

Palmer Square CLO Indices Statistics - Rebalance and Constituents



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

November 30, 2018

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	109.47	0.07%	-0.22%	0.29%
CLODI	120.16	-0.56%	-1.06%	0.49%

Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLOSE	300	76.02	100%
AAA	150	65.14	85.7%
AA	150	10.89	14.3%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLODI	450	17.39	100%
A	150	6.53	37.9%
BBB	150	6.16	35.4%
BB	150	4.70	26.7%

	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	99.74	-0.22	122	12	3.96	0.82	4.12%	0.21%	3.70%	0.03%
AAA	99.80	-0.20	115	12	3.69	0.76	4.05%	0.21%	3.63%	0.03%
AA	99.41	-0.38	167	15	5.58	1.18	4.58%	0.23%	4.11%	0.04%

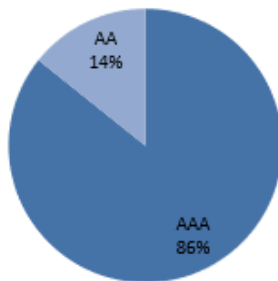
	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	98.53	-1.04	355	39	5.80	1.10	6.64%	0.52%	6.08%	0.08%
A	99.46	-0.28	205	12	5.04	0.60	5.09%	0.24%	4.66%	0.03%
BBB	98.46	-1.06	322	37	5.84	1.07	6.29%	0.49%	5.74%	0.07%
BB	97.30	-2.10	614	82	6.81	1.87	9.31%	1.00%	8.61%	0.21%

Allocation By Rating/Vintage/Reinvestment End Date:

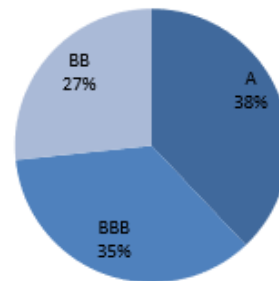
CLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	3.11%	3.07%
2014	8.89%	9.93%
2015	9.63%	9.41%
2016	14.52%	14.19%
2017	32.81%	32.98%
2018	31.04%	30.42%

CLODI	A	BBB	BB
Vintage	100.00%	100.00%	100.00%
2013	3.27%	2.66%	2.96%
2014	11.15%	9.77%	11.81%
2015	9.17%	8.66%	7.93%
2016	15.11%	14.45%	16.18%
2017	32.07%	33.93%	32.74%
2018	29.22%	30.55%	28.39%

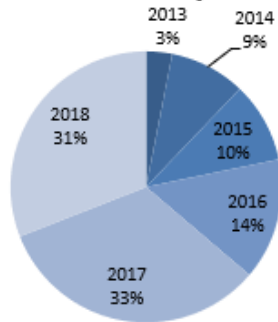
% MV - CLOSE by Rating



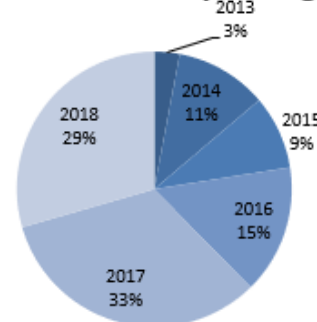
% MV - CLODI by Rating



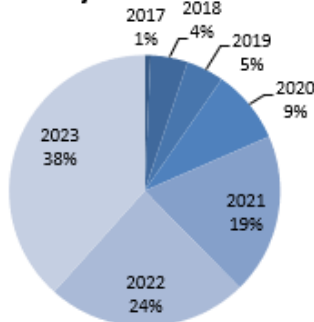
% MV - CLOSE by Vintage



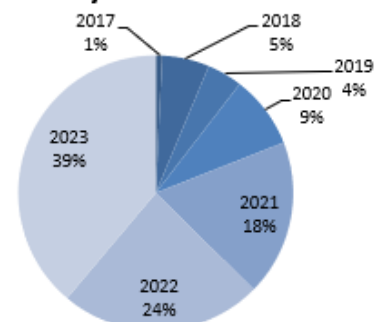
% MV - CLODI by Vintage



% MV - CLOSE by Reinvestment End Date



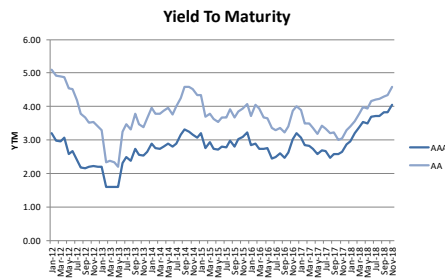
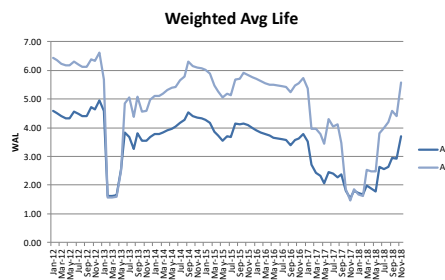
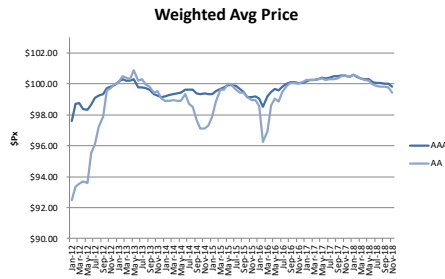
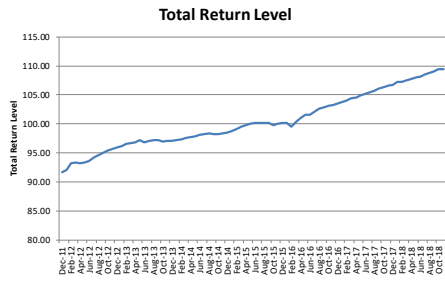
MV - CLODI by Reinvestment End Date



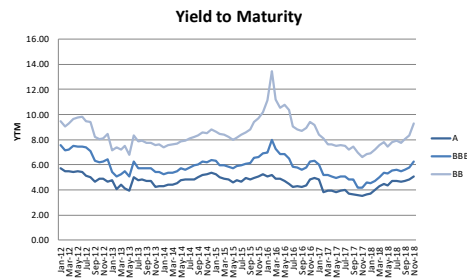
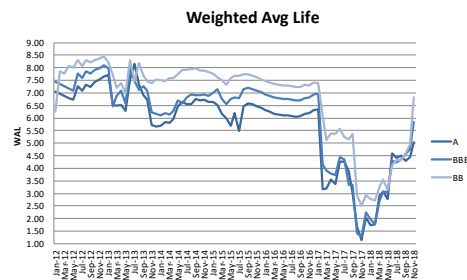
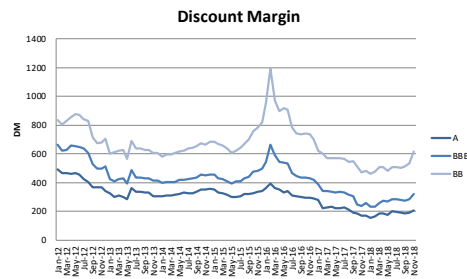
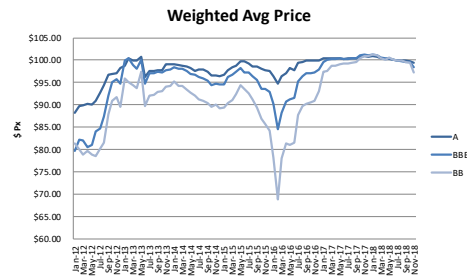
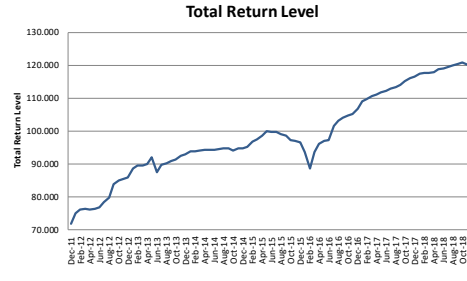
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

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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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ALINE 2018-1A A	016269AA0	0.43%	BABSN 2018-3A B1	06760PAG6	0.07%
ALINE 2018-1A B	016269AB8	0.07%	BATLN 2017-11A A	07132LAC3	0.52%
ALM 2015-12A A1R2	00164MDU4	0.65%	BATLN 2017-11A B	07132LAE9	0.12%
ALM 2015-12A A2A2	00164MDW0	0.09%	BATLN 2018-12A A1	07133RAA3	0.47%
ALM 2015-16A A2R2	00162LCS4	0.15%	BATLN 2018-12A B1	07133RAC9	0.05%
ALM 2015-16A AAR2	00162LCN5	0.90%	BCC 2018-1A A1	05683LAA4	0.44%
APID 2013-16A A1R	03764UAN3	0.19%	BCC 2018-1A B	05683LAE6	0.10%
APID 2013-16A A2AR	03764UAQ6	0.05%	BCC 2018-2A A1	05682VAA3	0.46%
APID 2016-25A A1R	03762YAF4	0.60%	BCC 2018-2A B	05682VAE5	0.09%
APID 2016-25A A2R	03762YAH0	0.10%	BSP 2017-11A A1	08179CAC5	0.51%
APID 2017-28A A1A	03767CAA8	0.57%	BSP 2017-11A A2A	08179CAE1	0.07%
APID 2017-28A A2	03767CAC4	0.09%	BSP 2017-12A A1	08179HAA8	0.60%
APID 2018-18A A1	03767NAC0	0.48%	BSP 2017-12A A2	08179HAB6	0.11%
APID 2018-18A B	03767NAG1	0.08%	CATSK 2017-1A A1A	149420AA9	0.81%
APID 2018-29A A1A	03767MAC2	0.48%	CATSK 2017-1A A2	149420AE1	0.11%
APID 2018-29A A2	03767MAG3	0.09%	CBAM 2017-2A A	12481KAA6	1.31%
APID XXXA A1A	03768CAC3	0.49%	CBAM 2017-2A B1	12481KAC2	0.18%
APID XXXA A2	03768CAG4	0.10%	CBAM 2017-4A A	12481NAB8	0.84%
ARES 2015-2A AR	04015GAK5	0.65%	CBAM 2017-4A B2	12481NAD4	0.08%
ARES 2015-2A BR	04015GAM1	0.14%	CBAM 2018-5A A	12481QAC9	0.84%
ARES 2016-40A A1	04016GAA6	0.56%	CBAM 2018-5A B1	12481QAE5	0.12%
ARES 2016-40A A3	04016GAC2	0.10%	CBAM 2018-6A A	12481XAC4	0.85%
ARES 2016-41A A	04016DAA3	0.52%	CBAM 2018-6A B1	12481XAE0	0.12%
ARES 2016-41A B	04016DAC9	0.09%	CGMS 2012-3A A1R	14312EAA1	0.52%
ARES 2017-43A A	04016PAA6	0.68%	CGMS 2012-3A A2R	14312EAC7	0.07%
ARES 2017-43A B	04016PAC2	0.12%	CGMS 2014-1A A1R2	14310MAW7	0.56%
ARES 2017-44A A1	04016NAA1	0.82%	CGMS 2014-1A BR2	14310MBA4	0.09%
ARES 2017-44A A3	04016NAC7	0.14%	CGMS 2015-1A AR	14311DAW6	0.55%
ARES 2017-46A A1	04016UAC1	0.44%	CGMS 2015-1A BR	14311DAY2	0.10%
ARES 2017-46A B1	04016UAG2	0.05%	CGMS 2017-2A A1B	14315JAL3	0.38%
ARES 2018-47A A1	04016VAA3	0.53%	CGMS 2017-2A A2A	14315JAE9	0.07%
ARES 2018-47A B	04016VAE5	0.10%	CGMS 2017-4A A1	14315BAA4	0.51%
ATCLO 2018-12A A1	04942UAC0	0.39%	CGMS 2017-4A A2	14315BAC0	0.08%
ATCLO 2018-12A B	04942UAG1	0.07%	CGMS 2018-2A A1	14317PAA1	0.49%
ATRM 11A A1R	04964WAL9	0.79%	CGMS 2018-2A A2	14317PAC7	0.08%
ATRM 11A BR	04964WAQ8	0.16%	CIFC 2012-2RA A1	12551PAA0	0.45%
ATRM 13A A1	04966HAA4	0.68%	CIFC 2012-2RA A2	12551PAC6	0.06%
ATRM 13A B	04966HAE6	0.14%	CIFC 2013-2A A1LR	12549BAQ1	0.51%
ATRM 14A A1	04965LAC2	0.59%	CIFC 2013-2A A2LR	12549BAS7	0.10%
ATRM 14A B	04965LAJ7	0.12%	CIFC 2014-2RA A1	12548RAB0	0.67%
ATRM 9A AR	04964KAL5	0.73%	CIFC 2014-2RA A2	12548RAC8	0.11%
ATRM 9A BR	04964KAN1	0.12%	CIFC 2014-3A A1R2	12549QBA2	0.56%
AVERY 2014-1A AR	05363UAS2	0.39%	CIFC 2014-3A BR2	12549QBE4	0.11%
AVERY 2014-1A BR	05363UAU7	0.10%	CIFC 2017-1A A	12551AAA3	0.67%
BABSN 2018-3A A1	06760PAC5	0.55%	CIFC 2017-1A B	12551AAC9	0.12%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CIFC 2017-4A A1	12551JAC0	0.69%	KKR 18 B	48251JAE3	0.11%
CIFC 2017-4A A2	12551JAE6	0.12%	KKR 20 A	48251TAA9	0.51%
CIFC 2018-1A A	12551RAA6	0.85%	KKR 20 B	48251TAB7	0.09%
CIFC 2018-1A B	12551RAC2	0.14%	KKR 21 A	48252KAA7	0.51%
CIFC 2018-2A A1	17180WAA3	0.68%	KKR 21 B	48252KAC3	0.08%
CIFC 2018-2A A2	17180WAC9	0.11%	KKR 22A A	48252WAA1	0.51%
COOK 2018-1A A1	21623PAA5	0.78%	KKR 22A B	48252WAC7	0.08%
COOK 2018-1A B	21623PAE7	0.12%	LCM 16A AR	50181GAQ3	0.54%
DRSLF 2014-33A AR	26249GAE0	0.83%	LCM 16A BR	50181GAS9	0.11%
DRSLF 2014-33A BR	26249GAF7	0.15%	LCM 24A A	50188YAA2	0.51%
DRSLF 2016-43A A	26245CAA1	0.51%	LCM 24A B	50188YAB0	0.08%
DRSLF 2016-43A B	26245CAE3	0.10%	LCM 26A A1	50200FAC3	0.48%
DRSLF 2016-45A A1R	26244MAL6	0.53%	LCM 26A B	50200FAE9	0.09%
DRSLF 2016-45A BR	26244MAQ5	0.10%	MAGNE 2012-7A A1R2	55951PBA4	0.55%
DRSLF 2017-47A A1	26245EAA7	0.57%	MAGNE 2012-7A A2R2	55951PBC0	0.08%
DRSLF 2017-47A B	26245EAC3	0.06%	MARNR 2017-4A A	56846GAA2	0.49%
DRSLF 2017-49A A	26244QAA1	0.51%	MARNR 2017-4A B	56846GAC8	0.10%
DRSLF 2017-49A B	26244QAB9	0.10%	MCLO 2017-10A A1A	56578JAA0	0.42%
DRSLF 2017-53A A	26243EAA9	0.51%	MCLO 2017-10A A2	56578JAE2	0.09%
DRSLF 2017-53A B	26243EAB7	0.09%	MCLO 2017-9A A1A	56577PAA7	0.50%
DRSLF 2018-64A A	26251LAC8	0.51%	MCLO 2017-9A A2	56577PAE9	0.10%
DRSLF 2018-64A B	26251LAE4	0.08%	MCLO 2018-11A A1	56577QAA5	0.47%
FCBSL 2017-2A A	34961PAA8	0.49%	MCLO 2018-11A A2	56577QAC1	0.08%
FCBSL 2017-2A B1	34961PAC4	0.06%	MDPK 2015-17A AR	55818YBA8	0.67%
GILBT 2017-1A A	375415AA4	0.86%	MDPK 2015-17A B1R	55818YBE0	0.11%
GILBT 2017-1A B	375415AC0	0.14%	MDPK 2015-18A A1R	55819BAL4	0.60%
GLD10 2015-10A AR	38137PAQ3	0.56%	MDPK 2015-18A BR	55819BAN0	0.10%
GLD10 2015-10A BR	38137PAU4	0.07%	MDPK 2016-21A A1	55820JAA8	0.68%
GLM 2017-1A A	38136FAC7	0.57%	MDPK 2016-21A A2	55820JAC4	0.11%
GLM 2017-1A B1	38136FAG8	0.09%	MDPK 2016-22A A	55819XAA0	0.68%
GLM 2017-2A A	38136MAC2	0.62%	MDPK 2016-22A B	55819XAC6	0.11%
GLM 2017-2A B	38136MAG3	0.07%	MDPK 2017-23A A	55820TAA6	0.64%
GLM 2018-3A A	38138BAC4	0.56%	MDPK 2017-23A B	55820TAC2	0.14%
GLM 2018-3A B1	38138BAG5	0.05%	MDPK 2018-27A A1A	55820YAA5	0.61%
GRNPK 2018-1A A2	39729RAB4	0.59%	MDPK 2018-27A A2	55820YAC1	0.14%
GRNPK 2018-1A B	39729RAC2	0.16%	MDPK 2018-28A A1	55821AAA6	0.52%
GWOLF 2018-3RA A1	39809CAC8	0.42%	MDPK 2018-28A B	55821AAE8	0.09%
GWOLF 2018-3RA A2	39809CAE4	0.07%	MDPK 2018-30A A	55821TAA5	0.64%
JTWN 2017-10A A1	47048HAC1	0.51%	MDPK 2018-30A B	55821TAC1	0.09%
JTWN 2017-10A A2	47048HAE7	0.10%	MERCL 2017-1A A1	58806PAA6	0.74%
JTWN 2018-6RA A1	47047LAA7	0.63%	MERCL 2017-1A A2	58806PAC2	0.11%
JTWN 2018-6RA A2A	47047LAC3	0.08%	MIDO 2017-7A A1	59801WAA4	0.50%
KKR 16 A1	48251BAA8	0.60%	MIDO 2017-7A B	59801WAE6	0.07%
KKR 16 A2	48251BAC4	0.10%	NEUB 2017-16SA A	64131TAC8	0.47%
KKR 18 A	48251JAC7	0.59%	NEUB 2017-16SA B	64131TAE4	0.07%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OAKC 2012-7A AR	67102QAH1	0.61%	RSRVA 2016-3A B1	76761RAC3	0.07%
OAKC 2012-7A B1R	67102QAK4	0.09%	SHACK 2014-5RA A	81881JAC6	0.50%
OAKC 2014-10A AR	67106JAN0	0.59%	SHACK 2014-5RA B	81881JAE2	0.09%
OAKC 2014-10A BR	67106JAJ3	0.12%	SNDPT 2014-2RA A	83613WAA2	0.51%
OAKC 2015-12A A1R	67109YAL8	0.45%	SNDPT 2014-2RA B	83613WAC8	0.09%
OAKC 2015-12A BR	67109YAJ7	0.09%	SNDPT 2016-2A A	83610CAB7	0.60%
OCP 2014-6A A1R	67106BAQ0	0.79%	SNDPT 2016-2A B1	83610CAC5	0.07%
OCP 2014-6A A2R	67106BAR8	0.16%	SNDPT 2016-3A A	83609NAA8	0.60%
OCP 2015-8A A1R	67091RAK5	0.62%	SNDPT 2016-3A B1	83609NAC4	0.07%
OCP 2015-8A A2AR	67091RAM1	0.10%	SNDPT 2017-2A A	83610KAA1	0.69%
OCP 2017-13A A1A	67097LAA4	0.48%	SNDPT 2017-2A B	83610KAC7	0.12%
OCP 2017-13A A2A	67097LAC0	0.05%	SNDPT 2017-3A A1A	83611GAA9	0.34%
OCP 2017-14A A1A	67097QAA3	0.46%	SNDPT 2017-3A A2	83611GAC5	0.12%
OCP 2017-14A A2	67097QAE5	0.08%	SNDPT 2017-4A A1	83609TAA5	0.68%
OCP 2018-15A A1	67112KAA7	0.49%	SNDPT 2017-4A A2A	83609TAC1	0.09%
OCP 2018-15A A3	67112KAC3	0.08%	SNDPT 2018-2A A	83611JAA3	0.68%
OCT14 2012-1A A1AR	67590AAZ5	0.56%	SNDPT 2018-2A B	83611JAC9	0.12%
OCT14 2012-1A A2R	67590ABD3	0.08%	SPARK 2014-1A AR	817176AL4	0.50%
OCT21 2014-1A A1AR	67590QAL1	0.63%	SPARK 2014-1A B1R	817176AN0	0.09%
OCT21 2014-1A A2R	67590QAQ0	0.11%	STWRT 2015-1A A1R	860444AL2	0.60%
OCT24 2015-1A A1R	67591MAA3	0.72%	STWRT 2015-1A BR	860444AQ1	0.07%
OCT24 2015-1A A2AR	67591MAC9	0.10%	SYMP 2013-12A AR	13080BAA9	0.61%
OCT25 2015-1A AR	67575BAL3	0.73%	SYMP 2013-12A B1R	13080BAB7	0.08%
OCT25 2015-1A BR	67575BAN9	0.13%	SYMP 2016-17A AR	87165UAN1	0.42%
OCT28 2016-1A A1R	67591EAQ6	0.57%	SYMP 2016-17A BR	87165UAQ4	0.07%
OCT28 2016-1A BR	67591EAU7	0.10%	TRNTS 2017-6A A	89640YAA2	0.59%
OCT37 2018-2A A1A	67591VAA3	0.46%	TRNTS 2017-6A B	89640YAC8	0.10%
OCT37 2018-2A A2	67591VAE5	0.10%	TSYMP 2017-1A A	87232BAB8	0.55%
OCT38 2018-1A A1	67591YAA7	0.50%	TSYMP 2017-1A B	87232BAC6	0.10%
OCT38 2018-1A A3A	67591YAE9	0.06%	VENTR 2012-12A ARR	92329JAY5	0.62%
OHALF 2015-1A AR	67109BCC6	0.55%	VENTR 2012-12A BRR	92329JBA6	0.09%
OHALF 2015-1A BR	67109BCE2	0.08%	VENTR 2013-15A AR	92328XAF6	0.49%
OZLM 2017-19A A1	67112CAA5	0.51%	VENTR 2013-15A BR	92328XAH2	0.08%
OZLM 2017-19A A2	67112CAC1	0.09%	VENTR 2014-17A ARR	92329YAL0	0.59%
OZLMF 2013-3A A1R	67108EAL3	0.52%	VENTR 2014-17A BRR	92329YAN6	0.09%
OZLMF 2013-3A A2R	67108EAN9	0.10%	VENTR 2017-27A A	92331RAA5	0.51%
REG13 2018-2A A1	75888FAC9	0.48%	VENTR 2017-27A B	92331RAB3	0.09%
REG13 2018-2A A2	75888FAE5	0.08%	VENTR 2017-30A A1	92331NAA4	0.57%
REGT14 2018-3A A	75888MAE0	0.59%	VENTR 2017-30A B	92331NAE6	0.08%
REGT14 2018-3A B	75888MAG5	0.09%	VENTR 2018-31A A1	92331VAA6	0.67%
RRAM 2017-1A A1R	78108YAA0	0.55%	VENTR 2018-31A B	92331VAE8	0.09%
RRAM 2017-1A A2R	78108YAE2	0.11%	VENTR 2018-33A A1L	92330YAA1	0.41%
RRAM 2018-4A A1A	74972FAC9	0.73%	VENTR 2018-33A B	92330YAG8	0.08%
RRAM 2018-4A A2	74972FAG0	0.10%	VIBR 2018-8A A1A	92558FAA7	0.46%
RSRVA 2016-3A A	76761RAA7	0.51%	VIBR 2018-8A A2	92558FAC3	0.07%

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
VOYA 2015-3A A1R	92913UAN6	0.63%
VOYA 2015-3A A3R	92913UAS5	0.12%
VOYA 2016-3A A1R	92915HAL7	0.47%
VOYA 2016-3A A3R	92915HAQ6	0.09%
VOYA 2016-4A A	92915TAA5	0.59%
VOYA 2016-4A B1	92915TAC1	0.07%
VOYA 2017-2A A1	92915UAB0	0.49%
VOYA 2017-2A A2A	92915UAC8	0.10%
VOYA 2017-3A A1A	92915QAC7	0.46%
VOYA 2017-3A A2	92915QAG8	0.09%
VOYA 2018-1A A1	92917AAA4	0.53%
VOYA 2018-1A A2	92917AAC0	0.09%
VOYA 2018-2A A1	92917JAA5	0.47%
VOYA 2018-2A B1	92917JAE7	0.06%
WINDR 2014-2A AR	88390AAT7	0.52%
WINDR 2014-2A BR	88390AAV2	0.09%
WINDR 2016-1A AR	88433AAJ8	0.51%
WINDR 2016-1A BR	88433AAL3	0.09%
WINDR 2017-1A A	88432MAA2	0.52%
WINDR 2017-1A B	88432MAC8	0.09%
WINDR 2017-4A A	87249LAC5	0.50%
WINDR 2017-4A B	87249LAE1	0.09%
WINDR 2018-2A A1	88434HAA1	0.46%
WINDR 2018-2A B	88434HAG8	0.09%
WOODS 2018-17A A	66860PAA2	0.45%
WOODS 2018-17A B	66860PAC8	0.07%
WSTCT 2016-1A A	95753TAA3	0.55%
WSTCT 2016-1A B	95753TAB1	0.09%
YCLO 2018-1A A	98625LAA0	0.42%
YCLO 2018-1A B	98625LAC6	0.07%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ALINE 2018-1A C	016269AC6	0.15%	ARES 2017-46A D	04016UAQ0	0.21%
ALINE 2018-1A D	016269AD4	0.19%	ARES 2017-46A E	04016UAS6	0.17%
ALINE 2018-1A E	016268AA2	0.14%	ARES 2018-47A C	04016VAG0	0.24%
ALM 2015-12A BR2	00164MEA7	0.23%	ARES 2018-47A D	04016VAJ4	0.25%
ALM 2015-12A C1R2	00164MEC3	0.23%	ARES 2018-47A E	04016WAA1	0.16%
ALM 2015-12A DR2	00164NBG5	0.23%	ATCLO 2018-12A C	04942UAJ5	0.20%
ALM 2015-16A BR2	00162LCU9	0.35%	ATCLO 2018-12A D	04942UAL0	0.13%
ALM 2015-16A CR2	00162LCW5	0.43%	ATCLO 2018-12A E	04942TAA7	0.13%
ALM 2015-16A DR2	00162JAW2	0.30%	ATRM 11A CR	04964WAS4	0.47%
APID 2013-16A BR	03764UAU7	0.27%	ATRM 11A DR	04964WAU9	0.30%
APID 2013-16A CR	03764UAW3	0.18%	ATRM 11A E	04964UAA7	0.35%
APID 2013-16A D	03764VAA9	0.16%	ATRM 13A C	04966HAG1	0.31%
APID 2016-25A B1R	03762YAK3	0.13%	ATRM 13A D	04966HAJ5	0.30%
APID 2016-25A CR	03762YAP2	0.24%	ATRM 13A E	04965TAA9	0.18%
APID 2016-25A DR	03766CAD3	0.20%	ATRM 14A C	04965LAL2	0.27%
APID 2017-28A B	03767CAD2	0.29%	ATRM 14A D	04965LAN8	0.29%
APID 2017-28A C	03767CAE0	0.28%	ATRM 14A E	04965HAA5	0.17%
APID 2017-28A D	03766YAA1	0.17%	ATRM 9A CR	04964KAS0	0.41%
APID 2018-18A C	03767NAJ5	0.23%	ATRM 9A DR	04964KAU5	0.24%
APID 2018-18A D	03767NAL0	0.19%	ATRM 9A ER	04964LAJ8	0.21%
APID 2018-18A E	03767QAA7	0.14%	AVERY 2014-1A CR	05363UAW3	0.39%
APID 2018-29A B	03767MAJ7	0.24%	AVERY 2014-1A D	05363UAL7	0.23%
APID 2018-29A C	03767MAL2	0.17%	AVERY 2014-1A E	05363VAC5	0.21%
APID 2018-29A D	03767GAA9	0.12%	BABSN 2018-3A C	06760PAL5	0.24%
APID XXXA B	03768CAJ8	0.23%	BABSN 2018-3A D	06760PAJ0	0.25%
APID XXXA C	03768CAL3	0.22%	BABSN 2018-3A E	06760RAA5	0.15%
APID XXXA D	03768BAA9	0.14%	BATLN 2017-11A C	07132LAG4	0.23%
ARES 2015-2A C	04015GAD1	0.37%	BATLN 2017-11A D	07132LAJ8	0.21%
ARES 2015-2A D	04015GAH2	0.25%	BATLN 2017-11A E	07132MAA5	0.15%
ARES 2015-2A E2	04015HAE7	0.12%	BATLN 2018-12A C1	07133RAG0	0.13%
ARES 2016-40A B	04016GAD0	0.22%	BATLN 2018-12A D	07133RAL9	0.21%
ARES 2016-40A C	04016GAE8	0.24%	BATLN 2018-12A E	07134HAA4	0.20%
ARES 2016-40A D	04016HAA4	0.19%	BCC 2018-1A C	05683LAG1	0.19%
ARES 2016-41A C	04016DAE5	0.23%	BCC 2018-1A D	05683LAJ5	0.19%
ARES 2016-41A D	04016DAG0	0.19%	BCC 2018-1A E	05683MAA2	0.13%
ARES 2016-41A E	04016KAA7	0.14%	BCC 2018-2A C	05682VAG0	0.23%
ARES 2017-43A C	04016PAE8	0.30%	BCC 2018-2A D	05682VAJ4	0.18%
ARES 2017-43A D	04016PAG3	0.26%	BCC 2018-2A E	05682WAA1	0.14%
ARES 2017-43A E	04017AAA8	0.18%	BSP 2017-11A B	08179CAJ0	0.22%
ARES 2017-44A B1	04016NAD5	0.21%	BSP 2017-11A C	08179CAL5	0.22%
ARES 2017-44A C	04016NAF0	0.39%	BSP 2017-11A D	08179GAA0	0.15%
ARES 2017-44A D	04016NAG8	0.32%	BSP 2017-12A B	08179HAC4	0.22%
ARES 2017-46A C2	04016UAN7	0.16%	BSP 2017-12A C	08179HAD2	0.24%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BSP 2017-12A D	08179JAA4	0.18%	CIFC 2014-3A CR2	12549QBG9	0.28%
CATSK 2017-1A B	149420AG6	0.45%	CIFC 2014-3A DR2	12549QBJ3	0.20%
CATSK 2017-1A C	149420AJ0	0.33%	CIFC 2014-3A ER2	12549RAG8	0.15%
CATSK 2017-1A D	149421AA7	0.26%	CIFC 2017-1A C	12551AAG0	0.35%
CBAM 2017-2A C2	12481KAJ7	0.41%	CIFC 2017-1A D	12551AAJ4	0.27%
CBAM 2017-2A D	12481KAL2	0.51%	CIFC 2017-1A E	12551BAA1	0.20%
CBAM 2017-2A E	12481LAA4	0.39%	CIFC 2017-4A B	12551JAG1	0.26%
CBAM 2017-4A C	12481NAE2	0.31%	CIFC 2017-4A C	12551JAJ5	0.29%
CBAM 2017-4A D	12481NAF9	0.35%	CIFC 2017-4A D	12551KAA1	0.20%
CBAM 2017-4A E	12481PAA5	0.24%	CIFC 2018-1A C	12551RAE8	0.31%
CBAM 2018-5A C	12481QAJ4	0.30%	CIFC 2018-1A D	12551RAG3	0.33%
CBAM 2018-5A D	12481QAL9	0.34%	CIFC 2018-1A E	12547WAA2	0.25%
CBAM 2018-5A E	12481UAA4	0.24%	CIFC 2018-2A B	17180WAE5	0.24%
CBAM 2018-6A C	12481XAJ9	0.34%	CIFC 2018-2A C	17180WAG0	0.30%
CBAM 2018-6A D	12481XAL4	0.33%	CIFC 2018-2A D	17180YAA9	0.21%
CBAM 2018-6A E	12482AAA7	0.22%	COOK 2018-1A C	21623PAG2	0.42%
CGMS 2012-3A BR	14312EAE3	0.29%	COOK 2018-1A D	21623PAJ6	0.35%
CGMS 2012-3A CR	14312EAG8	0.17%	COOK 2018-1A E	21623RAA1	0.21%
CGMS 2012-3A DR	14312GAA6	0.19%	DRSLF 2014-33A CR	26249GAG5	0.47%
CGMS 2014-1A CR2	14310MBC0	0.29%	DRSLF 2014-33A DR	26249GAH3	0.30%
CGMS 2014-1A DR	14310MBE6	0.19%	DRSLF 2014-33A ER	26249HAP3	0.26%
CGMS 2014-1A ER	14310PAN0	0.20%	DRSLF 2016-43A C	26245CAG8	0.19%
CGMS 2015-1A CR	14311DBA3	0.20%	DRSLF 2016-43A DR	26245CAN3	0.19%
CGMS 2015-1A DR	14311DBC9	0.24%	DRSLF 2016-43A ER	26245CAQ6	0.17%
CGMS 2015-1A E1	14311EAA2	0.18%	DRSLF 2016-45A CR	26244MAS1	0.18%
CGMS 2017-2A B	14315JAG4	0.19%	DRSLF 2016-45A DR	26244MAU6	0.21%
CGMS 2017-2A C	14315JAJ8	0.22%	DRSLF 2016-45A ER	26244PAG0	0.20%
CGMS 2017-2A D	14315KAA4	0.14%	DRSLF 2017-47A C	26245EAD1	0.30%
CGMS 2017-4A B	14315BAE6	0.19%	DRSLF 2017-47A D	26245EAE9	0.25%
CGMS 2017-4A C	14315BAG1	0.22%	DRSLF 2017-47A E	26245EAF6	0.19%
CGMS 2017-4A D	14315CAA2	0.16%	DRSLF 2017-49A C	26244QAC7	0.23%
CGMS 2018-2A B	14317PAE3	0.32%	DRSLF 2017-49A D	26244QAD5	0.18%
CGMS 2018-2A C	14317PAG8	0.19%	DRSLF 2017-49A E	26244QAE3	0.16%
CGMS 2018-2A D	14317QAA9	0.15%	DRSLF 2017-53A C	26243EAC5	0.22%
CIFC 2012-2RA B	12551PAE2	0.16%	DRSLF 2017-53A D	26243EAD3	0.19%
CIFC 2012-2RA C	12551PAG7	0.17%	DRSLF 2017-53A E	26243EAE1	0.12%
CIFC 2012-2RA D	12551QAA8	0.14%	DRSLF 2018-64A C	26251LAG9	0.17%
CIFC 2013-2A A3LR	12549BAU2	0.31%	DRSLF 2018-64A D	26251LAJ3	0.21%
CIFC 2013-2A B1LR	12549BAW8	0.20%	DRSLF 2018-64A E	26251MAA0	0.17%
CIFC 2013-2A B2LR	12548YAH2	0.14%	FCBSL 2017-2A C	34961PAG5	0.21%
CIFC 2014-2RA A3	12548RAD6	0.24%	FCBSL 2017-2A D	34961PAJ9	0.20%
CIFC 2014-2RA B1	12548RAE4	0.28%	FCBSL 2017-2A E	34961NAA3	0.11%
CIFC 2014-2RA B2	12551FAA2	0.26%	GILBT 2017-1A C	375415AE6	0.32%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
GILBT 2017-1A D	375415AG1	0.35%	LCM 16A E	50181GAL4	0.20%
GILBT 2017-1A E	375414AA7	0.29%	LCM 24A C	50188YAC8	0.26%
GLD10 2015-10A C1R	38137PAW0	0.25%	LCM 24A D	50188YAD6	0.19%
GLD10 2015-10A DR	38137PAY6	0.23%	LCM 24A E	50189MAA7	0.14%
GLD10 2015-10A ER	38137RAJ5	0.16%	LCM 26A C	50200FAG4	0.23%
GLM 2017-1A C	38136FAL7	0.34%	LCM 26A D	50200FAJ8	0.19%
GLM 2017-1A D	38136FAQ6	0.27%	LCM 26A E	50200GAA5	0.13%
GLM 2017-1A E	38136HAA7	0.14%	MADPK 2016-21A B	55820JAE0	0.39%
GLM 2017-2A C	38136MAL2	0.26%	MADPK 2016-21A C	55820JAG5	0.23%
GLM 2017-2A D	38136MAQ1	0.28%	MADPK 2016-21A D	55820KAA5	0.17%
GLM 2017-2A E	38136PAA9	0.24%	MAGNE 2012-7A BR2	55951PBE6	0.21%
GLM 2018-3A C	38138BAL4	0.33%	MAGNE 2012-7A CR2	55951PBG1	0.19%
GLM 2018-3A D	38138BAN0	0.25%	MAGNE 2012-7A DR2	55952XAG4	0.14%
GLM 2018-3A E	38138AAA0	0.15%	MARNR 2017-4A C	56846GAE4	0.29%
GRNPK 2018-1A C	39729RAD0	0.32%	MARNR 2017-4A D	56846GAG9	0.20%
GRNPK 2018-1A D	39729RAE8	0.38%	MARNR 2017-4A E	56846YAA3	0.15%
GRNPK 2018-1A E	39729TAA2	0.22%	MCLO 2017-10A B	56578JAG7	0.24%
GWOLF 2018-3RA B	39809CAG9	0.21%	MCLO 2017-10A C	56578JAJ1	0.18%
GWOLF 2018-3RA C	39809CAJ3	0.16%	MCLO 2017-10A D	56577TAE1	0.12%
GWOLF 2018-3RA D	39809WAA8	0.12%	MCLO 2017-9A B	56577PAG4	0.22%
JTWN 2017-10A B1B	47048HAL1	0.10%	MCLO 2017-9A C	56577PAJ8	0.19%
JTWN 2017-10A C	47048HAJ6	0.25%	MCLO 2017-9A D	56578DAA3	0.16%
JTWN 2017-10A D	47048LAA6	0.14%	MCLO 2018-11A B	56577QAE7	0.17%
JTWN 2018-6RA B	47047LAG4	0.22%	MCLO 2018-11A C	56577QAG2	0.20%
JTWN 2018-6RA C	47047LAJ8	0.28%	MCLO 2018-11A D	56577RAA3	0.12%
JTWN 2018-6RA D	47047KAA9	0.20%	MDPK 2015-17A CR	55818YBG5	0.26%
KKR 16 B1	48251BAE0	0.16%	MDPK 2015-17A DR	55818YBJ9	0.28%
KKR 16 C	48251BAG5	0.28%	MDPK 2015-17A ER	55819AAL6	0.25%
KKR 16 D	48251DAA4	0.17%	MDPK 2015-18A CR	55819BAP5	0.32%
KKR 18 C	48251JAG8	0.20%	MDPK 2015-18A DR	55819BAQ3	0.27%
KKR 18 D	48251JAJ2	0.24%	MDPK 2015-18A ER	55819CAN8	0.16%
KKR 18 E	48251HAA5	0.20%	MDPK 2016-22A C	55819XAE2	0.39%
KKR 20 C	48251TAC5	0.20%	MDPK 2016-22A D	55819XAG7	0.23%
KKR 20 D	48251TAD3	0.21%	MDPK 2016-22A E	55819VAA4	0.17%
KKR 20 E	48251VAA4	0.15%	MDPK 2017-23A C	55820TAE8	0.35%
KKR 21 C	48252KAE9	0.19%	MDPK 2017-23A D	55820TAG3	0.28%
KKR 21 D	48252KAG4	0.21%	MDPK 2017-23A E	55820UAA3	0.18%
KKR 21 E	48252LAA5	0.15%	MDPK 2018-27A B	55820YAD9	0.27%
KKR 22A C	48252WAE3	0.17%	MDPK 2018-27A C	55820YAE7	0.28%
KKR 22A D	48252WAG8	0.20%	MDPK 2018-27A D	55820XAA7	0.17%
KKR 22A E	48252VAA3	0.18%	MDPK 2018-28A C	55821AAG3	0.25%
LCM 16A CR	50181GAU4	0.33%	MDPK 2018-28A D	55821AAJ7	0.25%
LCM 16A DR	50181GAW0	0.20%	MDPK 2018-28A E	55821BAA4	0.15%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MDPK 2018-30A C	55821TAE7	0.26%	OCT24 2015-1A C	67573AAG8	0.23%
MDPK 2018-30A D	55821TAG2	0.26%	OCT24 2015-1A D	67573BAA9	0.19%
MDPK 2018-30A E	55822HAA0	0.14%	OCT25 2015-1A C	67575BAG4	0.46%
MERCL 2017-1A B	58806PAE8	0.29%	OCT25 2015-1A D	67575BAJ8	0.23%
MERCL 2017-1A C	58806PAG3	0.35%	OCT25 2015-1A E2R	67575EAL7	0.08%
MERCL 2017-1A D2	58806QAE6	0.20%	OCT28 2016-1A C1R	67591EAW3	0.18%
MIDO 2017-7A C	59801WAG1	0.21%	OCT28 2016-1A DR	67591EBA0	0.22%
MIDO 2017-7A D	59801WAJ5	0.20%	OCT28 2016-1A ER	67591GAJ7	0.16%
MIDO 2017-7A E	59802YAA9	0.17%	OCT37 2018-2A B	67591VAG0	0.19%
NEUB 2017-16SA C	64131TAG9	0.22%	OCT37 2018-2A C	67591VAJ4	0.22%
NEUB 2017-16SA D	64131TAJ3	0.19%	OCT37 2018-2A D	67591WAA1	0.12%
NEUB 2017-16SA E	64131RAA6	0.14%	OCT38 2018-1A B	67591YAJ8	0.23%
OAKC 2012-7A CR	67102QAP3	0.32%	OCT38 2018-1A C	67591YAL3	0.23%
OAKC 2012-7A DR	67102QAR9	0.23%	OCT38 2018-1A D	67591XAA9	0.13%
OAKC 2012-7A ER	67102UAD1	0.21%	OHALF 2015-1A CR	67109BCJ1	0.18%
OAKC 2014-10A CR	67106JAS9	0.22%	OHALF 2015-1A DR	67109BCL6	0.28%
OAKC 2014-10A DR	67106JAU4	0.29%	OHALF 2015-1A E	67109CAC6	0.24%
OAKC 2014-10A E	67106KAA5	0.29%	OZLM 2017-19A B	67112CAE7	0.19%
OAKC 2015-12A CR	67109YAS3	0.21%	OZLM 2017-19A C	67112CAG2	0.23%
OAKC 2015-12A DR	67109YAU8	0.21%	OZLM 2017-19A D	67112DAA3	0.16%
OAKC 2015-12A ER	67110BAE1	0.12%	OZLMF 2013-3A BR	67108EAQ2	0.28%
OCP 2014-6A BR	67106BAS6	0.39%	OZLMF 2013-3A CR	67108EAS8	0.18%
OCP 2014-6A CR	67106BAT4	0.32%	OZLMF 2013-3A DR	67108GAE4	0.18%
OCP 2014-6A DR	67106HAG9	0.24%	REG13 2018-2A B	75888FAG0	0.16%
OCP 2015-8A BR	67091RAR0	0.28%	REG13 2018-2A C	75888FAJ4	0.20%
OCP 2015-8A CR	67091RAT6	0.22%	REG13 2018-2A D	75888GAA1	0.19%
OCP 2015-8A D	67092AAA3	0.19%	REG14 2018-3A C	75888MAJ9	0.21%
OCP 2017-13A B	67097LAD8	0.25%	REG14 2018-3A D	75888MAL4	0.24%
OCP 2017-13A C	67097LAE6	0.19%	REG14 2018-3A E	75888NAA6	0.22%
OCP 2017-13A D	67097NAA0	0.14%	RRAM 2017-1A BR	78108YAG7	0.37%
OCP 2017-14A B	67097QAG0	0.19%	RRAM 2017-1A CR	78108YAJ1	0.20%
OCP 2017-14A C	67097QAJ4	0.22%	RRAM 2017-1A DR	78109AAA1	0.20%
OCP 2017-14A D	67097TAA7	0.13%	RRAM 2018-4A B	74972FAJ4	0.47%
OCP 2018-15A B	67112KAE9	0.25%	RRAM 2018-4A C	74972FAL9	0.30%
OCP 2018-15A C	67112KAF6	0.19%	RRAM 2018-4A D	74979KAA5	0.20%
OCP 2018-15A D	67112QAA4	0.12%	RSRVA 2016-3A C1	76761RAE9	0.17%
OCT14 2012-1A BR	67590ABF8	0.27%	RSRVA 2016-3A D	76761RAG4	0.19%
OCT14 2012-1A CR	67590ABH4	0.22%	RSRVA 2016-3A E	76761TAA3	0.16%
OCT14 2012-1A DR	67590ABK7	0.16%	SHACK 2014-5RA C	81881JAG7	0.17%
OCT21 2014-1A BR	67590QAS6	0.25%	SHACK 2014-5RA D	81881JAJ1	0.19%
OCT21 2014-1A C	67590QAJ6	0.25%	SHACK 2014-5RA E	81881NAA1	0.17%
OCT21 2014-1A D	67590UAA6	0.23%	SNDPT 2014-2RA C	83613WAE4	0.19%
OCT24 2015-1A B	67573AAE3	0.29%	SNDPT 2014-2RA D	83613WAG9	0.19%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SNDPT 2014-2RA E	83614AAA9	0.16%	VENTR 2014-17A CRR	92329YAQ9	0.27%
SNDPT 2016-2A C	83610CAD3	0.25%	VENTR 2014-17A DRR	92329YAS5	0.22%
SNDPT 2016-2A D	83610CAE1	0.20%	VENTR 2014-17A ERR	92330CAD3	0.18%
SNDPT 2016-2A E	83610EAA5	0.21%	VENTR 2017-27A C	92331RAC1	0.18%
SNDPT 2016-3A C	83609NAE0	0.25%	VENTR 2017-27A D	92331RAD9	0.21%
SNDPT 2016-3A D	83609NAG5	0.20%	VENTR 2017-27A E	92331TAA1	0.17%
SNDPT 2016-3A E	83609MAA0	0.21%	VENTR 2017-30A C	92331NAG1	0.25%
SNDPT 2017-2A C	83610KAE3	0.28%	VENTR 2017-30A D	92331NAJ5	0.22%
SNDPT 2017-2A D	83610KAG8	0.23%	VENTR 2017-30A E	92331PAA9	0.18%
SNDPT 2017-2A E	83610LAA9	0.22%	VENTR 2018-31A C1	92331VAG3	0.27%
SNDPT 2017-3A B	83611GAE1	0.23%	VENTR 2018-31A D	92331VAJ7	0.25%
SNDPT 2017-3A C	83611GAG6	0.31%	VENTR 2018-31A E	92331WAA4	0.18%
SNDPT 2017-3A D	83611FAA1	0.18%	VENTR 2018-33A C	92330YAJ2	0.22%
SNDPT 2017-4A B	83609TAE7	0.27%	VENTR 2018-33A D	92330YAL7	0.19%
SNDPT 2017-4A C	83609TAG2	0.27%	VENTR 2018-33A E	92331GAA9	0.16%
SNDPT 2017-4A D	83608DAA1	0.17%	VIBR 2018-8A B1	92558FAE9	0.13%
SNDPT 2018-2A C	83611JAE5	0.26%	VIBR 2018-8A C	92558FAG4	0.20%
SNDPT 2018-2A D	83611JAG0	0.25%	VIBR 2018-8A D	92557RAA2	0.14%
SNDPT 2018-2A E	83611HAA7	0.22%	VOYA 2015-3A BR	92913UJU0	0.30%
SPARK 2014-1A CR	817176AS9	0.25%	VOYA 2015-3A CR	92913UJW6	0.26%
SPARK 2014-1A D	817176AG5	0.26%	VOYA 2015-3A DR	92913DAJ3	0.18%
SPARK 2014-1A E	817174AA3	0.23%	VOYA 2016-3A BR	92915HAS2	0.21%
STWRT 2015-1A CR	860444AS7	0.33%	VOYA 2016-3A CR	92915HAU7	0.21%
STWRT 2015-1A DR	860444AU2	0.25%	VOYA 2016-3A DR	92915KAE6	0.14%
STWRT 2015-1A ER	860443AE0	0.19%	VOYA 2016-4A C	92915TAG2	0.29%
SYMP 2013-12A CR	13080BAD3	0.27%	VOYA 2016-4A D	92915TAJ6	0.20%
SYMP 2013-12A DR	13080BAE1	0.30%	VOYA 2016-4A E1	92915WAA8	0.08%
SYMP 2013-12A E	87159FAF9	0.20%	VOYA 2017-2A B	92915UAD6	0.23%
SYMP 2016-17A CR	87165UAS0	0.19%	VOYA 2017-2A C	92915UAE4	0.19%
SYMP 2016-17A DR	87165UAU5	0.18%	VOYA 2017-2A D	92915XAD0	0.14%
SYMP 2016-17A ER	87165XAL9	0.15%	VOYA 2017-3A B	92915QAJ2	0.21%
TRNTS 2017-6A C	89640YAE4	0.22%	VOYA 2017-3A C	92915QAL7	0.20%
TRNTS 2017-6A D	89640YAG9	0.27%	VOYA 2017-3A D	92916PAA2	0.13%
TRNTS 2017-6A E	89641BAA1	0.19%	VOYA 2018-1A B	92917AAE6	0.34%
TSYMP 2017-1A C	87232BAD4	0.19%	VOYA 2018-1A C	92917AAG1	0.23%
TSYMP 2017-1A D	87232BAE2	0.26%	VOYA 2018-1A D	92917BAA2	0.15%
TSYMP 2017-1A E	87232RAA5	0.16%	VOYA 2018-2A C1	92917JAJ6	0.15%
VENTR 2012-12A CRR	92329JBC2	0.25%	VOYA 2018-2A D	92917JAN7	0.20%
VENTR 2012-12A DRR	92329JBE8	0.21%	VOYA 2018-2A E	92917TAA3	0.12%
VENTR 2012-12A ERR	92329KAG1	0.24%	WINDR 2014-2A CR	88390AAX8	0.18%
VENTR 2013-15A C1R	92328XAK5	0.18%	WINDR 2014-2A DR	88390AAZ3	0.22%
VENTR 2013-15A D2R	92328XAR0	0.12%	WINDR 2014-2A ER	88432BAG3	0.15%
VENTR 2013-15A ER	92328LAD7	0.22%	WINDR 2016-1A CR	88433AAN9	0.21%

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
WINDR 2016-1A DR	88433AAQ2	0.17%
WINDR 2016-1A ER	87248FAE5	0.17%
WINDR 2017-1A C	88432MAE4	0.21%
WINDR 2017-1A D	88432MAG9	0.19%
WINDR 2017-1A E	88432QAA3	0.16%
WINDR 2017-4A C	87249LAG6	0.22%
WINDR 2017-4A D	87249LAJ0	0.21%
WINDR 2017-4A E	87249MAA7	0.15%
WINDR 2018-2A C	88434HAJ2	0.23%
WINDR 2018-2A D	88434HAL7	0.19%
WINDR 2018-2A E	88433LAA3	0.13%
WOODS 2018-17A C	66860PAE4	0.18%
WOODS 2018-17A D	66860PAG9	0.15%
WOODS 2018-17A E	66860LAA1	0.13%
WSTCT 2016-1A C	95753TAC9	0.20%
WSTCT 2016-1A D	95753TAD7	0.23%
WSTCT 2016-1A E	95753VAA8	0.19%
YCLO 2018-1A C1	98625LAE2	0.09%
YCLO 2018-1A D	98625LAG7	0.19%
YCLO 2018-1A E	98625MAA8	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.

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