

# Palmer Square CLO Indices Statistics - Rebalance and Constituents



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

**December 31, 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	109.01	-0.42%	-0.74%	0.32%
CLODI	116.61	-2.95%	-3.46%	0.51%

## Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLOSE	320	80.55	100%
AAA	160	69.00	85.8%
AA	160	11.55	14.2%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLODI	480	18.20	100%
A	160	6.80	37.9%
BBB	160	6.49	35.7%
BB	160	4.91	26.4%

	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	99.01	-0.74	143	20	4.94	0.98	4.21%	0.08%	3.74%	0.05%
AAA	99.20	-0.60	133	18	4.65	0.96	4.11%	0.06%	3.67%	0.04%
AA	97.85	-1.56	201	34	6.66	1.09	4.81%	0.23%	4.21%	0.10%

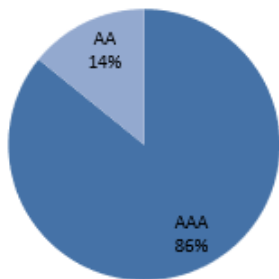
	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	95.03	-3.50	434	79	7.78	1.98	7.00%	0.36%	6.33%	0.24%
A	96.36	-3.11	275	70	7.26	2.22	5.37%	0.29%	4.83%	0.17%
BBB	95.13	-3.33	395	73	7.85	2.01	6.60%	0.31%	5.96%	0.22%
BB	92.99	-4.31	715	101	8.43	1.62	9.88%	0.56%	9.06%	0.45%

**Allocation By Rating/Vintage/Reinvestment End Date:**

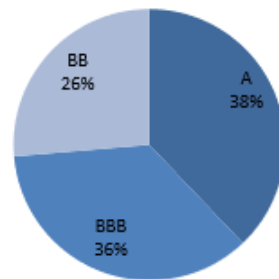
CLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	2.94%	2.89%
2014	8.40%	9.36%
2015	9.09%	8.84%
2016	13.78%	13.47%
2017	30.98%	31.07%
2018	34.82%	34.36%

CLODI	A	BBB	BB
Vintage	100.00%	100.00%	100.00%
2013	3.19%	2.54%	2.86%
2014	9.35%	8.29%	9.39%
2015	8.88%	8.22%	7.58%
2016	14.53%	14.03%	15.66%
2017	30.88%	32.29%	31.40%
2018	33.17%	34.63%	33.12%

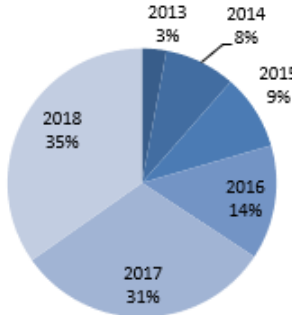
**% MV - CLOSE by Rating**



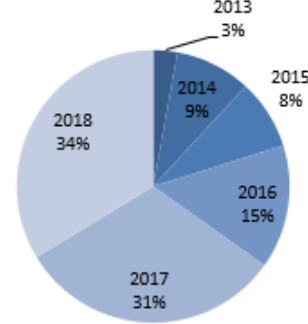
**% MV - CLODI by Rating**



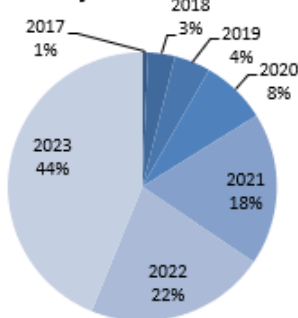
**% MV - CLOSE by Vintage**



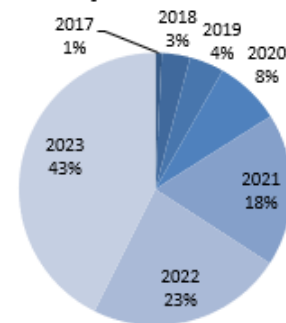
**% MV - CLODI by Vintage**



**% MV - CLOSE by Reinvestment End**



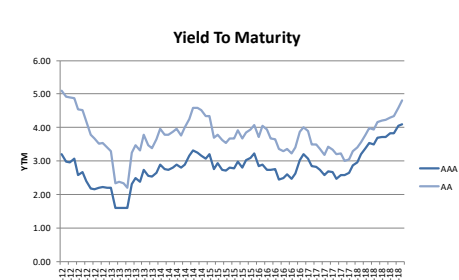
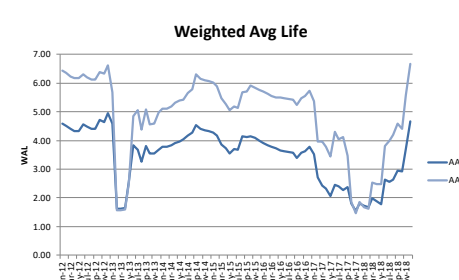
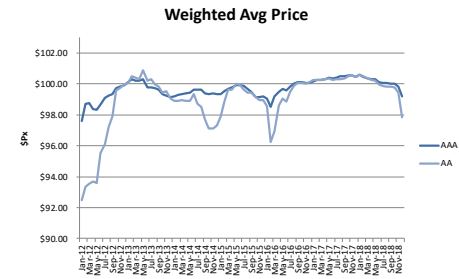
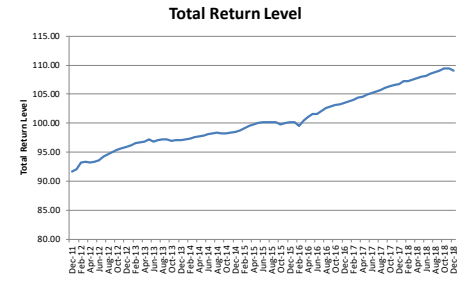
**% MV - CLODI by Reinvestment End Date**



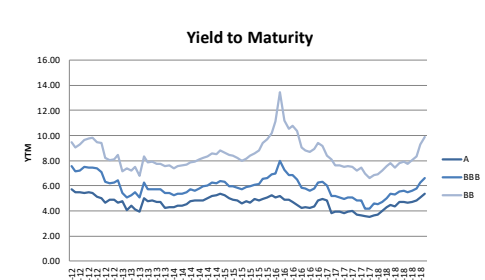
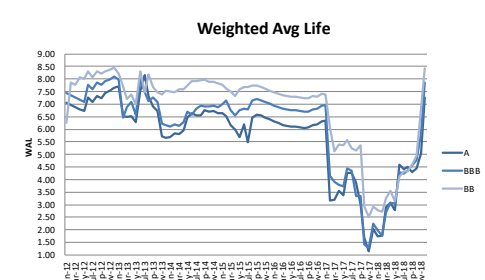
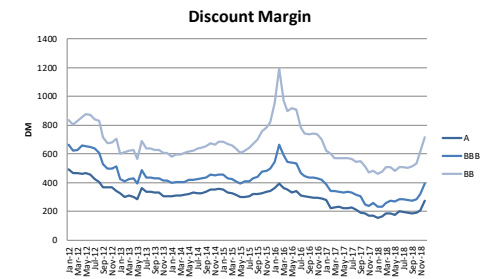
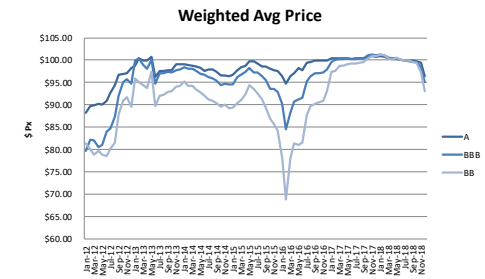
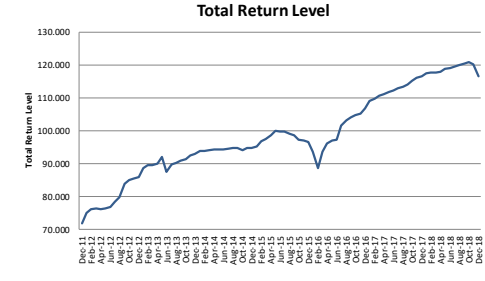
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

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
ALINE 2018-1A A	016269AA0	0.46%	ATRM 9A BR	04964KAN1	0.11%
ALINE 2018-1A B	016269AB8	0.08%	AVERY 2014-1A AR	05363UAS2	0.76%
ALLEG 2018-3A A	01750NAA7	0.44%	AVERY 2014-1A BR	05363UAU7	0.15%
ALLEG 2018-3A B1	01750NAC3	0.05%	BABSN 2018-3A A1	06760PAC5	0.61%
ALM 2015-12A A1R2	00164MDU4	0.56%	BABSN 2018-3A B1	06760PAG6	0.09%
ALM 2015-12A A2A2	00164MDW0	0.08%	BABSN 2018-4X A1	06760XAA2	0.38%
ALM 2015-16A A2R2	00162LCS4	0.08%	BABSN 2018-4X B	06760XAE4	0.06%
ALM 2015-16A AAR2	00162LCN5	0.61%	BATLN 2017-11A A	07132LAC3	0.65%
APID 2013-16A A1R	03764UAN3	0.18%	BATLN 2017-11A B	07132LAE9	0.13%
APID 2013-16A A2AR	03764UAQ6	0.04%	BATLN 2018-12A A1	07133RAA3	0.48%
APID 2016-25A A1R	03762YAF4	0.59%	BATLN 2018-12A B1	07133RAC9	0.08%
APID 2016-25A A2R	03762YAH0	0.11%	BCC 2018-1A A1	05683LAA4	0.48%
APID 2017-28A A1A	03767CAA8	0.51%	BCC 2018-1A B	05683LAE6	0.08%
APID 2017-28A A2	03767CAC4	0.08%	BCC 2018-2A A1	05682VAA3	0.43%
APID 2018-18A A1	03767NAC0	0.45%	BCC 2018-2A B	05682VAE5	0.09%
APID 2018-18A B	03767NAG1	0.08%	BLUEM 2018-3A A1	09630AAC0	0.45%
APID 2018-29A A1A	03767MAC2	0.44%	BLUEM 2018-3A B	09630AAG1	0.09%
APID 2018-29A A2	03767MAG3	0.05%	BSP 2017-11A A1	08179CAC5	0.49%
APID XXXA A1A	03768CAC3	0.40%	BSP 2017-11A A2A	08179CAE1	0.11%
APID XXXA A2	03768CAG4	0.06%	BSP 2017-12A A1	08179HAA8	0.48%
ARES 2015-2A AR	04015GAK5	0.85%	BSP 2017-12A A2	08179HAB6	0.06%
ARES 2015-2A BR	04015GAM1	0.14%	CATSK 2017-1A A1A	149420AA9	0.56%
ARES 2016-40A A1R	04016GAR9	0.56%	CATSK 2017-1A A2	149420AE1	0.10%
ARES 2016-40A A3R	04016GAV0	0.10%	CBAM 2017-2A A	12481KAA6	0.76%
ARES 2016-41A A	04016DAA3	0.53%	CBAM 2017-2A B1	12481KAC2	0.10%
ARES 2016-41A B	04016DAC9	0.09%	CBAM 2017-4A A	12481NAB8	1.24%
ARES 2017-43A A	04016PAA6	0.54%	CBAM 2017-4A B2	12481NAD4	0.17%
ARES 2017-43A B	04016PAC2	0.09%	CBAM 2018-5A A	12481QAC9	0.42%
ARES 2017-44A A1	04016NAA1	0.65%	CBAM 2018-5A B1	12481QAE5	0.05%
ARES 2017-44A A3	04016NAC7	0.11%	CBAM 2018-6A A	12481XAC4	0.69%
ARES 2017-46A A1	04016UAC1	0.47%	CBAM 2018-6A B1	12481XAE0	0.09%
ARES 2017-46A B1	04016UAG2	0.08%	CGMS 2012-3A A1A2	14312EAJ2	0.49%
ARES 2018-47A A1	04016VAA3	0.53%	CGMS 2012-3A A2A2	14312EAN3	0.08%
ARES 2018-47A B	04016VAE5	0.05%	CGMS 2014-1A A1R2	14310MAW7	0.79%
ARES 2018-50A A	04018LAA3	0.40%	CGMS 2014-1A BR2	14310MBA4	0.11%
ARES 2018-50A B	04018LAC9	0.07%	CGMS 2015-1A AR	14311DAW6	0.62%
ATCLO 2018-12A A1	04942UAC0	0.44%	CGMS 2015-1A BR	14311DAY2	0.13%
ATCLO 2018-12A B	04942UAG1	0.09%	CGMS 2017-2A A1B	14315JAL3	0.80%
ATRM 13A A1	04966HAA4	0.78%	CGMS 2017-2A A2A	14315JAE9	0.07%
ATRM 13A B	04966HAE6	0.13%	CGMS 2017-4A A1	14315BAA4	0.35%
ATRM 14A A1	04965LAC2	0.47%	CGMS 2017-4A A2	14315BAC0	0.07%
ATRM 14A B	04965LAJ7	0.06%	CGMS 2018-2A A1	14317PAA1	0.38%
ATRM 15A A1	04965FAC5	0.75%	CGMS 2018-2A A2	14317PAC7	0.08%
ATRM 15A B	04965FAG6	0.14%	CGMS 2018-4A A1A	14315RAA9	0.46%
ATRM 9A AR	04964KAL5	0.69%	CGMS 2018-4A A2	14315RAE1	0.08%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CIFC 2012-2RA A1	12551PAA0	0.48%	GRNPK 2018-1A B	39729RAC2	0.05%
CIFC 2012-2RA A2	12551PAC6	0.08%	GWOLF 2018-3RA A1	39809CAC8	0.53%
CIFC 2013-2A A1LR	12549BAQ1	0.48%	GWOLF 2018-3RA A2	39809CAE4	0.10%
CIFC 2013-2A A2LR	12549BAS7	0.09%	HLM 13A-18 A1	40437LAC6	0.38%
CIFC 2014-2RA A1	12548RAB0	0.37%	HLM 13A-18 B	40437LAG7	0.06%
CIFC 2014-2RA A2	12548RAC8	0.09%	JTWN 2017-10A A1	47048HAC1	0.59%
CIFC 2014-3A A1R2	12549QBA2	0.63%	JTWN 2017-10A A2	47048HAE7	0.07%
CIFC 2014-3A BR2	12549QBE4	0.11%	JTWN 2018-6RA A1	47047LAA7	0.53%
CIFC 2017-1A A	12551AAA3	0.43%	JTWN 2018-6RA A2A	47047LAC3	0.07%
CIFC 2017-1A B	12551AAC9	0.06%	KKR 16 A1	48251BAA8	0.50%
CIFC 2017-4A A1	12551JAC0	0.63%	KKR 16 A2	48251BAC4	0.10%
CIFC 2017-4A A2	12551JAE6	0.11%	KKR 18 A	48251JAC7	0.48%
CIFC 2018-1A A	12551RAA6	0.52%	KKR 18 B	48251JAE3	0.09%
CIFC 2018-1A B	12551RAC2	0.09%	KKR 20 A	48251TAA9	0.55%
CIFC 2018-2A A1	17180WAA3	0.52%	KKR 20 B	48251TAB7	0.10%
CIFC 2018-2A A2	17180WAC9	0.07%	KKR 21 A	48252KAA7	0.42%
COOK 2018-1A A1	21623PAA5	0.80%	KKR 21 B	48252KAC3	0.07%
COOK 2018-1A B	21623PAE7	0.11%	KKR 22A A	48252WAA1	0.44%
DRSLF 2014-33A AR	26249GAE0	0.49%	KKR 22A B	48252WAC7	0.08%
DRSLF 2014-33A BR	26249GAF7	0.07%	LCM 16A A1AR	50181GBA7	0.40%
DRSLF 2016-43A A	26245CAA1	0.80%	LCM 16A BR2	50181GBG4	0.07%
DRSLF 2016-43A B	26245CAE3	0.14%	LCM 24A A	50188YAA2	0.48%
DRSLF 2016-45A A1R	26244MAL6	0.47%	LCM 24A B	50188YAB0	0.08%
DRSLF 2016-45A BR	26244MAQ5	0.09%	LCM 26A A1	50200FAC3	0.56%
DRSLF 2017-47A A1	26245EAA7	0.65%	LCM 26A B	50200FAE9	0.15%
DRSLF 2017-47A B	26245EAC3	0.11%	MAGNE 2012-7A A1R2	55951PBA4	0.50%
DRSLF 2017-49A A	26244QAA1	0.54%	MAGNE 2012-7A A2R2	55951PBC0	0.10%
DRSLF 2017-49A B	26244QAB9	0.06%	MARNR 2017-4A A	56846GAA2	0.49%
DRSLF 2017-53A A	26243EAA9	0.80%	MARNR 2017-4A B	56846GAC8	0.08%
DRSLF 2017-53A B	26243EAB7	0.13%	MCLO 2017-10A A1A	56578JAA0	0.46%
DRSLF 2018-64A A	26251LAC8	0.42%	MCLO 2017-10A A2	56578JAE2	0.09%
DRSLF 2018-64A B	26251LAE4	0.09%	MCLO 2017-9A A1A	56577PAA7	0.40%
FCBSL 2017-2A A	34961PAA8	0.49%	MCLO 2017-9A A2	56577PAE9	0.08%
FCBSL 2017-2A B1	34961PAC4	0.08%	MCLO 2018-11A A1	56577QAA5	0.45%
GILBT 2017-1A A	375415AA4	0.48%	MCLO 2018-11A A2	56577QAC1	0.08%
GILBT 2017-1A B	375415AC0	0.09%	MDPK 2015-17A AR	55818YBA8	0.47%
GLD10 2015-10A AR	38137PAQ3	0.52%	MDPK 2015-17A B1R	55818YBE0	0.10%
GLD10 2015-10A BR	38137PAU4	0.09%	MDPK 2015-18A A1R	55819BAL4	0.60%
GLM 2017-1A A	38136FAC7	0.81%	MDPK 2015-18A BR	55819BAN0	0.07%
GLM 2017-1A B1	38136FAG8	0.13%	MDPK 2016-21A A1	55820JAA8	0.57%
GLM 2017-2A A	38136MAC2	0.53%	MDPK 2016-21A A2	55820JAC4	0.10%
GLM 2017-2A B	38136MAG3	0.08%	MDPK 2016-22A A	55819XAA0	0.65%
GLM 2018-3A A	38138BAC4	0.50%	MDPK 2016-22A B	55819XAC6	0.10%
GLM 2018-3A B1	38138BAG5	0.08%	MDPK 2017-23A A	55820TAA6	0.63%
GRNPK 2018-1A A2	39729RAB4	0.46%	MDPK 2017-23A B	55820TAC2	0.10%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MDPK 2018-27A A1A	55820YAA5	0.44%	OHALF 2015-1A BR	67109BCE2	0.13%
MDPK 2018-27A A2	55820YAC1	0.07%	OZLM 2017-19A A1	67112CAA5	0.52%
MDPK 2018-28A A1	55821AAA6	0.44%	OZLM 2017-19A A2	67112CAC1	0.08%
MDPK 2018-28A B	55821AAE8	0.06%	OZLMF 2013-3A A1R	67108EAL3	0.54%
MDPK 2018-30A A	55821TAA5	0.50%	OZLMF 2013-3A A2R	67108EAN9	0.09%
MDPK 2018-30A B	55821TAC1	0.09%	PSTAT 2018-4A A1	69700KAA1	0.51%
MERCL 2017-1A A1	58806PAA6	0.61%	PSTAT 2018-4A A2	69700KAC7	0.09%
MERCL 2017-1A A2	58806PAC2	0.13%	REG13 2018-2A A1	75888FAC9	0.48%
MIDO 2017-7A A1	59801WAA4	0.70%	REG13 2018-2A A2	75888FAE5	0.08%
MIDO 2017-7A B	59801WAE6	0.10%	REG15 2018-4A A1	75888RAC3	0.48%
NCC 2018-IIA A	63152PAA6	0.48%	REG15 2018-4A A2	75888RAE9	0.08%
NCC 2018-IIA B	63152PAC2	0.09%	REGT14 2018-3A A	75888MAE0	0.60%
NEUB 2017-16SA A	64131TAC8	0.58%	REGT14 2018-3A B	75888MAG5	0.10%
NEUB 2017-16SA B	64131TAE4	0.13%	RRAM 2017-1A A1R	78108YAA0	0.48%
OAKC 2012-7A AR	67102QAH1	0.65%	RRAM 2017-1A A2R	78108YAE2	0.09%
OAKC 2012-7A B1R	67102QAK4	0.10%	RRAM 2018-4A A1A	74972FAC9	0.63%
OAKC 2014-10RA A1	67707CAC2	0.52%	RRAM 2018-4A A2	74972FAG0	0.09%
OAKC 2014-10RA B	67707CAJ7	0.08%	RSRVA 2016-3A A	76761RAA7	0.50%
OAKC 2015-12A A1R	67109YAL8	0.57%	RSRVA 2016-3A B1	76761RAC3	0.10%
OAKC 2015-12A BR	67109YAQ7	0.09%	SHACK 2014-5RA A	81881JAC6	0.55%
OCP 2014-6A A1R	67106BAQ0	0.56%	SHACK 2014-5RA B	81881JAE2	0.09%
OCP 2014-6A A2R	67106BAR8	0.11%	SNDPT 2014-2RA A	83613WAA2	0.48%
OCP 2015-8A A1R	67091RAK5	0.42%	SNDPT 2014-2RA B	83613WAC8	0.08%
OCP 2015-8A A2AR	67091RAM1	0.09%	SNDPT 2016-2A A	83610CAB7	0.48%
OCP 2017-13A A1A	67097LAA4	0.47%	SNDPT 2016-2A B1	83610CAC5	0.06%
OCP 2017-13A A2A	67097LAC0	0.06%	SNDPT 2016-3A A	83609NAA8	0.57%
OCP 2017-14A A1A	67097QAA3	0.45%	SNDPT 2016-3A B1	83609NAC4	0.07%
OCP 2017-14A A2	67097QAE5	0.05%	SNDPT 2017-2A A	83610KAA1	0.52%
OCP 2018-15A A1	67112KAA7	0.73%	SNDPT 2017-2A B	83610KAC7	0.10%
OCP 2018-15A A3	67112KAC3	0.11%	SNDPT 2017-3A A1A	83611GAA9	0.65%
OCT14 2012-1A A1AR	67590AAZ5	0.43%	SNDPT 2017-3A A2	83611GAC5	0.11%
OCT14 2012-1A A2R	67590ABD3	0.08%	SNDPT 2017-4A A1	83609TAA5	0.44%
OCT21 2014-1A A1AR	67590QAL1	0.75%	SNDPT 2017-4A A2A	83609TAC1	0.07%
OCT21 2014-1A A2R	67590QAQ0	0.16%	SNDPT 2018-2A A	83611JAA3	0.50%
OCT24 2015-1A A1R	67591MAA3	0.59%	SNDPT 2018-2A B	83611JAC9	0.09%
OCT24 2015-1A A2AR	67591MAC9	0.09%	SPARK 2014-1A AR	817176AL4	0.49%
OCT25 2015-1A AR	67575BAL3	0.68%	SPARK 2014-1A B1R	817176AN0	0.08%
OCT25 2015-1A BR	67575BAN9	0.09%	STWRT 2015-1A A1R	860444AL2	0.32%
OCT28 2016-1A A1R	67591EAQ6	0.58%	STWRT 2015-1A BR	860444AQ1	0.11%
OCT28 2016-1A BR	67591EAU7	0.09%	SYMP 2013-12A AR	13080BAA9	0.58%
OCT37 2018-2A A1A	67591VAA3	0.64%	SYMP 2013-12A B1R	13080BAB7	0.08%
OCT37 2018-2A A2	67591VAE5	0.11%	SYMP 2016-17A AR	87165UAN1	0.56%
OCT38 2018-1A A1	67591YAA7	0.46%	SYMP 2016-17A BR	87165UAQ4	0.07%
OCT38 2018-1A A3A	67591YAE9	0.07%	TRNTS 2017-6A A	89640YAA2	0.57%
OHALF 2015-1A AR	67109BCC6	0.70%	TRNTS 2017-6A B	89640YAC8	0.07%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
TRNTS 2018-9A A	89641JAA4	0.48%	WOODS 2018-17A B	66860PAC8	0.07%
TRNTS 2018-9A B1	89641JAC0	0.08%	WSTCT 2016-1A A	95753TAA3	0.48%
TSYMP 2017-1A A	87232BAB8	0.56%	WSTCT 2016-1A B	95753TAB1	0.09%
TSYMP 2017-1A B	87232BAC6	0.10%	YCLO 2018-1A A	98625LAA0	0.37%
VENTR 2012-12A ARR	92329JAY5	0.59%	YCLO 2018-1A B	98625LAC6	0.07%
VENTR 2012-12A BRR	92329JBA6	0.08%			
VENTR 2013-15A AR	92328XAF6	0.40%			
VENTR 2013-15A BR	92328XAH2	0.06%			
VENTR 2014-17A ARR	92329YAL0	0.47%			
VENTR 2014-17A BRR	92329YAN6	0.08%			
VENTR 2017-27A A	92331RAA5	0.52%			
VENTR 2017-27A B	92331RAB3	0.10%			
VENTR 2017-30A A1	92331NAA4	0.48%			
VENTR 2017-30A B	92331NAE6	0.09%			
VENTR 2018-31A A1	92331VAA6	0.64%			
VENTR 2018-31A B	92331VAE8	0.10%			
VENTR 2018-33A A1L	92330YAA1	0.56%			
VENTR 2018-33A B	92330YAG8	0.12%			
VIBR 2018-8A A1A	92558FAA7	0.64%			
VIBR 2018-8A A2	92558FAC3	0.08%			
VOYA 2015-3A A1R	92913UAN6	0.52%			
VOYA 2015-3A A3R	92913UAS5	0.08%			
VOYA 2016-3A A1R	92915HAL7	0.47%			
VOYA 2016-3A A3R	92915HAQ6	0.07%			
VOYA 2016-4A A	92915TAA5	0.45%			
VOYA 2016-4A B1	92915TAC1	0.08%			
VOYA 2017-2A A1	92915UAB0	0.54%			
VOYA 2017-2A A2A	92915UAC8	0.08%			
VOYA 2017-3A A1A	92915QAC7	0.46%			
VOYA 2017-3A A2	92915QAG8	0.10%			
VOYA 2018-1A A1	92917AAA4	0.46%			
VOYA 2018-1A A2	92917AAC0	0.08%			
VOYA 2018-2A A1	92917JAA5	0.46%			
VOYA 2018-2A B1	92917JAE7	0.08%			
WINDR 2014-2A AR	88390AAT7	0.43%			
WINDR 2014-2A BR	88390AAV2	0.09%			
WINDR 2016-1A AR	88433AAJ8	0.56%			
WINDR 2016-1A BR	88433AAL3	0.06%			
WINDR 2017-1A A	88432MAA2	0.50%			
WINDR 2017-1A B	88432MAC8	0.08%			
WINDR 2017-4A A	87249LAC5	0.49%			
WINDR 2017-4A B	87249LAE1	0.08%			
WINDR 2018-2A A1	88434HAA1	0.47%			
WINDR 2018-2A B	88434HAG8	0.10%			
WOODS 2018-17A A	66860PAA2	0.43%			

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
ALINE 2018-1A C	016269AC6	0.14%	ARES 2017-44A C	04016NAF0	0.37%
ALINE 2018-1A D	016269AD4	0.18%	ARES 2017-44A D	04016NAG8	0.30%
ALINE 2018-1A E	016268AA2	0.13%	ARES 2017-46A C2	04016UAN7	0.15%
ALLEG 2018-3A C	01750NAG4	0.16%	ARES 2017-46A D	04016UAQ0	0.20%
ALLEG 2018-3A D	01750NAJ8	0.21%	ARES 2017-46A E	04016UAS6	0.15%
ALLEG 2018-3A E	01750KAA3	0.16%	ARES 2018-47A C	04016VAG0	0.22%
ALM 2015-12A BR2	00164MEA7	0.22%	ARES 2018-47A D	04016VAJ4	0.24%
ALM 2015-12A C1R2	00164MEC3	0.22%	ARES 2018-47A E	04016WAA1	0.15%
ALM 2015-12A DR2	00164NBG5	0.22%	ARES 2018-50A C	04018LAE5	0.14%
ALM 2015-16A BR2	00162LCU9	0.33%	ARES 2018-50A D	04018LAG0	0.18%
ALM 2015-16A CR2	00162LCW5	0.40%	ARES 2018-50A E	04018KAA5	0.16%
ALM 2015-16A DR2	00162JAW2	0.28%	ATCLO 2018-12A C	04942UAJ5	0.19%
APID 2013-16A BR	03764UUAU7	0.26%	ATCLO 2018-12A D	04942UAL0	0.13%
APID 2013-16A CR	03764UAW3	0.18%	ATCLO 2018-12A E	04942TAA7	0.13%
APID 2013-16A D	03764VAA9	0.15%	ATRM 13A C	04966HAG1	0.29%
APID 2016-25A B1R	03762YAK3	0.12%	ATRM 13A D	04966HAJ5	0.28%
APID 2016-25A CR	03762YAP2	0.23%	ATRM 13A E	04965TAA9	0.17%
APID 2016-25A DR	03766CAD3	0.18%	ATRM 14A C	04965LAL2	0.25%
APID 2017-28A B	03767CAD2	0.27%	ATRM 14A D	04965LAN8	0.27%
APID 2017-28A C	03767CAE0	0.26%	ATRM 14A E	04965HAA5	0.16%
APID 2017-28A D	03766YAA1	0.15%	ATRM 15A C	04965FAJ0	0.37%
APID 2018-18A C	03767NAJ5	0.22%	ATRM 15A D	04965FAL5	0.28%
APID 2018-18A D	03767NAL0	0.18%	ATRM 15A E	04965EAA2	0.20%
APID 2018-18A E	03767QAA7	0.13%	ATRM 9A CR	04964KAS0	0.40%
APID 2018-29A B	03767MAJ7	0.23%	ATRM 9A DR	04964KAU5	0.23%
APID 2018-29A C	03767MAL2	0.16%	ATRM 9A ER	04964LAJ8	0.20%
APID 2018-29A D	03767GAA9	0.11%	AVERY 2014-1A CR	05363UAW3	0.38%
APID XXXA B	03768CAJ8	0.21%	AVERY 2014-1A D	05363UAL7	0.23%
APID XXXA C	03768CAL3	0.21%	AVERY 2014-1A E	05363VAC5	0.20%
APID XXXA D	03768BAA9	0.13%	BABSN 2018-3A C	06760PAL5	0.23%
ARES 2015-2A C	04015GAD1	0.37%	BABSN 2018-3A D	06760PAJ0	0.24%
ARES 2015-2A D	04015GAH2	0.24%	BABSN 2018-3A E	06760RAA5	0.14%
ARES 2015-2A E2	04015HAE7	0.11%	BABSN 2018-4X C	06760XAG9	0.14%
ARES 2016-40A BR	04016GAX6	0.21%	BABSN 2018-4X D	06760XAJ3	0.17%
ARES 2016-40A CR	04016GAZ1	0.23%	BABSN 2018-4X E	06760YAA0	0.15%
ARES 2016-40A DR	04016HAK2	0.20%	BATLN 2017-11A C	07132LAG4	0.22%
ARES 2016-41A C	04016DAE5	0.22%	BATLN 2017-11A D	07132LAJ8	0.21%
ARES 2016-41A D	04016DAG0	0.19%	BATLN 2017-11A E	07132MAA5	0.14%
ARES 2016-41A E	04016KAA7	0.13%	BATLN 2018-12A C1	07133RAG0	0.12%
ARES 2017-43A C	04016PAE8	0.30%	BATLN 2018-12A D	07133RAL9	0.20%
ARES 2017-43A D	04016PAG3	0.25%	BATLN 2018-12A E	07134HAA4	0.19%
ARES 2017-43A E	04017AAA8	0.17%	BCC 2018-1A C	05683LAG1	0.18%
ARES 2017-44A B1	04016NAD5	0.20%	BCC 2018-1A D	05683LAJ5	0.18%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
BCC 2018-1A E	05683MAA2	0.12%	CGMS 2018-2A B	14317PAE3	0.31%
BCC 2018-2A C	05682VAG0	0.21%	CGMS 2018-2A C	14317PAG8	0.18%
BCC 2018-2A D	05682VAJ4	0.17%	CGMS 2018-2A D	14317QAA9	0.14%
BCC 2018-2A E	05682WAA1	0.13%	CGMS 2018-4A B	14315RAG6	0.17%
BLUEM 2018-3A C	09630AAJ5	0.20%	CGMS 2018-4A C	14315RAJ0	0.20%
BLUEM 2018-3A D	09630AAL0	0.20%	CGMS 2018-4A D	14315QAA1	0.15%
BLUEM 2018-3A E	09629YAA5	0.11%	CIFC 2012-2RA B	12551PAE2	0.15%
BSP 2017-11A B	08179CAJ0	0.22%	CIFC 2012-2RA C	12551PAG7	0.16%
BSP 2017-11A C	08179CAL5	0.22%	CIFC 2012-2RA D	12551QAA8	0.13%
BSP 2017-11A D	08179GAA0	0.14%	CIFC 2013-2A A3LR	12549BAU2	0.29%
BSP 2017-12A B	08179HAC4	0.21%	CIFC 2013-2A B1LR	12549BAW8	0.19%
BSP 2017-12A C	08179HAD2	0.23%	CIFC 2013-2A B2LR	12548YAH2	0.13%
BSP 2017-12A D	08179JAA4	0.17%	CIFC 2014-2RA A3	12548RAD6	0.22%
CATSK 2017-1A B	149420AG6	0.44%	CIFC 2014-2RA B1	12548RAE4	0.26%
CATSK 2017-1A C	149420AJ0	0.33%	CIFC 2014-2RA B2	12551FAA2	0.25%
CATSK 2017-1A D	149421AA7	0.24%	CIFC 2014-3A CR2	12549QBG9	0.27%
CBAM 2017-2A C2	12481KAJ7	0.40%	CIFC 2014-3A DR2	12549QBJ3	0.20%
CBAM 2017-2A D	12481KAL2	0.50%	CIFC 2014-3A ER2	12549RAG8	0.15%
CBAM 2017-2A E	12481LAA4	0.37%	CIFC 2017-1A C	12551AAG0	0.35%
CBAM 2017-4A C	12481NAE2	0.29%	CIFC 2017-1A D	12551AAJ4	0.26%
CBAM 2017-4A D	12481NAF9	0.34%	CIFC 2017-1A E	12551BAA1	0.19%
CBAM 2017-4A E	12481PAA5	0.23%	CIFC 2017-4A B	12551JAG1	0.25%
CBAM 2018-5A C	12481QAJ4	0.28%	CIFC 2017-4A C	12551JAJ5	0.27%
CBAM 2018-5A D	12481QAL9	0.32%	CIFC 2017-4A D	12551KAA1	0.18%
CBAM 2018-5A E	12481UAA4	0.22%	CIFC 2018-1A C	12551RAE8	0.30%
CBAM 2018-6A C	12481XAJ9	0.33%	CIFC 2018-1A D	12551RAG3	0.31%
CBAM 2018-6A D	12481XAL4	0.32%	CIFC 2018-1A E	12547WAA2	0.23%
CBAM 2018-6A E	12482AAA7	0.21%	CIFC 2018-2A B	17180WAE5	0.23%
CGMS 2012-3A BR2	14312EAS2	0.21%	CIFC 2018-2A C	17180WAG0	0.28%
CGMS 2012-3A CR2	14312EAU7	0.20%	CIFC 2018-2A D	17180YAA9	0.20%
CGMS 2012-3A DR2	14312GAC2	0.14%	COOK 2018-1A C	21623PAG2	0.40%
CGMS 2014-1A CR2	14310MBC0	0.28%	COOK 2018-1A D	21623PAJ6	0.33%
CGMS 2014-1A DR	14310MBE6	0.18%	COOK 2018-1A E	21623RAA1	0.20%
CGMS 2014-1A ER	14310PAN0	0.18%	DRSLF 2014-33A CR	26249GAG5	0.46%
CGMS 2015-1A CR	14311DBA3	0.20%	DRSLF 2014-33A DR	26249GAH3	0.30%
CGMS 2015-1A DR	14311DBC9	0.23%	DRSLF 2014-33A ER	26249HAP3	0.25%
CGMS 2015-1A E1	14311EAA2	0.17%	DRSLF 2016-43A C	26245CAG8	0.19%
CGMS 2017-2A B	14315JAG4	0.18%	DRSLF 2016-43A DR	26245CAN3	0.19%
CGMS 2017-2A C	14315JAJ8	0.22%	DRSLF 2016-43A ER	26245CAQ6	0.16%
CGMS 2017-2A D	14315KAA4	0.13%	DRSLF 2016-45A CR	26244MAS1	0.17%
CGMS 2017-4A B	14315BAE6	0.18%	DRSLF 2016-45A DR	26244MAU6	0.20%
CGMS 2017-4A C	14315BAG1	0.21%	DRSLF 2016-45A ER	26244PAG0	0.19%
CGMS 2017-4A D	14315CAA2	0.15%	DRSLF 2017-47A C	26245EAD1	0.29%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
DRSLF 2017-47A D	26245EAE9	0.25%	JTWN 2018-6RA D	47047KAA9	0.19%
DRSLF 2017-47A E	26245EAF6	0.17%	KKR 16 B1	48251BAE0	0.15%
DRSLF 2017-49A C	26244QAC7	0.22%	KKR 16 C	48251BAG5	0.27%
DRSLF 2017-49A D	26244QAD5	0.17%	KKR 16 D	48251DAA4	0.17%
DRSLF 2017-49A E	26244QAE3	0.15%	KKR 18 C	48251JAG8	0.20%
DRSLF 2017-53A C	26243EAC5	0.21%	KKR 18 D	48251JAJ2	0.23%
DRSLF 2017-53A D	26243EAD3	0.18%	KKR 18 E	48251HAA5	0.19%
DRSLF 2017-53A E	26243EAE1	0.11%	KKR 20 C	48251TAC5	0.18%
DRSLF 2018-64A C	26251LAG9	0.16%	KKR 20 D	48251TAD3	0.20%
DRSLF 2018-64A D	26251LAJ3	0.20%	KKR 20 E	48251VAA4	0.14%
DRSLF 2018-64A E	26251MAA0	0.16%	KKR 21 C	48252KAE9	0.17%
FCBSL 2017-2A C	34961PAG5	0.20%	KKR 21 D	48252KAG4	0.20%
FCBSL 2017-2A D	34961PAJ9	0.20%	KKR 21 E	48252LAA5	0.14%
FCBSL 2017-2A E	34961NAA3	0.11%	KKR 22A C	48252WAE3	0.16%
GILBT 2017-1A C	375415AE6	0.30%	KKR 22A D	48252WAG8	0.19%
GILBT 2017-1A D	375415AG1	0.33%	KKR 22A E	48252VAA3	0.17%
GILBT 2017-1A E	375414AA7	0.28%	LCM 16A CR2	50181GBJ8	0.25%
GLD10 2015-10A C1R	38137PAW0	0.24%	LCM 16A DR2	50181GBL3	0.21%
GLD10 2015-10A DR	38137PAY6	0.22%	LCM 16A ER2	50181HAC2	0.15%
GLD10 2015-10A ER	38137RAJ5	0.14%	LCM 24A C	50188YAC8	0.25%
GLM 2017-1A C	38136FAL7	0.32%	LCM 24A D	50188YAD6	0.19%
GLM 2017-1A D	38136FAQ6	0.26%	LCM 24A E	50189MAA7	0.13%
GLM 2017-1A E	38136HAA7	0.13%	LCM 26A C	50200FAG4	0.21%
GLM 2017-2A C	38136MAL2	0.24%	LCM 26A D	50200FAJ8	0.17%
GLM 2017-2A D	38136MAQ1	0.27%	LCM 26A E	50200GAA5	0.12%
GLM 2017-2A E	38136PAA9	0.22%	MAGNE 2012-7A BR2	55951PBE6	0.20%
GLM 2018-3A C	38138BAL4	0.32%	MAGNE 2012-7A CR2	55951PBG1	0.17%
GLM 2018-3A D	38138BAN0	0.24%	MAGNE 2012-7A DR2	55952XAG4	0.13%
GLM 2018-3A E	38138AAA0	0.14%	MARNR 2017-4A C	56846GAE4	0.29%
GRNPK 2018-1A C	39729RAD0	0.30%	MARNR 2017-4A D	56846GAG9	0.19%
GRNPK 2018-1A D	39729RAE8	0.36%	MARNR 2017-4A E	56846YAA3	0.14%
GRNPK 2018-1A E	39729TAA2	0.20%	MCLO 2017-10A B	56578JAG7	0.23%
GWOLF 2018-3RA B	39809CAG9	0.20%	MCLO 2017-10A C	56578JAJ1	0.17%
GWOLF 2018-3RA C	39809CAJ3	0.15%	MCLO 2017-10A D	56577TAE1	0.11%
GWOLF 2018-3RA D	39809WAA8	0.11%	MCLO 2017-9A B	56577PAG4	0.21%
HLM 13A-18 C	40437LAJ1	0.20%	MCLO 2017-9A C	56577PAJ8	0.18%
HLM 13A-18 D	40437LAL6	0.17%	MCLO 2017-9A D	56578DAA3	0.15%
HLM 13A-18 E	40437MAA8	0.09%	MCLO 2018-11A B	56577QAE7	0.16%
JTWN 2017-10A B1B	47048HAL1	0.09%	MCLO 2018-11A C	56577QAG2	0.19%
JTWN 2017-10A C	47048HAJ6	0.23%	MCLO 2018-11A D	56577RAA3	0.11%
JTWN 2017-10A D	47048LAA6	0.14%	MDPK 2015-17A CR	55818YBG5	0.25%
JTWN 2018-6RA B	47047LAG4	0.20%	MDPK 2015-17A DR	55818YBJ9	0.28%
JTWN 2018-6RA C	47047LAJ8	0.26%	MDPK 2015-17A ER	55819AAL6	0.23%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MDPK 2015-18A CR	55819BAP5	0.31%	OCP 2014-6A CR	67106BAT4	0.30%
MDPK 2015-18A DR	55819BAQ3	0.26%	OCP 2014-6A DR	67106HAG9	0.22%
MDPK 2015-18A ER	55819CAN8	0.15%	OCP 2015-8A BR	67091RAR0	0.27%
MDPK 2016-21A B	55820JAE0	0.39%	OCP 2015-8A CR	67091RAT6	0.21%
MDPK 2016-21A C	55820JAG5	0.23%	OCP 2015-8A D	67092AAA3	0.19%
MDPK 2016-21A D	55820KAA5	0.17%	OCP 2017-13A B	67097LAD8	0.24%
MDPK 2016-22A C	55819XAE2	0.38%	OCP 2017-13A C	67097LAE6	0.19%
MDPK 2016-22A D	55819XAG7	0.23%	OCP 2017-13A D	67097NAA0	0.13%
MDPK 2016-22A E	55819VAA4	0.17%	OCP 2017-14A B	67097QAG0	0.18%
MDPK 2017-23A C	55820TAE8	0.34%	OCP 2017-14A C	67097QAJ4	0.21%
MDPK 2017-23A D	55820TAG3	0.27%	OCP 2017-14A D	67097TAA7	0.13%
MDPK 2017-23A E	55820UAA3	0.17%	OCP 2018-15A B	67112KAE9	0.23%
MDPK 2018-27A B	55820YAD9	0.26%	OCP 2018-15A C	67112KAF6	0.18%
MDPK 2018-27A C	55820YAE7	0.26%	OCP 2018-15A D	67112QAA4	0.12%
MDPK 2018-27A D	55820XAA7	0.15%	OCT14 2012-1A BR	67590ABF8	0.26%
MDPK 2018-28A C	55821AAG3	0.23%	OCT14 2012-1A CR	67590ABH4	0.22%
MDPK 2018-28A D	55821AAJ7	0.24%	OCT14 2012-1A DR	67590ABK7	0.16%
MDPK 2018-28A E	55821BAA4	0.14%	OCT21 2014-1A BR	67590QAS6	0.25%
MDPK 2018-30A C	55821TAE7	0.24%	OCT21 2014-1A C	67590QAJ6	0.25%
MDPK 2018-30A D	55821TAG2	0.25%	OCT21 2014-1A D	67590UAA6	0.23%
MDPK 2018-30A E	55822HAA0	0.13%	OCT24 2015-1A B	67573AAE3	0.29%
MERCL 2017-1A B	58806PAE8	0.29%	OCT24 2015-1A C	67573AAG8	0.23%
MERCL 2017-1A C	58806PAG3	0.34%	OCT24 2015-1A D	67573BAA9	0.18%
MERCL 2017-1A D2	58806QAE6	0.19%	OCT25 2015-1A C	67575BAG4	0.45%
MIDO 2017-7A C	59801WAG1	0.20%	OCT25 2015-1A D	67575BAJ8	0.23%
MIDO 2017-7A D	59801WAJ5	0.19%	OCT25 2015-1A E2R	67575EAL7	0.07%
MIDO 2017-7A E	59802YAA9	0.16%	OCT28 2016-1A C1R	67591EAW3	0.17%
NCC 2018-IIA C	63152PAE8	0.17%	OCT28 2016-1A DR	67591EBA0	0.21%
NCC 2018-IIA D	63152PAG3	0.21%	OCT28 2016-1A ER	67591GAJ7	0.15%
NCC 2018-IIA E	63152QAA4	0.16%	OCT37 2018-2A B	67591VAG0	0.18%
NEUB 2017-16SA C	64131TAG9	0.21%	OCT37 2018-2A C	67591VAJ4	0.20%
NEUB 2017-16SA D	64131TAJ3	0.18%	OCT37 2018-2A D	67591WAA1	0.11%
NEUB 2017-16SA E	64131RAA6	0.13%	OCT38 2018-1A B	67591YAJ8	0.21%
OAKC 2012-7A CR	67102QAP3	0.31%	OCT38 2018-1A C	67591YAL3	0.21%
OAKC 2012-7A DR	67102QAR9	0.22%	OCT38 2018-1A D	67591XAA9	0.12%
OAKC 2012-7A ER	67102UAD1	0.21%	OHALF 2015-1A CR	67109BCJ1	0.18%
OAKC 2014-10RA C	67707CAL2	0.20%	OHALF 2015-1A DR	67109BCL6	0.28%
OAKC 2014-10RA D	67707CAN8	0.20%	OHALF 2015-1A E	67109CAC6	0.23%
OAKC 2014-10RA E	67707DAA4	0.11%	OZLM 2017-19A B	67112CAE7	0.18%
OAKC 2015-12A CR	67109YAS3	0.19%	OZLM 2017-19A C	67112CAG2	0.21%
OAKC 2015-12A DR	67109YAU8	0.19%	OZLM 2017-19A D	67112DAA3	0.15%
OAKC 2015-12A ER	67110BAE1	0.11%	OZLMF 2013-3A BR	67108EAQ2	0.27%
OCP 2014-6A BR	67106BAS6	0.37%	OZLMF 2013-3A CR	67108EAS8	0.18%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OZLMF 2013-3A DR	67108GAE4	0.17%	SNDPT 2018-2A C	83611JAE5	0.25%
PSTAT 2018-4A B	69700KAE3	0.23%	SNDPT 2018-2A D	83611JAG0	0.23%
PSTAT 2018-4A C	69700KAG8	0.10%	SNDPT 2018-2A E	83611HAA7	0.21%
PSTAT 2018-4A D	69700NAA5	0.11%	SPARK 2014-1A CR	817176AS9	0.24%
REG13 2018-2A B	75888FAG0	0.15%	SPARK 2014-1A D	817176AG5	0.25%
REG13 2018-2A C	75888FAJ4	0.19%	SPARK 2014-1A E	817174AA3	0.22%
REG13 2018-2A D	75888GAA1	0.18%	STWRT 2015-1A CR	860444AS7	0.31%
REG14 2018-3A C	75888MAJ9	0.19%	STWRT 2015-1A DR	860444AU2	0.24%
REG14 2018-3A D	75888MAL4	0.22%	STWRT 2015-1A ER	860443AE0	0.17%
REG14 2018-3A E	75888NAA6	0.21%	SYMP 2013-12A CR	13080BAD3	0.27%
REG15 2018-4A B	75888RAG4	0.14%	SYMP 2013-12A DR	13080BAE1	0.29%
REG15 2018-4A C	75888RAJ8	0.20%	SYMP 2013-12A E	87159FAF9	0.19%
REG15 2018-4A D	75888PAA1	0.19%	SYMP 2016-17A CR	87165UAS0	0.18%
RRAM 2017-1A BR	78108YAG7	0.37%	SYMP 2016-17A DR	87165UAU5	0.17%
RRAM 2017-1A CR	78108YAJ1	0.19%	SYMP 2016-17A ER	87165XAL9	0.14%
RRAM 2017-1A DR	78109AAA1	0.19%	TRNTS 2017-6A C	89640YAE4	0.21%
RRAM 2018-4A B	74972FAJ4	0.45%	TRNTS 2017-6A D	89640YAG9	0.26%
RRAM 2018-4A C	74972FAL9	0.29%	TRNTS 2017-6A E	89641BAA1	0.19%
RRAM 2018-4A D	74979KAA5	0.19%	TRNTS 2018-9A C	89641JAE6	0.16%
RSRVA 2016-3A C1	76761RAE9	0.17%	TRNTS 2018-9A D	89641JAG1	0.21%
RSRVA 2016-3A D	76761RAG4	0.19%	TRNTS 2018-9A E	89641KAA1	0.16%
RSRVA 2016-3A E	76761TAA3	0.16%	TSYMP 2017-1A C	87232BAD4	0.19%
SHACK 2014-5RA C	81881JAG7	0.16%	TSYMP 2017-1A D	87232BAE2	0.25%
SHACK 2014-5RA D	81881JAJ1	0.18%	TSYMP 2017-1A E	87232RAA5	0.15%
SHACK 2014-5RA E	81881NAA1	0.16%	VENTR 2012-12A CRR	92329JBC2	0.25%
SNDPT 2014-2RA C	83613WAE4	0.19%	VENTR 2012-12A DRR	92329JBE8	0.20%
SNDPT 2014-2RA D	83613WAG9	0.18%	VENTR 2012-12A ERR	92329KAG1	0.23%
SNDPT 2014-2RA E	83614AAA9	0.16%	VENTR 2013-15A C1R	92328XAK5	0.17%
SNDPT 2016-2A C	83610CAD3	0.24%	VENTR 2013-15A D2R	92328XAR0	0.12%
SNDPT 2016-2A D	83610CAE1	0.20%	VENTR 2013-15A ER	92328LAD7	0.22%
SNDPT 2016-2A E	83610EAA5	0.20%	VENTR 2014-17A CRR	92329YAQ9	0.26%
SNDPT 2016-3A C	83609NAE0	0.24%	VENTR 2014-17A DRR	92329YAS5	0.20%
SNDPT 2016-3A D	83609NAG5	0.20%	VENTR 2014-17A ERR	92330CAD3	0.18%
SNDPT 2016-3A E	83609MAA0	0.20%	VENTR 2017-27A C	92331RAC1	0.17%
SNDPT 2017-2A C	83610KAE3	0.27%	VENTR 2017-27A D	92331RAD9	0.21%
SNDPT 2017-2A D	83610KAG8	0.23%	VENTR 2017-27A E	92331TAA1	0.16%
SNDPT 2017-2A E	83610LAA9	0.22%	VENTR 2017-30A C	92331NAG1	0.24%
SNDPT 2017-3A B	83611GAE1	0.22%	VENTR 2017-30A D	92331NAJ5	0.20%
SNDPT 2017-3A C	83611GAG6	0.30%	VENTR 2017-30A E	92331PAA9	0.17%
SNDPT 2017-3A D	83611FAA1	0.18%	VENTR 2018-31A C1	92331VAG3	0.26%
SNDPT 2017-4A B	83609TAE7	0.26%	VENTR 2018-31A D	92331VAJ7	0.23%
SNDPT 2017-4A C	83609TAG2	0.26%	VENTR 2018-31A E	92331WAA4	0.16%
SNDPT 2017-4A D	83608DAA1	0.17%	VENTR 2018-33A C	92330YAJ2	0.21%

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

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
VENTR 2018-33A D	92330YAL7	0.18%	WOODS 2018-17A D	66860PAG9	0.15%
VENTR 2018-33A E	92331GAA9	0.15%	WOODS 2018-17A E	66860LAA1	0.13%
VIBR 2018-8A B1	92558FAE9	0.12%	WSTCT 2016-1A C	95753TAC9	0.20%
VIBR 2018-8A C	92558FAG4	0.19%	WSTCT 2016-1A D	95753TAD7	0.22%
VIBR 2018-8A D	92557RAA2	0.13%	WSTCT 2016-1A E	95753VAA8	0.18%
VOYA 2015-3A BR	92913UAAU0	0.29%	YCLO 2018-1A C1	98625LAE2	0.08%
VOYA 2015-3A CR	92913UAW6	0.25%	YCLO 2018-1A D	98625LAG7	0.18%
VOYA 2015-3A DR	92913DAJ3	0.18%	YCLO 2018-1A E	98625MAA8	0.16%
VOYA 2016-3A BR	92915HAS2	0.20%			
VOYA 2016-3A CR	92915HAU7	0.20%			
VOYA 2016-3A DR	92915KAE6	0.13%			
VOYA 2016-4A C	92915TAG2	0.28%			
VOYA 2016-4A D	92915TAJ6	0.20%			
VOYA 2016-4A E1	92915WAA8	0.08%			
VOYA 2017-2A B	92915UAD6	0.22%			
VOYA 2017-2A C	92915UAE4	0.19%			
VOYA 2017-2A D	92915XAD0	0.13%			
VOYA 2017-3A B	92915QAJ2	0.20%			
VOYA 2017-3A C	92915QAL7	0.20%			
VOYA 2017-3A D	92916PAA2	0.12%			
VOYA 2018-1A B	92917AAE6	0.32%			
VOYA 2018-1A C	92917AAG1	0.22%			
VOYA 2018-1A D	92917BAA2	0.14%			
VOYA 2018-2A C1	92917JAJ6	0.14%			
VOYA 2018-2A D	92917JAN7	0.20%			
VOYA 2018-2A E	92917TAA3	0.12%			
WINDR 2014-2A CR	88390AAX8	0.18%			
WINDR 2014-2A DR	88390AAZ3	0.21%			
WINDR 2014-2A ER	88432BAG3	0.15%			
WINDR 2016-1A CR	88433AAN9	0.20%			
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	0.15%			
WINDR 2017-4A C	87249LAG6	0.21%			
WINDR 2017-4A D	87249LAJ0	0.20%			
WINDR 2017-4A E	87249MAA7	0.14%			
WINDR 2018-2A C	88434HAJ2	0.22%			
WINDR 2018-2A D	88434HAL7	0.18%			
WINDR 2018-2A E	88433LAA3	0.12%			
WOODS 2018-17A C	66860PAE4	0.17%			

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