

# Palmer Square CLO Indices Statistics - Rebalance and Constituents



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

**March 31, 2017**

## 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	104.35	0.26%	0.05%	0.21%
CLODI	110.74	0.87%	0.44%	0.43%

## Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLOSE	160	40.93	100%
AAA	80	34.93	85.3%
AA	80	6.01	14.7%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLODI	240	9.73	100%
A	80	3.80	39.2%
BBB	80	3.21	33.1%
BB	80	2.72	27.7%

	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	100.27	0.02	123	-2	2.64	-0.26	2.92%	-0.01%	2.52%	0.01%
AAA	100.28	0.02	115	-2	2.42	-0.30	2.82%	-0.02%	2.44%	0.01%
AA	100.26	0.00	169	-1	3.95	-0.02	3.50%	0.02%	2.98%	-0.02%

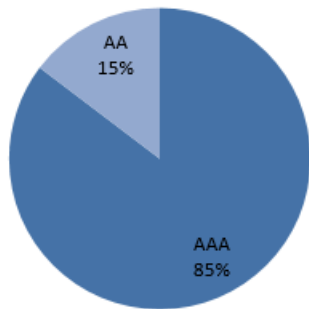
	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	99.88	0.39	358	-9	3.96	-0.34	5.37%	-0.11%	4.99%	-0.01%
A	100.36	-0.02	225	3	3.18	0.03	3.92%	0.07%	3.81%	-0.03%
BBB	100.27	0.16	340	0	3.91	-0.25	5.20%	-0.03%	4.83%	0.00%
BB	98.72	1.22	567	-33	5.13	-0.94	7.63%	-0.45%	6.91%	-0.01%

**Allocation By Rating/Vintage:**

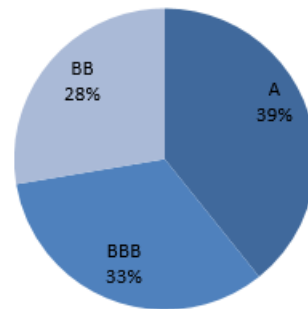
CLOSE	AAA	AA
Vintage	100%	100%
2011	0.00%	0.00%
2012	6.17%	5.71%
2013	12.79%	12.13%
2014	28.22%	28.29%
2015	23.65%	25.81%
2016	29.17%	28.06%
2017	8.14%	8.23%

CLODI	A	BBB	BB
Vintage	100%	100%	100%
2011	0.00%	0.00%	0.00%
2012	5.76%	4.05%	4.86%
2013	11.41%	12.14%	12.30%
2014	28.37%	26.85%	28.69%
2015	19.87%	22.02%	21.08%
2016	27.58%	27.41%	26.46%
2017	7.01%	7.53%	6.61%

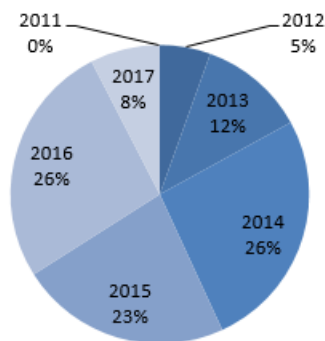
**% MV - CLOSE by Rating**



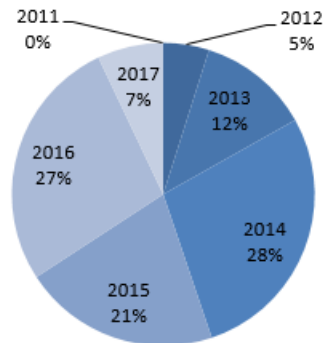
**% MV - CLODI by Rating**



**% MV - CLOSE by Vintage**



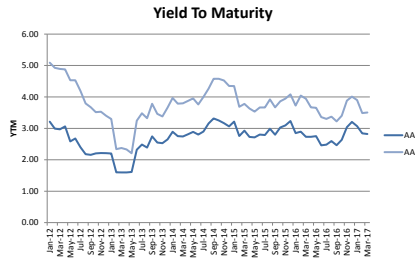
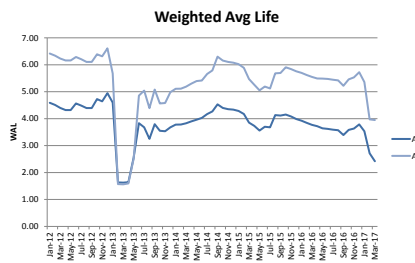
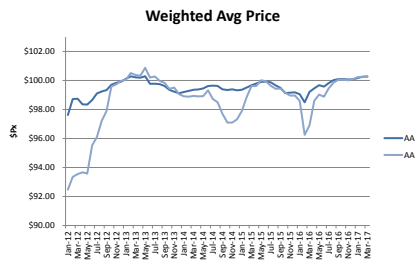
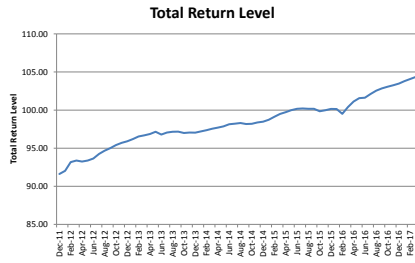
**% MV - CLODI by Vintage**



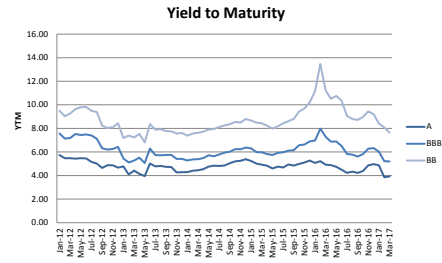
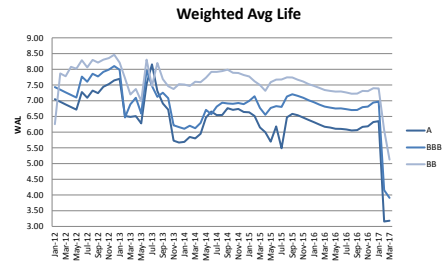
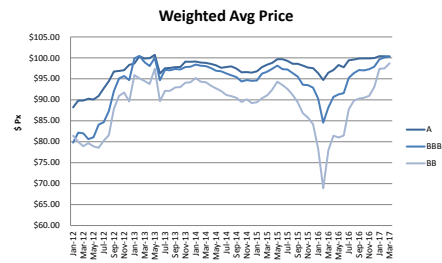
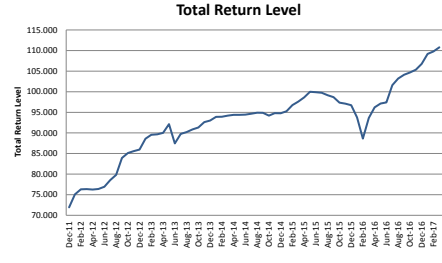
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

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
ALM 2013-10A A1	00164GAA4	1.01%	CIFC 2014-2A A2LR	12548CAH0	0.18%
ALM 2013-10A A2	00164GAC0	0.22%	CIFC 2014-3A A	12549QAA3	1.07%
ALM 2014-14A A1	00164KAA5	2.27%	CIFC 2014-3A B1	12549QAC9	0.11%
ALM 2014-14A A2	00164KAC1	0.40%	CIFC 2017-1A A	12551AAA3	1.23%
ALM 2015-12A A1	00164MAC7	1.20%	CIFC 2017-1A B	12551AAC9	0.22%
ALM 2015-12A A2A	00164MAE3	0.16%	DRSLF 2014-33A AR	26249GAE0	1.54%
ALM 2015-16A A1	00162LAA5	1.75%	DRSLF 2014-33A BR	26249GAF7	0.28%
ALM 2015-16A A2	00162LAL1	0.28%	DRSLF 2016-43A A	26245CAA1	0.94%
APID 2013-14A A	03764HAA0	0.91%	DRSLF 2016-43A B	26245CAE3	0.18%
APID 2013-14A B1	03764HAC6	0.20%	DRSLF 2016-45A A	26244MAA0	0.99%
APID 2013-16A A1	03764UAC7	0.93%	DRSLF 2016-45A B	26244MAC6	0.22%
APID 2013-16A A2A	03764UAE3	0.08%	GLD10 2015-10A A1	38137PAC4	0.55%
APID 2014-18A A1	03765DAA8	1.10%	GLD10 2015-10A B	38137PAE0	0.21%
APID 2014-18A A2A	03765DAC4	0.17%	GOLD7 2013-7A A	38137DAA5	0.98%
APID 2016-25A A1	03762YAA5	1.10%	GOLD7 2013-7A B	38137DAC1	0.19%
APID 2016-25A A2A	03762YAB3	0.16%	GUGG3 2015-1A A1	33830LAA8	1.48%
ARES 2012-2A AR	04013YAN2	1.06%	GUGG3 2015-1A A2A	33830LAC4	0.21%
ARES 2012-2A B1R	04013YAQ5	0.16%	GWOLF 2014-1A A1	39808FAA6	0.94%
ARES 2012-3A AR	00191DAL4	0.83%	GWOLF 2014-1A A2	39808FAC2	0.16%
ARES 2012-3A BR	00191DAM2	0.17%	JTWN 2015-6A A1A	47047BAA9	1.00%
ARES 2013-1A A	04014JAA2	1.37%	JTWN 2015-6A A2	47047BAB7	0.22%
ARES 2013-1A B	04014JAC8	0.34%	KKR 16 A1	48251BAA8	1.11%
ARES 2015-2A A	04015GAA7	1.21%	KKR 16 A2	48251BAC4	0.19%
ARES 2015-2A B	04015GAC3	0.25%	LCM 16A A	50181GAC4	1.08%
ARES 2016-40A A1	04016GAA6	1.04%	LCM 16A B	50181GAE0	0.21%
ARES 2016-40A A3	04016GAC2	0.18%	LCM 24A A	50188YAA2	0.94%
ARES 2016-41A A	04016DAA3	0.95%	LCM 24A B	50188YAB0	0.15%
ARES 2016-41A B	04016DAC9	0.16%	MAGNE 2012-7A A1R	55951PAQ0	0.91%
ATRM 11A A1	04964WAA3	1.47%	MAGNE 2012-7A A2R	55951PAR8	0.18%
ATRM 11A B	04964WAC9	0.29%	MCLO 2017-9A A1A	56577PAA7	0.92%
ATRM 9A A	04964KAA9	1.28%	MCLO 2017-9A A2	56577PAE9	0.19%
ATRM 9A B1	04964KAC5	0.13%	MDPK 2015-17A A1	55818YAA9	0.49%
AVERY 2014-1A A	05363UAC7	1.04%	MDPK 2015-17A B	55818YAE1	0.23%
AVERY 2014-1A B1	05363UAE3	0.16%	MDPK 2015-18A A	55819BAC4	1.11%
CGMS 2012-3A A1R	14312EAA1	0.96%	MDPK 2015-18A B1	55819BAE0	0.23%
CGMS 2012-3A A2R	14312EAC7	0.13%	MDPK 2016-21A A1	55820JAA8	1.26%
CGMS 2014-1A AR	14310MAN7	1.09%	MDPK 2016-21A A2	55820JAC4	0.21%
CGMS 2014-1A BR	14310MAQ0	0.16%	MDPK 2016-22A A	55819XAA0	1.25%
CGMS 2015-1A A	14311DAC0	1.01%	MDPK 2016-22A B	55819XAC6	0.21%
CGMS 2015-1A B	14311DAE6	0.18%	MERCL 2017-1A A1	58806PAA6	1.36%
CIFC 2012-2A A1R	12548VAF2	1.13%	MERCL 2017-1A A2	58806PAC2	0.20%
CIFC 2012-2A A2RL	12548VAK1	0.15%	NZCG 2015-2A A1	62953GAA9	1.30%
CIFC 2013-2A A1L	12549BAC2	0.95%	NZCG 2015-2A A2	62953GAC5	0.22%
CIFC 2013-2A A2L	12549BAE8	0.16%	OAKC 2012-7A AR	67102QAH1	1.13%
CIFC 2014-2A A1LR	12548CAF4	1.23%	OAKC 2012-7A B1R	67102QAK4	0.17%

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OAKC 2014-10A AR	67106JAN0	1.13%	SYMP 2013-11A B1	87157VAB5	0.18%
OAKC 2014-10A BR	67106JAQ3	0.23%	SYMP 2013-12A A	87159FAA0	1.22%
OAKC 2015-12A A1	67109YAA2	0.87%	SYMP 2013-12A B1	87159FAB8	0.15%
OAKC 2015-12A B	67109YAC8	0.15%	SYMP 2016-17A A1	87165UAA9	0.69%
OCP 2014-6A A1A	67106BAA5	0.89%	SYMP 2016-17A B	87165UAG6	0.12%
OCP 2014-6A A2A	67106BAC1	0.16%	VENTR 2012-12A A1	92329JAQ2	1.16%
OCP 2015-8A A1	67091RAA7	1.15%	VENTR 2012-12A B1	92329JAS8	0.13%
OCP 2015-8A A2A	67091RAC3	0.19%	VENTR 2013-15A AR	92328XAF6	0.92%
OCT14 2012-1A A1	67590AAA0	0.92%	VENTR 2013-15A BR	92328XAH2	0.14%
OCT14 2012-1A A2A	67590AAD4	0.12%	VENTR 2014-17A A	92329YAA4	1.05%
OCT18 2013-1A A1R	67590JAN3	1.03%	VENTR 2014-17A B1	92329YAB2	0.08%
OCT18 2013-1A A2AR	67590JAQ6	0.17%	VOYA 2015-3A A1	92913UAA4	1.15%
OCT21 2014-1A A1AR	67590QAL1	1.18%	VOYA 2015-3A A2	92913UAC0	0.22%
OCT21 2014-1A A2R	67590QAQ0	0.20%	VOYA 2016-3A A1	92915HAA1	0.91%
OCT24 2015-1A A1	67573AAA1	1.18%	VOYA 2016-3A A2	92915HAC7	0.20%
OCT24 2015-1A A2	67573AAC7	0.20%	VOYA 2016-4A A	92915TAA5	1.09%
OCT25 2015-1A A	67575BAC3	1.22%	VOYA 2016-4A B1	92915TAC1	0.13%
OCT25 2015-1A B	67575BAE9	0.22%	WINDR 2014-2A A1	88390AAA8	0.34%
OCT28 2016-1A A	67591EAA1	1.06%	WINDR 2014-2A B1	88390AAF7	0.15%
OCT28 2016-1A B1	67591EAC7	0.19%	WINDR 2016-1A A	88433AAA7	0.95%
OHALF 2015-1A AR	67109BCC6	1.01%	WINDR 2016-1A B	88433AAC3	0.18%
OHALF 2015-1A BR	67109BCE2	0.15%	WINDR 2017-1A A	88432MAA2	0.95%
OZLMF 2013-3A A1	67108EAL3	0.97%	WINDR 2017-1A B	88432MAC8	0.16%
OZLMF 2013-3A A2A	67108EAN9	0.19%	WSTCT 2016-1A A	95753TAA3	1.01%
RACEP 2012-7A AR	74982GAN1	0.93%	WSTCT 2016-1A B	95753TAB1	0.17%
RACEP 2012-7A BR	74982GAP6	0.18%			
REGT4 2014-1A A1	75887FAC0	0.71%			
REGT4 2014-1A B	75887FAE6	0.19%			
RSRVA 2016-3A A	76761RAA7	0.94%			
RSRVA 2016-3A B1	76761RAC3	0.12%			
SHACK 2014-5A A	81881VAC9	0.89%			
SHACK 2014-5A B1	81881VAE5	0.17%			
SNDPT 2014-2A A1	83608XAC3	0.88%			
SNDPT 2014-2A B	83608XAG4	0.17%			
SNDPT 2016-2A A	83610CAB7	1.11%			
SNDPT 2016-2A B1	83610CAC5	0.14%			
SNDPT 2016-3A A	83609NAA8	1.10%			
SNDPT 2016-3A B1	83609NAC4	0.14%			
SNDPT 2017-1A A	83609RAA9	1.01%			
SNDPT 2017-1A B	83609RAC5	0.18%			
SPARK 2014-1A A	817176AA8	1.05%			
SPARK 2014-1A B1	817176AC4	0.16%			
STWRT 2015-1A A	860444AA6	0.97%			
STWRT 2015-1A B	860444AC2	0.20%			
SYMP 2013-11A A	87157VAA7	1.21%			

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

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ALM 2013-10A B	00164GAG1	0.67%	ATRM 11A D	04964WAG0	0.54%
ALM 2013-10A C	00164GAJ5	0.43%	ATRM 11A E	04964UAA7	0.60%
ALM 2013-10A D	00164HAA2	0.37%	ATRM 9A C	04964KAG6	0.69%
ALM 2014-14A B	00164KAE7	0.87%	ATRM 9A D	04964KAJ0	0.40%
ALM 2014-14A C	00164KAG2	1.11%	ATRM 9A E	04964LAA7	0.35%
ALM 2014-14A D	00164LAA3	1.00%	AVERY 2014-1A C	05363UAJ2	0.69%
ALM 2015-12A B	00164MAJ2	0.41%	AVERY 2014-1A D	05363UAL7	0.40%
ALM 2015-12A C1	00164MAL7	0.41%	AVERY 2014-1A E	05363VAC5	0.35%
ALM 2015-12A D	00164NAA9	0.42%	CGMS 2012-3A BR	14312EAE3	0.52%
ALM 2015-16A B	00162LAW7	0.62%	CGMS 2012-3A CR	14312EAG8	0.31%
ALM 2015-16A C1	00162LBG1	0.62%	CGMS 2012-3A DR	14312GAA6	0.34%
ALM 2015-16A D	00162JAA0	0.53%	CGMS 2014-1A CR	14310MAS6	0.66%
APID 2013-14A C1	03764HAG7	0.11%	CGMS 2014-1A D	14310MAJ6	0.35%
APID 2013-14A D	03764HAJ1	0.33%	CGMS 2014-1A E	14310PAA8	0.34%
APID 2013-14A E	03764NAA7	0.27%	CGMS 2015-1A C	14311DAG1	0.36%
APID 2013-16A B	03764UAJ2	0.48%	CGMS 2015-1A D	14311DAJ5	0.42%
APID 2013-16A C	03764UAL7	0.32%	CGMS 2015-1A E1	14311EAA2	0.31%
APID 2013-16A D	03764VAA9	0.27%	CIFC 2012-2A A3R	12548VAM7	0.61%
APID 2014-18A B	03765DAE0	0.32%	CIFC 2012-2A B1R	12548VAP0	0.35%
APID 2014-18A C	03765DAG5	0.44%	CIFC 2012-2A B2R	12548BAG4	0.38%
APID 2014-18A D	03765EAA6	0.41%	CIFC 2013-2A A3L	12549BAG3	0.55%
APID 2016-25A B	03762YAD9	0.43%	CIFC 2013-2A B1L	12549BAJ7	0.34%
APID 2016-25A C	03762YAE7	0.51%	CIFC 2013-2A B2L	12548YAB5	0.30%
APID 2016-25A D2	03766CAB7	0.15%	CIFC 2014-2A A3LR	12548CAM9	0.71%
ARES 2012-2A CR	04013YAU6	0.65%	CIFC 2014-2A B1L	12548CAE7	0.41%
ARES 2012-2A DR	04013YAW2	0.37%	CIFC 2014-2A B2L	12548DAA3	0.41%
ARES 2012-2A E	04014EAA3	0.32%	CIFC 2014-3A C1	12549QAG0	0.57%
ARES 2012-3A CR	00191DAN0	0.47%	CIFC 2014-3A D	12549QAL9	0.43%
ARES 2012-3A DR	00191DAP5	0.30%	CIFC 2014-3A E	12549RAE3	0.32%
ARES 2012-3A ER	00191EAE8	0.26%	CIFC 2017-1A C	12551AAG0	0.62%
ARES 2013-1A C	04014JAE4	0.62%	CIFC 2017-1A D	12551AAJ4	0.48%
ARES 2013-1A D	04014JAG9	0.45%	CIFC 2017-1A E	12551BAA1	0.35%
ARES 2013-1A E	04014MAA5	0.38%	DRSLF 2014-33A CR	26249GAG5	0.83%
ARES 2015-2A C	04015GAD1	0.66%	DRSLF 2014-33A DR	26249GAH3	0.53%
ARES 2015-2A D	04015GAH2	0.44%	DRSLF 2014-33A ER	26249HAP3	0.46%
ARES 2015-2A E2	04015HAE7	0.20%	DRSLF 2016-43A C	26245CAG8	0.34%
ARES 2016-40A B	04016GAD0	0.39%	DRSLF 2016-43A D	26245CAJ2	0.34%
ARES 2016-40A C	04016GAE8	0.44%	DRSLF 2016-43A E	26245CAL7	0.32%
ARES 2016-40A D	04016HAA4	0.35%	DRSLF 2016-45A C	26244MAE2	0.48%
ARES 2016-41A C	04016DAE5	0.40%	DRSLF 2016-45A D	26244MAG7	0.34%
ARES 2016-41A D	04016DAG0	0.35%	DRSLF 2016-45A E	26244MAJ1	0.29%
ARES 2016-41A E	04016KAA7	0.25%	GLD10 2015-10A C	38137PAG5	0.54%
ATRM 11A C	04964WAE5	0.83%	GLD10 2015-10A D	38137PAJ9	0.46%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
GLD10 2015-10A E2	38137RAG1	0.26%	NZCG 2015-2A B	62953GAE1	0.46%
GOLD7 2013-7A C1	38137DAG2	0.07%	NZCG 2015-2A C	62953GAG6	0.53%
GOLD7 2013-7A D	38137DAL1	0.47%	NZCG 2015-2A D	62953HAA7	0.54%
GOLD7 2013-7A E	38137EAA3	0.33%	OAKC 2012-7A CR	67102QAP3	0.56%
GUGG3 2015-1A B	33830LAE0	0.55%	OAKC 2012-7A DR	67102QAR9	0.40%
GUGG3 2015-1A C	33830LAG5	0.71%	OAKC 2012-7A ER	67102UAD1	0.38%
GUGG3 2015-1A D	33830LAJ9	0.68%	OAKC 2014-10A CR	67106JAS9	0.39%
GWOLF 2014-1A B	39808FAE8	0.56%	OAKC 2014-10A DR	67106JAU4	0.50%
GWOLF 2014-1A C	39808FAG3	0.34%	OAKC 2014-10A E	67106KAA5	0.50%
GWOLF 2014-1A D	39808EAA9	0.28%	OAKC 2015-12A C2	67109YAF1	0.10%
JTWN 2015-6A B	47047BAC5	0.36%	OAKC 2015-12A D2	67109YAH7	0.25%
JTWN 2015-6A C	47047BAD3	0.46%	OAKC 2015-12A E	67110BAA9	0.34%
JTWN 2015-6A D	47047CAA7	0.38%	OCP 2014-6A B	67106BAG2	0.71%
KKR 16 B1	48251BAE0	0.28%	OCP 2014-6A C	67106BAJ6	0.55%
KKR 16 C	48251BAG5	0.50%	OCP 2014-6A D	67106HAA2	0.46%
KKR 16 D	48251DAA4	0.31%	OCP 2015-8A B	67091RAJ8	0.50%
LCM 16A C	50181GAG5	0.58%	OCP 2015-8A C	67091RAG4	0.38%
LCM 16A D	50181GAJ9	0.36%	OCP 2015-8A D	67092AAA3	0.35%
LCM 16A E	50181GAL4	0.34%	OCT14 2012-1A B	67590AAG7	0.53%
LCM 24A C	50188YAC8	0.46%	OCT14 2012-1A C	67590AAK8	0.31%
LCM 24A D	50188YAD6	0.34%	OCT14 2012-1A D	67590AAN2	0.35%
LCM 24A E	50189MAA7	0.25%	OCT18 2013-1A BR	67590JAU7	0.49%
MADPK 2016-21A B	55820JAE0	0.69%	OCT18 2013-1A CR	67590JAW3	0.39%
MADPK 2016-21A C	55820JAG5	0.42%	OCT18 2013-1A D	67590KAA8	0.34%
MADPK 2016-21A D	55820KAA5	0.31%	OCT21 2014-1A BR	67590QAS6	0.44%
MAGNE 2012-7A BR	55951PAS6	0.49%	OCT21 2014-1A C	67590QAJ6	0.45%
MAGNE 2012-7A CR	55951PAT4	0.30%	OCT21 2014-1A D	67590UAA6	0.42%
MAGNE 2012-7A DR	55952XAE9	0.30%	OCT24 2015-1A B	67573AAE3	0.51%
MCLO 2017-9A B	56577PAG4	0.39%	OCT24 2015-1A C	67573AAG8	0.40%
MCLO 2017-9A C	56577PAJ8	0.34%	OCT24 2015-1A D	67573BAA9	0.33%
MCLO 2017-9A D	56578DAA3	0.28%	OCT25 2015-1A C	67575BAG4	0.81%
MDPK 2015-17A C	55818YAG6	0.48%	OCT25 2015-1A D	67575BAJ8	0.41%
MDPK 2015-17A D	55818YAJ0	0.51%	OCT25 2015-1A E2	67575EAG8	0.12%
MDPK 2015-17A E	55819AAA0	0.39%	OCT28 2016-1A C	67591EAG8	0.50%
MDPK 2015-18A C	55819BAG5	0.51%	OCT28 2016-1A D	67591EAJ2	0.36%
MDPK 2015-18A D1	55819CAA6	0.34%	OCT28 2016-1A E1	67591GAA6	0.17%
MDPK 2015-18A E1	55819CAC2	0.29%	OHALF 2015-1A CR	67109BCJ1	0.33%
MDPK 2016-22A C	55819XAE2	0.68%	OHALF 2015-1A DR	67109BCL6	0.50%
MDPK 2016-22A D	55819XAG7	0.41%	OHALF 2015-1A E	67109CAC6	0.39%
MDPK 2016-22A E	55819VAA4	0.31%	OZLMF 2013-3A BR	67108EAQ2	0.49%
MERCL 2017-1A B	58806PAE8	0.51%	OZLMF 2013-3A CR	67108EAS8	0.32%
MERCL 2017-1A C	58806PAG3	0.62%	OZLMF 2013-3A DR	67108GAE4	0.32%
MERCL 2017-1A D2	58806QAE6	0.35%	RACEP 2012-7A CR	74982GAQ4	0.47%

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



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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
RACEP 2012-7A D	74982GAJ0	0.31%	VENTR 2013-15A ER	92328LAD7	0.38%
RACEP 2012-7A E	74982GAL5	0.29%	VENTR 2014-17A C	92329YAD8	0.76%
REGT4 2014-1A C	75887FAG1	0.39%	VENTR 2014-17A D	92329YAE6	0.42%
REGT4 2014-1A D	75887FAJ5	0.39%	VENTR 2014-17A E	92330CAA9	0.33%
REGT4 2014-1A E	75887GAA2	0.33%	VOYA 2015-3A B	92913UAE6	0.33%
RSRVA 2016-3A C1	76761RAE9	0.29%	VOYA 2015-3A C	92913UAG1	0.59%
RSRVA 2016-3A D	76761RAG4	0.34%	VOYA 2015-3A D2	92913DAC8	0.35%
RSRVA 2016-3A E	76761TAA3	0.27%	VOYA 2016-3A B	92915HAE3	0.37%
SHACK 2014-5A C1	81881VAJ4	0.43%	VOYA 2016-3A C	92915HAG8	0.37%
SHACK 2014-5A D	81881VAN5	0.34%	VOYA 2016-3A D	92915KAA4	0.25%
SHACK 2014-5A E	81881XAC5	0.23%	VOYA 2016-4A C	92915TAG2	0.51%
SNDPT 2014-2A C	83608XAL3	0.34%	VOYA 2016-4A D	92915TAJ6	0.36%
SNDPT 2014-2A D	83608XAN9	0.34%	VOYA 2016-4A E1	92915WAA8	0.15%
SNDPT 2014-2A E	83608YAA5	0.27%	WINDR 2014-2A C1	88390AAH3	0.29%
SNDPT 2016-2A C	83610CAD3	0.43%	WINDR 2014-2A D	88390AAK6	0.32%
SNDPT 2016-2A D	83610CAE1	0.36%	WINDR 2014-2A E	88432BAA6	0.31%
SNDPT 2016-2A E	83610EAA5	0.36%	WINDR 2016-1A C	88433AAE9	0.37%
SNDPT 2016-3A C	83609NAE0	0.44%	WINDR 2016-1A D	88433AAG4	0.31%
SNDPT 2016-3A D	83609NAG5	0.36%	WINDR 2016-1A E	87248FAA3	0.31%
SNDPT 2016-3A E	83609MAA0	0.36%	WINDR 2017-1A C	88432MAE4	0.37%
SNDPT 2017-1A C	83609RAE1	0.39%	WINDR 2017-1A D	88432MAG9	0.34%
SNDPT 2017-1A D	83609RAG6	0.38%	WINDR 2017-1A E	88432QAA3	0.28%
SNDPT 2017-1A E	83609QAE3	0.33%	WSTCT 2016-1A C	95753TAC9	0.36%
SPARK 2014-1A C	817176AE0	0.43%	WSTCT 2016-1A D	95753TAD7	0.40%
SPARK 2014-1A D	817176AG5	0.45%	WSTCT 2016-1A E	95753VAA8	0.33%
SPARK 2014-1A E	817174AA3	0.39%			
STWRT 2015-1A C	860444AE8	0.59%			
STWRT 2015-1A D	860444AG3	0.36%			
STWRT 2015-1A E	860443AA8	0.33%			
SYMP 2013-11A C	87157VAD1	0.66%			
SYMP 2013-11A D	87157VAE9	0.44%			
SYMP 2013-11A E	87157VAF6	0.41%			
SYMP 2013-12A C	87159FAD4	0.48%			
SYMP 2013-12A D	87159FAE2	0.53%			
SYMP 2013-12A E	87159FAF9	0.35%			
SYMP 2016-17A C	87165UAJ0	0.33%			
SYMP 2016-17A D	87165UAL5	0.33%			
SYMP 2016-17A E	87165XAA3	0.26%			
VENTR 2012-12A CR	92329JAU3	0.34%			
VENTR 2012-12A DR	92329JAW9	0.37%			
VENTR 2012-12A ER	92329KAE6	0.42%			
VENTR 2013-15A C1R	92328XAK5	0.31%			
VENTR 2013-15A D2R	92328XAR0	0.21%			

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