

Palmer Square CLO Indices Statistics - Rebalance and Constituents



Palmer Square CLO Senior Debt Index (CLOSE)

Palmer Square CLO Debt Index (CLODI)

September 30, 2020

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	115.74	0.09%	-0.04%	0.13%
CLODI	129.48	0.71%	0.36%	0.35%

Index Statistics:

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLOSE	420	100.11	100%
AAA	210	85.34	85.3%
AA	210	14.77	14.7%

	# of CUSIPs	Par Amount (\$bn)	Market Value (%)
CLODI	630	23.01	100%
A	210	8.56	38.9%
BBB	210	8.23	36.1%
BB	210	6.21	25.1%

	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLOSE	99.31	-0.02	144	3	3.95	0.10	1.75%	0.04%	1.55%	0.01%
AAA	99.38	-0.06	136	3	3.70	0.13	1.66%	0.05%	1.48%	0.01%
AA	98.95	0.19	190	-2	5.43	-0.05	2.29%	-0.02%	2.01%	0.01%

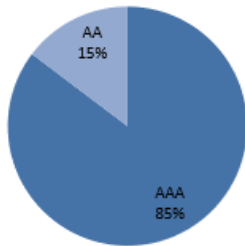
	Price	MoM Change	DM	MoM Change	WAL	MoM Change	Yield	MoM Change	Current Yield	MoM Change
CLODI	94.38	0.35	464	-4	6.51	-0.05	5.13%	-0.04%	4.13%	0.00%
A	98.12	-0.20	257	6	5.79	0.13	3.00%	0.07%	2.58%	-0.01%
BBB	94.93	0.20	416	-7	6.65	-0.20	4.65%	-0.08%	3.78%	-0.05%
BB	87.81	1.54	853	-21	7.40	-0.11	9.12%	-0.22%	7.35%	-0.04%

Allocation By Rating/Vintage/Reinvestment End Date:

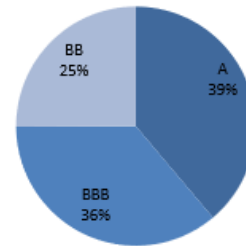
CLOSE	AAA	AA
Vintage	100.00%	100.00%
2013	1.66%	2.02%
2014	4.85%	5.87%
2015	6.55%	7.17%
2016	10.66%	10.70%
2017	24.85%	24.09%
2018	27.73%	27.15%
2019	15.60%	14.74%
2020	8.08%	8.25%

CLODI	A	BBB	BB
Vintage	100.00%	100.00%	100.00%
2013	2.50%	2.01%	2.07%
2014	6.33%	5.67%	6.19%
2015	6.21%	6.15%	6.00%
2016	10.90%	10.86%	11.66%
2017	24.43%	25.15%	24.01%
2018	26.32%	27.26%	26.46%
2019	15.56%	15.58%	15.83%
2020	7.75%	7.32%	7.79%

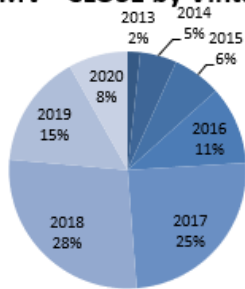
% MV - CLOSE by Rating



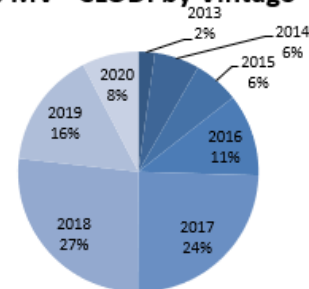
% MV - CLODI by Rating



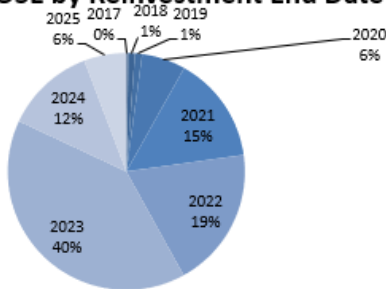
% MV - CLOSE by Vintage



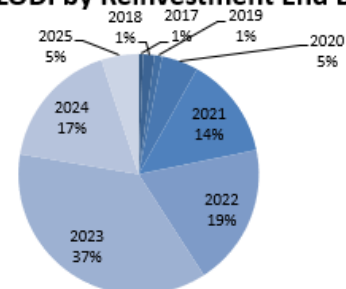
% MV - CLODI by Vintage



% MV - CLOSE by Reinvestment End Date



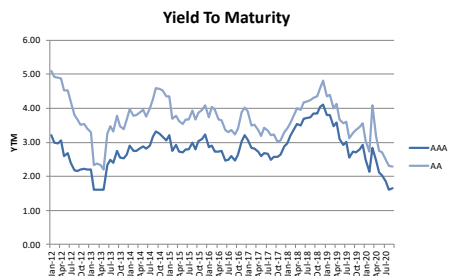
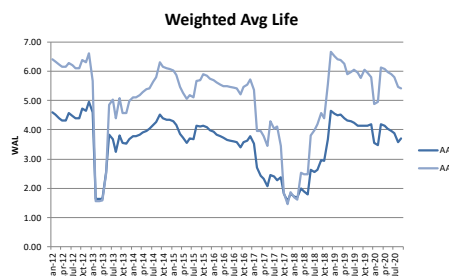
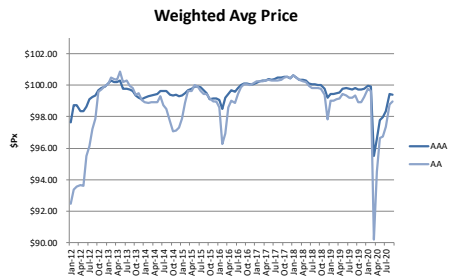
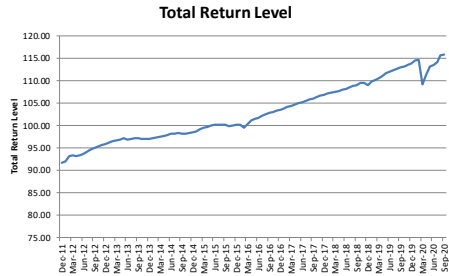
% MV - CLODI by Reinvestment End Date



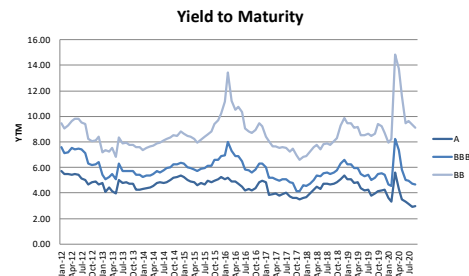
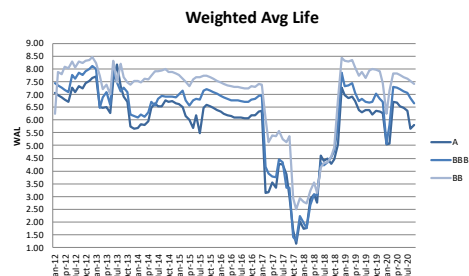
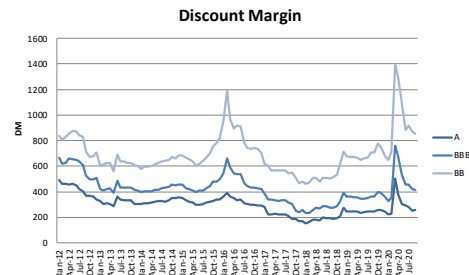
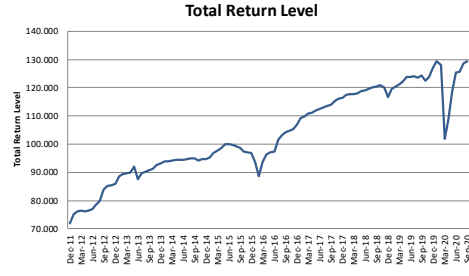
Allocations are subject to change and should not be considered a recommendation to buy or sell any security.

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	0.38%	ATRM 13A B	04966HAE6	0.11%
AGL 2020-3A B1	00119MAC3	0.05%	ATRM 14A A1	04965LAC2	0.45%
AGL 2020-5A A1	00119TAA2	0.36%	ATRM 14A B	04965LAJ7	0.10%
AGL 2020-5A B	00119TAC8	0.07%	ATRM 15A A1	04965FAC5	0.60%
ALINE 2018-1A A	016269AA0	0.32%	ATRM 15A B	04965FAG6	0.12%
ALINE 2018-1A B	016269AB8	0.05%	ATRM 9A AR	04964KAL5	0.55%
ALLEG 2018-3A A	01750NAA7	0.35%	ATRM 9A BR	04964KAN1	0.09%
ALLEG 2018-3A B1	01750NAC3	0.04%	AVERY 2014-1A AR	05363UAS2	0.08%
ALM 2015-16A A2R2	00162LCS4	0.11%	AVERY 2014-1A BR	05363UJU7	0.08%
ALM 2015-16A AAR2	00162LCN5	0.54%	BABSN 2018-3A A1	06760PAC5	0.42%
ALM 2020-1A A1A1	00166FAC0	1.37%	BABSN 2018-3A B1	06760PAG6	0.06%
ALM 2020-1A A2	00166FAG1	0.17%	BABSN 2018-4X A1	06760XAA2	0.30%
APID 2016-25A A1R	03762YAF4	0.45%	BABSN 2018-4X B	06760XAE4	0.05%
APID 2016-25A A2R	03762YAH0	0.08%	BARDT 2019-2A A1	06744NAA5	0.37%
APID 2017-28A A1A	03767CAA8	0.43%	BARDT 2019-2A B	06744NAE7	0.07%
APID 2017-28A A2	03767CAC4	0.07%	BATLN 2017-11A A	07132LAC3	0.40%
APID 2018-18A A1	03767NAC0	0.36%	BATLN 2017-11A B	07132LAE9	0.09%
APID 2018-18A B	03767NAG1	0.06%	BATLN 2018-12A A1	07133RAA3	0.36%
APID 2018-29A A1A	03767MAC2	0.37%	BATLN 2018-12A B1	07133RAC9	0.04%
APID 2018-29A A2	03767MAG3	0.07%	BATLN 2019-14A A1	07090AAA1	0.31%
APID 2019-31A A1	03767VAB4	0.37%	BATLN 2019-14A B1	07090AAE3	0.02%
APID 2019-31A B	03767VAD0	0.06%	BCC 2018-1A A1	05683LAA4	0.34%
APID XXXA A1A	03768CAC3	0.37%	BCC 2018-1A B	05683LAE6	0.07%
APID XXXA A2	03768CAG4	0.08%	BCC 2018-2A A1	05682VAA3	0.35%
ARES 2015-2A AR2	04015GAP4	0.64%	BCC 2018-2A B	05682VAE5	0.07%
ARES 2015-2A BR2	04015GAR0	0.12%	BCC 2019-2A A	05682LAA5	0.32%
ARES 2016-40A A1R	04016GAR9	0.42%	BCC 2019-2A B	05682LAC1	0.06%
ARES 2016-40A A3R	04016GAV0	0.08%	BCC 2019-4A A1	05684AAA7	0.36%
ARES 2016-41A AR	04016DAJ4	0.39%	BCC 2019-4A B	05684AAE9	0.07%
ARES 2016-41A B	04016DAC9	0.07%	BCHPK 2019-1A A1	07355TAA0	0.49%
ARES 2017-43A A	04016PAA6	0.52%	BCHPK 2019-1A B1	07355TAE2	0.04%
ARES 2017-43A B	04016PAC2	0.09%	BLACK 2019-2A A1A	09204GAA7	0.31%
ARES 2017-44A A1	04016NAA1	0.62%	BLACK 2019-2A A2	09204GAC3	0.05%
ARES 2017-44A A3	04016NAC7	0.10%	BLUEM 2018-3A A1	09630AAC0	0.36%
ARES 2017-46A A1	04016UAC1	0.34%	BLUEM 2018-3A B	09630AAG1	0.07%
ARES 2017-46A B1	04016UAG2	0.04%	BSP 2017-11A A1R	08179CAN1	0.38%
ARES 2018-47A A1	04016VAA3	0.40%	BSP 2017-11A A2R	08179CAQ4	0.06%
ARES 2018-47A B	04016VAE5	0.07%	BSP 2017-12A A1	08179HAA8	0.45%
ARES 2018-50A A	04018LAA3	0.32%	BSP 2017-12A A2	08179HAB6	0.08%
ARES 2018-50A B	04018LAC9	0.05%	BSP 2019-17A A1	08182BAA6	0.31%
ATCLO 2018-12A A1	04942UAC0	0.30%	BSP 2019-17A B	08182BAE8	0.05%
ATCLO 2018-12A B	04942UAG1	0.05%	BSP 2019-19A A	08182RAA1	0.32%
ATCLO 2019-13A A1L	BCC2IWBP9	0.23%	BSP 2019-19A B	08182RAC7	0.06%
ATCLO 2019-13A BN	04942VAL8	0.04%	CATSK 2017-1A A1A	149420AA9	0.61%
ATRM 13A A1	04966HAA4	0.52%	CATSK 2017-1A A2	149420AE1	0.08%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
CBAM 2017-2A A	12481KAA6	1.00%	CIFC 2019-1A B	12553DAC1	0.07%
CBAM 2017-2A B1	12481KAC2	0.14%	CIFC 2019-4A A1	17182XAA9	0.32%
CBAM 2017-4A A	12481NAB8	0.64%	CIFC 2019-4A A2	17182XAC5	0.06%
CBAM 2017-4A B2	12481NAD4	0.06%	COOK 2018-1A A1	21623PAA5	0.59%
CBAM 2018-5A A	12481QAC9	0.63%	COOK 2018-1A B	21623PAE7	0.09%
CBAM 2018-5A B1	12481QAE5	0.09%	DRSLF 2014-33A AR2	26249GAJ9	0.63%
CBAM 2018-6A A1R	12481XAN0	0.61%	DRSLF 2014-33A BR2	26249GAL4	0.11%
CBAM 2018-6A B1R	12481XAS9	0.08%	DRSLF 2016-43A AR	26245CAU7	0.38%
CBAM 2019-9A A	14987VAA7	0.39%	DRSLF 2016-43A BR	26245CAW3	0.08%
CBAM 2019-9A B1	14987VAC3	0.04%	DRSLF 2016-45A A1R	26244MAL6	0.40%
CGMS 2012-3A A1A2	14312EAJ2	0.38%	DRSLF 2016-45A BR	26244MAQ5	0.08%
CGMS 2012-3A A2A2	14312EAN3	0.03%	DRSLF 2017-47A A1	26245EAA7	0.43%
CGMS 2014-1A A1R2	14310MAW7	0.42%	DRSLF 2017-47A B	26245EAC3	0.05%
CGMS 2014-1A BR2	14310MBA4	0.07%	DRSLF 2017-49A A	26244QAA1	0.38%
CGMS 2015-1A AR2	14311DBE5	0.31%	DRSLF 2017-49A B	26244QAB9	0.07%
CGMS 2015-1A BR2	14311DBG0	0.06%	DRSLF 2017-53A A	26243EAA9	0.39%
CGMS 2017-2A A1B	14315JAL3	0.28%	DRSLF 2017-53A B	26243EAB7	0.06%
CGMS 2017-2A A2A	14315JAE9	0.05%	DRSLF 2018-64A A	26251LAC8	0.39%
CGMS 2017-4A A1	14315BAA4	0.39%	DRSLF 2018-64A B	26251LAE4	0.06%
CGMS 2017-4A A2	14315BAC0	0.06%	DRSLF 2019-68A A	26252QAA0	0.33%
CGMS 2018-2A A1	14317PAA1	0.37%	DRSLF 2019-68A B	26252QAB8	0.05%
CGMS 2018-2A A2	14317PAC7	0.06%	DRSLF 2020-86A A	26245XAA5	0.38%
CGMS 2018-4A A1A	14315RAA9	0.37%	DRSLF 2020-86A B	26245XAC1	0.09%
CGMS 2018-4A A2	14315RAE1	0.07%	FCBSL 2017-2A A	34961PAA8	0.37%
CGMS 2019-1A A1A	14316BAA3	0.37%	FCBSL 2017-2A B1	34961PAC4	0.04%
CGMS 2019-1A A2	14316BAE5	0.07%	GCSL 2020-48A A1	38177DAA6	0.34%
CGMS 2019-3A A1A	14314HAA2	0.37%	GCSL 2020-48A B1	38177DAG3	0.05%
CGMS 2019-3A A2A	14314HAE4	0.03%	GILBT 2017-1A A	375415AA4	0.65%
CIFC 2012-2RA A1	12551PAA0	0.32%	GILBT 2017-1A B	375415AC0	0.10%
CIFC 2012-2RA A2	12551PAC6	0.05%	GLD10 2015-10A AR	38137PAQ3	0.43%
CIFC 2013-2A A1LR	12549BAQ1	0.39%	GLD10 2015-10A BR	38137PAU4	0.06%
CIFC 2013-2A A2LR	12549BAS7	0.08%	GLM 2017-1A AR	38136FAU7	0.43%
CIFC 2014-2RA A1	12548RAB0	0.51%	GLM 2017-1A B1R	38136FAW3	0.07%
CIFC 2014-2RA A2	12548RAC8	0.09%	GLM 2017-2A A	38136MAC2	0.47%
CIFC 2014-3A A1R2	12549QBA2	0.43%	GLM 2017-2A B	38136MAG3	0.06%
CIFC 2014-3A BR2	12549QBE4	0.08%	GLM 2018-3A A	38138BAC4	0.42%
CIFC 2017-1A AR	12551AAL9	0.50%	GLM 2018-3A B1	38138BAG5	0.04%
CIFC 2017-1A B	12551AAC9	0.09%	GLM 2019-4A A	38137YAC5	0.48%
CIFC 2017-4A A1	12551JAC0	0.52%	GLM 2019-4A B	38137YAG6	0.07%
CIFC 2017-4A A2	12551JAE6	0.09%	GLM 2019-5A A	38138DAC0	0.38%
CIFC 2018-1A A	12551RAA6	0.65%	GLM 2019-5A B	38138DAG1	0.06%
CIFC 2018-1A B	12551RAC2	0.11%	GLM 2020-7A A	38138LAA6	0.30%
CIFC 2018-2A A1	17180WAA3	0.52%	GLM 2020-7A B	38138LAC2	0.08%
CIFC 2018-2A A2	17180WAC9	0.08%	GRNPK 2018-1A A2	39729RAB4	0.45%
CIFC 2019-1A A	12553DAA5	0.39%	GRNPK 2018-1A B	39729RAC2	0.12%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
HLM 13A-18 A1	40437LAC6	0.30%	MDPK 2015-18A BR	55819BAN0	0.07%
HLM 13A-18 B	40437LAG7	0.05%	MDPK 2016-21A A1R	55820JAL4	0.49%
HRPK 2020-1A A	413717AA7	0.32%	MDPK 2016-21A A2R	55820JAQ3	0.09%
HRPK 2020-1A B1	413717AC3	0.05%	MDPK 2016-22A A1R	55819XAY8	0.50%
JTWN 2017-10A A1	47048HAC1	0.38%	MDPK 2016-22A BR	55819XBC5	0.10%
JTWN 2017-10A A2	47048HAE7	0.07%	MDPK 2017-23A A	55820TAA6	0.49%
JTWN 2018-6RA A1	47047LAA7	0.48%	MDPK 2017-23A B	55820TAC2	0.11%
JTWN 2018-6RA A2A	47047LAC3	0.06%	MDPK 2018-27A A1A	55820YAA5	0.46%
KAYNE 2020-7A A1	48661CAA0	0.37%	MDPK 2018-27A A2	55820YAC1	0.10%
KAYNE 2020-7A B1	48661CAC6	0.06%	MDPK 2018-28A A1	55821AAA6	0.40%
KKR 16 A1R	48251BAL4	0.46%	MDPK 2018-28A B	55821AAE8	0.07%
KKR 16 A2R	48251BAN0	0.08%	MDPK 2018-30A A	55821TAA5	0.49%
KKR 18 A	48251JAC7	0.45%	MDPK 2018-30A B	55821TAC1	0.07%
KKR 18 B	48251JAE3	0.08%	MDPK 2018-32A A1	55817AAC8	0.48%
KKR 20 A	48251TAA9	0.38%	MDPK 2018-32A B	55817AAG9	0.09%
KKR 20 B	48251TAB7	0.07%	MDPK 2019-33A A	55819JAA1	0.51%
KKR 21 A	48252KAA7	0.39%	MDPK 2019-33A B1	55819JAC7	0.05%
KKR 21 B	48252KAC3	0.06%	MDPK 2020-46A A	55822AAJ6	0.36%
KKR 22A A	48252WAA1	0.39%	MDPK 2020-46A B1	55822AAA5	0.08%
KKR 22A B	48252WAC7	0.06%	MERCL 2017-1A A1	58806PAA6	0.56%
LCM 16A A1AR	50181GBA7	0.26%	MERCL 2017-1A A2	58806PAC2	0.08%
LCM 16A BR2	50181GBG4	0.09%	MIDO 2017-7A A1R	59801WAM8	0.38%
LCM 24A A	50188YAA2	0.39%	MIDO 2017-7A BR	59801WAR7	0.05%
LCM 24A B	50188YAB0	0.06%	NCC 2018-IIA A	63152PAA6	0.38%
LCM 26A A1	50200FAC3	0.37%	NCC 2018-IIA B	63152PAC2	0.07%
LCM 26A B	50200FAE9	0.06%	NEUB 2017-16SA A	64131TAC8	0.33%
MAGNE 2012-7A A1R2	55951PBA4	0.42%	NEUB 2017-16SA B	64131TAE4	0.05%
MAGNE 2012-7A A2R2	55951PBC0	0.06%	NEUB 2019-32A A	64132DAA6	0.37%
MAGNE 2019-22A A1	55954HAA0	0.39%	NEUB 2019-32A B	64132DAC2	0.08%
MAGNE 2019-22A B	55954HAE2	0.06%	NEUB 2019-33A A	64132TAA1	0.37%
MAGNE 2019-24A A	55954WAA7	0.39%	NEUB 2019-33A B	64132TAC7	0.08%
MAGNE 2019-24A B	55954WAC3	0.07%	NEUB 2020-36A A	64133KAA9	0.32%
MAGNE 2020-27A A1	55955EAA6	0.30%	NEUB 2020-36A B	64133KAC5	0.06%
MAGNE 2020-27A B	55955EAE8	0.07%	OAKC 2012-7A AR	67102QAH1	0.46%
MARNR 2017-4A A	56846GAA2	0.37%	OAKC 2012-7A B1R	67102QAK4	0.07%
MARNR 2017-4A B	56846GAC8	0.07%	OAKC 2014-10RA A1	67707CAC2	0.35%
MCLO 2017-10A A1A	56578JAA0	0.31%	OAKC 2014-10RA B	67707CAJ7	0.07%
MCLO 2017-10A A2	56578JAE2	0.07%	OAKC 2015-12A A1R	67109YAL8	0.34%
MCLO 2017-9A A1A	56577PAA7	0.37%	OAKC 2015-12A BR	67109YAQ7	0.07%
MCLO 2017-9A A2	56577PAE9	0.08%	OAKC 2019-3A A1	67112RAC8	0.43%
MCLO 2018-11A A1	56577QAA5	0.35%	OAKC 2019-3A B1	67112RAG9	0.06%
MCLO 2018-11A A2	56577QAC1	0.06%	OAKC 2019-4A A1	67098DAC7	0.38%
MDPK 2015-17A AR	55818YBA8	0.51%	OAKC 2019-4A B1	67098DAG8	0.06%
MDPK 2015-17A B1R	55818YBE0	0.08%	OAKC 2020-5A A1	67113GAC1	0.37%
MDPK 2015-18A A1R	55819BAL4	0.46%	OAKC 2020-5A B	67113GAG2	0.07%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OAKCL 2019-3A A1	67400EAA2	0.44%	REG13 2018-2A A2	75888FAE5	0.06%
OAKCL 2019-3A B	67400EAE4	0.09%	REG14 2018-3A A	75888MAE0	0.45%
OAKCL 2019-4A A1	67402CAC0	0.47%	REG14 2018-3A B	75888MAG5	0.07%
OAKCL 2019-4A B	67402CAG1	0.08%	REG15 2018-4A A1	75888RAC3	0.39%
OCP 2014-6A A1R	67106BAQ0	0.60%	REG15 2018-4A A2	75888RAE9	0.07%
OCP 2014-6A A2R	67106BAR8	0.12%	REG16 2019-2A A1	75888TAA3	0.37%
OCP 2015-8A A1R	67091RAK5	0.15%	REG16 2019-2A B	75888TAE5	0.07%
OCP 2015-8A A2AR	67091RAM1	0.08%	RRAM 2017-1A A1R	78108YAA0	0.42%
OCP 2017-13A A1A	67097LAA4	0.37%	RRAM 2017-1A A2R	78108YAE2	0.08%
OCP 2017-13A A2A	67097LAC0	0.04%	RRAM 2018-4A A1A	74972FAC9	0.55%
OCP 2017-14A A1A	67097QAA3	0.35%	RRAM 2018-4A A2	74972FAG0	0.07%
OCP 2017-14A A2	67097QAE5	0.06%	RSRVA 2016-3A AR	76761RAN9	0.39%
OCP 2018-15A A1	67112KAA7	0.37%	RSRVA 2016-3A BR	76761RAQ2	0.07%
OCP 2018-15A A3	67112KAC3	0.06%	SHACK 2014-5RA A	81881JAC6	0.38%
OCT14 2012-1A A1AR	67590AAZ5	0.42%	SHACK 2014-5RA B	81881JAE2	0.07%
OCT14 2012-1A A2R	67590ABD3	0.06%	SNDPT 2014-2RA A	83613WAA2	0.39%
OCT21 2014-1A A2RR	67590QBA4	0.09%	SNDPT 2014-2RA B	83613WAC8	0.06%
OCT21 2014-1A AARR	67590QAW7	0.45%	SNDPT 2016-2A AR	83610CAN1	0.45%
OCT24 2015-1A A1S	67573ABS1	0.52%	SNDPT 2016-2A BR	83610CAQ4	0.08%
OCT24 2015-1A B5	67573ABW2	0.09%	SNDPT 2016-3A AR	83609NAL4	0.45%
OCT25 2015-1A AR	67575BAL3	0.40%	SNDPT 2016-3A B1	83609NAC4	0.06%
OCT25 2015-1A BR	67575BAN9	0.10%	SNDPT 2017-2A A	83610KAA1	0.52%
OCT28 2016-1A A1R	67591EAQ6	0.43%	SNDPT 2017-2A B	83610KAC7	0.09%
OCT28 2016-1A BR	67591EAU7	0.07%	SNDPT 2017-3A A1A	83611GAA9	0.26%
OCT37 2018-2A A1A	67591VAA3	0.35%	SNDPT 2017-3A A2	83611GAC5	0.09%
OCT37 2018-2A A2	67591VAE5	0.07%	SNDPT 2017-4A A1	83609TAA5	0.52%
OCT38 2018-1A A1	67591YAA7	0.38%	SNDPT 2017-4A A2A	83609TAC1	0.06%
OCT38 2018-1A A3A	67591YAE9	0.05%	SNDPT 2018-2A A	83611JAA3	0.51%
OCT40 2019-1A A1	67592BAA6	0.37%	SNDPT 2018-2A B	83611JAC9	0.09%
OCT40 2019-1A B	67592BAE8	0.07%	SNDPT 2019-1A A	83611KAA0	0.31%
OCT45 2019-1A A	67577MAA1	0.33%	SNDPT 2019-1A B1	83611KAC6	0.06%
OCT45 2019-1A B1	67577MAC7	0.04%	SNDPT 2020-2A A1	83611VAC2	0.30%
OCT46 2020-2A A	67577VAA1	0.32%	SNDPT 2020-2A B1	83611VAG3	0.05%
OCT46 2020-2A B	67577VAC7	0.07%	SPARK 2014-1A AR	817176AL4	0.04%
OHALF 2015-1A A1R2	67109BCN2	0.41%	SPARK 2014-1A B1R	817176AN0	0.06%
OHALF 2015-1A B1R2	67109BCS1	0.07%	STWRT 2015-1A A1R	860444AL2	0.45%
OZLM 2017-19A A1	67112CAA5	0.38%	STWRT 2015-1A BR	860444AQ1	0.05%
OZLM 2017-19A A2	67112CAC1	0.07%	SYMP 2013-12A AR	13080BAA9	0.21%
OZLMF 2013-3A A1RR	67108EAU3	0.40%	SYMP 2013-12A B1R	13080BAB7	0.06%
OZLMF 2013-3A A2AR	67108EAW9	0.07%	SYMP 2016-17A AR	87165UAN1	0.32%
PSTAT 2018-4A A1	69700KAA1	0.24%	SYMP 2016-17A BR	87165UAQ4	0.05%
PSTAT 2018-4A A2	69700KAC7	0.07%	TRNTS 2017-6A AR	89640YAJ3	0.45%
PSTAT 2020-1A A1	69701EAA4	0.45%	TRNTS 2017-6A B	89640YAC8	0.08%
PSTAT 2020-1A A2	69701EAC0	0.09%	TRNTS 2018-9A A	89641JAA4	0.39%
REG13 2018-2A A1	75888FAC9	0.37%	TRNTS 2018-9A B1	89641JAC0	0.06%

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Indices Constituents: Palmer Square Senior Debt Index (CLOSE)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
TRNTS 2019-10A B	89640AAC0	0.07%	WINDR 2016-1A BR	88433AAL3	0.07%
TRNTS 2019-10X AL	BCC2J3FG8	0.30%	WINDR 2017-1A AR	88432MAJ3	0.39%
TRNTS 2019-11A A1	89641HAA8	0.17%	WINDR 2017-1A B	88432MAC8	0.07%
TRNTS 2019-11A B1	89641HAE0	0.03%	WINDR 2017-4A A	87249LAC5	0.38%
TSYMP 2017-1A A	87232BAB8	0.42%	WINDR 2017-4A B	87249LAE1	0.07%
TSYMP 2017-1A B	87232BAC6	0.08%	WINDR 2018-2A A1	88434HAA1	0.35%
VENTR 2012-12A ARR	92329JAY5	0.27%	WINDR 2018-2A B	88434HAG8	0.07%
VENTR 2012-12A BRR	92329JBA6	0.07%	WINDR 2019-3A A1	87249VAC3	0.36%
VENTR 2013-15A A1R2	92328XAT6	0.10%	WINDR 2019-3A B	87249VAG4	0.07%
VENTR 2013-15A BR2	92328XAV1	0.07%	WOODS 2018-17A A	66860PAA2	0.34%
VENTR 2014-17A ARR	92329YAL0	0.43%	WOODS 2018-17A B	66860PAC8	0.06%
VENTR 2014-17A BRR	92329YAN6	0.07%	WSTCT 2016-1A AR	95753TAE5	0.41%
VENTR 2017-27A A	92331RAA5	0.38%	WSTCT 2016-1A B	95753TAG0	0.07%
VENTR 2017-27A B	92331RAB3	0.07%	YCLO 2018-1A A	98625LAA0	0.32%
VENTR 2017-30A A1	92331NAA4	0.44%	YCLO 2018-1A B	98625LAC6	0.05%
VENTR 2017-30A B	92331NAE6	0.06%			
VENTR 2018-31A A1	92331VAA6	0.50%			
VENTR 2018-31A B	92331VAE8	0.07%			
VENTR 2018-33A A1L	92330YAA1	0.31%			
VENTR 2018-33A B	92330YAG8	0.06%			
VENTR 2019-38A A1	92332NAB1	0.37%			
VENTR 2019-38A B	92332NAD7	0.06%			
VENTR 2020-39A A1	92332TAB8	0.31%			
VENTR 2020-39A B	92332TAD4	0.05%			
VIBR 2018-8A A1A	92558FAA7	0.35%			
VIBR 2018-8A A2	92558FAC3	0.05%			
VOYA 2015-3A A1R	92913UAN6	0.48%			
VOYA 2015-3A A3R	92913UAS5	0.09%			
VOYA 2016-3A A1R	92915HAL7	0.36%			
VOYA 2016-3A A3R	92915HAQ6	0.07%			
VOYA 2016-4A AR	92915TAL1	0.45%			
VOYA 2016-4A B1	92915TAC1	0.05%			
VOYA 2017-2A A1	92915UAB0	0.37%			
VOYA 2017-2A A2A	92915UAC8	0.08%			
VOYA 2017-3A A1A	92915QAC7	0.35%			
VOYA 2017-3A A2	92915QAG8	0.07%			
VOYA 2018-1A A1	92917AAA4	0.40%			
VOYA 2018-1A A2	92917AAC0	0.07%			
VOYA 2018-2A A1	92917JAA5	0.36%			
VOYA 2018-2A B1	92917JAE7	0.05%			
VOYA 2019-4A A1	92918BAA1	0.37%			
VOYA 2019-4A B	92918BAE3	0.07%			
WINDR 2014-2A AR	88390AAT7	0.40%			
WINDR 2014-2A BR	88390AAV2	0.07%			
WINDR 2016-1A AR	88433AAJ8	0.38%			

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
AGL 2020-3A C	00119MAG4	0.16%	ARES 2016-41A D	04016DAG0	0.15%
AGL 2020-3A D	00119MAJ8	0.14%	ARES 2016-41A E	04016KAA7	0.10%
AGL 2020-3A E	00119NAA5	0.13%	ARES 2017-43A C	04016PAE8	0.24%
AGL 2020-5A C	00119TAD6	0.15%	ARES 2017-43A D	04016PAG3	0.20%
AGL 2020-5A D	00119TAE4	0.15%	ARES 2017-43A E	04017AAA8	0.13%
AGL 2020-5A E	00119UAA9	0.11%	ARES 2017-44A B1	04016NAD5	0.17%
ALINE 2018-1A C	016269AC6	0.12%	ARES 2017-44A C	04016NAF0	0.29%
ALINE 2018-1A D	016269AD4	0.15%	ARES 2017-44A D	04016NAG8	0.23%
ALINE 2018-1A E	016268AA2	0.10%	ARES 2017-46A C2	04016UAN7	0.13%
ALLEG 2018-3A C	01750NAG4	0.13%	ARES 2017-46A D	04016UAQ0	0.17%
ALLEG 2018-3A D	01750NAJ8	0.16%	ARES 2017-46A E	04016UAS6	0.12%
ALLEG 2018-3A E	01750KAA3	0.12%	ARES 2018-47A C	04016VAG0	0.18%
ALM 2015-16A BR2	00162LCU9	0.27%	ARES 2018-47A D	04016VAJ4	0.19%
ALM 2015-16A CR2	00162LCW5	0.33%	ARES 2018-47A E	04016WAA1	0.12%
ALM 2015-16A DR2	00162JAW2	0.22%	ARES 2018-50A C	04018LAE5	0.11%
ALM 2020-1A B	00166FAJ5	0.55%	ARES 2018-50A D	04018LAG0	0.14%
ALM 2020-1A C	00166FAL0	0.51%	ARES 2018-50A E	04018KAA5	0.11%
ALM 2020-1A D	00166DAA9	0.37%	ATCLO 2018-12A C	04942UAJ5	0.15%
APID 2016-25A B1R	03762YAK3	0.10%	ATCLO 2018-12A D	04942UAL0	0.09%
APID 2016-25A CR	03762YAP2	0.19%	ATCLO 2018-12A E	04942TAA7	0.08%
APID 2016-25A DR	03766CAD3	0.14%	ATCLO 2019-13A C	04942VAQ7	0.15%
APID 2017-28A B	03767CAD2	0.23%	ATCLO 2019-13A D	04942VAS3	0.11%
APID 2017-28A C	03767CAE0	0.21%	ATCLO 2019-13A E	04942AAA8	0.09%
APID 2017-28A D	03766YAA1	0.12%	ATRM 13A C	04966HAG1	0.24%
APID 2018-18A C	03767NAJ5	0.18%	ATRM 13A D	04966HAJ5	0.23%
APID 2018-18A D	03767NAL0	0.14%	ATRM 13A E	04965TAA9	0.13%
APID 2018-18A E	03767QAA7	0.10%	ATRM 14A C	04965LAL2	0.21%
APID 2018-29A B	03767MAJ7	0.19%	ATRM 14A D	04965LAN8	0.23%
APID 2018-29A C	03767MAL2	0.13%	ATRM 14A E	04965HAA5	0.12%
APID 2018-29A D	03767GAA9	0.09%	ATRM 15A C	04965FAJ0	0.31%
APID 2019-31A C	03767VAE8	0.19%	ATRM 15A D	04965FAL5	0.23%
APID 2019-31A D	03767VAF5	0.17%	ATRM 15A E	04965EAA2	0.16%
APID 2019-31A E	03767XAA2	0.12%	ATRM 9A CR	04964KAS0	0.32%
APID XXXA B	03768CAJ8	0.18%	ATRM 9A DR	04964KAU5	0.18%
APID XXXA C	03768CAL3	0.17%	ATRM 9A ER	04964LAJ8	0.15%
APID XXXA D	03768BAA9	0.10%	AVERY 2014-1A CR	05363UAW3	0.31%
ARES 2015-2A CR	04015GAT6	0.26%	AVERY 2014-1A D	05363UAL7	0.18%
ARES 2015-2A DR	04015GAV1	0.23%	AVERY 2014-1A E	05363VAC5	0.13%
ARES 2015-2A ER	04015HAL1	0.18%	BABSN 2018-3A C	06760PAL5	0.19%
ARES 2016-40A BR	04016GAX6	0.17%	BABSN 2018-3A D	06760PAJ0	0.18%
ARES 2016-40A CR	04016GAZ1	0.18%	BABSN 2018-3A E	06760RAA5	0.11%
ARES 2016-40A DR	04016HAK2	0.15%	BABSN 2018-4X C	06760XAG9	0.12%
ARES 2016-41A C	04016DAE5	0.18%	BABSN 2018-4X D	06760XAJ3	0.14%

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Indices Constituents: Palmer Square Debt Index (CLODI)

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BABSN 2018-4X E	06760YAA0	0.11%	BSP 2019-19A C	08182RAE3	0.14%
BARDT 2019-2A C	06744NAG2	0.13%	BSP 2019-19A D	08182RAG8	0.13%
BARDT 2019-2A D	06744NAJ6	0.16%	BSP 2019-19A E	08183PAA4	0.09%
BARDT 2019-2A E	06744PAA0	0.12%	CATSK 2017-1A B	149420AG6	0.36%
BATLN 2017-11A C	07132LAG4	0.18%	CATSK 2017-1A C	149420AJ0	0.26%
BATLN 2017-11A D	07132LAJ8	0.17%	CATSK 2017-1A D	149421AA7	0.19%
BATLN 2017-11A E	07132MAA5	0.11%	CBAM 2017-2A C2	12481KAJ7	0.32%
BATLN 2018-12A C1	07133RAG0	0.10%	CBAM 2017-2A D	12481KAL2	0.40%
BATLN 2018-12A D	07133RAL9	0.16%	CBAM 2017-2A E	12481LAA4	0.27%
BATLN 2018-12A E	07134HAA4	0.14%	CBAM 2017-4A C	12481NAE2	0.24%
BATLN 2019-14A C1	07090AAG8	0.09%	CBAM 2017-4A D	12481NAF9	0.27%
BATLN 2019-14A D	07090AAJ2	0.14%	CBAM 2017-4A E	12481PAA5	0.17%
BATLN 2019-14A E	07133DAA4	0.13%	CBAM 2018-5A C	12481QAJ4	0.23%
BCC 2018-1A C	05683LAG1	0.15%	CBAM 2018-5A D	12481QAL9	0.26%
BCC 2018-1A D	05683LAJ5	0.14%	CBAM 2018-5A E	12481UAA4	0.17%
BCC 2018-1A E	05683MAA2	0.09%	CBAM 2018-6A CR	12481XAY6	0.21%
BCC 2018-2A C	05682VAG0	0.17%	CBAM 2018-6A DR	12481XBA7	0.28%
BCC 2018-2A D	05682VAJ4	0.13%	CBAM 2018-6A ER	12482AAE9	0.23%
BCC 2018-2A E	05682WAA1	0.10%	CBAM 2019-9A C	14987VAG4	0.13%
BCC 2019-2A C	05682LAE7	0.14%	CBAM 2019-9A D	14987VAJ8	0.17%
BCC 2019-2A D	05682LAG2	0.12%	CBAM 2019-9A E	14987UAA9	0.16%
BCC 2019-2A E	05682MAA3	0.09%	CGMS 2012-3A BR2	14312EAS2	0.16%
BCC 2019-4A C	05684AAG4	0.15%	CGMS 2012-3A CR2	14312EAU7	0.15%
BCC 2019-4A D	05684AAJ8	0.15%	CGMS 2012-3A DR2	14312GAC2	0.09%
BCC 2019-4A E	05682XAA9	0.14%	CGMS 2014-1A CR2	14310MBC0	0.22%
BCHPK 2019-1A C1	07355TAL6	0.19%	CGMS 2014-1A DR	14310MBE6	0.14%
BCHPK 2019-1A D1	07355TAQ5	0.19%	CGMS 2014-1A ER	14310PAN0	0.12%
BCHPK 2019-1A E	07355VAA5	0.11%	CGMS 2015-1A CR2	14311DBJ4	0.10%
BLACK 2019-2A B	09204GAD1	0.14%	CGMS 2015-1A DR2	14311DBL9	0.13%
BLACK 2019-2A C	09204GAE9	0.12%	CGMS 2015-1A ER	14311EAY0	0.09%
BLACK 2019-2A D	09204JAA1	0.08%	CGMS 2017-2A B	14315JAG4	0.15%
BLUEM 2018-3A C	09630AAJ5	0.16%	CGMS 2017-2A C	14315JAJ8	0.16%
BLUEM 2018-3A D	09630AAL0	0.15%	CGMS 2017-2A D	14315KAA4	0.08%
BLUEM 2018-3A E	09629YAA5	0.08%	CGMS 2017-4A B	14315BAE6	0.15%
BSP 2017-11A B	08179CAJ0	0.18%	CGMS 2017-4A C	14315BAG1	0.15%
BSP 2017-11A C	08179CAL5	0.17%	CGMS 2017-4A D	14315CAA2	0.10%
BSP 2017-11A D	08179GAA0	0.10%	CGMS 2018-2A B	14317PAE3	0.25%
BSP 2017-12A B	08179HAC4	0.17%	CGMS 2018-2A C	14317PAG8	0.14%
BSP 2017-12A C	08179HAD2	0.18%	CGMS 2018-2A D	14317QAA9	0.10%
BSP 2017-12A D	08179JAA4	0.12%	CGMS 2018-4A B	14315RAG6	0.14%
BSP 2019-17A C	08182BAG3	0.18%	CGMS 2018-4A C	14315RAJ0	0.16%
BSP 2019-17A D	08182BAJ7	0.13%	CGMS 2018-4A D	14315QAA1	0.11%
BSP 2019-17A E	08182AAA8	0.07%	CGMS 2019-1A B	14316BAG0	0.12%

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Indices Constituents: Palmer Square Debt Index (CLODI)

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CGMS 2019-1A C	14316BAJ4	0.17%	DRSLF 2016-43A ERR	26245CBC6	0.13%
CGMS 2019-1A D	14316DAA9	0.14%	DRSLF 2016-45A CR	26244MAS1	0.14%
CGMS 2019-3A B	14314HAG9	0.17%	DRSLF 2016-45A DR	26244MAU6	0.17%
CGMS 2019-3A C1	14314HAJ3	0.12%	DRSLF 2016-45A ER	26244PAG0	0.15%
CGMS 2019-3A D	14314KAA5	0.11%	DRSLF 2017-47A C	26245EAD1	0.23%
CIFC 2012-2RA B	12551PAE2	0.12%	DRSLF 2017-47A D	26245EAE9	0.19%
CIFC 2012-2RA C	12551PAG7	0.13%	DRSLF 2017-47A E	26245EAF6	0.14%
CIFC 2012-2RA D	12551QAA8	0.10%	DRSLF 2017-49A C	26244QAC7	0.18%
CIFC 2013-2A A3LR	12549BAU2	0.24%	DRSLF 2017-49A D	26244QAD5	0.14%
CIFC 2013-2A B1LR	12549BAW8	0.15%	DRSLF 2017-49A E	26244QAE3	0.12%
CIFC 2013-2A B2LR	12548YAH2	0.10%	DRSLF 2017-53A C	26243EAC5	0.17%
CIFC 2014-2RA A3	12548RAD6	0.18%	DRSLF 2017-53A D	26243EAD3	0.15%
CIFC 2014-2RA B1	12548RAE4	0.21%	DRSLF 2017-53A E	26243EAE1	0.09%
CIFC 2014-2RA B2	12551FAA2	0.19%	DRSLF 2018-64A C	26251LAG9	0.13%
CIFC 2014-3A CR2	12549QBG9	0.22%	DRSLF 2018-64A D	26251LAJ3	0.17%
CIFC 2014-3A DR2	12549QBJ3	0.16%	DRSLF 2018-64A E	26251MAA0	0.12%
CIFC 2014-3A ER2	12549RAG8	0.11%	DRSLF 2019-68A C	26252QAC6	0.15%
CIFC 2017-1A C	12551AAG0	0.28%	DRSLF 2019-68A D	26252QAD4	0.11%
CIFC 2017-1A D	12551AAJ4	0.20%	DRSLF 2019-68A E	26252RAA8	0.09%
CIFC 2017-1A E	12551BAA1	0.13%	DRSLF 2020-86A C	26245XAE7	0.17%
CIFC 2017-4A B	12551JAG1	0.20%	DRSLF 2020-86A D	26245XAG2	0.14%
CIFC 2017-4A C	12551JAJ5	0.22%	DRSLF 2020-86A E	26246AAA4	0.11%
CIFC 2017-4A D	12551KAA1	0.14%	FCBSL 2017-2A C	34961PAG5	0.17%
CIFC 2018-1A C	12551RAE8	0.24%	FCBSL 2017-2A D	34961PAJ9	0.16%
CIFC 2018-1A D	12551RAG3	0.26%	FCBSL 2017-2A E	34961NAA3	0.08%
CIFC 2018-1A E	12547WAA2	0.17%	GCSL 2020-48A C	38177DAL2	0.16%
CIFC 2018-2A B	17180WAE5	0.19%	GCSL 2020-48A D	38177DAN8	0.14%
CIFC 2018-2A C	17180WAG0	0.23%	GCSL 2020-48A E	38177FAA1	0.09%
CIFC 2018-2A D	17180YAA9	0.16%	GILBT 2017-1A C	375415AE6	0.25%
CIFC 2019-1A C	12553DAE7	0.14%	GILBT 2017-1A D	375415AG1	0.27%
CIFC 2019-1A D	12553DAG2	0.17%	GILBT 2017-1A E	375414AA7	0.21%
CIFC 2019-1A E	12553BAA9	0.15%	GLD10 2015-10A C1R	38137PAW0	0.19%
CIFC 2019-4A B	17182XAE1	0.13%	GLD10 2015-10A DR	38137PAY6	0.18%
CIFC 2019-4A C	17182XAG6	0.14%	GLD10 2015-10A ER	38137RAJ5	0.12%
CIFC 2019-4A D	125493AA4	0.10%	GLM 2017-1A CR	38136FBA0	0.26%
COOK 2018-1A C	21623PAG2	0.33%	GLM 2017-1A DR	38136FBC6	0.20%
COOK 2018-1A D	21623PAJ6	0.26%	GLM 2017-1A E	38136HAA7	0.10%
COOK 2018-1A E	21623RAA1	0.15%	GLM 2017-2A C	38136MAL2	0.20%
DRSLF 2014-33A CR2	26249GAN0	0.37%	GLM 2017-2A D	38136MAQ1	0.22%
DRSLF 2014-33A DR2	26249GAQ3	0.24%	GLM 2017-2A E	38136PAA9	0.17%
DRSLF 2014-33A ER2	26249HAS7	0.18%	GLM 2018-3A C	38138BAL4	0.26%
DRSLF 2016-43A CR	26245CAY9	0.15%	GLM 2018-3A D	38138BAN0	0.19%
DRSLF 2016-43A DRR	26245CBA0	0.15%	GLM 2018-3A E	38138AAA0	0.11%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
GLM 2019-4A C	38137YAJ0	0.31%	LCM 16A DR2	50181GBL3	0.15%
GLM 2019-4A D	38137YAL5	0.21%	LCM 16A ER2	50181HAC2	0.11%
GLM 2019-4A E	38138CAA6	0.12%	LCM 24A C	50188YAC8	0.20%
GLM 2019-5A C	38138DAJ5	0.24%	LCM 24A D	50188YAD6	0.14%
GLM 2019-5A D	38138DAL0	0.17%	LCM 24A E	50189MAA7	0.09%
GLM 2019-5A E	38138EAA2	0.10%	LCM 26A C	50200FAG4	0.17%
GLM 2020-7A C	38138LAE8	0.12%	LCM 26A D	50200FAJ8	0.13%
GLM 2020-7A D	38138LAG3	0.15%	LCM 26A E	50200GAA5	0.09%
GLM 2020-7A E	38138MAA4	0.07%	MAGNE 2012-7A BR2	55951PBE6	0.16%
GRNPK 2018-1A C	39729RAD0	0.25%	MAGNE 2012-7A CR2	55951PBG1	0.14%
GRNPK 2018-1A D	39729RAE8	0.29%	MAGNE 2012-7A DR2	55952XAG4	0.10%
GRNPK 2018-1A E	39729TAA2	0.17%	MAGNE 2019-22A C	55954HAG7	0.22%
HLM 13A-18 C	40437LAJ1	0.16%	MAGNE 2019-22A D	55954HAJ1	0.16%
HLM 13A-18 D	40437LAL6	0.13%	MAGNE 2019-22A E	55954DAA9	0.10%
HLM 13A-18 E	40437MAA8	0.07%	MAGNE 2019-24A C	55954WAE9	0.17%
HRPK 2020-1A C	413717AG4	0.14%	MAGNE 2019-24A D	55954WAG4	0.15%
HRPK 2020-1A D	413717AJ8	0.14%	MAGNE 2019-24A E	55954XAA5	0.12%
HRPK 2020-1A E	413718AA5	0.09%	MAGNE 2020-27A C	55955EAG3	0.13%
JTWN 2017-10A B1B	47048HAL1	0.08%	MAGNE 2020-27A D	55955EAJ7	0.13%
JTWN 2017-10A C	47048HAJ6	0.19%	MAGNE 2020-27A E	55955FAA3	0.07%
JTWN 2017-10A D	47048LAA6	0.10%	MARNR 2017-4A C	56846GAE4	0.23%
JTWN 2018-6RA B	47047LAG4	0.17%	MARNR 2017-4A D	56846GAG9	0.15%
JTWN 2018-6RA C	47047LAJ8	0.21%	MARNR 2017-4A E	56846YAA3	0.11%
JTWN 2018-6RA D	47047KAA9	0.14%	MCLO 2017-10A B	56578JAG7	0.18%
KAYNE 2020-7A C	48661CAE2	0.16%	MCLO 2017-10A C	56578JAJ1	0.12%
KAYNE 2020-7A D	48661CAG7	0.12%	MCLO 2017-10A D	56577TAE1	0.06%
KAYNE 2020-7A E	48661FAA3	0.13%	MCLO 2017-9A B	56577PAG4	0.16%
KKR 16 B1R	48251BAQ3	0.17%	MCLO 2017-9A C	56577PAJ8	0.14%
KKR 16 CR	48251BAS9	0.20%	MCLO 2017-9A D	56578DAA3	0.10%
KKR 16 DR	48251DAE6	0.12%	MCLO 2018-11A B	56577QAE7	0.13%
KKR 18 C	48251JAG8	0.16%	MCLO 2018-11A C	56577QAG2	0.13%
KKR 18 D	48251JAJ2	0.19%	MCLO 2018-11A D	56577RAA3	0.07%
KKR 18 E	48251HAA5	0.14%	MDPK 2015-17A CR	55818YBG5	0.20%
KKR 20 C	48251TAC5	0.15%	MDPK 2015-17A DR	55818YBJ9	0.22%
KKR 20 D	48251TAD3	0.16%	MDPK 2015-17A ER	55819AAL6	0.17%
KKR 20 E	48251VAA4	0.10%	MDPK 2015-18A CR	55819BAP5	0.25%
KKR 21 C	48252KAE9	0.14%	MDPK 2015-18A DR	55819BAQ3	0.21%
KKR 21 D	48252KAG4	0.15%	MDPK 2015-18A ER	55819CAN8	0.12%
KKR 21 E	48252LAA5	0.10%	MDPK 2016-21A BR	55820JAS9	0.08%
KKR 22A C	48252WAE3	0.13%	MDPK 2016-21A C1R	55820JAU4	0.18%
KKR 22A D	48252WAG8	0.16%	MDPK 2016-21A DR	55820KAG2	0.11%
KKR 22A E	48252VAA3	0.13%	MDPK 2016-22A CR	55819XBE1	0.25%
LCM 16A CR2	50181GBJ8	0.21%	MDPK 2016-22A DR	55819XBG6	0.17%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
MDPK 2016-22A ER	55819VAG1	0.14%	OAKC 2012-7A CR	67102QAP3	0.25%
MDPK 2017-23A C	55820TAE8	0.28%	OAKC 2012-7A DR	67102QAR9	0.18%
MDPK 2017-23A D	55820TAG3	0.22%	OAKC 2012-7A ER	67102UAD1	0.16%
MDPK 2017-23A E	55820UAA3	0.13%	OAKC 2014-10RA C	67707CAL2	0.16%
MDPK 2018-27A B	55820YAD9	0.21%	OAKC 2014-10RA D	67707CAN8	0.16%
MDPK 2018-27A C	55820YAE7	0.21%	OAKC 2014-10RA E	67707DAA4	0.09%
MDPK 2018-27A D	55820XAA7	0.12%	OAKC 2015-12A CR	67109YAS3	0.16%
MDPK 2018-28A C	55821AAG3	0.19%	OAKC 2015-12A DR	67109YAU8	0.16%
MDPK 2018-28A D	55821AAJ7	0.19%	OAKC 2015-12A ER	67110BAE1	0.09%
MDPK 2018-28A E	55821BAA4	0.11%	OAKC 2019-3A C	67112RAL8	0.19%
MDPK 2018-30A C	55821TAE7	0.20%	OAKC 2019-3A D	67112RAN4	0.17%
MDPK 2018-30A D	55821TAG2	0.19%	OAKC 2019-3A E2	67112TAC4	0.06%
MDPK 2018-30A E	55822HAA0	0.10%	OAKC 2019-4A C	67098DAJ2	0.17%
MDPK 2018-32A C	55817AAJ3	0.26%	OAKC 2019-4A D	67098DAL7	0.16%
MDPK 2018-32A D	55817AAL8	0.19%	OAKC 2019-4A E	67098EAA9	0.10%
MDPK 2018-32A E	55817CAA8	0.14%	OAKC 2020-5A C	67113GAJ6	0.16%
MDPK 2019-33A C	55819JAE3	0.22%	OAKC 2020-5A D	67113GAL1	0.16%
MDPK 2019-33A D	55819JAG8	0.22%	OAKC 2020-5A E	67113NAA0	0.10%
MDPK 2019-33A E	55819KAA8	0.14%	OAKCL 2019-3A C1	67400EAG9	0.18%
MDPK 2020-46A C	55822AAE7	0.17%	OAKCL 2019-3A D	67400EAJ3	0.19%
MDPK 2020-46A D	55822AAG2	0.14%	OAKCL 2019-3A E	67400GAA7	0.11%
MDPK 2020-46A E	55821VAA0	0.10%	OAKCL 2019-4A C	67402CAJ5	0.20%
MERCL 2017-1A B	58806PAE8	0.23%	OAKCL 2019-4A D1	67402CAL0	0.15%
MERCL 2017-1A C	58806PAG3	0.27%	OAKCL 2019-4A E	67400JAA1	0.13%
MERCL 2017-1A D2	58806QAE6	0.13%	OCP 2014-6A BR	67106BAS6	0.30%
MIDO 2017-7A CR	59801WAT3	0.16%	OCP 2014-6A CR	67106BAT4	0.24%
MIDO 2017-7A D	59801WAJ5	0.15%	OCP 2014-6A DR	67106HAG9	0.17%
MIDO 2017-7A E	59802YAA9	0.10%	OCP 2015-8A BR	67091RAR0	0.22%
NCC 2018-IIA C	63152PAE8	0.13%	OCP 2015-8A CR	67091RAT6	0.17%
NCC 2018-IIA D	63152PAG3	0.15%	OCP 2015-8A D	67092AAA3	0.16%
NCC 2018-IIA E	63152QAA4	0.10%	OCP 2017-13A B	67097LAD8	0.19%
NEUB 2017-16SA C	64131TAG9	0.17%	OCP 2017-13A C	67097LAE6	0.15%
NEUB 2017-16SA D	64131TAJ3	0.15%	OCP 2017-13A D	67097NAA0	0.10%
NEUB 2017-16SA E	64131RAA6	0.11%	OCP 2017-14A B	67097QAG0	0.15%
NEUB 2019-32A C	64132DAE8	0.21%	OCP 2017-14A C	67097QAJ4	0.17%
NEUB 2019-32A D	64132DAG3	0.14%	OCP 2017-14A D	67097TAA7	0.10%
NEUB 2019-32A E	64132EAA4	0.10%	OCP 2018-15A B	67112KAE9	0.19%
NEUB 2019-33A C	64132TAE3	0.17%	OCP 2018-15A C	67112KAF6	0.15%
NEUB 2019-33A D	64132TAG8	0.17%	OCP 2018-15A D	67112QAA4	0.09%
NEUB 2019-33A E	64132WAA4	0.11%	OCT14 2012-1A BR	67590ABF8	0.21%
NEUB 2020-36A C	64133KAE1	0.16%	OCT14 2012-1A CR	67590ABH4	0.17%
NEUB 2020-36A D	64133KAG6	0.12%	OCT14 2012-1A DR	67590ABK7	0.12%
NEUB 2020-36A E	64133JAA2	0.10%	OCT21 2014-1A BRR	67590QBE6	0.17%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
OCT21 2014-1A CRR	67590QBG1	0.19%	REG13 2018-2A C	75888FAJ4	0.15%
OCT21 2014-1A DRR	67590UAQ1	0.16%	REG13 2018-2A D	75888GAA1	0.14%
OCT24 2015-1A CS	67573ABY8	0.19%	REG14 2018-3A C	75888MAJ9	0.16%
OCT24 2015-1A DS	67573BBG5	0.24%	REG14 2018-3A D	75888MAL4	0.18%
OCT24 2015-1A ES	67573BBJ9	0.21%	REG14 2018-3A E	75888NAA6	0.17%
OCT25 2015-1A C	67575BAG4	0.36%	REG15 2018-4A B	75888RAG4	0.12%
OCT25 2015-1A D	67575BAJ8	0.19%	REG15 2018-4A C	75888RAJ8	0.17%
OCT25 2015-1A E2R	67575EAL7	0.06%	REG15 2018-4A D	75888PAA1	0.15%
OCT28 2016-1A C1R	67591EAW3	0.14%	REG16 2019-2A C	75888TAG0	0.17%
OCT28 2016-1A DR	67591EBA0	0.17%	REG16 2019-2A D	75888TAJ4	0.16%
OCT28 2016-1A ER	67591GAJ7	0.12%	REG16 2019-2A E	75888QAA9	0.10%
OCT37 2018-2A B	67591VAG0	0.15%	RRAM 2017-1A BR	78108YAG7	0.30%
OCT37 2018-2A C	67591VAJ4	0.16%	RRAM 2017-1A CR	78108YAJ1	0.16%
OCT37 2018-2A D	67591WAA1	0.09%	RRAM 2017-1A DR	78109AAA1	0.14%
OCT38 2018-1A B	67591YAJ8	0.17%	RRAM 2018-4A B	74972FAJ4	0.37%
OCT38 2018-1A C	67591YAL3	0.17%	RRAM 2018-4A C	74972FAL9	0.23%
OCT38 2018-1A D	67591XAA9	0.09%	RRAM 2018-4A D	74979KAA5	0.15%
OCT40 2019-1A C	67592BAG3	0.19%	RSRVA 2016-3A CR	76761RAS8	0.17%
OCT40 2019-1A D	67592BAJ7	0.14%	RSRVA 2016-3A DR	76761RAU3	0.15%
OCT40 2019-1A E	67592EAA0	0.12%	RSRVA 2016-3A ER	76761TAE5	0.12%
OCT45 2019-1A C	67577MAG8	0.14%	SHACK 2014-5RA C	81881JAG7	0.14%
OCT45 2019-1A D1	67577MAJ2	0.14%	SHACK 2014-5RA D	81881JAJ1	0.14%
OCT45 2019-1A E	67577NAA9	0.07%	SHACK 2014-5RA E	81881NAA1	0.11%
OCT46 2020-2A C	67577VAE3	0.14%	SNDPT 2014-2RA C	83613WAE4	0.15%
OCT46 2020-2A D	67577VAG8	0.12%	SNDPT 2014-2RA D	83613WAG9	0.12%
OCT46 2020-2A E	67578LAA2	0.08%	SNDPT 2014-2RA E	83614AAA9	0.10%
OHALF 2015-1A CR2	67109BCU6	0.18%	SNDPT 2016-2A CR	83610CAS0	0.19%
OHALF 2015-1A DR2	67109BCW2	0.18%	SNDPT 2016-2A DR	83610CAU5	0.16%
OHALF 2015-1A ER2	67109CBA9	0.11%	SNDPT 2016-2A ER	83610EAE7	0.14%
OZLM 2017-19A B	67112CAE7	0.14%	SNDPT 2016-3A C	83609NAE0	0.19%
OZLM 2017-19A C	67112CAG2	0.16%	SNDPT 2016-3A D	83609NAG5	0.16%
OZLM 2017-19A D	67112DAA3	0.11%	SNDPT 2016-3A E	83609MAA0	0.14%
OZLMF 2013-3A BRR	67108EAY5	0.22%	SNDPT 2017-2A C	83610KAE3	0.22%
OZLMF 2013-3A CR	67108EAS8	0.14%	SNDPT 2017-2A D	83610KAG8	0.17%
OZLMF 2013-3A DR	67108GAE4	0.13%	SNDPT 2017-2A E	83610LAA9	0.14%
PSTAT 2018-4A B	69700KAE3	0.19%	SNDPT 2017-3A B	83611GAE1	0.18%
PSTAT 2018-4A C	69700KAG8	0.08%	SNDPT 2017-3A C	83611GAG6	0.22%
PSTAT 2018-4A D	69700NAA5	0.09%	SNDPT 2017-3A D	83611FAA1	0.12%
PSTAT 2020-1A B	69701EAE6	0.20%	SNDPT 2017-4A B	83609TAE7	0.21%
PSTAT 2020-1A C	69701EAG1	0.09%	SNDPT 2017-4A C	83609TAG2	0.18%
PSTAT 2020-1A D	69701DAA6	0.10%	SNDPT 2017-4A D	83608DAA1	0.11%
REG13 2018-2A B	75888FAG0	0.12%	SNDPT 2018-2A C	83611JAE5	0.19%

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Indices Constituents: Palmer Square Debt Index (CLODI)

Bloomberg Ticker	CUSIP	Weight	Bloomberg Ticker	CUSIP	Weight
SNDPT 2018-2A D	83611JAG0	0.18%	VENTR 2014-17A ERR	92330CAD3	0.10%
SNDPT 2018-2A E	83611HAA7	0.15%	VENTR 2017-27A C	92331RAC1	0.14%
SNDPT 2019-1A C	83611KAE2	0.12%	VENTR 2017-27A D	92331RAD9	0.16%
SNDPT 2019-1A D	83611KAG7	0.13%	VENTR 2017-27A E	92331TAA1	0.10%
SNDPT 2019-1A E	83610FAA2	0.09%	VENTR 2017-30A C	92331NAG1	0.19%
SNDPT 2020-2A C	83611VAJ7	0.14%	VENTR 2017-30A D	92331NAJ5	0.16%
SNDPT 2020-2A D	83611VAL2	0.12%	VENTR 2017-30A E	92331PAA9	0.12%
SNDPT 2020-2A E	83613KAA8	0.08%	VENTR 2018-31A C1	92331VAG3	0.21%
SPARK 2014-1A CR	817176AS9	0.19%	VENTR 2018-31A D	92331VAJ7	0.18%
SPARK 2014-1A D	817176AG5	0.20%	VENTR 2018-31A E	92331WAA4	0.11%
SPARK 2014-1A E	817174AA3	0.17%	VENTR 2018-33A C	92330YAJ2	0.17%
STWRT 2015-1A CR	860444AS7	0.25%	VENTR 2018-33A D	92330YAL7	0.14%
STWRT 2015-1A DR	860444AU2	0.19%	VENTR 2018-33A E	92331GAA9	0.10%
STWRT 2015-1A ER	860443AE0	0.13%	VENTR 2019-36A C	92332LAE9	0.15%
SYMP 2013-12A CR	13080BAD3	0.22%	VENTR 2019-36A D	92332LAF6	0.14%
SYMP 2013-12A DR	13080BAE1	0.23%	VENTR 2019-36A E	92332MAA5	0.13%
SYMP 2013-12A E	87159FAF9	0.14%	VENTR 2019-38A C	92332NAE5	0.13%
SYMP 2016-17A CR	87165UAS0	0.15%	VENTR 2019-38A D	92332NAF2	0.16%
SYMP 2016-17A DR	87165UAU5	0.14%	VENTR 2019-38A E	92332PAA8	0.12%
SYMP 2016-17A ER	87165XAL9	0.10%	VIBR 2018-8A B1	92558FAE9	0.10%
TRNTS 2017-6A CR	89640YAQ7	0.17%	VIBR 2018-8A C	92558FAG4	0.15%
TRNTS 2017-6A D	89640YAG9	0.21%	VIBR 2018-8A D	92557RAA2	0.09%
TRNTS 2017-6A E	89641BAA1	0.13%	VOYA 2015-3A BR	92913UAU0	0.23%
TRNTS 2018-9A C	89641JAE6	0.13%	VOYA 2015-3A CR	92913UAW6	0.18%
TRNTS 2018-9A D	89641JAG1	0.16%	VOYA 2015-3A DR	92913DAJ3	0.12%
TRNTS 2018-9A E	89641KAA1	0.12%	VOYA 2016-3A BR	92915HAS2	0.16%
TRNTS 2019-10A C	89640AAE6	0.12%	VOYA 2016-3A CR	92915HAU7	0.15%
TRNTS 2019-10A D	89640AAG1	0.16%	VOYA 2016-3A DR	92915KAE6	0.10%
TRNTS 2019-10A E	89640CAA0	0.13%	VOYA 2016-4A C	92915TAG2	0.23%
TRNTS 2019-11A C	89641HAG5	0.11%	VOYA 2016-4A D	92915TAJ6	0.16%
TRNTS 2019-11A D	89641HAJ9	0.16%	VOYA 2016-4A E1	92915WAA8	0.06%
TRNTS 2019-11A E	89641LAA9	0.12%	VOYA 2017-2A B	92915UAD6	0.18%
TSYMP 2017-1A C	87232BAD4	0.15%	VOYA 2017-2A C	92915UAE4	0.15%
TSYMP 2017-1A D	87232BAE2	0.19%	VOYA 2017-2A D	92915XAD0	0.10%
TSYMP 2017-1A E	87232RAA5	0.11%	VOYA 2017-3A B	92915QAJ2	0.16%
VENTR 2012-12A CRR	92329JBC2	0.19%	VOYA 2017-3A C	92915QAL7	0.15%
VENTR 2012-12A DRR	92329JBE8	0.16%	VOYA 2017-3A D	92916PAA2	0.09%
VENTR 2012-12A ERR	92329KAG1	0.13%	VOYA 2018-1A B	92917AAE6	0.26%
VENTR 2013-15A CR2	92328XAX7	0.12%	VOYA 2018-1A C	92917AAG1	0.17%
VENTR 2013-15A DR2	92328XAZ2	0.14%	VOYA 2018-1A D	92917BAA2	0.10%
VENTR 2013-15A ER2	92328LAH8	0.12%	VOYA 2018-2A C1	92917JAJ6	0.11%
VENTR 2014-17A CRR	92329YAQ9	0.21%	VOYA 2018-2A D	92917JAN7	0.15%
VENTR 2014-17A DRR	92329YAS5	0.15%	VOYA 2018-2A E	92917TAA3	0.09%

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Bloomberg Ticker	CUSIP	Weight
VOYA 2019-4A C	92918BAG8	0.17%
VOYA 2019-4A D	92918BAJ2	0.17%
VOYA 2019-4A E	92917UAA0	0.10%
WINDR 2014-2A CR	88390AAX8	0.14%
WINDR 2014-2A DR	88390AAZ3	0.16%
WINDR 2014-2A ER	88432BAG3	0.10%
WINDR 2016-1A CR	88433AAN9	0.16%
WINDR 2016-1A DR	88433AAQ2	0.13%
WINDR 2016-1A ER	87248FAE5	0.11%
WINDR 2017-1A C	88432MAE4	0.16%
WINDR 2017-1A D	88432MAG9	0.15%
WINDR 2017-1A E	88432QAA3	0.11%
WINDR 2017-4A C	87249LAG6	0.17%
WINDR 2017-4A D	87249LAJ0	0.16%
WINDR 2017-4A E	87249MAA7	0.11%
WINDR 2018-2A C	88434HAJ2	0.18%
WINDR 2018-2A D	88434HAL7	0.14%
WINDR 2018-2A E	88433LAA3	0.09%
WINDR 2019-3A C	87249VAJ8	0.18%
WINDR 2019-3A D	87249VAL3	0.15%
WINDR 2019-3A E	87249WAA5	0.10%
WOODS 2018-17A C	66860PAE4	0.14%
WOODS 2018-17A D	66860PAG9	0.10%
WOODS 2018-17A E	66860LAA1	0.08%
WSTCT 2016-1A CR	95753TAJ4	0.16%
WSTCT 2016-1A DR	95753TAL9	0.17%
WSTCT 2016-1A ER	95753VAC4	0.14%
YCLO 2018-1A C1	98625LAE2	0.07%
YCLO 2018-1A D	98625LAG7	0.15%
YCLO 2018-1A E	98625MAA8	0.12%

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