28%
ARES 2016-41A AR2	04016DAS4	0.29%	BATLN 2018-12A B1	07133RAC9	0.03%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BATLN 2019-14A AR	07090AAQ6	0.27%	CBAM 2017-2A BR	12481KAU2	0.14%
BATLN 2019-14A BR	07090AAS2	0.05%	CBAM 2017-4A A	12481NAB8	0.49%
BCC 2018-1A A1	05683LAA4	0.26%	CBAM 2017-4A B2	12481NAD4	0.05%
BCC 2018-1A B	05683LAE6	0.06%	CBAM 2018-5A A	12481QAC9	0.49%
BCC 2018-2A A1	05682VAA3	0.27%	CBAM 2018-5A B1	12481QAE5	0.07%
BCC 2018-2A B	05682VAE5	0.05%	CBAM 2018-6A A1R	12481XAN0	0.47%
BCC 2019-2A AR	05682LAJ6	0.25%	CBAM 2018-6A B1R	12481XAS9	0.06%
BCC 2019-2A BR	05682LAL1	0.04%	CBAM 2019-9A A	14987VAA7	0.29%
BCC 2019-4A A1R	05684AAN9	0.29%	CBAM 2019-9A B1	14987VAC3	0.03%
BCC 2019-4A BR	05684AAS8	0.05%	CGMS 2012-3A A1A2	14312EAJ2	0.29%
BCC 2021-4A A1	05685AAC2	0.29%	CGMS 2012-3A A2A2	14312EAN3	0.02%
BCC 2021-4A B	05685AAG3	0.05%	CGMS 2014-1A A1R2	14310MAW7	0.33%
BCC 2022-1A A1	05684UAA3	0.25%	CGMS 2014-1A BR2	14310MBA4	0.05%
BCC 2022-1A B	05684UAE5	0.04%	CGMS 2015-1A AR3	14311DBN5	0.24%
BCC 2022-2A A1	05682GAA6	0.29%	CGMS 2015-1A BR3	14311DBQ8	0.05%
BCC 2022-2A B	05682GAG3	0.05%	CGMS 2017-2A A1R	14315JAQ2	0.27%
BCHPK 2019-1A A1R	07355TAU6	0.37%	CGMS 2017-2A A2R	14315JAU3	0.05%
BCHPK 2019-1A B1R	07355TAY8	0.03%	CGMS 2017-4A A1	14315BAA4	0.30%
BLACK 2019-2A A1A	09204GAA7	0.24%	CGMS 2017-4A A2	14315BAC0	0.05%
BLACK 2019-2A A2	09204GAC3	0.04%	CGMS 2018-2A A1	14317PAA1	0.29%
BLUEM 2018-3A A1	09630AAC0	0.28%	CGMS 2018-2A A2	14317PAC7	0.05%
BLUEM 2018-3A B	09630AAG1	0.05%	CGMS 2018-4A A1A	14315RAA9	0.29%
BLUEM 2021-32A A	09631EAA5	0.24%	CGMS 2018-4A A2	14315RAE1	0.05%
BLUEM 2021-32A B	09631EAC1	0.05%	CGMS 2019-1A A1AR	14316BAL9	0.28%
BOYCE 2022-1A A1	103228AA0	0.35%	CGMS 2019-1A A2R	14316BAQ8	0.05%
BOYCE 2022-1A B1	103228AE2	0.05%	CGMS 2019-3A A1R	14314HAQ7	0.29%
BSP 2017-11A A1R	08179CAN1	0.30%	CGMS 2019-3A A2R	14314HAS3	0.05%
BSP 2017-11A A2R	08179CAQ4	0.05%	CGMS 2021-1A A1	14316MAA9	0.27%
BSP 2017-12A A1R	08179HAE0	0.35%	CGMS 2021-1A A2	14316MAC5	0.07%
BSP 2017-12A A2R	08179HAG5	0.06%	CGMS 2021-8A A	143120AA1	0.28%
BSP 2019-17A AR	08182BAL2	0.24%	CGMS 2021-8A B	143120AC7	0.06%
BSP 2019-17A BR	08182BAN8	0.04%	CIFC 2012-2RA A1	12551PAA0	0.17%
BSP 2019-19A A	08182RAA1	0.25%	CIFC 2012-2RA A2	12551PAC6	0.03%
BSP 2019-19A B	08182RAC7	0.05%	CIFC 2013-2A A1L2	12549BAY4	0.30%
BSP 2021-23A A1	08186VAA8	0.26%	CIFC 2013-2A A2L2	12549BBA5	0.06%
BSP 2021-23A B1	08186VAE0	0.02%	CIFC 2014-2RA A1	12548RAB0	0.40%
BSP 2021-25A A1	08186YAA2	0.23%	CIFC 2014-2RA A2	12548RAC8	0.07%
BSP 2021-25A B	08186YAC8	0.04%	CIFC 2014-3A A1R2	12549QBA2	0.33%
CATSK 2017-1A A1AR	149420AL5	0.47%	CIFC 2014-3A BR2	12549QBE4	0.06%
CATSK 2017-1A A2	149420AE1	0.06%	CIFC 2017-1A AR	12551AAL9	0.37%
CAVU 2021-3A A	89624GAA1	0.24%	CIFC 2017-1A B	12551AAC9	0.07%
CAVU 2021-3A B1	89624GAC7	0.03%	CIFC 2017-4A A1R	12551JAL0	0.40%
CBAM 2017-2A AR	12481KAS7	0.76%			

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CIFC 2017-4A A2R	12551JAN6	0.07%	DRSLF 2022-98A B1	26248AAC8	0.04%
CIFC 2018-1A A	12551RAA6	0.50%	ELM12 2021-5A A	29002YAA0	0.28%
CIFC 2018-1A B	12551RAC2	0.08%	ELM12 2021-5A B	29002YAC6	0.06%
CIFC 2018-2A A1	17180WAA3	0.40%	ELM14 2022-1A A	29003WAA3	0.32%
CIFC 2018-2A A2	17180WAC9	0.06%	ELM14 2022-1A B	29003WAC9	0.06%
CIFC 2019-1A AR	12553DAJ6	0.30%	ELM16 2022-3A A	29002UAA8	0.37%
CIFC 2019-1A BR	12553DAL1	0.05%	ELM16 2022-3A B	29002UAC4	0.07%
CIFC 2019-4A A1R	17182XAL5	0.24%	ELMW7 2020-4A A	29002QAA7	0.23%
CIFC 2019-4A A2R	17182XAQ4	0.04%	ELMW7 2020-4A B	29002QAC3	0.06%
CIFC 2021-3A A	12564DAA2	0.28%	ELMW8 2021-1A A1	29003EAA3	0.44%
CIFC 2021-3A B	12564DAC8	0.06%	ELMW8 2021-1A B1	29003EAC9	0.08%
CIFC 2021-7A A1	12567HAC6	0.20%	FCBSL 2017-2A A	34961PAA8	0.29%
CIFC 2021-7A B	12567HAE2	0.07%	FCBSL 2017-2A B1	34961PAC4	0.03%
CIFC 2022-1A A	12570LAA6	0.24%	FCBSL 2021-2A A	34963DAA3	0.24%
CIFC 2022-1A B	12570LAC2	0.04%	FCBSL 2021-2A B	34963DAC9	0.06%
CIFC 2022-2A A1	12567MAA9	0.18%	FCBSL 2021-4A A	34963DAJ4	0.27%
CIFC 2022-2A B	12567MAE1	0.04%	FCBSL 2021-4A B1	34963DAL9	0.04%
COOK 2018-1A A1	21623PAA5	0.46%	FLAT 2021-1A A1	33883PAC1	0.23%
COOK 2018-1A B	21623PAE7	0.07%	FLAT 2021-1A B	33883PAE7	0.04%
DRSLF 2016-43A AR2	26245CBE2	0.32%	GCSL 2020-48A A1	38177DAA6	0.26%
DRSLF 2016-43A B1R2	26245CBG7	0.05%	GCSL 2020-48A B1	38177DAG3	0.04%
DRSLF 2016-45A A1R	26244MAL6	0.31%	GCSL 2021-55A A	38178LAA7	0.26%
DRSLF 2016-45A BR	26244MAQ5	0.06%	GCSL 2021-55A B	38178LAC3	0.06%
DRSLF 2017-47A A1R	26245EAJ8	0.33%	GILBT 2017-1A A	375415AA4	0.50%
DRSLF 2017-47A BR	26245EAN9	0.04%	GILBT 2017-1A B	375415AC0	0.08%
DRSLF 2017-49A AR	26244QAN3	0.30%	GLD10 2015-10A AR	38137PAQ3	0.33%
DRSLF 2017-49A BR	26244QAQ6	0.05%	GLD10 2015-10A BR	38137PAU4	0.04%
DRSLF 2017-53A A	26243EAA9	0.30%	GLM 2017-1A A1L	GOLIIQZH0	0.29%
DRSLF 2017-53A B	26243EAB7	0.05%	GLM 2017-1A B1R2	38136FBJ1	0.04%
DRSLF 2018-64A A	26251LAC8	0.30%	GLM 2017-2A AR	38136MAU2	0.36%
DRSLF 2018-64A B	26251LAE4	0.05%	GLM 2017-2A BR	38136MAW8	0.04%
DRSLF 2019-68A AR	26252QAJ1	0.24%	GLM 2018-3A A	38138BAC4	0.33%
DRSLF 2019-68A BR	26252QAL6	0.04%	GLM 2018-3A B1	38138BAG5	0.03%
DRSLF 2020-86A A1R	26245XAL1	0.29%	GLM 2019-4A AR	38137YAN1	0.18%
DRSLF 2020-86A BR	26245XAQ0	0.05%	GLM 2019-4A BR	38137YAS0	0.05%
DRSLF 2021-92A A	262488AA7	0.29%	GLM 2019-5A AR	38138DAN6	0.10%
DRSLF 2021-92A B	262488AC3	0.05%	GLM 2019-5A BR	38138DAQ9	0.04%
DRSLF 2021-95A A	262487AA9	0.29%	GLM 2020-7A AR	38138LAL2	0.12%
DRSLF 2021-95A B	262487AC5	0.05%	GLM 2020-7A BR	38138LAN8	0.04%
DRSLF 2022-97A A	26248XAA2	0.24%	GLM 2021-11A A	38138KAC4	0.31%
DRSLF 2022-97A B	26248XAC8	0.04%	GLM 2021-11A B	38138KAE0	0.07%
DRSLF 2022-98A A	26248AAA2	0.27%	GLM 2021-9A A	38138JAC7	0.35%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
GLM 2021-9A B	38138JAE3	0.06%	LCM 35A B	50202QAE3	0.04%
GRNPK 2018-1A A2	39729RAB4	0.35%	MAGNE 2012-7A A1R2	55951PBA4	0.31%
GRNPK 2018-1A B	39729RAC2	0.09%	MAGNE 2012-7A A2R2	55951PBC0	0.05%
HLM 13A-18 A1	40437LAC6	0.23%	MAGNE 2019-22A A1R	55954HAL6	0.32%
HLM 13A-18 B	40437LAG7	0.04%	MAGNE 2019-22A BR	55954HAN2	0.06%
HLM 2021-16A A1	40440XAA9	0.23%	MAGNE 2019-24A AR	55954WAL3	0.29%
HLM 2021-16A B	40440XAC5	0.05%	MAGNE 2019-24A BR	55954WAN9	0.05%
ICG 2021-1A A1	449303AA4	0.19%	MAGNE 2020-27A AR	55955EAL2	0.24%
ICG 2021-1A B	449303AE6	0.04%	MAGNE 2020-27A BR	55955EAN8	0.04%
INVCO 2021-2A A	46149MAA4	0.24%	MAGNE 2021-29A A	55955KAA2	0.27%
INVCO 2021-2A B	46149MAC0	0.04%	MAGNE 2021-29A B	55955KAC8	0.05%
INVCO 2021-3A A	46146JAA4	0.24%	MCLO 2017-10A A1AR	56578JAL6	0.23%
INVCO 2021-3A B	46146JAC0	0.04%	MCLO 2017-10A A2	56578JAE2	0.05%
INVCO 2022-1A A	460988AA6	0.29%	MCLO 2017-9A A1AR	56577PAL3	0.18%
INVCO 2022-1A B	460988AC2	0.05%	MCLO 2017-9A A2	56577PAE9	0.06%
JTWN 2018-6RA A1	47047LAA7	0.37%	MCLO 2018-11A A1	56577QAA5	0.27%
JTWN 2018-6RA A2A	47047LAC3	0.04%	MCLO 2018-11A A2	56577QAC1	0.04%
KAYNE 2020-7A A1	48661CAA0	0.29%	MDPK 2015-17A AR2	55818YBN0	0.39%
KAYNE 2020-7A B1	48661CAC6	0.05%	MDPK 2015-17A BR2	55818YBS9	0.07%
KKR 16 A1R2	48251BAW0	0.34%	MDPK 2015-18A ARR	55819BAW0	0.37%
KKR 16 A2R2	48251BAY6	0.07%	MDPK 2015-18A BR	55819BAN0	0.06%
KKR 18 AR	48251JAL7	0.35%	MDPK 2016-21A A2RR	55820JBG4	0.07%
KKR 18 BR	48251JAN3	0.06%	MDPK 2016-21A AARR	55820JBC3	0.37%
KKR 20 A	48251TAA9	0.30%	MDPK 2016-22A A1R	55819XAY8	0.38%
KKR 20 B	48251TAB7	0.05%	MDPK 2016-22A BR	55819XBC5	0.07%
KKR 2022-41A A1	48255PAA3	0.19%	MDPK 2017-23A AR	55820TAJ7	0.38%
KKR 2022-41A B	48255PAC9	0.04%	MDPK 2017-23A BR	55820TAL2	0.08%
KKR 21 A	48252KAA7	0.30%	MDPK 2018-27A A1A	55820YAA5	0.36%
KKR 21 B	48252KAC3	0.05%	MDPK 2018-27A A2	55820YAC1	0.08%
KKR 22A A	48252WAA1	0.30%	MDPK 2018-28A A1	55821AAA6	0.31%
KKR 22A B	48252WAC7	0.05%	MDPK 2018-28A B	55821AAE8	0.05%
KKR 31A A1	48254NAA9	0.27%	MDPK 2018-30A A	55821TAA5	0.37%
KKR 31A B	48254NAE1	0.06%	MDPK 2018-30A B	55821TAC1	0.05%
LCM 16A A1AR	50181GBA7	0.20%	MDPK 2018-32A A1R	55817AAN4	0.37%
LCM 16A BR2	50181GBG4	0.07%	MDPK 2018-32A BR	55817AAS3	0.07%
LCM 24A AR	50188YAE4	0.30%	MDPK 2019-33A AR	55819JAN3	0.38%
LCM 24A BR	50188YAG9	0.05%	MDPK 2019-33A BR	55819JAG6	0.08%
LCM 26A A1	50200FAC3	0.28%	MDPK 2020-46A AR	55822AAL1	0.32%
LCM 26A B	50200FAE9	0.05%	MDPK 2020-46A B1R	55822AAN7	0.07%
LCM 34A A1	50203CAA1	0.23%	MDPK 2021-48A A	55821UAA2	0.42%
LCM 34A B	50203CAE3	0.04%	MDPK 2021-48A B	55821UAC8	0.08%
LCM 35A A1	50202QAA1	0.23%	MDPK 2021-59A A	55822EAA7	0.33%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MDPK 2021-59A B	55822EAC3	0.07%	OAKC 2021-16A B	67115LAC8	0.06%
MDPK 2022-53A A	558189AA4	0.32%	OAKCL 2019-3A A1R	67400EAN4	0.35%
MDPK 2022-53A B	558189AC0	0.06%	OAKCL 2019-3A BR	67400EAS3	0.06%
MIDO 2017-7A A1R	59801WAM8	0.27%	OAKCL 2019-4A A1R	67402CAQ9	0.36%
MIDO 2017-7A BR	59801WAR7	0.04%	OAKCL 2019-4A BR	67402CAU0	0.06%
MP23 2021-4A A1	56607TAA3	0.23%	OCP 2014-6A A1R	67106BAQ0	0.46%
MP23 2021-4A B1	56607TAE5	0.03%	OCP 2014-6A A2R	67106BAR8	0.09%
NCC 2018-IIA A	63152PAA6	0.29%	OCP 2017-13A A1AR	67097LAH9	0.29%
NCC 2018-IIA B	63152PAC2	0.05%	OCP 2017-13A A2R	67097LAM8	0.04%
NEUB 2019-32A AR	64132DAJ7	0.29%	OCP 2017-14A A1A	67097QAA3	0.27%
NEUB 2019-32A BR	64132DAL2	0.06%	OCP 2017-14A A2	67097QAE5	0.05%
NEUB 2019-33A AR	64132TAJ2	0.28%	OCP 2018-15A A1	67112KAA7	0.28%
NEUB 2019-33A BR	64132TAL7	0.06%	OCP 2018-15A A3	67112KAC3	0.05%
NEUB 2020-36A A1R	64133KAU5	0.22%	OCP 2021-22A A	67117TAA3	0.26%
NEUB 2020-36A BR	64133KAL5	0.04%	OCP 2021-22A B1	67117TAC9	0.04%
NEUB 2020-39A A1	64134GAA7	0.23%	OCT14 2012-1A A2RR	67590ABT8	0.05%
NEUB 2020-39A B	64134GAE9	0.05%	OCT14 2012-1A AARR	67590ABP6	0.32%
NEUB 2021-43A A	64134AAA0	0.28%	OCT21 2014-1A A2R3	67590QBM8	0.06%
NEUB 2021-43A B	64134AAC6	0.07%	OCT21 2014-1A AAR3	67590QBK2	0.34%
NEUB 2021-46A A	64134QAA5	0.28%	OCT24 2015-1A A15	67573ABS1	0.40%
NEUB 2021-46A B	64134QAC1	0.06%	OCT24 2015-1A B5	67573ABW2	0.07%
NEUB 2022-47A A	64135DAA3	0.29%	OCT28 2016-1A A1R	67591EAQ6	0.33%
NEUB 2022-47A B	64135DAC9	0.05%	OCT28 2016-1A BR	67591EAU7	0.06%
NEUB 2022-48A A1	64135GAA6	0.28%	OCT37 2018-2A A1A	67591VAA3	0.27%
NEUB 2022-48A B	64135GAE8	0.05%	OCT37 2018-2A A2	67591VAE5	0.05%
OAKC 2012-7A AR3	67102QAV0	0.10%	OCT38 2018-1A A1	67591YAA7	0.29%
OAKC 2012-7A BR3	67102QAZ1	0.02%	OCT38 2018-1A A3A	67591YAE9	0.03%
OAKC 2014-10RA AR	67707CAQ1	0.28%	OCT40 2019-1A A1R	67592BAL2	0.29%
OAKC 2014-10RA BR	67707CAS7	0.06%	OCT40 2019-1A BR	67592BAN8	0.05%
OAKC 2015-12A A1R	67109YAL8	0.26%	OCT45 2019-1A A1R	67577MAN3	0.32%
OAKC 2015-12A BR	67109YAQ7	0.05%	OCT45 2019-1A BR	67577MAQ6	0.05%
OAKC 2019-3A AR	67112RAS3	0.33%	OCT46 2020-2A AR	67577VAL7	0.24%
OAKC 2019-3A BR	67112RAU8	0.07%	OCT46 2020-2A BR	67577VAN3	0.04%
OAKC 2019-4A AR	67098DAS2	0.28%	OCT51 2021-1A A	67578JAA7	0.24%
OAKC 2019-4A BR	67098DAU7	0.06%	OCT51 2021-1A B	67578JAC3	0.04%
OAKC 2020-5A A1	67113GAC1	0.29%	OHALF 2015-1A AR3	67109BDC5	0.30%
OAKC 2020-5A B	67113GAG2	0.05%	OHALF 2015-1A BR3	67109BDE1	0.07%
OAKC 2020-7A AR	67098WAN1	0.26%	OZLM 2017-19A A1AR	67112CAL1	0.22%
OAKC 2020-7A BR	67098WAQ4	0.06%	OZLM 2017-19A A2AR	67112CAN7	0.04%
OAKC 2021-10A A	67707LAC2	0.12%	PCEPK 2021-1A A	70470MAC9	0.30%
OAKC 2021-10A B	67707LAG3	0.06%	PCEPK 2021-1A B1	70470MAE5	0.06%
OAKC 2021-16A A	67115LAA2	0.28%	PLMRS 2021-3A A1	69688FAA8	0.36%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
PLMRS 2021-3A B	69688FAJ9	0.07%	SNDPT 2014-2RA B	83613WAC8	0.05%
PLMRS 2021-4A A	69702EAA3	0.37%	SNDPT 2016-2A AR2	83610CAW1	0.25%
PLMRS 2021-4A B	69702EAC9	0.07%	SNDPT 2016-2A BR2	83610CAY7	0.06%
PSTAT 2020-1A A1	69701EAA4	0.14%	SNDPT 2016-3A AR2	83609NAN0	0.25%
PSTAT 2020-1A A2	69701EAC0	0.07%	SNDPT 2016-3A B1R	83609NAQ3	0.04%
PSTAT 2021-3A A1	69702BAA9	0.44%	SNDPT 2017-2A AR	83610KAJ2	0.40%
PSTAT 2021-3A A2	69702BAC5	0.09%	SNDPT 2017-2A BR	83610KAL7	0.07%
PSTAT 2021-4A A1	69702HAA6	0.48%	SNDPT 2017-3A A1R	83611GAL5	0.40%
PSTAT 2021-4A A2	69702HAC2	0.09%	SNDPT 2017-3A A2	83611GAC5	0.07%
PSTAT 2022-1A A1	69701CAA8	0.39%	SNDPT 2017-4A A1	83609TAA5	0.40%
PSTAT 2022-1A A2	69701CAC4	0.07%	SNDPT 2017-4A A2A	83609TAC1	0.05%
REG13 2018-2A A1	75888FAC9	0.28%	SNDPT 2018-2A A	83611JAA3	0.40%
REG13 2018-2A A2	75888FAE5	0.05%	SNDPT 2018-2A B	83611JAC9	0.07%
REG14 2018-3A A	75888MAE0	0.35%	SNDPT 2019-1A AR	83611KAL6	0.23%
REG14 2018-3A B	75888MAG5	0.05%	SNDPT 2019-1A BR	83611KAN2	0.06%
REG15 2018-4A A1	75888RAC3	0.30%	SNDPT 2020-2A AR	83611VAS7	0.24%
REG15 2018-4A A2	75888RAE9	0.05%	SNDPT 2020-2A B1R	83611VAU2	0.04%
REG16 2019-2A A1	75888TAA3	0.29%	SNDPT 2020-3A A1	83615CAA4	0.23%
REG16 2019-2A B	75888TAE5	0.05%	SNDPT 2020-3A B	83615CAC0	0.05%
REG18 2021-1A A1	75884EAA0	0.26%	SNDPT 2021-3A A	83615PAA5	0.26%
REG18 2021-1A B	75884EAC6	0.05%	SNDPT 2021-3A B	83615PAC1	0.05%
REG20 2021-2A A	75884YAA6	0.24%	SNDPT 2021-4A A	83616AAC3	0.07%
REG20 2021-2A B	75884YAC2	0.04%	SNDPT 2021-4A B1	83616AAG4	0.04%
RESPK 2020-1A AR	758465BA5	0.24%	SPEAK 2017-4A AR	82667EAC5	0.29%
RESPK 2020-1A BR	758465BC1	0.05%	SPEAK 2017-4A BR	82667EAE1	0.05%
ROCKT 2021-3A A1	77341NAA3	0.25%	STWRT 2015-1A A1R	860444AL2	0.35%
ROCKT 2021-3A B	77341NAE5	0.04%	STWRT 2015-1A BR	860444AQ1	0.04%
RRAM 2017-1A A1AB	78108YAL6	0.33%	SYMP 2016-17A AR	87165UAN1	0.13%
RRAM 2017-1A A2B	78108YAQ5	0.05%	SYMP 2016-17A BR	87165UAQ4	0.04%
RRAM 2018-4A A1A	74972FAC9	0.43%	SYMP 2021-25A A	87167WAC9	0.24%
RRAM 2018-4A A2	74972FAG0	0.06%	SYMP 2021-25A B	87167WAE5	0.05%
RRAM 2021-17A A1A	74980QAA9	0.32%	TRNTS 2017-6A ARR	89640YAU8	0.33%
RRAM 2021-17A A2	74980QAE1	0.05%	TRNTS 2017-6A BR1	89640YAW4	0.05%
RRAM 2021-18A A1A	749752AA9	0.34%	TRNTS 2018-9A ARR	89641JAC9	0.29%
RRAM 2021-18A A2	749752AE1	0.07%	TRNTS 2018-9A BRR	89641JAS5	0.05%
RSRVA 2016-3A ARR	76761RAY5	0.29%	TRNTS 2019-10A AR	89640AAL0	0.29%
RSRVA 2016-3A BRR	76761RBA6	0.05%	TRNTS 2019-10A B1R	89640AAN6	0.04%
SHACK 2014-5RA A	81881JAC6	0.30%	TRNTS 2019-11A A1R	89641HAQ3	0.29%
SHACK 2014-5RA B	81881JAE2	0.05%	TRNTS 2019-11A BR	89641HAU4	0.05%
SIXST 2021-20A A1	83012QAA2	0.24%	TRNTS 2020-14A A1	89641QAA8	0.23%
SIXST 2021-20A B	83012QAC8	0.04%	TRNTS 2020-14A B	89641QAE0	0.05%
SNDPT 2014-2RA A	83613WAA2	0.30%	TRNTS 2021-15A A1	89641XAA3	0.22%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
TRNTS 2021-15A B1	89641XAC9	0.04%	WELF 2021-3A A	94951JAA8	0.24%
TSYMP 2017-1A AR	87232BAF9	0.32%	WELF 2021-3A B	94951JAC4	0.05%
TSYMP 2017-1A BR	87232BAH5	0.06%	WINDR 2014-2A AR	88390AAT7	0.31%
VENTR 2013-15A AR3	92328XBD0	0.10%	WINDR 2014-2A BR	88390AAV2	0.05%
VENTR 2013-15A BR3	92328XBF5	0.05%	WINDR 2017-1A ARR	97315TAC6	0.29%
VENTR 2014-17A ARR	92329YAL0	0.25%	WINDR 2017-1A BR	97315TAE2	0.05%
VENTR 2014-17A BRR	92329YAN6	0.05%	WINDR 2017-4A A	87249LAC5	0.29%
VENTR 2017-27A AR	92331LBC3	0.30%	WINDR 2017-4A B	87249LAE1	0.05%
VENTR 2017-27A BR	92331LBE9	0.05%	WINDR 2018-2A A1	88434HAA1	0.27%
VENTR 2017-30A A1	92331NAA4	0.33%	WINDR 2018-2A B	88434HAG8	0.05%
VENTR 2017-30A B	92331NAE6	0.05%	WINDR 2019-3A AR	97314JAA3	0.29%
VENTR 2018-31A A1	92331VAA6	0.39%	WINDR 2019-3A BR	97314JAC9	0.05%
VENTR 2018-31A B	92331VAE8	0.05%	WINDR 2021-4A A	97316UAA6	0.24%
VENTR 2018-33A A1LR	92330YAN3	0.26%	WINDR 2021-4A B	97316UAC2	0.04%
VENTR 2018-33A BR	92330YAU7	0.05%	WLLMN 2021-1A A	949723AA8	0.27%
VENTR 2019-38A A1R	92332NAS4	0.28%	WLLMN 2021-1A B	949723AC4	0.07%
VENTR 2019-38A BR	92332NAW5	0.04%	WOODS 2018-17A A	66860PAA2	0.26%
VENTR 2020-39A A1	92332TAB8	0.24%	WOODS 2018-17A B	66860PAC8	0.04%
VENTR 2020-39A B	92332TAD4	0.04%	YCLO 2018-1A A	98625LAA0	0.25%
VENTR 2021-43A A1	92290CAB5	0.23%	YCLO 2018-1A B	98625LAC6	0.04%
VENTR 2021-43A B	92290CAE9	0.04%			
VENTR 2021-44A A1N	92332KAC5	0.22%			
VENTR 2021-44A B	92332KAJ0	0.04%			
VIBR 2018-8A A1A	92558FAA7	0.27%			
VIBR 2018-8A A2	92558FAC3	0.04%			
VOYA 2015-3A A1R	92913UAN6	0.37%			
VOYA 2015-3A A3R	92913UA55	0.07%			
VOYA 2016-3A A1R	92915HAL7	0.28%			
VOYA 2016-3A A3R	92915HAQ6	0.05%			
VOYA 2017-2A A1R	92915UAG9	0.28%			
VOYA 2017-2A A2AR	92915UAJ3	0.06%			
VOYA 2017-3A A1R	92915QAU7	0.27%			
VOYA 2017-3A A2AR	92915QAW3	0.05%			
VOYA 2018-1A A1	92917AAA4	0.31%			
VOYA 2018-1A A2	92917AAC0	0.05%			
VOYA 2018-2A A1	92917JAA5	0.28%			
VOYA 2018-2A B1	92917JAE7	0.04%			
VOYA 2019-4A A1R	92918BAN3	0.28%			
VOYA 2019-4A BR	92918BAS2	0.05%			
VOYA 2021-3A A	92919DAA6	0.24%			
VOYA 2021-3A B	92919DAC2	0.04%			
WEHPK 2022-1A A	94860LAA3	0.26%			
WEHPK 2022-1A B	94860LAC9	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	0.13%	APID 2018-18A E	03767QAA7	0.08%
AGL 2020-3A D	00119MAJ8	0.10%	APID 2018-29A B	03767MAJ7	0.15%
AGL 2020-3A E	00119NAA5	0.10%	APID 2018-29A C	03767MAL2	0.10%
AGL 2020-5A CR	00119TAM6	0.16%	APID 2018-29A D	03767GAA9	0.07%
AGL 2020-5A DR	00119TAP9	0.16%	APID 2019-31A CR	03767VAN8	0.14%
AGL 2020-5A ER	00119UAC5	0.11%	APID 2019-31A DR	03767VAQ1	0.12%
AGL 2021-12A C	00120BAG5	0.11%	APID 2019-31A ER	03767XAC8	0.09%
AGL 2021-12A D	00120BAJ9	0.13%	APID 2021-35A C	03768UAC3	0.11%
AGL 2021-12A E	00120CAA6	0.09%	APID 2021-35A D	03768UAD1	0.10%
AGL 2021-13A C	00120JAG8	0.12%	APID 2021-35A E	03768TAA0	0.06%
AGL 2021-13A D	00120JAJ2	0.12%	APID XXXA B	03768CAJ8	0.14%
AGL 2021-13A E	00120KAA8	0.08%	APID XXXA C	03768CAL3	0.13%
AIGIM 2021-1A C	00141YAE5	0.10%	APID XXXA D	03768BAA9	0.08%
AIGIM 2021-1A D	00141YAG0	0.12%	ARES 2015-2A CR	04015GAT6	0.21%
AIGIM 2021-1A E	00141YAJ4	0.07%	ARES 2015-2A DR	04015GAV1	0.20%
AIGIM 2021-3A C	00142QAE1	0.09%	ARES 2015-2A ER	04015HAL1	0.14%
AIGIM 2021-3A D	00142QAG6	0.11%	ARES 2016-40A BRR	04016GBH0	0.13%
AIGIM 2021-3A E	00142QAJ0	0.07%	ARES 2016-40A CRR	04016GBK3	0.14%
AIMCO 2020-11A CR	00140NAS9	0.12%	ARES 2016-40A DR	04016HAK2	0.11%
AIMCO 2020-11A DR	00140NAU4	0.12%	ARES 2016-41A CR	04016DAW5	0.12%
AIMCO 2020-11A ER	00140PAE5	0.08%	ARES 2016-41A DR	04016DAY1	0.12%
ALINE 2018-1A C	016269AC6	0.09%	ARES 2016-41A ER	04016KAG4	0.08%
ALINE 2018-1A D	016269AD4	0.12%	ARES 2017-43A CR	04016PAN8	0.15%
ALINE 2018-1A E	016268AA2	0.08%	ARES 2017-43A DR	04016PAQ1	0.16%
ALLEG 2018-3A C	01750NAG4	0.10%	ARES 2017-43A ER	04017AAG5	0.11%
ALLEG 2018-3A D	01750NAJ8	0.13%	ARES 2017-44A BR	04016NAT0	0.22%
ALLEG 2018-3A E	01750KAA3	0.09%	ARES 2017-44A CR	04016NAX1	0.20%
ALLEG 2021-2A C	01751AAG1	0.09%	ARES 2017-44A DR	04016NAZ6	0.19%
ALLEG 2021-2A D	01751AAJ5	0.10%	ARES 2017-46A C2	04016UAN7	0.10%
ALLEG 2021-2A E	01750YAA3	0.08%	ARES 2017-46A D	04016UAQ0	0.13%
ALM 2020-1A B	00166FAJ5	0.43%	ARES 2017-46A E	04016UAS6	0.10%
ALM 2020-1A C	00166FAL0	0.42%	ARES 2018-47A C	04016VAG0	0.14%
ALM 2020-1A D	00166DAA9	0.30%	ARES 2018-47A D	04016VAJ4	0.15%
ANCHC 2021-19A C	03328JAE7	0.10%	ARES 2018-47A E	04016WAA1	0.09%
ANCHC 2021-19A D	03328JAG2	0.10%	ARES 2018-50A CR	04018LAN5	0.09%
ANCHC 2021-19A E	03328KAA2	0.09%	ARES 2018-50A D	04018LAG0	0.11%
APID 2016-25A B1R	03762YAK3	0.08%	ARES 2018-50A E	04018KAA5	0.09%
APID 2016-25A CR	03762YAP2	0.15%	ARES 2020-56A CR	04018NAS0	0.12%
APID 2016-25A DR	03766CAD3	0.11%	ARES 2020-56A DR	04018NAU5	0.13%
APID 2017-28A B	03767CAD2	0.18%	ARES 2020-56A ER	04018PAE6	0.07%
APID 2017-28A C	03767CAE0	0.17%	ARES 2021-59A C1	04018EAE1	0.11%
APID 2017-28A D	03766YAA1	0.10%	ARES 2021-59A D	04018EAG6	0.12%
APID 2018-18A C	03767NAJ5	0.14%	ARES 2021-59A E	04018GAA4	0.07%
APID 2018-18A D	03767NAL0	0.11%	ARES 2021-62A C	00192WAG2	0.12%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ARES 2021-62A D	00192WAJ6	0.12%	BATLN 2019-14A C1R	07090AAU7	0.10%
ARES 2021-62A E	00192XAA3	0.07%	BATLN 2019-14A DR	07090AA99	0.11%
ATCLO 2018-12A C	04942UAJ5	0.12%	BATLN 2019-14A ER	07133DAE6	0.07%
ATCLO 2018-12A D	04942UAL0	0.07%	BCC 2018-1A C	05683LAG1	0.12%
ATCLO 2018-12A E	04942TAA7	0.07%	BCC 2018-1A D	05683LAJ5	0.11%
ATCLO 2019-13A CR	04942VBE3	0.11%	BCC 2018-1A E	05683MAA2	0.08%
ATCLO 2019-13A D	04942VAS3	0.08%	BCC 2018-2A C	05682VAG0	0.14%
ATCLO 2019-13A E	04942AAA8	0.08%	BCC 2018-2A D	05682VAJ4	0.10%
ATRM 13A C	04966HAG1	0.19%	BCC 2018-2A E	05682WAA1	0.08%
ATRM 13A D	04966HAJ5	0.18%	BCC 2019-2A CR	05682LAN7	0.10%
ATRM 13A E	04965TAA9	0.11%	BCC 2019-2A DR	05682LAQ0	0.09%
ATRM 14A C	04965LAL2	0.16%	BCC 2019-2A ER	05682MAE5	0.07%
ATRM 14A D	04965LAN8	0.18%	BCC 2019-4A CR	05684AAU3	0.09%
ATRM 14A E	04965HAA5	0.10%	BCC 2019-4A DR	05684AAW9	0.12%
ATRM 15A C	04965FAJ0	0.24%	BCC 2019-4A ER	05682XAE1	0.12%
ATRM 15A D	04965FAL5	0.18%	BCC 2021-4A C	05685AAJ7	0.12%
ATRM 15A E	04965EAA2	0.13%	BCC 2021-4A D	05685AAL2	0.12%
ATRM 9A CR2	55821CAE4	0.25%	BCC 2021-4A E	05684VAA1	0.08%
ATRM 9A DR	04964KAU5	0.14%	BCC 2022-1A C	05684UAG0	0.11%
ATRM 9A ER	04964LAJ8	0.12%	BCC 2022-1A D	05684UAJ4	0.11%
AVERY 2014-1A CR	05363UAW3	0.09%	BCC 2022-1A E	05684WAA9	0.07%
AVERY 2014-1A D	05363UAL7	0.14%	BCC 2022-2A C	05682GAJ7	0.13%
AVERY 2014-1A E	05363VAC5	0.13%	BCC 2022-2A D1	05682GAL2	0.10%
AWPT 2021-14A C	28623RAJ7	0.09%	BCC 2022-2A E	05683XAA8	0.07%
AWPT 2021-14A D1	28623RAL2	0.07%	BCHPK 2019-1A C1R	07355TBC5	0.11%
AWPT 2021-14A E	28623TAA2	0.07%	BCHPK 2019-1A DR	07355TBE1	0.16%
BABSN 2018-3A C	06760PAL5	0.15%	BCHPK 2019-1A ER	07355VAL1	0.12%
BABSN 2018-3A D	06760PAJ0	0.15%	BLACK 2019-2A B	09204GAD1	0.11%
BABSN 2018-3A E	06760RAA5	0.09%	BLACK 2019-2A C	09204GAE9	0.09%
BABSN 2018-4X C	06760XAG9	0.09%	BLACK 2019-2A D	09204JAA1	0.07%
BABSN 2018-4X D	06760XAJ3	0.11%	BLUEM 2018-3A C	09630AAJ5	0.13%
BABSN 2018-4X E	06760YAA0	0.09%	BLUEM 2018-3A D	09630AAL0	0.12%
BALLY 2021-18A B	05875YAE6	0.11%	BLUEM 2018-3A E	09629YAA5	0.07%
BALLY 2021-18A C	05875YAG1	0.11%	BLUEM 2021-32A C	09631EAE7	0.10%
BALLY 2021-18A D	05875XAA6	0.07%	BLUEM 2021-32A D	09631EAG2	0.10%
BARDT 2019-2A CR	06744NBL0	0.10%	BLUEM 2021-32A E	09631FAA2	0.06%
BARDT 2019-2A DR	06744NBN6	0.13%	BOYCE 2022-1A C	103228AJ1	0.16%
BARDT 2019-2A ER	06744PBE1	0.10%	BOYCE 2022-1A D	103228AL6	0.15%
BATLN 2017-11A CR	07132LAQ2	0.11%	BOYCE 2022-1A E	103226AA4	0.10%
BATLN 2017-11A DR	07132LAS8	0.14%	BSP 2017-11A B	08179CAJ0	0.14%
BATLN 2017-11A ER	07132MAE7	0.09%	BSP 2017-11A C	08179CAL5	0.13%
BATLN 2018-12A C1	07133RAG0	0.08%	BSP 2017-11A D	08179GAA0	0.08%
BATLN 2018-12A D	07133RAL9	0.13%	BSP 2017-12A B	08179HAC4	0.14%
BATLN 2018-12A E	07134HAA4	0.12%	BSP 2017-12A C	08179HAD2	0.14%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BSP 2017-12A D	08179JAA4	0.10%	CGMS 2017-2A C	14315JAJ8	0.13%
BSP 2019-17A CR	08182BAQ1	0.14%	CGMS 2017-2A D	14315KAA4	0.08%
BSP 2019-17A DR	08182BAS7	0.10%	CGMS 2017-4A B	14315BAE6	0.12%
BSP 2019-17A ER	08182AAE0	0.06%	CGMS 2017-4A C	14315BAG1	0.12%
BSP 2019-19A C	08182RAE3	0.11%	CGMS 2017-4A D	14315CAA2	0.08%
BSP 2019-19A D	08182RAG8	0.11%	CGMS 2018-2A B	14317PAE3	0.19%
BSP 2019-19A E	08183PAA4	0.07%	CGMS 2018-2A C	14317PAG8	0.11%
BSP 2021-23A C	08186VAJ9	0.12%	CGMS 2018-2A D	14317QAA9	0.09%
BSP 2021-23A D	08186VAL4	0.12%	CGMS 2018-4A B	14315RAG6	0.11%
BSP 2021-23A E	08186XAA4	0.07%	CGMS 2018-4A C	14315RAJ0	0.13%
BSP 2021-25A C	08186YAE4	0.09%	CGMS 2018-4A D	14315QAA1	0.09%
BSP 2021-25A D	08186YAG9	0.10%	CGMS 2019-1A BR	14316BAS4	0.09%
BSP 2021-25A E	08187AAA3	0.07%	CGMS 2019-1A CR	14316BAU9	0.12%
CATSK 2017-1A B	149420AG6	0.28%	CGMS 2019-1A D	14316DAA9	0.11%
CATSK 2017-1A C	149420AJ0	0.20%	CGMS 2019-3A BR	14314HAU8	0.13%
CATSK 2017-1A D	149421AA7	0.15%	CGMS 2019-3A CR	14314HAW4	0.12%
CAVU 2021-3A C1	89624GAE3	0.05%	CGMS 2019-3A DR	14314KAG2	0.08%
CAVU 2021-3A D	89624GAG8	0.09%	CGMS 2021-1A B	14316MAE1	0.12%
CAVU 2021-3A E	89624HAA9	0.07%	CGMS 2021-1A C	14316MAG6	0.12%
CBAM 2017-2A CR	12481KAW8	0.27%	CGMS 2021-1A D	14317LAA0	0.08%
CBAM 2017-2A DR	12481KAY4	0.30%	CGMS 2021-8A C	143120AE3	0.12%
CBAM 2017-2A ER	12481LAE6	0.24%	CGMS 2021-8A D	143120AG8	0.12%
CBAM 2017-4A C	12481NAE2	0.19%	CGMS 2021-8A E	143117AA7	0.08%
CBAM 2017-4A D	12481NAF9	0.21%	CIFC 2012-2RA B	12551PAE2	0.10%
CBAM 2017-4A E	12481PAA5	0.14%	CIFC 2012-2RA C	12551PAG7	0.11%
CBAM 2018-5A C	12481QAJ4	0.18%	CIFC 2012-2RA D	12551QAA8	0.08%
CBAM 2018-5A D	12481QAL9	0.20%	CIFC 2013-2A A3LR	12549BAU2	0.19%
CBAM 2018-5A E	12481UAA4	0.14%	CIFC 2013-2A B1LR	12549BAW8	0.12%
CBAM 2018-6A CR	12481XAY6	0.16%	CIFC 2013-2A B2LR	12548YAH2	0.08%
CBAM 2018-6A DR	12481XBA7	0.21%	CIFC 2014-2RA A3	12548RAD6	0.14%
CBAM 2018-6A ER	12482AAE9	0.17%	CIFC 2014-2RA B1	12548RAE4	0.17%
CBAM 2019-9A C	14987VAG4	0.10%	CIFC 2014-2RA B2	12551FAA2	0.16%
CBAM 2019-9A D	14987VAJ8	0.14%	CIFC 2014-3A CR2	12549QBG9	0.17%
CBAM 2019-9A E	14987UAA9	0.12%	CIFC 2014-3A DR2	12549QBJ3	0.12%
CGMS 2012-3A BR2	14312EAS2	0.13%	CIFC 2014-3A ER2	12549RAG8	0.09%
CGMS 2012-3A CR2	14312EAU7	0.12%	CIFC 2017-1A C	12551AAG0	0.22%
CGMS 2012-3A DR2	14312GAC2	0.07%	CIFC 2017-1A D	12551AAJ4	0.16%
CGMS 2014-1A CR2	14310MBC0	0.17%	CIFC 2017-1A E	12551BAA1	0.11%
CGMS 2014-1A DR	14310MBE6	0.11%	CIFC 2017-4A BR	12551JAG9	0.16%
CGMS 2014-1A ER	14310PAN0	0.10%	CIFC 2017-4A CR	12551JAS5	0.17%
CGMS 2015-1A CR3	14311DBS4	0.08%	CIFC 2017-4A D	12551KAA1	0.11%
CGMS 2015-1A DR3	14311DBU9	0.10%	CIFC 2018-1A C	12551RAE8	0.19%
CGMS 2015-1A ER	14311EAY0	0.08%	CIFC 2018-1A D	12551RAG3	0.21%
CGMS 2017-2A B	14315JAG4	0.11%	CIFC 2018-1A E	12547WAA2	0.14%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CIFC 2018-2A B	17180WAE5	0.15%	DRSLF 2019-68A ER	26252RAE0	0.07%
CIFC 2018-2A C	17180WAG0	0.18%	DRSLF 2020-86A CR	26245XAS6	0.13%
CIFC 2018-2A D	17180YAA9	0.12%	DRSLF 2020-86A DR	26245XAU1	0.13%
CIFC 2019-1A CR	12553DAN7	0.10%	DRSLF 2020-86A ER	26246AAE6	0.08%
CIFC 2019-1A DR	12553DAQ0	0.12%	DRSLF 2021-92A C	262488AE9	0.12%
CIFC 2019-1A E	12553BAA9	0.11%	DRSLF 2021-92A D	262488AG4	0.12%
CIFC 2019-4A BR	17182XAS0	0.10%	DRSLF 2021-92A E	26251HAA1	0.08%
CIFC 2019-4A CR	17182XAU5	0.10%	DRSLF 2021-95A C	262487AE1	0.12%
CIFC 2019-4A DR	125493AE6	0.07%	DRSLF 2021-95A D	262487AG6	0.12%
CIFC 2021-3A C	12564DAE4	0.12%	DRSLF 2021-95A E	262485AA3	0.09%
CIFC 2021-3A D	12564DAG9	0.12%	DRSLF 2022-97A C	26248XAE4	0.10%
CIFC 2021-3A E1	12565BAA5	0.07%	DRSLF 2022-97A D	26248XAG9	0.10%
CIFC 2021-7A C	12567HAG7	0.11%	DRSLF 2022-97A E	26251RAA9	0.07%
CIFC 2021-7A D	12567HAJ1	0.13%	DRSLF 2022-98A C	26248AA99	0.11%
CIFC 2021-7A E	12567KAA3	0.07%	DRSLF 2022-98A D	26248AAJ3	0.11%
CIFC 2022-1A C	12570LAE8	0.09%	DRSLF 2022-98A E	26248CAA8	0.07%
CIFC 2022-1A D	12570LAG3	0.11%	ELM12 2021-5A C	29002YAE2	0.12%
CIFC 2022-1A E	12570BAA8	0.07%	ELM12 2021-5A D	29002YAG7	0.12%
CIFC 2022-2A C	12567MAG6	0.10%	ELM12 2021-5A E	29003CAA7	0.08%
CIFC 2022-2A D	12567MAJ0	0.10%	ELM14 2022-1A C	29003WAE5	0.13%
CIFC 2022-2A E	12567QAA0	0.07%	ELM14 2022-1A D	29003WAG0	0.13%
COOK 2018-1A C	21623PAG2	0.26%	ELM14 2022-1A E	29003XAA1	0.09%
COOK 2018-1A D	21623PAJ6	0.21%	ELM16 2022-3A C	29002UAE0	0.16%
COOK 2018-1A E	21623RAA1	0.12%	ELM16 2022-3A D	29002UAG5	0.16%
DRSLF 2016-43A CR2	26245CBJ1	0.14%	ELM16 2022-3A E	29003DAA5	0.10%
DRSLF 2016-43A DR3	26245CBL6	0.14%	ELMW7 2020-4A C	29002QAE9	0.11%
DRSLF 2016-43A ER3	26245BAC9	0.09%	ELMW7 2020-4A D	29002QAG4	0.10%
DRSLF 2016-45A CR	26244MAS1	0.11%	ELMW7 2020-4A E	29002RAA5	0.06%
DRSLF 2016-45A DR	26244MAU6	0.13%	ELMW8 2021-1A C1	29003EAE5	0.19%
DRSLF 2016-45A ER	26244PAG0	0.12%	ELMW8 2021-1A D1	29003EAG0	0.19%
DRSLF 2017-47A CR	26245EAQ2	0.18%	ELMW8 2021-1A E1	290021AA2	0.11%
DRSLF 2017-47A D	26245EAE9	0.16%	FCBSL 2017-2A C	34961PAG5	0.13%
DRSLF 2017-47A E	26245EAF6	0.11%	FCBSL 2017-2A D	34961PAJ9	0.12%
DRSLF 2017-49A CR	26244QAS2	0.14%	FCBSL 2017-2A E	34961NAA3	0.07%
DRSLF 2017-49A DR	26244QAU7	0.11%	FCBSL 2021-2A C	34963DAE5	0.11%
DRSLF 2017-49A E	26244QAE3	0.09%	FCBSL 2021-2A D	34963DAG0	0.10%
DRSLF 2017-53A C	26243EAC5	0.13%	FCBSL 2021-2A E	34963GAA6	0.06%
DRSLF 2017-53A D	26243EAD3	0.12%	FCBSL 2021-4A C	34963DAQ8	0.14%
DRSLF 2017-53A E	26243EAE1	0.07%	FCBSL 2021-4A D	34963DAS4	0.12%
DRSLF 2018-64A C	26251LAG9	0.10%	FCBSL 2021-4A E	34963GAE8	0.08%
DRSLF 2018-64A D	26251LAJ3	0.13%	FLAT 2021-1A C	33883PAG2	0.08%
DRSLF 2018-64A E	26251MAA0	0.10%	FLAT 2021-1A D	33883PAJ6	0.11%
DRSLF 2019-68A CR	26252QAN2	0.10%	FLAT 2021-1A E	33883TAA7	0.08%
DRSLF 2019-68A DR	26252QAQ5	0.10%	GCSL 2020-48A C	38177DAL2	0.12%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
GCBSL 2020-48A D	38177DAN8	0.10%	ICG 2021-1A C	449303AG1	0.08%
GCBSL 2020-48A E	38177FAA1	0.07%	ICG 2021-1A D	449303AJ5	0.08%
GCBSL 2021-55A C	38178LAE9	0.10%	ICG 2021-1A E	449289AA5	0.04%
GCBSL 2021-55A D	38178LAG4	0.10%	INVCO 2021-2A C	46149MAD8	0.09%
GCBSL 2021-55A E	38178QAA6	0.06%	INVCO 2021-2A D	46149MAE6	0.10%
GILBT 2017-1A C	375415AE6	0.19%	INVCO 2021-2A E	46091AAA8	0.07%
GILBT 2017-1A D	375415AG1	0.21%	INVCO 2021-3A C	46146JAE6	0.09%
GILBT 2017-1A E	375414AA7	0.17%	INVCO 2021-3A D	46146JAG1	0.10%
GLD10 2015-10A C1R	38137PAW0	0.15%	INVCO 2021-3A E	46145KAA2	0.07%
GLD10 2015-10A DR	38137PAY6	0.14%	INVCO 2022-1A C	460988AE8	0.10%
GLD10 2015-10A ER	38137RAJ5	0.09%	INVCO 2022-1A D	460988AG3	0.13%
GLM 2017-1A CR2	38136FBL6	0.12%	INVCO 2022-1A E	46091GAA5	0.10%
GLM 2017-1A DR2	38136FBN2	0.14%	JTWN 2018-6RA B	47047LAG4	0.13%
GLM 2017-1A ER2	38136HAL3	0.09%	JTWN 2018-6RA C	47047LAJ8	0.16%
GLM 2017-2A C	38136MAL2	0.16%	JTWN 2018-6RA D	47047KAA9	0.11%
GLM 2017-2A D	38136MAQ1	0.17%	KAYNE 2020-7A C	48661CAE2	0.12%
GLM 2017-2A E	38136PAA9	0.14%	KAYNE 2020-7A D	48661CAG7	0.09%
GLM 2018-3A C	38138BAL4	0.20%	KAYNE 2020-7A E	48661FAA3	0.10%
GLM 2018-3A D	38138BAN0	0.15%	KKR 16 BR2	48251BBA7	0.13%
GLM 2018-3A E	38138AAA0	0.09%	KKR 16 CR2	48251BBC3	0.13%
GLM 2019-4A CR	38137YAU5	0.24%	KKR 16 DR2	48251DAG1	0.10%
GLM 2019-4A DR	38137YAW1	0.16%	KKR 18 CR	48251JAQ6	0.12%
GLM 2019-4A E	38138CAA6	0.09%	KKR 18 D	48251JAJ2	0.14%
GLM 2019-5A CR	38138DAS5	0.18%	KKR 18 E	48251HAA5	0.11%
GLM 2019-5A DR	38138DAU0	0.13%	KKR 20 C	48251TAC5	0.12%
GLM 2019-5A E	38138EAA2	0.08%	KKR 20 D	48251TAD3	0.13%
GLM 2020-7A CR	38138LAQ1	0.09%	KKR 20 E	48251VAA4	0.09%
GLM 2020-7A DR	38138LAS7	0.10%	KKR 2022-41A C	48255PAE5	0.10%
GLM 2020-7A ER	38138MAE6	0.07%	KKR 2022-41A D	48255PAG0	0.10%
GLM 2021-11A C	38138KAG5	0.13%	KKR 2022-41A E	48255MAA0	0.06%
GLM 2021-11A D	38138KAJ9	0.13%	KKR 21 C	48252KAE9	0.11%
GLM 2021-11A E	38138RAA3	0.05%	KKR 21 D	48252KAG4	0.13%
GLM 2021-9A C	38138JAG8	0.16%	KKR 21 E	48252LAA5	0.09%
GLM 2021-9A D	38138JAJ2	0.14%	KKR 22A C	48252WAE3	0.10%
GLM 2021-9A E	38138HAA5	0.07%	KKR 22A D	48252WAG8	0.12%
GRNPK 2018-1A C	39729RAD0	0.19%	KKR 22A E	48252VAA3	0.11%
GRNPK 2018-1A D	39729RAE8	0.23%	KKR 31A C	48254NAG6	0.12%
GRNPK 2018-1A E	39729TAA2	0.13%	KKR 31A D	48254NAJ0	0.12%
HLM 13A-18 C	40437LAJ1	0.12%	KKR 31A E	48254MAA1	0.08%
HLM 13A-18 D	40437LAL6	0.11%	LCM 16A CR2	50181GBJ8	0.16%
HLM 13A-18 E	40437MAA8	0.06%	LCM 16A DR2	50181GBL3	0.12%
HLM 2021-16A C	40440XAE1	0.09%	LCM 16A ER2	50181HAC2	0.09%
HLM 2021-16A D	40440XAG6	0.10%	LCM 24A CR	50188YAJ3	0.16%
HLM 2021-16A E	40441AAA8	0.07%	LCM 24A D	50188YAD6	0.11%

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LCM 24A E	50189MAA7	0.08%	MDPK 2016-22A DR	55819XBG6	0.14%
LCM 26A C	50200FAG4	0.13%	MDPK 2016-22A ER	55819VAG1	0.11%
LCM 26A D	50200FAJ8	0.11%	MDPK 2017-23A CR	55820TAN8	0.21%
LCM 26A E	50200GAA5	0.07%	MDPK 2017-23A DR	55820TAQ1	0.16%
LCM 34A C	50203CAG8	0.09%	MDPK 2017-23A E	55820UAA3	0.10%
LCM 34A D	50203CAJ2	0.11%	MDPK 2018-27A B	55820YAD9	0.17%
LCM 34A E	50203DAA9	0.06%	MDPK 2018-27A C	55820YAE7	0.17%
LCM 35A C	50202QAG8	0.10%	MDPK 2018-27A D	55820XAA7	0.10%
LCM 35A D	50202QAJ2	0.10%	MDPK 2018-28A C	55821AAG3	0.15%
LCM 35A E	50203NAA7	0.06%	MDPK 2018-28A D	55821AAJ7	0.15%
MAGNE 2012-7A BR2	55951PBE6	0.13%	MDPK 2018-28A E	55821BAA4	0.09%
MAGNE 2012-7A CR2	55951PBG1	0.11%	MDPK 2018-30A C	55821TAE7	0.16%
MAGNE 2012-7A DR2	55952XAG4	0.08%	MDPK 2018-30A D	55821TAG2	0.16%
MAGNE 2019-22A CR	55954HAQ5	0.14%	MDPK 2018-30A E	55822HAA0	0.08%
MAGNE 2019-22A DR	55954HAS1	0.14%	MDPK 2018-32A CR	55817AAU8	0.19%
MAGNE 2019-22A ER	55954DAE1	0.09%	MDPK 2018-32A DR	55817AAW4	0.14%
MAGNE 2019-24A CR	55954WAQ2	0.12%	MDPK 2018-32A ER	55817CAE0	0.10%
MAGNE 2019-24A DR	55954WAS8	0.12%	MDPK 2019-33A CR	55819JAS2	0.17%
MAGNE 2019-24A ER	55954XAE7	0.08%	MDPK 2019-33A DR	55819JAU7	0.17%
MAGNE 2020-27A CR	55955EAQ1	0.09%	MDPK 2019-33A E	55819KAA8	0.11%
MAGNE 2020-27A DR	55955EAS7	0.10%	MDPK 2020-46A CR	55822AAQ0	0.14%
MAGNE 2020-27A ER	55955FAE5	0.07%	MDPK 2020-46A DR	55822AAS6	0.15%
MAGNE 2021-29A C	55955KAE4	0.09%	MDPK 2020-46A ER	55821VAE2	0.09%
MAGNE 2021-29A D	55955KAG9	0.11%	MDPK 2021-48A C	55821UAE4	0.18%
MAGNE 2021-29A E	55955JAA5	0.09%	MDPK 2021-48A D	55821UAG9	0.18%
MCLO 2017-10A B	56578JAG7	0.14%	MDPK 2021-48A E	55821WAA8	0.10%
MCLO 2017-10A C	56578JAJ1	0.10%	MDPK 2021-59A C	55822EAE9	0.15%
MCLO 2017-10A D	56577TAE1	0.06%	MDPK 2021-59A D	55822EAG4	0.15%
MCLO 2017-9A B	56577PAG4	0.13%	MDPK 2021-59A E	55822FAA4	0.09%
MCLO 2017-9A C	56577PAJ8	0.11%	MDPK 2022-53A C	558189AE6	0.13%
MCLO 2017-9A D	56578DAA3	0.09%	MDPK 2022-53A D	558189AG1	0.15%
MCLO 2018-11A B	56577QAE7	0.10%	MDPK 2022-53A E	558201AA7	0.08%
MCLO 2018-11A C	56577QAG2	0.11%	MIDO 2017-7A CR	59801WAT3	0.13%
MCLO 2018-11A D	56577RAA3	0.06%	MIDO 2017-7A D	59801WAJ5	0.12%
MDPK 2015-17A CR2	55818YBW0	0.15%	MIDO 2017-7A E	59802YAA9	0.09%
MDPK 2015-17A DR	55818YBJ9	0.17%	MP23 2021-4A C1	56607TAJ4	0.08%
MDPK 2015-17A ER	55819AAL6	0.14%	MP23 2021-4A D1	56607TAN5	0.07%
MDPK 2015-18A CRR	55819BBA7	0.19%	MP23 2021-4A E	566068AA0	0.05%
MDPK 2015-18A DR	55819BAQ3	0.16%	NCC 2018-IIA C	63152PAE8	0.10%
MDPK 2015-18A ER	55819CAN8	0.09%	NCC 2018-IIA D	63152PAG3	0.12%
MDPK 2016-21A BRR	55820JBJ8	0.16%	NCC 2018-IIA E	63152QAA4	0.09%
MDPK 2016-21A C1RR	55820JBL3	0.14%	NEUB 2019-32A CR	64132DAN8	0.13%
MDPK 2016-21A DRR	55820KAJ6	0.08%	NEUB 2019-32A DR	64132DAQ1	0.11%
MDPK 2016-22A CR	55819XBE1	0.19%	NEUB 2019-32A ER	64132EAL0	0.08%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
NEUB 2019-33A CR	64132TAN3	0.13%	OAKC 2021-10A E	67707MAA4	0.07%
NEUB 2019-33A DR	64132TAQ6	0.12%	OAKC 2021-16A C	67115LAE4	0.12%
NEUB 2019-33A ER	64132WAL0	0.08%	OAKC 2021-16A D	67115LAG9	0.12%
NEUB 2020-36A CR	64133KAN1	0.11%	OAKC 2021-16A E	67115MAA0	0.08%
NEUB 2020-36A DR	64133KAQ4	0.10%	OAKCL 2019-3A CR	67400EAW4	0.15%
NEUB 2020-36A ER	64133JAL8	0.06%	OAKCL 2019-3A D1R	67400EAY0	0.10%
NEUB 2020-39A C	64134GAG4	0.11%	OAKCL 2019-3A ER	67400GAE9	0.09%
NEUB 2020-39A D	64134GAJ8	0.11%	OAKCL 2019-4A CR	67402CAW6	0.15%
NEUB 2020-39A E	64134FAA9	0.06%	OAKCL 2019-4A D1R	67402CAY2	0.11%
NEUB 2021-43A C	64134AAE2	0.12%	OAKCL 2019-4A E	67400JAA1	0.10%
NEUB 2021-43A D	64134AAG7	0.12%	OCP 2014-6A BR	67106BAS6	0.24%
NEUB 2021-43A E	64134DAA4	0.07%	OCP 2014-6A CR	67106BAT4	0.19%
NEUB 2021-46A C	64134QAE7	0.12%	OCP 2014-6A DR	67106HAG9	0.13%
NEUB 2021-46A D	64134QAG2	0.12%	OCP 2017-13A BR	67097LAP1	0.15%
NEUB 2021-46A E	64134RAA3	0.08%	OCP 2017-13A CR	67097LAR7	0.12%
NEUB 2022-47A C	64135DAE5	0.12%	OCP 2017-13A DR	67097NAG7	0.08%
NEUB 2022-47A D	64135DAG0	0.12%	OCP 2017-14A B	67097QAG0	0.12%
NEUB 2022-47A E	64134TAA9	0.08%	OCP 2017-14A C	67097QAJ4	0.14%
NEUB 2022-48A C	64135GAG3	0.12%	OCP 2017-14A D	67097TAA7	0.08%
NEUB 2022-48A D	64135GAJ7	0.12%	OCP 2018-15A B	67112KAE9	0.15%
NEUB 2022-48A E	64135HAA4	0.08%	OCP 2018-15A C	67112KAF6	0.12%
OAKC 2012-7A CR3	67102QBD9	0.14%	OCP 2018-15A D	67112QAA4	0.07%
OAKC 2012-7A D1R3	67102QBF4	0.12%	OCP 2021-22A C	67117TAE5	0.11%
OAKC 2012-7A ER3	67102UAF6	0.08%	OCP 2021-22A D	67117TAG0	0.11%
OAKC 2014-10RA CR	67707CAU2	0.12%	OCP 2021-22A E	67118JAA4	0.07%
OAKC 2014-10RA D1R	67707CAW8	0.10%	OCT14 2012-1A BRR	67590ABV3	0.16%
OAKC 2014-10RA ER	67707DAG1	0.06%	OCT14 2012-1A CRR	67590ABX9	0.13%
OAKC 2015-12A CR	67109YAS3	0.12%	OCT14 2012-1A DR	67590ABK7	0.09%
OAKC 2015-12A DR	67109YAU8	0.13%	OCT21 2014-1A BR3	67590QBN6	0.12%
OAKC 2015-12A ER	67110BAE1	0.07%	OCT21 2014-1A CR3	67590QBP1	0.14%
OAKC 2019-3A CR	67112RAW4	0.14%	OCT21 2014-1A DRR	67590UAQ1	0.12%
OAKC 2019-3A DR	67112RAY0	0.14%	OCT24 2015-1A CS	67573ABY8	0.15%
OAKC 2019-3A ER	67112TAG5	0.09%	OCT24 2015-1A DS	67573BBG5	0.19%
OAKC 2019-4A CR	67098DAW3	0.12%	OCT24 2015-1A ES	67573BBJ9	0.17%
OAKC 2019-4A DR	67098DAY9	0.12%	OCT28 2016-1A C1R	67591EAW3	0.11%
OAKC 2019-4A ER	67098EAG6	0.08%	OCT28 2016-1A DR	67591EBA0	0.13%
OAKC 2020-5A C	67113GAJ6	0.13%	OCT28 2016-1A ER	67591GAJ7	0.09%
OAKC 2020-5A D	67113GAL1	0.13%	OCT37 2018-2A B	67591VAG0	0.11%
OAKC 2020-5A E	67113NAA0	0.08%	OCT37 2018-2A C	67591VAJ4	0.13%
OAKC 2020-7A CR	67098WAS0	0.11%	OCT37 2018-2A D	67591WAA1	0.07%
OAKC 2020-7A DR	67098WAU5	0.11%	OCT38 2018-1A B	67591YAJ8	0.14%
OAKC 2020-7A ER	67111WAE4	0.07%	OCT38 2018-1A C	67591YAL3	0.13%
OAKC 2021-10A C	67707LAJ7	0.14%	OCT38 2018-1A D	67591XAA9	0.08%
OAKC 2021-10A D1	67707LAL2	0.13%	OCT40 2019-1A C1R	67592BAQ1	0.10%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OCT40 2019-1A DR	67592BAS7	0.11%	REG15 2018-4A B	75888RAG4	0.09%
OCT40 2019-1A ER	67592EAE2	0.08%	REG15 2018-4A C	75888RAJ8	0.13%
OCT45 2019-1A C1R	67577MAS2	0.09%	REG15 2018-4A D	75888PAA1	0.12%
OCT45 2019-1A DR	67577MAU7	0.13%	REG16 2019-2A C	75888TAG0	0.13%
OCT45 2019-1A ER	67577NAG6	0.09%	REG16 2019-2A D	75888TAJ4	0.12%
OCT46 2020-2A CR	67577VAQ6	0.10%	REG16 2019-2A E	75888QAA9	0.08%
OCT46 2020-2A DR	67577VAS2	0.10%	REG18 2021-1A C	75884EAD4	0.12%
OCT46 2020-2A ER	67578LAE4	0.07%	REG18 2021-1A D	75884EAE2	0.11%
OCT51 2021-1A C	67578JAE9	0.09%	REG18 2021-1A E	75884HAA3	0.07%
OCT51 2021-1A D	67578JAG4	0.11%	REG20 2021-2A C	75884YAE8	0.09%
OCT51 2021-1A E	67578MAA0	0.07%	REG20 2021-2A D	75884YAG3	0.11%
OHALF 2015-1A CR3	67109BDG6	0.13%	REG20 2021-2A E	75885AAA7	0.08%
OHALF 2015-1A DR3	67109BDJ0	0.13%	RESPK 2020-1A CR	758465BE7	0.11%
OHALF 2015-1A ER3	67109CBE1	0.08%	RESPK 2020-1A DR	758465BG2	0.10%
OZLM 2017-19A B1R	67112CAQ0	0.07%	RESPK 2020-1A ER	758464AL5	0.07%
OZLM 2017-19A CR	67112CAS6	0.11%	ROCKT 2021-3A C	77341NAG0	0.10%
OZLM 2017-19A DR	67112CAU1	0.10%	ROCKT 2021-3A D	77341NAJ4	0.11%
PCEPK 2021-1A C	70470MAJ4	0.13%	ROCKT 2021-3A E	77341PAA8	0.08%
PCEPK 2021-1A D	70470MAL9	0.13%	RRAM 2017-1A B1B	78108YAS1	0.19%
PCEPK 2021-1A E	70470NAA1	0.08%	RRAM 2017-1A C1B	78108YAU6	0.14%
PLMRS 2021-3A C	69688FAE0	0.15%	RRAM 2017-1A D1B	78109AAE3	0.09%
PLMRS 2021-3A D	69688FAG5	0.16%	RRAM 2018-4A B	74972FAJ4	0.29%
PLMRS 2021-3A E	69688JAA0	0.12%	RRAM 2018-4A C	74972FAL9	0.18%
PLMRS 2021-4A C	69702EAE5	0.16%	RRAM 2018-4A D	74979KAA5	0.12%
PLMRS 2021-4A D	69702EAG0	0.15%	RRAM 2021-17A B	74980QAG6	0.19%
PLMRS 2021-4A E	69702GAA8	0.10%	RRAM 2021-17A C	74980QAJ0	0.14%
PSTAT 2020-1A B	69701EAE6	0.16%	RRAM 2021-17A D	74980YAA2	0.09%
PSTAT 2020-1A C	69701EAG1	0.07%	RRAM 2021-18A B	749752AG6	0.18%
PSTAT 2020-1A D	69701DAA6	0.09%	RRAM 2021-18A C	749752AJ0	0.15%
PSTAT 2021-3A B	69702BAE1	0.21%	RRAM 2021-18A D	749737AA0	0.10%
PSTAT 2021-3A C	69702BAG6	0.12%	RSRVA 2016-3A CRR	76761RBC2	0.12%
PSTAT 2021-3A D	69702CAA7	0.12%	RSRVA 2016-3A DRR	76761RBE8	0.12%
PSTAT 2021-4A B	69702HAE8	0.21%	RSRVA 2016-3A ERR	76761TAG0	0.08%
PSTAT 2021-4A C	69702HAG3	0.12%	SHACK 2014-5RA C	81881JAG7	0.10%
PSTAT 2021-4A D	69702JAA2	0.12%	SHACK 2014-5RA D	81881JAJ1	0.11%
PSTAT 2022-1A B	69701CAE0	0.16%	SHACK 2014-5RA E	81881NAA1	0.10%
PSTAT 2022-1A C	69701CAG5	0.09%	SIXST 2021-20A C	83012QAE4	0.10%
PSTAT 2022-1A D	69702LAA7	0.09%	SIXST 2021-20A D	83012QAG9	0.10%
REG13 2018-2A B	75888FAG0	0.10%	SIXST 2021-20A E	83012RAA0	0.06%
REG13 2018-2A C	75888FAJ4	0.12%	SNDPT 2014-2RA C	83613WAE4	0.11%
REG13 2018-2A D	75888GAA1	0.11%	SNDPT 2014-2RA D	83613WAG9	0.11%
REG14 2018-3A C	75888MAJ9	0.12%	SNDPT 2014-2RA E	83614AAA9	0.09%
REG14 2018-3A D	75888MAL4	0.14%	SNDPT 2016-2A CR2	83610CBA8	0.15%
REG14 2018-3A E	75888NAA6	0.13%	SNDPT 2016-2A DR	83610CAU5	0.12%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SNDPT 2016-2A ER	83610EAE7	0.12%	TRNTS 2017-6A DR2	89640YBG8	0.04%
SNDPT 2016-3A CR	83609NAU4	0.15%	TRNTS 2017-6A ER	89641BAE3	0.08%
SNDPT 2016-3A DR	83609NAW0	0.12%	TRNTS 2018-9A CRR	89641JAU0	0.10%
SNDPT 2016-3A E	83609MAA0	0.12%	TRNTS 2018-9A D	89641JAG1	0.12%
SNDPT 2017-2A CR	83610KAN3	0.17%	TRNTS 2018-9A E	89641KAA1	0.09%
SNDPT 2017-2A D	83610KAG8	0.14%	TRNTS 2019-10A CR	89640AA55	0.10%
SNDPT 2017-2A E	83610LAA9	0.13%	TRNTS 2019-10A DR	89640AAU0	0.12%
SNDPT 2017-3A B	83611GAE1	0.14%	TRNTS 2019-10A ER	89640CAG7	0.11%
SNDPT 2017-3A C	83611GAG6	0.17%	TRNTS 2019-11A CR	89641HAW0	0.11%
SNDPT 2017-3A D	83611FAA1	0.10%	TRNTS 2019-11A D1R	89641HAY6	0.07%
SNDPT 2017-4A B	83609TAE7	0.16%	TRNTS 2019-11A ER	89641LAG6	0.10%
SNDPT 2017-4A C	83609TAG2	0.15%	TRNTS 2020-14A C	89641QAG5	0.12%
SNDPT 2017-4A D	83608DAA1	0.10%	TRNTS 2020-14A D	89641QAJ9	0.10%
SNDPT 2018-2A C	83611JAE5	0.15%	TRNTS 2020-14A E	89641VAA7	0.07%
SNDPT 2018-2A D	83611JAG0	0.14%	TRNTS 2021-15A C	89641XAG0	0.10%
SNDPT 2018-2A E	83611HAA7	0.12%	TRNTS 2021-15A D	89641XAJ4	0.08%
SNDPT 2019-1A CR	83611KAS1	0.10%	TRNTS 2021-15A E	89642BAA0	0.07%
SNDPT 2019-1A DR	83611KAU6	0.10%	TSYMP 2017-1A CR	87232BAK8	0.11%
SNDPT 2019-1A E	83610FAA2	0.07%	TSYMP 2017-1A D	87232BAE2	0.16%
SNDPT 2020-2A C1R	83611VAY4	0.08%	TSYMP 2017-1A E	87232RAA5	0.09%
SNDPT 2020-2A DR	83611VBC1	0.09%	VENTR 2013-15A CR3	92328XBH1	0.10%
SNDPT 2020-2A ER	83613KAJ9	0.07%	VENTR 2013-15A DR2	92328XA22	0.10%
SNDPT 2020-3A C	83615CAE6	0.11%	VENTR 2013-15A ER2	92328LAH8	0.10%
SNDPT 2020-3A D	83615CAG1	0.09%	VENTR 2014-17A CRR	92329YAQ9	0.17%
SNDPT 2020-3A E	83615FAA7	0.06%	VENTR 2014-17A DRR	92329YAS5	0.13%
SNDPT 2021-3A C	83615PAE7	0.11%	VENTR 2014-17A ERR	92330CAD3	0.10%
SNDPT 2021-3A D	83615PAG2	0.10%	VENTR 2017-27A CR	92331LBG4	0.11%
SNDPT 2021-3A E	83615UAA4	0.08%	VENTR 2017-27A D	92331RAD9	0.12%
SNDPT 2021-4A C	83616AAL3	0.11%	VENTR 2017-27A E	92331TAA1	0.09%
SNDPT 2021-4A D	83616AAQ2	0.09%	VENTR 2017-30A C	92331NAG1	0.15%
SNDPT 2021-4A E	83616FAA6	0.08%	VENTR 2017-30A D	92331NAJ5	0.12%
SPEAK 2017-4A CR	82667EAG6	0.12%	VENTR 2017-30A E	92331PAA9	0.10%
SPEAK 2017-4A DR	82667EAJ0	0.12%	VENTR 2018-31A C1	92331VAG3	0.16%
SPEAK 2017-4A ER	82667GAA4	0.06%	VENTR 2018-31A D	92331VAJ7	0.14%
STWRT 2015-1A CR	860444AS7	0.20%	VENTR 2018-31A E	92331WAA4	0.09%
STWRT 2015-1A DR	860444AU2	0.15%	VENTR 2018-33A CR	92330YAW3	0.13%
STWRT 2015-1A ER	860443AE0	0.11%	VENTR 2018-33A D	92330YAL7	0.11%
SYMP 2016-17A CR	87165UAS0	0.11%	VENTR 2018-33A E	92331GAA9	0.09%
SYMP 2016-17A DR	87165UAU5	0.11%	VENTR 2019-38A CR	92332NAY1	0.10%
SYMP 2016-17A ER	87165XAL9	0.09%	VENTR 2019-38A DR	92332NBA2	0.12%
SYMP 2021-25A C	87167WAG0	0.11%	VENTR 2019-38A E	92332PAA8	0.10%
SYMP 2021-25A D	87167WAJ4	0.10%	VENTR 2020-39A C	92332TAE2	0.09%
SYMP 2021-25A E	87167YAA9	0.06%	VENTR 2020-39A D	92332TAF9	0.10%
TRNTS 2017-6A CRR1	89640YAY0	0.06%	VENTR 2020-39A E	92332RAA4	0.09%

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Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
VENTR 2021-43A C	92290CAF6	0.10%	WINDR 2017-1A ER	97315XAA1	0.08%
VENTR 2021-43A D	92290CAG4	0.09%	WINDR 2017-4A C	87249LAG6	0.13%
VENTR 2021-43A E	92332BAA9	0.07%	WINDR 2017-4A D	87249LAJ0	0.13%
VENTR 2021-44A C	92332KAL5	0.09%	WINDR 2017-4A E	87249MAA7	0.09%
VENTR 2021-44A D1	92332KAN1	0.07%	WINDR 2018-2A C	88434HAJ2	0.14%
VENTR 2021-44A E	92332QAC2	0.08%	WINDR 2018-2A D	88434HAL7	0.11%
VIBR 2018-8A B1	92558FAE9	0.08%	WINDR 2018-2A E	88433LAA3	0.07%
VIBR 2018-8A C	92558FAG4	0.11%	WINDR 2019-3A CR	97314JAE5	0.14%
VIBR 2018-8A D	92557RAA2	0.08%	WINDR 2019-3A DR	97314JAG0	0.11%
VOYA 2015-3A BR	92913UUAU0	0.18%	WINDR 2019-3A E1R	97314GAA9	0.04%
VOYA 2015-3A CR	92913UAW6	0.14%	WINDR 2019-3A E2R	97314GAC5	0.04%
VOYA 2015-3A DR	92913DAJ3	0.10%	WINDR 2021-4A C	97316UAE8	0.09%
VOYA 2016-3A BR	92915HAS2	0.13%	WINDR 2021-4A D	97316UAG3	0.11%
VOYA 2016-3A CR	92915HAU7	0.12%	WINDR 2021-4A E2	97316VAJ5	0.04%
VOYA 2016-3A DR	92915KAE6	0.07%	WLLMN 2021-1A C	949723AE0	0.12%
VOYA 2017-2A BR	92915UAN4	0.14%	WLLMN 2021-1A D	949723AG5	0.12%
VOYA 2017-2A CR	92915UAQ7	0.12%	WLLMN 2021-1A E	94972AAA2	0.08%
VOYA 2017-2A D	92915XAD0	0.08%	WOODS 2018-17A C	66860PAE4	0.11%
VOYA 2017-3A BR	92915QAY9	0.12%	WOODS 2018-17A D	66860PAG9	0.09%
VOYA 2017-3A CR	92915QBA0	0.11%	WOODS 2018-17A E	66860LAA1	0.07%
VOYA 2017-3A DR	92916PAF1	0.07%	YCLO 2018-1A C1	98625LAE2	0.05%
VOYA 2018-1A B	92917AAE6	0.21%	YCLO 2018-1A D	98625LAG7	0.12%
VOYA 2018-1A C	92917AAG1	0.13%	YCLO 2018-1A E	98625MAA8	0.10%
VOYA 2018-1A D	92917BAA2	0.08%			
VOYA 2018-2A C1	92917JAJ6	0.09%			
VOYA 2018-2A D	92917JAN7	0.12%			
VOYA 2018-2A E	92917TAA3	0.07%			
VOYA 2019-4A CR	92918BAU7	0.13%			
VOYA 2019-4A DR	92918BAW3	0.12%			
VOYA 2019-4A ER	92917UAE2	0.08%			
VOYA 2021-3A C	92919DAE8	0.10%			
VOYA 2021-3A D	92919DAG3	0.10%			
VOYA 2021-3A E	92919CAA8	0.07%			
WEHPK 2022-1A C	94860LAE5	0.11%			
WEHPK 2022-1A D	94860LAG0	0.11%			
WEHPK 2022-1A E	94860MAA1	0.07%			
WELF 2021-3A C	94951JAE0	0.09%			
WELF 2021-3A D	94951JAG5	0.09%			
WELF 2021-3A E	94951KAC1	0.07%			
WINDR 2014-2A CR	88390AAX8	0.11%			
WINDR 2014-2A DR	88390AAZ3	0.12%			
WINDR 2014-2A ER	88432BAG3	0.08%			
WINDR 2017-1A CR	97315TAG7	0.12%			
WINDR 2017-1A DR	97315TAJ1	0.12%			

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