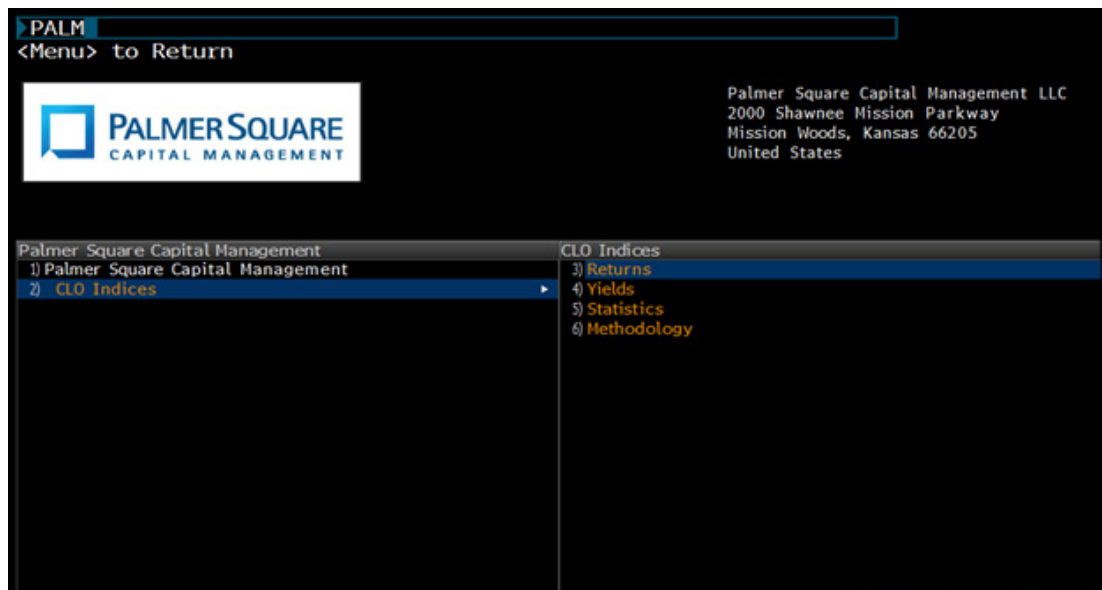


# Palmer Square CLO Indices Contribution Page



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## Total Return and Price Return Levels

Easily accessible total return levels for both indices from January 2012 and price return levels from May 2015.

Name	Ticker	Value	1 Wk %	MTD %	YTD %	1 Yr %	Time
1) Palmer Square CLO Senior Debt Index	CLOSE	99.97	0.02	-0.19	1.51	1.82	10/06/15
2) Palmer Square CLO Senior Index Price Return Level	PCLOSRRP	99.32	0.00	-0.22	0.00	0.00	10/06/15
3) Palmer Square CLO Debt Index	CLODI	98.40	0.01	-0.29	3.84	3.70	10/06/15
4) Palmer Square CLO Debt Index Price Return Level	PCLODTPR	96.91	-0.04	-0.36	0.00	0.00	10/06/15

### Yield to Maturity (YTM) and Current Yield

Index and tranche level data going back to January 2012 for YTM and Current Yield.

Index	YTM	Current Yield
1) Palmer Square CLO Senior Index	2.92	1.84
2) AAA	2.80	1.74
3) AA	3.64	2.39
4) Palmer Square CLO Debt Index Y	6.31	4.29
5) A	4.76	3.29
6) BBB	6.09	4.16
7) BB	8.97	6.16

Example: YTM by tranche going back to January 2012.



### Discount Margin, Weighted Average Life, Price, and Coupon Statistics

Statistics are available that date back to January 2012.

CLO Indices Statistics	DH	WAL	Price	Coupon %
1) Palmer Square CLO Senior Index	170	4.32	99.36	1.83
2) AAA	161	4.09	99.44	1.73
3) AA	220	5.67	98.57	2.38
4) Palmer Square CLO Debt Index D	467	6.99	94.85	4.07
5) A	319	6.48	98.57	3.25
6) BBB	444	7.11	95.46	3.97
7) BB	724	7.62	88.38	5.44

Example: DM by tranche going back to January 2012.



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