



PROVIDUS CLO VII DAC

LEI : 635400OQK4TE73VPI361

COMPLIANCE REPORT

As of 31-May-2024

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Account Balances



Account Name	CCY	Native Currency (Trade Date Basis)	Native Currency (Received Date Basis)	Deal Currency (Trade Date Basis)	Deal Currency (Received Date Basis)
Collection Account					
Providus CLO VII DAC Custody EUR	EUR	0.00	0.00	0.00	0.00
Providus CLO VII DAC Issuer Profit Account	EUR	1,436.11	1,436.11	1,436.11	1,436.11
			Collection Account Subtotal:	1,436.11	1,436.11
Interest Funding Account					
Providus CLO VII DAC Interest EUR	EUR	3,596,110.82	3,596,110.82	3,596,110.82	3,596,110.82
PROVIDUS CLO VII DAC Interest EUR - STIF BLACKROCK	EUR	0.00	0.00	0.00	0.00
PROVIDUS CLO VII DAC Interest EUR - STIF Morgan Stanley	EUR	0.00	0.00	0.00	0.00
Providus CLO VII DAC Interest GBP	GBP	0.00	0.00	0.00	0.00
Providus CLO VII DAC Interest USD	USD	0.00	0.00	0.00	0.00
			Interest Funding Account Subtotal:	3,596,110.82	3,596,110.82
Payment Account					
Providus CLO VII DAC Payment Account	EUR	0.00	0.00	0.00	0.00
			Payment Account Subtotal:	0.00	0.00
Principal Funding Account					
Providus CLO VII DAC Principal EUR	EUR	(10,857,821.48)	4,147,290.51	(10,857,821.48)	4,147,290.51
PROVIDUS CLO VII DAC Principal EUR - STIF BLACKROCK	EUR	0.00	1,694,087.59	0.00	1,694,087.59
Providus CLO VII DAC Principal GBP	GBP	0.00	0.00	0.00	0.00
Providus CLO VII DAC Principal USD	USD	0.00	0.00	0.00	0.00
Providus CLO VII DAC Unused Proceeds EUR	EUR	0.00	0.00	0.00	0.00
PROVIDUS CLO VII DAC Unused Proceeds EUR - STIF BLACKROCK	EUR	0.00	0.00	0.00	0.00
			Principal Funding Account Subtotal:	(10,857,821.48)	5,841,378.10
Reserve Account					
Providus CLO VII DAC Expense Reserve EUR	EUR	115,000.00	115,000.00	115,000.00	115,000.00
Providus CLO VII DAC First Period Reserve EUR	EUR	0.00	0.00	0.00	0.00
Providus CLO VII DAC Interest Smoothing	EUR	0.00	0.00	0.00	0.00
Providus CLO VII DAC Supp Reserve EUR	EUR	0.00	0.00	0.00	0.00
Providus CLO VII DAC Unfunded Revolver Reserve	EUR	0.00	416,666.67	0.00	416,666.67
			Reserve Account Subtotal:	115,000.00	531,666.67
			Total:	(7,145,274.55)	9,970,591.70

Compliance Summary



Tranche	Original Balance	Current Balance	All in Rate	Spread	Index	Interest	CCY	S&P Rating		Fitch Rating	
								Original	Current	Original	Current
Class A Senior Secured Floating Rate Notes	208,200,000.00	208,200,000.00	5.30600%	1.40000%	3.90600%	2,791,962.00	EUR	AAA	AAA	AAA	AAA
Class B-1 Senior Secured Floating Rate Notes	33,800,000.00	33,800,000.00	6.30600%	2.40000%	3.90600%	538,772.00	EUR	AA	AA	AA	AA
Class B-2 Senior Secured Fixed Rate Notes	10,000,000.00	10,000,000.00	3.50000%	N/A	N/A	87,500.00	EUR	AA	AA	AA	AA
Class C Senior Secured Deferrable Floating Rate Notes	17,500,000.00	17,500,000.00	7.75600%	3.85000%	3.90600%	343,175.00	EUR	A	A	A	A
Class D Senior Secured Deferrable Floating Rate Notes	23,600,000.00	23,600,000.00	9.60600%	5.70000%	3.90600%	573,008.00	EUR	BBB-	BBB-	BBB-	BBB-
Class E Senior Secured Deferrable Floating Rate Notes	16,700,000.00	16,700,000.00	11.59600%	7.69000%	3.90600%	489,477.00	EUR	BB-	BB-	BB-	BB-
Class F Senior Secured Deferrable Floating Rate Notes	14,000,000.00	11,681,125.00	13.87600%	9.97000%	3.90600%	409,780.00	EUR	B-	B-	B-	B-
Subordinated Notes	21,000,000.00	21,000,000.00	N/A	N/A	N/A	Residual	EUR	NR	NR	NR	NR
Total:	344,800,000.00	342,481,125.00				5,233,674.00					

Deal Summary

Description	Value
Closing Date	27-Jul-2022
Effective Date	30-Sep-2022
Collection Period Start Date	04-Apr-2024
Collection Period End Date	02-Jul-2024
Next Payment Date	15-Jul-2024
Next Collection Period Start Date	03-Jul-2024
Next Collection Period End Date	02-Oct-2024
Senior Secured Loans	315,694,525.90
Second Lien Loans & Mezzanine Obligations	2,250,000.00
Senior Secured Bonds	27,652,000.00
Senior Unsecured Bonds	17,209,105.26
Subordinated Obligations	0.00

Test Results Summary

Test Type	Pass	Fail	N/A
Coverage Tests	8	0	1
Collateral Quality	5	0	0
Portfolio Profile Tests	59	0	0

Miscellaneous Information

Description	Current
Aggregate Principal Balance	362,805,631.16
Principal Proceeds	(10,857,821.48)
Collateral Principal Amount	351,947,809.68
Adjusted Collateral Principal Amount	351,947,809.68
Defaulted Obligations	0.00

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
Par Value					
Class A/B Par Value Test	351,947,809.68	252,000,000.00	139.66%	>= 129.89%	✔ Passed
Class C Par Value Test	351,947,809.68	269,500,000.00	130.59%	>= 122.87%	✔ Passed
Class D Par Value Test	351,947,809.68	293,100,000.00	120.08%	>= 113.41%	✔ Passed
Class E Par Value Test	351,947,809.68	309,800,000.00	113.60%	>= 108.48%	✔ Passed
Class F Par Value Test	351,947,809.68	321,481,125.00	109.48%	>= 104.59%	⚠ N/A
Reinvestment Overcollateralisation Test	351,947,809.68	321,481,125.00	109.48%	>= 104.59%	✔ Passed
Interest Coverage					
Class A/B Interest Coverage Test	6,572,626.55	3,418,234.00	192.28%	>= 120.00%	✔ Passed
Class C Interest Coverage Test	6,572,626.55	3,761,409.00	174.74%	>= 110.00%	✔ Passed
Class D Interest Coverage Test	6,572,626.55	4,334,417.00	151.64%	>= 105.00%	✔ Passed
Collateral Quality					
Fitch Maximum Weighted Average Rating Factor Test			25.68	<= 27.00	✔ Passed
Fitch Minimum Weighted Average Recovery Rate Test			62.80%	>= 60.55%	✔ Passed
Minimum Weighted Average Spread Test			4.17%	>= 3.95%	✔ Passed
Weighted Average Life Test			4.50	<= 7.25	✔ Passed
S&P CDO Monitor Test			63.32%	<= 69.03%	✔ Passed
Portfolio Profile					
(a) Senior Secured Obligations	332,488,704.42	351,947,809.68	94.50%	>= 90.00%	✔ Passed
(b) Senior Secured Loans	304,836,704.42	351,947,809.68	86.70%	>= 70.00%	✔ Passed
(c) Unsecured Obligations, Mezzanine Obligations, 2nd Lien Loans and High Yield Bonds	19,459,105.26	351,947,809.68	5.50%	<= 10.00%	✔ Passed
(d) Second Lien Loans and Mezzanine Obligations	2,250,000.00	351,947,809.68	0.60%	<= 5.00%	✔ Passed
(e)(i) Highest Single Obligor Senior Secured Obligations	5,154,277.25	351,947,809.68	1.40%	<= 3.00%	✔ Passed
(e)(ii) 4th Highest Single Obligor of Senior Secured Obligations	4,565,266.22	351,947,809.68	1.20%	<= 2.50%	✔ Passed
(f) Highest Single Obligor other than Senior Secured Obligations	1,802,105.26	351,947,809.68	0.50%	<= 1.50%	✔ Passed
(g) Highest Single Obligor	5,500,000.00	351,947,809.68	1.50%	<= 3.00%	✔ Passed
(h) Non-Euro Obligations	0.00	351,947,809.68	0.00%	<= 25.00%	✔ Passed
(i) Participations	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(j) Current Pay Obligations	0.00	351,947,809.68	0.00%	<= 2.50%	✔ Passed
(k) Revolving Obligations and/or Delayed Drawdown Collateral Obligations	692,488.61	351,947,809.68	0.10%	<= 5.00%	✔ Passed
(l) Fitch - CCC Obligations	8,832,247.62	351,947,809.68	2.50%	<= 7.50%	✔ Passed
(m) S&P - CCC Obligations	6,352,661.91	351,947,809.68	1.80%	<= 7.50%	✔ Passed
(n) Bridge Loans	0.00	351,947,809.68	0.00%	<= 2.50%	✔ Passed
(o)(i) Corporate Rescue Loans	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(o)(ii) Highest Obligor of Corporate Rescue Loans	0.00	351,947,809.68	0.00%	<= 2.00%	✔ Passed
(p) PIK Securities	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(q) Fixed Rate Obligations	30,111,105.26	351,947,809.68	8.50%	<= 15.00%	✔ Passed
(r)(i) Highest Single Fitch Industry Category	51,660,231.75	351,947,809.68	14.60%	<= 17.50%	✔ Passed
(r)(ii) Fitch Industry Concentration Test - Top 3 Industries	123,139,723.71	351,947,809.68	34.90%	<= 40.00%	✔ Passed
(s) Obligors - Domiciled in country with a country ceiling below AAA By Fitch	13,625,000.00	351,947,809.68	3.80%	<= 10.00%	✔ Passed

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
(t) Obligors Domiciled in Countries Rated below A- by S&P	13,625,000.00	351,947,809.68	3.80%	<= 20.00%	✔ Passed
(u)(i) Highest Single S&P Industry Category	45,910,231.75	351,947,809.68	13.00%	<= 17.50%	✔ Passed
(u)(ii) S&P Industry Concentration Test - Top 3 Industries	110,034,687.26	351,947,809.68	31.20%	<= 40.00%	✔ Passed
(v)(i)(i) Fitch Aggregate Third Party Credit Exposure Rated AAA or below	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(i)(i) Fitch Individual Third Party Credit Exposure Rated AAA	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(i)(ii) Fitch Aggregate Third Party Credit Exposure Rated AA+ or below	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(i)(ii) Fitch Individual Third Party Credit Exposure Rated AA+	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(i)(iii) Fitch Aggregate Third Party Credit Exposure Rated AA or below	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(i)(iii) Fitch Individual Third Party Credit Exposure Rated AA	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(i)(iv) Fitch Aggregate Third Party Credit Exposure Rated AA- or below	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(i)(iv) Fitch Individual Third Party Credit Exposure Rated AA-	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(i)(v) Fitch Aggregate Third Party Credit Exposure Rated A+ or below	0.00	351,947,809.68	0.00%	<= 0.00%	✔ Passed
(v)(i)(v) Fitch Individual Third Party Credit Exposure Rated A+	0.00	351,947,809.68	0.00%	<= 0.00%	✔ Passed
(v)(i)(vii) Fitch Aggregate Third Party Credit Exposure Rated A- or below	0.00	351,947,809.68	0.00%	<= 0.00%	✔ Passed
(v)(i)(vii) Fitch Individual Third Party Credit Exposure Rated A-	0.00	351,947,809.68	0.00%	<= 0.00%	✔ Passed
(v)(ii)(i) S&P Aggregate Third Party Credit Exposure Rated AAA	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(i) S&P Individual Third Party Credit Exposure Rated AAA	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(ii) S&P Aggregate Third Party Credit Exposure Rated AA+	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(ii) S&P Individual Third Party Credit Exposure Rated AA+	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(iii) S&P Aggregate Third Party Credit Exposure Rated AA	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(iii) S&P Individual Third Party Credit Exposure Rated AA	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(iv) S&P Aggregate Third Party Credit Exposure Rated AA-	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(iv) S&P Individual Third Party Credit Exposure Rated AA-	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(v) S&P Aggregate Third Party Credit Exposure Rated A+	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(v) S&P Individual Third Party Credit Exposure Rated A+	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(vi) S&P Aggregate Third Party Credit Exposure Rated A	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(vi) S&P Individual Third Party Credit Exposure Rated A	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(v)(ii)(vii) S&P Aggregate Third Party Credit Exposure Rated A without Short Term A-1	0.00	351,947,809.68	0.00%	<= 0.00%	✔ Passed
(v)(ii)(vii) S&P Individual Third Party Credit Exposure Rated A without Short Term A-1	0.00	351,947,809.68	0.00%	<= 0.00%	✔ Passed
(v)(ii)(viii) S&P Aggregate Third Party Credit Exposure Rated A- or below	0.00	351,947,809.68	0.00%	<= 0.00%	✔ Passed
(v)(ii)(viii) S&P Individual Third Party Credit Exposure Rated A- or below	0.00	351,947,809.68	0.00%	<= 0.00%	✔ Passed
(w) Cov-Lite Loans	5,937,673.24	351,947,809.68	1.60%	<= 25.00%	✔ Passed
(x) Collateral Obligations issued by Obligors with current indebtedness < 250m	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(y) Portfolio Company or Originated by Portfolio Company	14,799,649.89	351,947,809.68	4.20%	<= 15.00%	✔ Passed
(z) Annual Obligations	0.00	351,947,809.68	0.00%	<= 5.00%	✔ Passed
(aa) Discount Obligations	0.00	351,947,809.68	0.00%	<= 25.00%	✔ Passed
(bb) Credit Estimate Obligations	0.00	351,947,809.68	0.00%	<= 10.00%	✔ Passed
Other					
Minimum Weighted Average Spread Test - without the EURIBOR Floor Adjustment			4.18%	N/A	● N/A
Weighted Average Spread excluding Coupon Adjustment Percentage			4.18%	N/A	● N/A
Minimum Weighted Average Coupon Test	4.85		4.85%	N/A	● N/A

Interest Coverage Tests



Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Interest Coverage Test	6,572,626.55	3,418,234.00	192.28%	72.28%	>= 120.00%	✔ Passed
Class C Interest Coverage Test	6,572,626.55	3,761,409.00	174.74%	64.74%	>= 110.00%	✔ Passed
Class D Interest Coverage Test	6,572,626.55	4,334,417.00	151.64%	46.64%	>= 105.00%	✔ Passed

Interest Coverage Test Numerator Detail

Actual Interest Received	3,596,110.82
Projected Interest	3,127,717.17
Reinvestment Interest	0.00
Interest on Account Balances	0.00
Miscellaneous Proceeds	0.00
Sub Total:	6,723,827.99
Plus:	
Defaulted Obligation Excess Amounts	0.00
Amount Payable from Currency Account	0.00
Amount Payable from Expense Reserve Account	0.00
Amount Payable from First Period Reserve Account	0.00
Amount Payable From Interest Smoothing Account	0.00
Amount Received from Hedge Counterparty	0.00
Sub Total:	0.00
Less:	
Amounts Payable into Interest Smoothing Account	0.00
Amounts Payable Priority of Payments	151,201.44
Principal Financed Accrued Interest	0.00
PIK Obligation that has been deferred (without duplication)	0.00
Sub Total:	151,201.44
Interest Coverage Numerator	6,572,626.55

Interest Coverage Test Denominator Detail

Tranche	Interest
Class A Senior Secured Floating Rate Notes	2,791,962.00
Class B-1 Senior Secured Floating Rate Notes	538,772.00
Class B-2 Senior Secured Fixed Rate Notes	87,500.00
Class C Senior Secured Deferrable Floating Rate Notes	343,175.00
Class D Senior Secured Deferrable Floating Rate Notes	573,008.00

Par Value Tests



Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Par Value Test	351,947,809.68	252,000,000.00	139.66%	9.77%	>= 129.89%	✔ Passed
Class C Par Value Test	351,947,809.68	269,500,000.00	130.59%	7.72%	>= 122.87%	✔ Passed
Class D Par Value Test	351,947,809.68	293,100,000.00	120.08%	6.67%	>= 113.41%	✔ Passed
Class E Par Value Test	351,947,809.68	309,800,000.00	113.60%	5.12%	>= 108.48%	✔ Passed
Class F Par Value Test	351,947,809.68	321,481,125.00	109.48%	4.89%	>= 104.59%	● N/A
Reinvestment Overcollateralisation Test	351,947,809.68	321,481,125.00	109.48%	4.89%	>= 104.59%	✔ Passed

Par Value Test Numerator Detail

Aggregate Principal Balance	362,805,631.16
Principal Proceeds	(10,857,821.48)
Unused Proceeds	0.00
Purchased Accrued Interest	0.00
Sub Total:	351,947,809.68
Less:	
Deferring and Defaulted Adjustment Amount	0.00
Current Pay Adjustment	0.00
Discount Adjustment	0.00
Corporate Rescue Loan Adjustment	0.00
CCC Adjustment Amount	0.00
Sub Total:	0.00
Adjusted Collateral Principal Amount	351,947,809.68

Par Value Test Denominator Detail

Tranche	Principal Amount
Class A Senior Secured Floating Rate Notes	208,200,000.00
Class B-1 Senior Secured Floating Rate Notes	33,800,000.00
Class B-2 Senior Secured Fixed Rate Notes	10,000,000.00
Class C Senior Secured Deferrable Floating Rate Notes	17,500,000.00
Class D Senior Secured Deferrable Floating Rate Notes	23,600,000.00
Class E Senior Secured Deferrable Floating Rate Notes	16,700,000.00
Class F Senior Secured Deferrable Floating Rate Notes	11,681,125.00

S&P CDO Monitor Test

BDR	68.55%
A (Target Par Amount)	350,000,000.00
B (CPA for S&P CDO Monitor Test)	351,947,809.68
WARR (S&P Weighted Average Recovery Rate for the Class A Notes)	35.70%
S&P CDO Adjusted BDR = $BDR * (A/B) + (B-A) / (B * (1-WARR))$	69.03%

0.247621	0.247621
plus: (SPWARF/9162.65)	0.319600
minus: (DRD/16757.2)	0.031956
minus: (ODM/7677.8)	0.016152
minus: (IDM/2177.56)	0.008473
minus: (RDM/34.0948)	0.042377
plus: (WAL/27.3896)	0.164890
S&P CDO SDR	63.32%

S&P CDO Monitor Test	PASS
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Input	Value
S&P Weighted Average Rating Factor	2,928.38
S&P Default Rate Dispersion	535.50
S&P Industry Diversity Measure	18.45
S&P Obligor Diversity Measure	124.01
S&P Regional Diversity Measure	1.44
S&P Weighted Average Spread	4.03%
S&P Weighted Average Life	4.52
S&P Weighted Average Recovery Rate (CDO Monitor)	35.70%

Asset Information I



Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Loan								
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	Term Loan	98.938	3,075,575.33	3,075,575.33	0.00	Senior Secured	16-Feb-2028
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Term Loan	100.292	2,000,000.00	2,000,000.00	0.00	Senior Secured	10-Feb-2031
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Term Loan	100.175	3,500,000.00	3,500,000.00	0.00	Senior Secured	30-Sep-2028
Albea Beauty Holdings SARL - Facility Ba (Eur)	LX211343	Term Loan	100.292	1,500,000.00	1,500,000.00	0.00	Senior Secured	31-Dec-2027
AlixPartners LLP - Initial Euro Term Loan	LX192165	Term Loan	100.063	969,749.09	969,749.09	0.00	Senior Secured	04-Feb-2028
Almaviva Developpement - Facility B	LX193594	Term Loan	99.292	1,000,000.00	1,000,000.00	0.00	Senior Secured	10-Apr-2028
Amer Sports Company - Initial EUR Term Loan	LX226654	Term Loan	100.542	1,500,000.00	1,500,000.00	0.00	Senior Secured	17-Feb-2031
Ammega Group BV - 2023 Facility B2	LX213528	Term Loan	100.125	1,500,000.00	1,500,000.00	0.00	Senior Secured	30-Dec-2028
Apleona Holding GMBH - Incremental Facility B Loan	LX211718	Term Loan	100.479	500,000.00	500,000.00	0.00	Senior Secured	28-Apr-2028
Athena Bidco GmbH - Facility B	LX185571	Term Loan	99.650	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Mar-2027
Athena Bidco GmbH - Additional Facility B2 Loan	LX228174	Term Loan	100.875	3,000,000.00	3,000,000.00	0.00	Senior Secured	20-Mar-2029
Auris Luxembourg III SARL - Term Loan (Eur)	LX228129	Term Loan	99.891	4,500,000.00	4,500,000.00	0.00	Senior Secured	28-Feb-2029
Automate Intermediate Holdings II Sarl - Euro Term Loan	LX182955	Term Loan	100.100	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Jul-2026
Avantor Funding Inc - Incremental B-4 Euro Term Loan	LX194951	Term Loan	100.319	468,142.60	468,142.60	0.00	Senior Secured	12-Jun-2028
Awaze Limited - Facility B3	LX216984	Term Loan	99.063	1,732,976.87	1,732,976.87	0.00	Senior Secured	09-May-2028
Banijay Entertainment SAS - Facility B (Eur) Loan	LX185438	Term Loan	100.548	1,500,000.00	1,500,000.00	0.00	Senior Secured	01-Mar-2028
Belfor Holdings Inc - Initial Tranche B-2 TermLoan	LX218516	Term Loan	101.000	1,250,000.00	1,250,000.00	0.00	Senior Secured	01-Nov-2030
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	Term Loan	99.819	1,000,000.00	1,000,000.00	0.00	Senior Secured	14-May-2031
Belron Finance US LLC - Euro Third Incremental Term Loan	LX193822	Term Loan	100.500	1,000,000.00	1,000,000.00	0.00	Senior Secured	13-Apr-2028
Best Food of Nature Holdco III - Facility B Loan	LX181871	Term Loan	93.361	1,250,000.00	1,250,000.00	0.00	Senior Secured	11-Sep-2026
Birkenstock Group BV & Co KG - Facility B (EUR)	LX194376	Term Loan	100.125	500,000.00	500,000.00	0.00	Senior Secured	28-Apr-2028
Blitz 20-487 GmbH - Facility B Loan	LX192491	Term Loan	99.656	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Apr-2028
Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	Term Loan	100.284	4,000,000.00	4,000,000.00	0.00	Senior Secured	14-Mar-2029
Bock Capital Bidco BV - Term Loan	LX194536	Term Loan	98.828	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Jun-2028
Bock Capital Bidco BV - Additional Facility B Loan	LX231055	Term Loan	98.828	1,500,000.00	1,500,000.00	0.00	Senior Secured	29-Jun-2028
Boels Topholding B.V. - Term Loan	LX233465	Term Loan	100.080	1,886,206.90	1,886,206.90	0.00	Senior Secured	15-May-2031
Boost Newco Borrower LLC - Term Loan B (Eur)	LX216845	Term Loan	100.500	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Jan-2031
Boxer Parent Company Inc - 2028 Extended Euro TL	LX220912	Term Loan	100.648	4,445,910.23	4,445,910.23	0.00	Senior Secured	29-Dec-2028
Breitling Financing S.A R.L. - Incremental Term Loan	LX211584	Term Loan	100.578	1,000,000.00	1,000,000.00	0.00	Senior Secured	25-Oct-2028
CAB - Facility B Loan	LX192244	Term Loan	98.348	750,000.00	750,000.00	0.00	Senior Secured	09-Feb-2028
CAB - Additional Facility	LX196338	Term Loan	98.750	1,000,000.00	1,000,000.00	0.00	Senior Secured	09-Feb-2028
Cambrex Corporation - Tranche B-1 Euro Term Loans	LX190666	Term Loan	96.500	3,205,356.88	3,205,356.88	0.00	Senior Secured	04-Dec-2026
Casper Bidco SAS - Term Loan B5	LX227420	Term Loan	100.431	2,250,000.00	2,250,000.00	0.00	Senior Secured	21-Mar-2031
CD&R Firefly Bidco Limited - Term Loan B4	LX211541	Term Loan	100.442	3,000,000.00	3,000,000.00	0.00	Senior Secured	21-Jun-2028
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	Term Loan	99.703	500,000.00	500,000.00	0.00	Senior Secured	28-Feb-2029
Cerebro Bidco GmbH - Facility B1	LX190452	Term Loan	100.083	1,828,342.87	1,828,342.87	0.00	Senior Secured	15-Dec-2027
Cerebro Bidco GmbH - Term Loan B2	LX191527	Term Loan	100.083	1,171,657.13	1,171,657.13	0.00	Senior Secured	15-Dec-2027
Chrome Bidco - Incremental TLC Facility	LX202726	Term Loan	93.094	4,000,000.00	4,000,000.00	0.00	Senior Secured	16-Feb-2029
Chrysaor Bidco S.A R.L. - (Eur) T1b	LX232237	Term Loan	100.406	3,724,178.06	3,724,178.06	0.00	Senior Secured	14-May-2031
Chrysaor Bidco S.A R.L. - Unfunded Commitment	LX232238	Delayed Draw Loan	100.406	275,821.94	275,821.94	275,821.94	Senior Secured	14-May-2031

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Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
CIRCET EUROPE - Senior Facility B	LX196125	Term Loan	99.625	547,000.00	547,000.00	0.00	Senior Secured	13-Oct-2028
Claudius Finance SARL - Facility B2 Loan	LX217081	Term Loan	100.389	2,250,000.00	2,250,000.00	0.00	Senior Secured	10-Jul-2028
Cloud Software Group Inc - Term Loan B (Eur)	LX233387	Term Loan	100.239	2,597,032.75	2,597,032.75	0.00	Senior Secured	30-Mar-2029
Cobalt Bidco - Repriced Facility B Loan	LX195644	Term Loan	97.266	1,860,000.00	1,860,000.00	0.00	Senior Secured	26-Nov-2027
Compass IV Limited - Facility B4	LX217354	Term Loan	99.063	8,981.18	8,981.18	0.00	Senior Secured	09-May-2028
Concorde Lux - Term Loan B	LX192650	Term Loan	100.050	3,000,000.00	3,000,000.00	0.00	Senior Secured	01-Mar-2028
Constellation Automotive Group Limited - Euro Term Loan	LX196471	Term Loan	94.818	2,415,000.00	2,415,000.00	0.00	Senior Secured	28-Jul-2028
Cooper Consumer Health - Term Loan B	LX219297	Term Loan	100.175	2,000,000.00	2,000,000.00	0.00	Senior Secured	06-Nov-2028
Cube Healthcare Europe Bidco - Term Loan B	LX182641	Term Loan	99.125	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Oct-2026
Cube Healthcare Europe Bidco - Tib	LX233217	Term Loan	99.125	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Oct-2029
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	Term Loan	99.638	4,565,266.22	4,565,266.22	0.00	Senior Secured	09-Apr-2027
Delachaux Group - Facility B	LX218753	Term Loan	100.500	1,896,103.89	1,896,103.89	0.00	Senior Secured	16-Apr-2029
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	Term Loan	97.688	1,784,725.05	1,784,725.05	0.00	Senior Secured	04-Oct-2028
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	Term Loan	97.688	1,215,274.95	1,215,274.95	0.00	Senior Secured	04-Oct-2028
Dorna Sports SL - Term Loan B	LX202419	Term Loan	99.913	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Mar-2029
EG Finco Limited - Term Loan B Tranche C	LX213601	Term Loan	100.069	742,421.51	742,421.51	0.00	Senior Secured	07-Feb-2028
Eircom Holdings (Ireland) Limited - New Facility B	LX182609	Term Loan	100.117	1,657,796.61	1,657,796.61	0.00	Senior Secured	15-May-2026
Elsan SAS - Facility B5	LX192651	Term Loan	100.029	1,000,000.00	1,000,000.00	0.00	Senior Secured	16-Jun-2028
Em Bidco Limited - Term Loan B EUR	LX203896	Term Loan	100.238	3,000,000.00	3,000,000.00	0.00	Senior Secured	06-Jul-2029
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	Term Loan	100.104	2,000,000.00	2,000,000.00	0.00	Senior Secured	12-Jul-2028
Ephios Subco 3 S.a r. l. - Term Loan	LX221195	Term Loan	100.804	3,250,000.00	3,250,000.00	0.00	Senior Secured	23-Dec-2030
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	Term Loan	99.670	1,500,000.00	1,500,000.00	0.00	Senior Secured	13-Mar-2028
Europa University Education Group S.L.U. - Facility B4	LX218893	Term Loan	100.107	3,440,015.76	3,440,015.76	0.00	Senior Secured	30-Nov-2029
Filtration Group Corporation - 2023 Extended Euro Term Loan	LX212728	Term Loan	99.958	2,195,316.07	2,195,316.07	0.00	Senior Secured	21-Oct-2028
Financiere Mendel - Term Loan B	LX218576	Term Loan	100.298	4,250,000.00	4,250,000.00	0.00	Senior Secured	08-Nov-2030
Financiere N - Term Loan	LX221197	Term Loan	100.350	2,000,000.00	2,000,000.00	0.00	Senior Secured	22-Jan-2029
Finco Utilitas Bv - Facility B Loan	LX217099	Term Loan	100.575	2,250,000.00	2,250,000.00	0.00	Senior Secured	26-Sep-2030
Foncia Management - Facility B Loan	LX193463	Term Loan	91.700	1,000,000.00	1,000,000.00	0.00	Senior Secured	27-Mar-2028
Foncia Management - Term Loan B Add-On	LX209469	Term Loan	94.214	1,000,000.00	1,000,000.00	0.00	Senior Secured	27-Mar-2028
Froneri Lux Finco Sarl - Facility B1	LX185229	Term Loan	99.890	500,000.00	500,000.00	0.00	Senior Secured	29-Jan-2027
Fugue Finance B.V. - TERM LOAN (EUR)	LX217177	Term Loan	101.000	500,000.00	500,000.00	0.00	Senior Secured	31-Jan-2028
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - Initial Euro Term Loan B-4	LX190174	Term Loan	100.700	5,154,277.25	5,154,277.25	0.00	Senior Secured	01-Dec-2027
GGE BCO1 - Facility B2	LX217334	Term Loan	100.667	1,800,000.00	1,800,000.00	0.00	Senior Secured	14-Jul-2028
Gold Rush Bidco Limited - Term Loan B	LX229223	Term Loan	100.354	1,900,000.00	1,900,000.00	0.00	Senior Secured	11-Apr-2031
Guadarrama Proyectos Educativos SL - Facility B	LX180652	Term Loan	100.014	883,290.93	883,290.93	0.00	Senior Secured	02-Jul-2026
Helios Software Holdings Inc - Initial Euro Term Loan	LX193158	Term Loan	99.344	1,291,044.78	1,291,044.78	0.00	Senior Secured	11-Mar-2028
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Term Loan	95.402	2,290,000.00	2,290,000.00	0.00	Senior Secured	03-Jul-2028
HIG Finance 2 Limited - 2021 Euro Term Loan	LX226034	Term Loan	100.411	3,000,000.00	3,000,000.00	0.00	Senior Secured	15-Feb-2031
Holding Socotec - Facility B Eur	LX194738	Term Loan	99.986	1,000,000.00	1,000,000.00	0.00	Senior Secured	02-Jun-2028
HOME VI - Additional Senior Facility 2 Loan	LX191124	Term Loan	94.536	2,500,000.00	2,500,000.00	0.00	Senior Secured	31-Oct-2026

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Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	Term Loan	100.125	4,304,673.93	4,304,673.93	0.00	Senior Secured	19-Aug-2028
IDEMIA Group - Facility B5 Eur	LX225618	Term Loan	100.494	4,750,000.00	4,750,000.00	0.00	Senior Secured	30-Sep-2028
IFCO Management GmbH - Facility BB Term Loan EUR	LX226115	Term Loan	100.330	1,250,000.00	1,250,000.00	0.00	Senior Secured	29-Nov-2029
IGT Holding IV AB - Facility Term B	LX193483	Term Loan	99.938	802,366.31	802,366.31	0.00	Senior Secured	31-Mar-2028
Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	LX200498	Term Loan	99.021	1,959,798.96	1,959,798.96	0.00	Senior Secured	06-Mar-2028
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	Term Loan	100.583	1,000,000.00	1,000,000.00	0.00	Senior Secured	07-Jul-2030
Ineos Finance PLC - New 2027 Euro Term Loans	LX190490	Term Loan	100.031	1,964,467.02	1,964,467.02	0.00	Senior Secured	29-Oct-2027
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	Term Loan	100.075	1,000,000.00	1,000,000.00	0.00	Senior Secured	14-Mar-2030
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	Term Loan	100.667	973,206.22	973,206.22	0.00	Senior Secured	02-Apr-2029
Infinitas Learning Finco B.V. - Term Loan B	LX196389	Term Loan	100.208	2,500,000.00	2,500,000.00	0.00	Senior Secured	29-Sep-2028
INOVIE GROUP - Term Loan B Non-Fungible Add-On	LX205560	Term Loan	100.232	2,000,000.00	2,000,000.00	0.00	Senior Secured	03-Mar-2028
Inspired Finco Holdings Limited - Term Loan B	LX213881	Term Loan	100.350	2,999,999.99	2,999,999.99	0.00	Senior Secured	31-Dec-2028
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Term Loan	96.972	3,410,837.39	3,410,837.39	0.00	Senior Secured	01-Apr-2028
Iu Finance Management GMBH - Facility B Loan	LX200610	Term Loan	101.000	3,500,000.00	3,500,000.00	0.00	Senior Secured	08-Dec-2028
IVC Acquisition Ltd - Facility B8	LX219682	Term Loan	100.027	3,500,000.00	3,500,000.00	0.00	Senior Secured	12-Dec-2028
KDC US Holdings, Inc. - 2024 Refinancing Euro Term Loan	LX233796	Term Loan	100.214	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Aug-2028
KOUTI BV - Term Loan	LX195916	Term Loan	99.482	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Aug-2028
KOUTI BV - Term Loan	LX225651	Term Loan	100.109	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Aug-2028
Lernen Bidco Limited - Facility B2 Eur	LX177087	Term Loan	100.376	2,000,000.00	2,000,000.00	0.00	Senior Secured	25-Apr-2029
Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	Term Loan	99.138	1,000,000.00	1,000,000.00	0.00	Senior Secured	21-Apr-2027
Loire Finco Luxembourg Sarl - Additional Facility B (EUR) Loan	LX193901	Term Loan	99.688	1,000,000.00	1,000,000.00	0.00	Senior Secured	21-Apr-2027
Lorca Finco Plc - (Eur) Term Loan	LX229603	Term Loan	100.229	4,500,000.00	4,500,000.00	0.00	Senior Secured	17-Apr-2031
LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	Term Loan	98.389	1,000,000.00	1,000,000.00	0.00	Senior Secured	03-Mar-2028
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Term Loan	93.611	2,789,999.98	2,789,999.98	0.00	Senior Secured	12-Apr-2028
Marcel Bidco GmbH - Term Loan B	LX229484	Term Loan	100.275	1,750,000.00	1,750,000.00	0.00	Senior Secured	11-Nov-2030
Matterhorn Telecom SA - Facility B1	LX185832	Term Loan	100.097	750,000.00	750,000.00	0.00	Senior Secured	15-Sep-2026
Mcafee Corp - Term Loan B 3	LX233937	Term Loan	99.977	3,877,500.00	3,877,500.00	0.00	Senior Secured	01-Mar-2029
Medline Borrower LP - Term Loan B (Eur)	LX198399	Term Loan	100.051	750,000.00	750,000.00	0.00	Senior Secured	23-Oct-2028
Mehilainen Yhtioet Oy - Term Loan	LX228621	Term Loan	100.571	3,500,000.00	3,500,000.00	0.00	Senior Secured	09-Aug-2028
Minimax Viking GmbH (fka MX Mercury Beteiligungen GmbH) - NEW B2D FACILITY	LX218697	Term Loan	100.625	979,510.71	979,510.71	0.00	Senior Secured	31-Jul-2028
Monbake Grupo Empresarial SA - Cov-Lite TI	LX233034	Term Loan	99.625	1,750,000.00	1,750,000.00	0.00	Senior Secured	23-May-2031
Mosel Bidco SE - Term Loan	LX213903	Term Loan	100.519	2,000,000.00	2,000,000.00	0.00	Senior Secured	16-Sep-2030
Neptune Bidco Sarl - Facility B	LX185386	Term Loan	99.643	909,504.37	909,504.37	0.00	Senior Secured	26-Feb-2027
Neptune Bidco Us Inc. - Term B Loans (Eur)	LX208600	Term Loan	97.688	3,468,740.55	3,468,740.55	0.00	Senior Secured	11-Apr-2029
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	Term Loan	99.888	999,999.99	999,999.99	0.00	Senior Secured	21-Aug-2026
Nidda Healthcare GmbH - Facility G (Eur) Loan	LX212442	Term Loan	100.482	3,043,000.00	3,043,000.00	0.00	Senior Secured	30-Jun-2025
Nielsen Consumer Inc - Seventh Amendment Euro Incremental Term Loan	LX213819	Term Loan	99.969	992,500.00	992,500.00	0.00	Senior Secured	06-Mar-2028
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	Term Loan	73.071	1,687,661.91	1,687,661.91	0.00	Senior Secured	15-Aug-2028
One Hotels GMBH - Term Loan B	LX230918	Term Loan	100.525	1,000,000.00	1,000,000.00	0.00	Senior Secured	02-Apr-2031
Optimus Bidco SAS - Term Loan	LX213580	Term Loan	98.063	500,000.00	500,000.00	0.00	Senior Secured	31-Dec-2028
Organon & Co - Euro Term Loan	LX193826	Term Loan	100.013	1,230,394.12	1,230,394.12	0.00	Senior Secured	02-Jun-2028

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Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Orion Engineered Carbons GmbH - Initial Euro Term Loan	LX198380	Term Loan	99.250	1,000,000.00	1,000,000.00	0.00	Senior Secured	24-Sep-2028
Paradocs Holding Sarl - Facility B (EUR) Loan	LX192680	Term Loan	100.500	500,000.00	500,000.00	0.00	Senior Secured	17-Feb-2028
Parts Europe - Term Loan B	LX225195	Term Loan	100.501	1,500,000.00	1,500,000.00	0.00	Senior Secured	03-Feb-2031
Peer Holding III BV - Term Facility B3	LX212074	Term Loan	100.673	2,500,000.00	2,500,000.00	0.00	Senior Secured	29-Sep-2028
Pegasus Bidco Bv - Term Loan B 2024 (Euro)	LX225620	Term Loan	100.489	2,500,000.00	2,500,000.00	0.00	Senior Secured	12-Jul-2029
Pimente Investissement - Facility B Loan	LX200813	Term Loan	99.275	750,000.00	750,000.00	0.00	Senior Secured	31-Dec-2028
Pimente Investissement - Facility B1 Loan	LX234293	Term Loan	99.500	500,000.00	500,000.00	0.00	Senior Secured	29-Dec-2028
Platea (Bc) Bidco AB - Term Loan B	LX226815	Term Loan	99.875	2,083,333.33	2,083,333.33	0.00	Senior Secured	02-Apr-2031
Platea (Bc) Bidco AB - Unfunded Commitment	LX226816	Delayed Draw Loan	99.875	416,666.67	416,666.67	416,666.67	Senior Secured	02-Apr-2031
Platform Bidco Limited - FACILITY B (EUR)	LX195825	Term Loan	97.923	2,250,000.00	2,250,000.00	0.00	Senior Secured	29-Sep-2028
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Term Loan	98.282	4,894,585.71	4,894,585.71	0.00	Senior Secured	02-Jun-2028
Precise Bidco BV - Facility B5	LX231093	Term Loan	100.236	4,174,000.00	4,174,000.00	0.00	Senior Secured	13-Nov-2030
Quimper AB - Term Loan B	LX178841	Term Loan	99.958	1,000,000.00	1,000,000.00	0.00	Senior Secured	16-Feb-2026
Ramsay Generale de Sante - Term Loan	LX194224	Term Loan	99.906	1,020,690.00	1,020,690.00	0.00	Senior Secured	22-Apr-2027
Roar BidCo AB - Facility B Loan	LX193550	Term Loan	98.239	2,500,000.00	2,500,000.00	0.00	Senior Secured	17-Feb-2028
Rocket Software Inc - Euro Term Loan	LX217144	Term Loan	99.411	4,500,000.00	4,500,000.00	0.00	Senior Secured	28-Nov-2028
Rubix Group Finco Limited - Term Loan	LX210912	Term Loan	100.391	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Sep-2026
Sam Bidco - (Eur) Term Loan B	LX225334	Term Loan	100.476	2,000,000.00	2,000,000.00	0.00	Senior Secured	13-Dec-2027
Sandy Bidco BV - Term Loan B	LX197880	Term Loan	99.973	2,492,000.00	2,492,000.00	0.00	Senior Secured	17-Aug-2029
Seine Holdco SAS - 2023 - Facility B	LX220198	Term Loan	100.521	2,500,000.00	2,500,000.00	0.00	Senior Secured	13-Jan-2031
Seren Bidco AB - Facility B2 Loan	LX196446	Term Loan	99.958	2,000,000.00	2,000,000.00	0.00	Senior Secured	16-Nov-2028
Sigma Bidco BV - Facility B6	LX213701	Term Loan	100.011	3,750,000.00	3,750,000.00	0.00	Senior Secured	02-Jan-2028
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	Term Loan	100.156	500,000.00	500,000.00	0.00	Senior Secured	28-Jul-2028
Speedster Bidco GmbH - Second Lien Term Loan	LX185597	Term Loan	99.450	1,500,000.00	1,500,000.00	0.00	Senior Secured	31-Mar-2028
Spinnaker Debtco Limited - Facility B (EUR) Loan	LX229141	Term Loan	98.063	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Apr-2031
Stage Entertainment B V - Facility B2	LX185784	Term Loan	99.911	1,768,984.00	1,768,984.00	0.00	Senior Secured	02-Jun-2026
Stars Uk Bidco Limited - Facility B2	LX217573	Term Loan	100.607	3,500,000.00	3,500,000.00	0.00	Senior Secured	09-Aug-2029
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Term Loan	100.107	3,500,000.00	3,500,000.00	0.00	Senior Secured	31-Jan-2029
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	Term Loan	99.463	2,099,867.82	2,099,867.82	0.00	Senior Secured	27-Jul-2028
Surf Holdings Sarl - First Lien Term Loan	LX184763	Term Loan	99.896	954,252.11	954,252.11	0.00	Senior Secured	05-Mar-2027
Techem Verwaltungsgesellschaft 675 mbH - Facility B5	LX226834	Term Loan	100.376	1,625,000.00	1,625,000.00	0.00	Senior Secured	15-Jul-2029
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	Term Loan	99.048	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Apr-2029
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B4	LX225333	Term Loan	100.089	2,000,000.00	2,000,000.00	0.00	Senior Secured	02-Oct-2026
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B5	LX232776	Term Loan	100.107	2,500,000.00	2,500,000.00	0.00	Senior Secured	02-Oct-2029
UPC Broadband Holding BV - Facility AY	LX194310	Term Loan	100.002	1,500,000.00	1,500,000.00	0.00	Senior Secured	31-Jan-2029
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	Term Loan	100.260	1,000,000.00	1,000,000.00	0.00	Senior Secured	27-Mar-2028
Villa Dutch Bidco BV - Term Loan (Second Lien)	LX208319	Term Loan	99.750	750,000.00	750,000.00	0.00	Senior Secured	04-Nov-2030
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Term Loan	100.278	1,750,000.00	1,750,000.00	0.00	Senior Secured	03-Nov-2029
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Term Loan	99.969	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Jul-2029
VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	Term Loan	99.823	1,500,000.00	1,500,000.00	0.00	Senior Secured	31-Jan-2029
Windsor Holdings III LLC - 2024 Eur Repricing Term B	LX228079	Term Loan	100.482	1,500,000.00	1,500,000.00	0.00	Senior Secured	01-Aug-2030
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	Term Loan	100.316	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Mar-2029

Asset Information I



Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	Term Loan	83.583	1,493,519.96	1,493,519.96	0.00	Senior Secured	09-Mar-2027
ZF Invest - Term Loan B	LX195828	Term Loan	99.411	750,000.00	750,000.00	0.00	Senior Secured	12-Jul-2028
ZF Invest - Additional Senior Term Facility 1	LX229614	Term Loan	99.344	2,000,000.00	2,000,000.00	0.00	Senior Secured	12-Jul-2028
Ziggo BV - Term Loan H	LX183461	Term Loan	98.695	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Jan-2029
Loan Subtotal:				317,944,525.90	317,944,525.90	692,488.61		

Bond

Altice Financing SA - 4.25 15Aug29	XS2373430425		76.155	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Aug-2029
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440		60.365	952,000.00	952,000.00	0.00	Senior Unsecured	15-Jan-2028
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986		66.187	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Oct-2029
BRUNELLO BIDCO SPA - Teamsystem Spa 3.5 15Feb28	XS2295690742		94.748	250,000.00	250,000.00	0.00	Senior Secured	15-Feb-2028
BRUNELLO BIDCO SPA - Euribor 3.75 - 02/2028	XS2295691633		100.145	2,750,000.00	2,750,000.00	0.00	Senior Secured	15-Feb-2028
CAB - Cab Selas 3.375 01Feb28	XS2294186965		89.799	500,000.00	500,000.00	0.00	Senior Secured	01-Feb-2028
CHROME BIDCO SASU - Fixed Bond	XS2343000241		84.462	125,000.00	125,000.00	0.00	Senior Secured	31-May-2028
Chrome Holdco S.A.S. - Chrome Holdco SAS 5.0 31May29	XS2343001991		68.931	1,000,000.00	1,000,000.00	0.00	Senior Unsecured	31-May-2029
Evoca SPA - EURIBOR	XS2795420293		101.461	2,000,000.00	2,000,000.00	0.00	Senior Secured	09-Apr-2029
FIBER BIDCO SPA - Fiber Bidco Spa 6.125 15Jun31	XS2821787962		99.381	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Jun-2031
Foncia Management Sasu - Emerica Sasu 3.375 31Mar28	XS2324364251		84.408	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Mar-2028
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400		100.740	1,500,000.00	1,500,000.00	0.00	Senior Secured	01-Feb-2030
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556		92.442	500,000.00	500,000.00	0.00	Senior Secured	15-Jun-2028
Guala Closures SPA - Guala Closures Spa 7.94 29Jun29 Frn	XS2702257051		100.460	1,000,000.00	1,000,000.00	0.00	Senior Secured	29-Jun-2029
Herens Midco SARL - Herens Midco SARL 5.25 15May29	XS2340137343		70.968	1,625,000.00	1,625,000.00	0.00	Senior Unsecured	15-May-2029
INTL Design Group - Float - 05/2026	XS2344474320		99.956	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-May-2026
Kaixo Bondco Telecom SA - Kaixo Bondco Telecom 5.125 30Sep29	XS2397198487		96.306	1,000,000.00	1,000,000.00	0.00	Senior Unsecured	30-Sep-2029
Kapla Holding Sas - Kapla Holding SAS 7.44 31Jul30 Frn	XS2756269960		100.424	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Jul-2030
LABORATOIRE EIMER SELARL - Laboratoire Eimer Selas 5.0 01Feb29	XS2294187690		85.001	1,000,000.00	1,000,000.00	0.00	Senior Unsecured	01-Feb-2029
Lion/Polaris Lux 4 SA - Lion/Polaris Lux 4 7.94 01Jul26 Frn	XS2361343697		100.324	2,000,000.00	2,000,000.00	0.00	Senior Secured	01-Jul-2026
Loxam SAS - Loxam SAS 4.5 15Apr27	XS1975716595		96.960	1,000,000.00	1,000,000.00	0.00	Senior Unsecured	15-Apr-2027
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516		89.481	1,527,000.00	1,527,000.00	0.00	Senior Secured	15-Jun-2028
Olympus Water Us Holding Corp - Olympus Water Us Hold 3.875 01Oct28	XS2391351454		93.288	375,000.00	375,000.00	0.00	Senior Secured	01-Oct-2028
PachelBel Bidco SPA - BICS	XS2816639095		101.614	2,000,000.00	2,000,000.00	0.00	Senior Secured	17-May-2031
Picard Groupe SAS - Picard Groupe SAS 3.875 01Jul26	XS2361342889		97.908	500,000.00	500,000.00	0.00	Senior Secured	01-Jul-2026
Shiba Bidco Spa - Shiba Bidco Spa 4.5 31Oct28	XS2397065330		96.847	1,750,000.00	1,750,000.00	0.00	Senior Secured	31-Oct-2028
Sigma Holdco BV - Sigma Holdco Bv 5.75 15May26	XS1813504666		95.643	1,750,000.00	1,750,000.00	0.00	Senior Unsecured	15-May-2026
SOFIMA HOLDING S.P.A - 3.75 15Jan28	XS2275090749		94.709	375,000.00	375,000.00	0.00	Senior Secured	15-Jan-2028
Summer Bc Holdco A SARL - Summer Bc Holdco A Sar 9.25 31Oct27	XS2067265392		97.950	1,802,105.26	1,802,105.26	0.00	Senior Unsecured	31-Oct-2027
Techem Verwaltungs - Techem Verwaltungsges 5.375 15Jul29	XS2767965853		101.035	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Jul-2029
Titan Holdings II BV - Titan Holdings II Bv 5.125 15Jul29	XS2359953283		90.340	1,027,000.00	1,027,000.00	0.00	Senior Unsecured	15-Jul-2029
Trivium Packaging Inc - Trivium Packaging 7.578 15Aug26 Frn	XS2034069836		100.146	500,000.00	500,000.00	0.00	Senior Secured	15-Aug-2026
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450		97.011	1,500,000.00	1,500,000.00	0.00	Senior Unsecured	15-Feb-2029
VERTICAL HOLDCO GMBH - 4.375 - 07/2027	XS2199597456		96.717	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Jul-2027
Virgin Media Finance PLC - Virgin Media Finance P 3.75 15Jul30	XS2189766970		85.226	1,553,000.00	1,553,000.00	0.00	Senior Unsecured	15-Jul-2030

Asset Information I



Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
WP/AP TELECOM HOLDINGS - WP/AP TELECOM HOLDINGS	XS2417092132		92.575	1,500,000.00	1,500,000.00	0.00	Senior Unsecured	15-Jan-2030
ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132		83.158	1,500,000.00	1,500,000.00	0.00	Senior Unsecured	28-Feb-2030
Bond Subtotal:				44,861,105.26	44,861,105.26	0.00		
Total:				362,805,631.16	362,805,631.16	692,488.61		

Asset Information II



Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life	Country
Loan									
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	EUR	3,075,575.33	-	-	-	First Lien	3.66	United Kingdom
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	EUR	2,000,000.00	-	-	-	First Lien	6.70	Luxembourg
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	EUR	3,500,000.00	-	-	-	First Lien	4.34	Germany
Albea Beauty Holdings SARL - Facility Ba (Eur)	LX211343	EUR	1,500,000.00	-	-	-	First Lien	3.59	France
AlixPartners LLP - Initial Euro Term Loan	LX192165	EUR	969,749.09	-	-	-	First Lien	3.61	United States
Almaviva Developpement - Facility B	LX193594	EUR	1,000,000.00	-	-	-	First Lien	3.86	France
Amer Sports Company - Initial EUR Term Loan	LX226654	EUR	1,500,000.00	-	-	-	First Lien	6.72	Finland
Ammega Group BV - 2023 Facility B2	LX213528	EUR	1,500,000.00	-	-	-	First Lien	4.59	Netherlands
Apleona Holding GMBH - Incremental Facility B Loan	LX211718	EUR	500,000.00	-	-	-	First Lien	3.91	Germany
Athena Bidco GmbH - Additional Facility B2 Loan	LX228174	EUR	3,000,000.00	-	-	-	First Lien	4.81	Germany
Athena Bidco GmbH - Facility B	LX185571	EUR	1,000,000.00	-	-	-	First Lien	2.83	Germany
Auris Luxembourg III SARL - Term Loan (Eur)	LX228129	EUR	4,500,000.00	-	-	-	First Lien	4.75	Singapore
Automate Intermediate Holdings II Sarl - Euro Term Loan	LX182955	EUR	1,000,000.00	-	-	-	First Lien	2.16	Norway
Avantor Funding Inc - Incremental B-4 Euro Term Loan	LX194951	EUR	468,142.60	-	-	-	First Lien	4.04	United States
Awaze Limited - Facility B3	LX216984	EUR	1,732,976.87	-	-	-	First Lien	3.94	Netherlands
Banijay Entertainment SAS - Facility B (Eur) Loan	LX185438	EUR	1,500,000.00	-	-	-	First Lien	3.75	France
Belfor Holdings Inc - Initial Tranche B-2 TermLoan	LX218516	EUR	1,250,000.00	-	-	-	First Lien	6.42	United States
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	EUR	1,000,000.00	-	-	-	First Lien	6.96	United Kingdom
Belron Finance US LLC - Euro Third Incremental Term Loan	LX193822	EUR	1,000,000.00	-	-	-	First Lien	3.87	United Kingdom
Best Food of Nature Holdco III - Facility B Loan	LX181871	EUR	1,250,000.00	-	-	-	First Lien	2.28	France
Birkenstock Group BV & Co KG - Facility B (EUR)	LX194376	EUR	500,000.00	-	Yes	-	First Lien	3.91	Germany
Blitz 20-487 GmbH - Facility B Loan	LX192491	EUR	1,000,000.00	-	-	-	First Lien	3.91	Germany
Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	EUR	4,000,000.00	-	-	-	First Lien	4.79	Germany
Bock Capital Bidco BV - Additional Facility B Loan	LX231055	EUR	1,500,000.00	-	-	-	First Lien	4.08	Netherlands
Bock Capital Bidco BV - Term Loan	LX194536	EUR	2,000,000.00	-	-	-	First Lien	4.08	Netherlands
Boels Topholding B.V. - Term Loan	LX233465	EUR	1,886,206.90	-	-	-	First Lien	6.96	Sweden
Boost Newco Borrower LLC - Term Loan B (Eur)	LX216845	EUR	1,000,000.00	-	-	-	First Lien	6.47	United States
Boxer Parent Company Inc - 2028 Extended Euro TL	LX220912	EUR	4,445,910.23	-	-	-	First Lien	4.58	United States
Breitling Financing S.A R.L. - Incremental Term Loan	LX211584	EUR	1,000,000.00	-	-	-	First Lien	4.41	Luxembourg
CAB - Additional Facility	LX196338	EUR	1,000,000.00	-	-	-	First Lien	3.70	France
CAB - Facility B Loan	LX192244	EUR	750,000.00	-	-	-	First Lien	3.70	France
Cambrex Corporation - Tranche B-1 Euro Term Loans	LX190666	EUR	3,205,356.88	-	-	-	First Lien	2.51	United States
Casper Bidco SAS - Term Loan B5	LX227420	EUR	2,250,000.00	-	-	-	First Lien	6.81	France
CD&R Firefly Bidco Limited - Term Loan B4	LX211541	EUR	3,000,000.00	-	-	-	First Lien	4.06	United Kingdom
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	EUR	500,000.00	-	-	-	First Lien	4.75	Switzerland
Cerebro Bidco GmbH - Facility B1	LX190452	EUR	1,828,342.87	-	-	-	First Lien	3.54	Germany
Cerebro Bidco GmbH - Term Loan B2	LX191527	EUR	1,171,657.13	-	-	-	First Lien	3.54	Germany
Chrome Bidco - Incremental TLC Facility	LX202726	EUR	4,000,000.00	-	-	-	First Lien	4.72	France
Chrysaor Bidco S.A R.L. - (Eur) Tlb	LX232237	EUR	3,724,178.06	-	-	-	First Lien	6.96	Luxembourg
Chrysaor Bidco S.A R.L. - Unfunded Commitment	LX232238	EUR	275,821.94	-	-	-	First Lien	6.96	Luxembourg

Asset Information II



Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
CIRCET EUROPE - Senior Facility B	LX196125	EUR	547,000.00	-	-	-	First Lien	4.37 France
Claudius Finance SARL - Facility B2 Loan	LX217081	EUR	2,250,000.00	-	-	-	First Lien	4.11 France
Cloud Software Group Inc - Term Loan B (Eur)	LX233387	EUR	2,597,032.75	-	-	-	First Lien	4.83 United States
Cobalt Bidco - Repriced Facility B Loan	LX195644	EUR	1,860,000.00	-	-	-	First Lien	3.49 France
Compass IV Limited - Facility B4	LX217354	EUR	8,981.18	-	-	-	First Lien	3.94 Netherlands
Concorde Lux - Term Loan B	LX192650	EUR	3,000,000.00	-	-	-	First Lien	3.75 United Kingdom
Constellation Automotive Group Limited - Euro Term Loan	LX196471	EUR	2,415,000.00	-	-	-	First Lien	4.16 United Kingdom
Cooper Consumer Health - Term Loan B	LX219297	EUR	2,000,000.00	-	-	-	First Lien	4.44 France
Cube Healthcare Europe Bidco - Term Loan B	LX182641	EUR	1,000,000.00	-	-	-	First Lien	2.42 France
Cube Healthcare Europe Bidco - Tlb	LX233217	EUR	1,000,000.00	-	-	-	First Lien	5.42 France
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	EUR	4,565,266.22	-	-	-	First Lien	2.81 United States
Delachaux Group - Facility B	LX218753	EUR	1,896,103.89	-	-	-	First Lien	4.88 France
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	EUR	1,215,274.95	-	-	-	First Lien	4.35 United States
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	EUR	1,784,725.05	-	-	-	First Lien	4.35 United States
Dorna Sports SL - Term Loan B	LX202419	EUR	1,000,000.00	-	-	-	First Lien	4.83 Spain
EG Finco Limited - Term Loan B Tranche C	LX213601	EUR	742,421.51	-	-	-	First Lien	3.63 United Kingdom
Eircom Holdings (Ireland) Limited - New Facility B	LX182609	EUR	1,657,796.61	-	-	-	First Lien	1.96 Ireland
Elsan SAS - Facility B5	LX192651	EUR	1,000,000.00	-	-	-	First Lien	4.05 France
Em Bidco Limited - Term Loan B EUR	LX203896	EUR	3,000,000.00	-	-	-	First Lien	5.10 United Kingdom
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	EUR	2,000,000.00	-	-	-	First Lien	4.12 United States
Ephios Subco 3 S.a r. l. - Term Loan	LX221195	EUR	3,250,000.00	-	-	-	First Lien	6.54 Germany
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	EUR	1,500,000.00	-	-	-	First Lien	3.79 France
Europa University Education Group S.L.U. - Facility B4	LX218893	EUR	3,440,015.76	-	-	-	First Lien	5.42 Spain
Filtration Group Corporation - 2023 Extended Euro Term Loan	LX212728	EUR	2,195,316.07	-	-	-	First Lien	4.39 United States
Financiere Mendel - Term Loan B	LX218576	EUR	4,250,000.00	-	-	-	First Lien	6.44 France
Financiere N - Term Loan	LX221197	EUR	2,000,000.00	-	-	-	First Lien	4.65 France
Finco Utilitas Bv - Facility B Loan	LX217099	EUR	2,250,000.00	-	-	-	First Lien	6.33 Luxembourg
Foncia Management - Facility B Loan	LX193463	EUR	1,000,000.00	-	-	-	First Lien	3.82 France
Foncia Management - Term Loan B Add-On	LX209469	EUR	1,000,000.00	-	-	-	First Lien	3.82 France
Froneri Lux Finco Sarl - Facility B1	LX185229	EUR	500,000.00	-	-	-	First Lien	2.67 United Kingdom
Fugue Finance B.V. - TERM LOAN (EUR)	LX217177	EUR	500,000.00	-	-	-	First Lien	3.67 United Kingdom
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - Initial Euro Term Loan B-4	LX190174	EUR	5,154,277.25	-	-	-	First Lien	3.44 United States
GGE BCO1 - Facility B2	LX217334	EUR	1,800,000.00	-	-	-	First Lien	4.12 France
Gold Rush Bidco Limited - Term Loan B	LX229223	EUR	1,900,000.00	-	-	-	First Lien	6.87 United Kingdom
Guadarrama Proyectos Educativos SL - Facility B	LX180652	EUR	883,290.93	-	-	-	First Lien	2.09 Spain
Helios Software Holdings Inc - Initial Euro Term Loan	LX193158	EUR	1,291,044.78	-	-	-	First Lien	3.78 United Kingdom
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	EUR	2,290,000.00	-	-	-	First Lien	4.09 Switzerland
HIG Finance 2 Limited - 2021 Euro Term Loan	LX226034	EUR	3,000,000.00	-	-	-	First Lien	6.72 United Kingdom
Holding Socotec - Facility B Eur	LX194738	EUR	1,000,000.00	-	-	-	First Lien	4.01 France
HOME VI - Additional Senior Facility 2 Loan	LX191124	EUR	2,500,000.00	-	-	-	First Lien	2.42 France
Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	EUR	4,304,673.93	-	-	-	First Lien	4.13 United States

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
IDEMIA Group - Facility B5 Eur	LX225618	EUR	4,750,000.00	-	-	-	First Lien	4.34 France
IFCO Management Gmbh - Facility BB Term Loan EUR	LX226115	EUR	1,250,000.00	-	-	-	First Lien	5.50 Germany
IGT Holding IV AB - Facility Term B	LX193483	EUR	802,366.31	-	-	-	First Lien	3.84 Sweden
Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	LX200498	EUR	1,959,798.96	-	-	-	First Lien	3.69 United States
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	EUR	1,000,000.00	-	-	-	First Lien	6.10 United Kingdom
Ineos Finance PLC - New 2027 Euro Term Loans	LX190490	EUR	1,964,467.02	-	Yes	-	First Lien	3.35 United Kingdom
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	EUR	973,206.22	-	Yes	-	First Lien	4.84 United Kingdom
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	EUR	1,000,000.00	-	Yes	-	First Lien	5.79 United Kingdom
Infinitas Learning Finco B.V. - Term Loan B	LX196389	EUR	2,500,000.00	-	-	-	First Lien	4.33 Netherlands
INOVIE GROUP - Term Loan B Non-Fungible Add-On	LX205560	EUR	2,000,000.00	-	-	-	First Lien	3.76 France
Inspired Finco Holdings Limited - Term Loan B	LX213881	EUR	2,999,999.99	-	-	-	First Lien	4.59 United Kingdom
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	EUR	3,410,837.39	-	-	-	First Lien	3.76 United Kingdom
Iu Finance Management GMBH - Facility B Loan	LX200610	EUR	3,500,000.00	-	-	-	First Lien	4.53 Germany
IVC Acquisition Ltd - Facility B8	LX219682	EUR	3,500,000.00	-	-	-	First Lien	4.54 United Kingdom
KDC US Holdings, Inc. - 2024 Refinancing Euro Term Loan	LX233796	EUR	2,000,000.00	-	-	-	First Lien	4.21 United States
KOUTI BV - Term Loan	LX195916	EUR	1,000,000.00	-	-	-	First Lien	4.25 Netherlands
KOUTI BV - Term Loan	LX225651	EUR	1,000,000.00	-	-	-	First Lien	4.25 Netherlands
Lernen Bidco Limited - Facility B2 Eur	LX177087	EUR	2,000,000.00	-	-	-	First Lien	4.90 United Kingdom
Loire Finco Luxembourg Sarl - Additional Facility B (EUR) Loan	LX193901	EUR	1,000,000.00	-	-	-	First Lien	2.89 United Kingdom
Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	EUR	1,000,000.00	-	-	-	First Lien	2.89 United Kingdom
Lorca Finco Plc - (Eur) Term Loan	LX229603	EUR	4,500,000.00	-	-	-	First Lien	6.88 Spain
LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	EUR	1,000,000.00	-	-	-	First Lien	3.76 France
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	EUR	2,789,999.98	-	-	-	First Lien	3.87 Luxembourg
Marcel Bidco GmbH - Term Loan B	LX229484	EUR	1,750,000.00	-	-	-	First Lien	6.45 Luxembourg
Matterhorn Telecom SA - Facility B1	LX185832	EUR	750,000.00	-	-	-	First Lien	2.29 Switzerland
Mcafee Corp - Term Loan B 3	LX233937	EUR	3,877,500.00	-	-	-	First Lien	4.64 United States
Medline Borrower LP - Term Loan B (Eur)	LX198399	EUR	750,000.00	-	-	-	First Lien	4.40 United States
Mehilainen Yhtioet Oy - Term Loan	LX228621	EUR	3,500,000.00	-	-	-	First Lien	4.19 Finland
Minimax Viking GmbH (fka MX Mercury Beteiligungen GmbH) - NEW B2D FACILITY	LX218697	EUR	979,510.71	-	-	-	First Lien	4.17 Germany
Monbake Grupo Empresarial SA - Cov-Lite TI	LX233034	EUR	1,750,000.00	-	-	-	First Lien	6.98 Spain
Mosel Bidco SE - Term Loan	LX213903	EUR	2,000,000.00	-	-	-	First Lien	6.30 Germany
Neptune Bidco Sarl - Facility B	LX185386	EUR	909,504.37	-	-	-	First Lien	2.74 Germany
Neptune Bidco Us Inc. - Term B Loans (Eur)	LX208600	EUR	3,468,740.55	-	-	-	First Lien	4.75 United States
Nidda Healthcare GmbH - Facility G (Eur) Loan	LX212442	EUR	3,043,000.00	-	-	-	First Lien	1.08 Germany
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	EUR	999,999.99	-	-	-	First Lien	2.22 Germany
Nielsen Consumer Inc - Seventh Amendment Euro Incremental Term Loan	LX213819	EUR	992,500.00	-	-	-	First Lien	3.69 United States
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	EUR	1,687,661.91	-	-	-	First Lien	4.12 France
One Hotels GMBH - Term Loan B	LX230918	EUR	1,000,000.00	-	-	-	First Lien	6.84 Germany
Optimus Bidco SAS - Term Loan	LX213580	EUR	500,000.00	-	-	-	First Lien	4.59 France
Organon & Co - Euro Term Loan	LX193826	EUR	1,230,394.12	-	-	-	First Lien	3.92 United States
Orion Engineered Carbons GmbH - Initial Euro Term Loan	LX198380	EUR	1,000,000.00	-	-	-	First Lien	4.32 United States
Paradocs Holding Sarl - Facility B (EUR) Loan	LX192680	EUR	500,000.00	-	-	-	First Lien	3.72 Luxembourg

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
Parts Europe - Term Loan B	LX225195	EUR	1,500,000.00	-	-	-	First Lien	6.68 France
Peer Holding III BV - Term Facility B3	LX212074	EUR	2,500,000.00	-	-	-	First Lien	4.33 Netherlands
Pegasus Bidco Bv - Term Loan B 2024 (Euro)	LX225620	EUR	2,500,000.00	-	-	-	First Lien	5.12 Netherlands
Pimente Investissement - Facility B Loan	LX200813	EUR	750,000.00	-	-	-	First Lien	4.59 France
Pimente Investissement - Facility B1 Loan	LX234293	EUR	500,000.00	-	-	-	First Lien	4.58 France
Platea (Bc) Bidco AB - Term Loan B	LX226815	EUR	2,083,333.33	-	-	-	First Lien	6.84 Sweden
Platea (Bc) Bidco AB - Unfunded Commitment	LX226816	EUR	416,666.67	-	-	-	First Lien	6.82 Sweden
Platform Bidco Limited - FACILITY B (EUR)	LX195825	EUR	2,250,000.00	-	-	-	First Lien	4.33 Ireland
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	EUR	4,894,585.71	-	-	-	First Lien	3.92 United States
Precise Bidco BV - Facility B5	LX231093	EUR	4,174,000.00	-	-	-	First Lien	6.46 Netherlands
Quimper AB - Term Loan B	LX178841	EUR	1,000,000.00	-	-	-	First Lien	1.72 Sweden
Ramsay Generale de Sante - Term Loan	LX194224	EUR	1,020,690.00	-	-	-	First Lien	2.89 France
Roar BidCo AB - Facility B Loan	LX193550	EUR	2,500,000.00	-	-	-	First Lien	3.72 Sweden
Rocket Software Inc - Euro Term Loan	LX217144	EUR	4,500,000.00	-	-	-	First Lien	4.50 United States
Rubix Group Finco Limited - Term Loan	LX210912	EUR	2,000,000.00	-	-	-	First Lien	2.33 United Kingdom
Sam Bidco - (Eur) Term Loan B	LX225334	EUR	2,000,000.00	-	-	-	First Lien	3.54 France
Sandy Bidco BV - Term Loan B	LX197880	EUR	2,492,000.00	-	-	-	First Lien	5.22 Netherlands
Seine Holdco SAS - 2023 - Facility B	LX220198	EUR	2,500,000.00	-	-	-	First Lien	6.62 France
Seren Bidco AB - Facility B2 Loan	LX196446	EUR	2,000,000.00	-	-	-	First Lien	4.47 Sweden
Sigma Bidco BV - Facility B6	LX213701	EUR	3,750,000.00	-	-	-	First Lien	3.59 Netherlands
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	EUR	500,000.00	-	-	-	First Lien	4.16 France
Speedster Bidco Gmbh - Second Lien Term Loan	LX185597	EUR	1,500,000.00	-	-	-	Second Lien	3.84 Germany
Spinnaker Debtco Limited - Facility B (EUR) Loan	LX229141	EUR	1,000,000.00	-	-	-	First Lien	6.88 Germany
Stage Entertainment B V - Facility B2	LX185784	EUR	1,768,984.00	-	-	-	First Lien	2.01 Netherlands
Stars Uk Bidco Limited - Facility B2	LX217573	EUR	3,500,000.00	-	-	-	First Lien	5.19 United Kingdom
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	EUR	3,500,000.00	-	-	-	First Lien	4.67 United Kingdom
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	EUR	2,099,867.82	-	-	-	First Lien	4.16 Germany
Surf Holdings Sarl - First Lien Term Loan	LX184763	EUR	954,252.11	-	-	-	First Lien	2.72 United Kingdom
Techem Verwaltungsgesellschaft 675 mbH - Facility B5	LX226834	EUR	1,625,000.00	-	-	-	First Lien	5.13 Germany
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	EUR	1,000,000.00	-	-	-	First Lien	4.92 Belgium
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B4	LX225333	EUR	2,000,000.00	-	-	-	First Lien	2.34 Germany
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B5	LX232776	EUR	2,500,000.00	-	-	-	First Lien	5.34 Germany
UPC Broadband Holding BV - Facility AY	LX194310	EUR	1,500,000.00	-	-	-	First Lien	4.67 Switzerland
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	EUR	1,000,000.00	-	-	-	First Lien	3.82 Sweden
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	EUR	1,750,000.00	-	-	-	First Lien	5.43 Netherlands
Villa Dutch Bidco BV - Term Loan (Second Lien)	LX208319	EUR	750,000.00	-	-	-	Second Lien	6.42 Netherlands
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	EUR	1,000,000.00	-	-	-	First Lien	5.13 Ireland
VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	EUR	1,500,000.00	-	-	-	First Lien	4.67 United Kingdom
Windsor Holdings III LLC - 2024 Eur Repricing Term B	LX228079	EUR	1,500,000.00	-	Yes	-	First Lien	6.17 United States
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	EUR	3,000,000.00	-	-	-	First Lien	4.83 Netherlands
Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	EUR	1,493,519.96	-	-	-	First Lien	2.73 United States
ZF Invest - Additional Senior Term Facility 1	LX229614	EUR	2,000,000.00	-	-	-	First Lien	4.12 France

Asset Information II



Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
ZF Invest - Term Loan B	LX195828	EUR	750,000.00	-	-	-	First Lien	4.12 France
Ziggo BV - Term Loan H	LX183461	EUR	2,000,000.00	-	-	-	First Lien	4.67 Netherlands
Loan SubTotal:			317,944,525.90					
Bond								
Altice Financing SA - 4.25 15Aug29	XS2373430425	EUR	2,000,000.00	-	-	-		5.21 Luxembourg
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	EUR	952,000.00	-	-	-		3.63 Luxembourg
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	EUR	1,000,000.00	-	-	-		5.38 France
BRUNELLO BIDCO SPA - Euribor 3.75 - 02/2028	XS2295691633	EUR	2,750,000.00	-	-	-		3.71 Italy
BRUNELLO BIDCO SPA - Teamsystem Spa 3.5 15Feb28	XS2295690742	EUR	250,000.00	-	-	-		3.71 Italy
CAB - Cab Selas 3.375 01Feb28	XS2294186965	EUR	500,000.00	-	-	-		3.67 France
CHROME BIDCO SASU - Fixed Bond	XS2343000241	EUR	125,000.00	-	-	-		4.00 France
Chrome Holdco S.A.S. - Chrome Holdco SAS 5.0 31May29	XS2343001991	EUR	1,000,000.00	-	-	-		5.00 France
Evoca SPA - EURIBOR	XS2795420293	EUR	2,000,000.00	-	-	-		4.86 Italy
FIBER BIDCO SPA - Fiber Bidco Spa 6.125 15Jun31	XS2821787962	EUR	1,000,000.00	-	-	-		7.04 Italy
Foncia Management Sasu - Emeria Sasu 3.375 31Mar28	XS2324364251	EUR	1,000,000.00	-	-	-		3.84 France
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400	EUR	1,500,000.00	-	-	-		5.68 France
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	EUR	500,000.00	-	-	-		4.04 Italy
Guala Closures SPA - Guala Closures Spa 7.94 29Jun29 Frn	XS2702257051	EUR	1,000,000.00	-	-	-		5.08 Italy
Herens Midco SARL - Herens Midco SARL 5.25 15May29	XS2340137343	EUR	1,625,000.00	-	-	-		4.96 Switzerland
INTL Design Group - Float - 05/2026	XS2344474320	EUR	2,000,000.00	-	-	-		1.96 Italy
Kaixo Bondco Telecom SA - Kaixo Bondco Telecom 5.125 30Sep29	XS2397198487	EUR	1,000,000.00	-	-	-		5.34 Spain
Kapla Holding Sas - Kapla Holding SAS 7.44 31Jul30 Frn	XS2756269960	EUR	1,000,000.00	-	-	-		6.17 France
LABORATOIRE EIMER SELARL - Laboratoire Eimer Selas 5.0 01Feb29	XS2294187690	EUR	1,000,000.00	-	-	-		4.68 France
Lion/Polaris Lux 4 SA - Lion/Polaris Lux 4 7.94 01Jul26 Frn	XS2361343697	EUR	2,000,000.00	-	-	-		2.08 France
Loxam SAS - Loxam SAS 4.5 15Apr27	XS1975716595	EUR	1,000,000.00	-	-	-		2.87 France
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	EUR	1,527,000.00	-	-	-		4.04 Netherlands
Olympus Water Us Holding Corp - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	EUR	375,000.00	-	-	-		4.34 United States
PachelBel Bidco SPA - BICS	XS2816639095	EUR	2,000,000.00	-	-	-		6.96 Italy
Picard Groupe SAS - Picard Groupe SAS 3.875 01Jul26	XS2361342889	EUR	500,000.00	-	-	-		2.08 France
Shiba Bidco Spa - Shiba Bidco Spa 4.5 31Oct28	XS2397065330	EUR	1,750,000.00	-	-	-		4.42 Italy
Sigma Holdco BV - Sigma Holdco Bv 5.75 15May26	XS1813504666	EUR	1,750,000.00	-	-	-		1.96 Netherlands
SOFIMA HOLDING S.P.A - 3.75 15Jan28	XS2275090749	EUR	375,000.00	-	-	-		3.63 Italy
Summer Bc Holdco A SARL - Summer Bc Holdco A Sar 9.25 31Oct27	XS2067265392	EUR	1,802,105.26	-	-	-		3.42 United Kingdom
Techem Verwaltungs - Techem Verwaltungsges 5.375 15Jul29	XS2767965853	EUR	1,000,000.00	-	-	-		5.13 Germany
Titan Holdings II BV - Titan Holdings II Bv 5.125 15Jul29	XS2359953283	EUR	1,027,000.00	-	-	-		5.13 Netherlands
Trivium Packaging Inc - Trivium Packaging 7.578 15Aug26 Frn	XS2034069836	EUR	500,000.00	-	-	-		2.21 Netherlands
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	EUR	1,500,000.00	-	-	-		4.72 Sweden
VERTICAL HOLDCO GMBH - 4.375 - 07/2027	XS2199597456	EUR	1,000,000.00	-	-	-		3.12 Germany
Virgin Media Finance PLC - Virgin Media Finance P 3.75 15Jul30	XS2189766970	EUR	1,553,000.00	-	-	-		6.13 United Kingdom
WP/AP TELECOM HOLDINGS - WP/AP TELECOM HOLDINGS	XS2417092132	EUR	1,500,000.00	-	-	-		5.63 Netherlands

Asset Information II



Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	EUR	1,500,000.00	-	-	-		5.75 Netherlands
		Bond SubTotal:	44,861,105.26					
		Total:	362,805,631.16					

Asset Information III

Description	Security ID	FIGI	Principal Balance	High Yield Bond	Semi Annual Obligation	Bridge Loan	Swapped Non Discount Obligation	Deferring Security	Current Pay	Revolving Obligation	Portfolio Company	Workout Loan	Annual Obligation
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	BBG00Z1J4H70	3,075,575.33	-	-	-	-	-	-	-	-	-	-
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	BBG01L70CTC4	2,000,000.00	-	-	-	-	-	-	-	-	-	-
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	BBG01LCK6515	3,500,000.00	-	-	-	-	-	-	-	-	-	-
Albea Beauty Holdings SARL - Facility Ba (Eur)	LX211343	BBG01FRCXXT9	1,500,000.00	-	-	-	-	-	-	-	-	-	-
AlixPartners LLP - Initial Euro Term Loan	LX192165	BBG00YZ4B9G9	969,749.09	-	-	-	-	-	-	-	-	-	-
Almaviva Developpement - Facility B	LX193594	BBG00ZMXWHW7	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Amer Sports Company - Initial EUR Term Loan	LX226654	BBG01L9WRCL3	1,500,000.00	-	-	-	-	-	-	-	-	-	-
Ammega Group BV - 2023 Facility B2	LX213528	BBG01H7SL570	1,500,000.00	-	-	-	-	-	-	-	-	-	-
Apleona Holding GMBH - Incremental Facility B Loan	LX211718	BBG01G3MWF5	500,000.00	-	-	-	-	-	-	-	-	-	-
Athena Bidco GmbH - Additional Facility B2 Loan	LX228174	BBG01LX9NLR5	3,000,000.00	-	-	-	-	-	-	-	-	-	-
Athena Bidco GmbH - Facility B	LX185571	BBG00RLTLW18	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Auris Luxembourg III SARL - Term Loan (Eur)	LX228129	BBG01LW37KW3	4,500,000.00	-	Yes	-	-	-	-	-	-	-	-
Automate Intermediate Holdings II Sarl - Euro Term Loan	LX182955	BBG00Q8HXWV5	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Avantor Funding Inc - Incremental B-4 Euro Term Loan	LX194951	BBG010ZYJM15	468,142.60	-	-	-	-	-	-	-	-	-	-
Awaze Limited - Facility B3	LX216984	BBG01J62WDR3	1,732,976.87	-	-	-	-	-	-	-	-	-	-
Banijay Entertainment SAS - Facility B (Eur) Loan	LX185438	BBG00R4FJG97	1,500,000.00	-	-	-	-	-	-	-	-	-	-
Belfor Holdings Inc - Initial Tranche B-2 TermLoan	LX218516	BBG01JRLYQ97	1,250,000.00	-	-	-	-	-	-	-	-	-	-
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	BBG01ML5ZCK8	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Belron Finance US LLC - Euro Third Incremental Term Loan	LX193822	BBG00ZS9RG07	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Best Food of Nature Holdco III - Facility B Loan	LX181871	BBG00P33L9X5	1,250,000.00	-	-	-	-	-	-	-	-	-	-
Birkenstock Group BV & Co KG - Facility B (EUR)	LX194376	BBG0100S01Y6	500,000.00	-	-	-	-	-	-	-	-	-	-
Blitz 20-487 GmbH - Facility B Loan	LX192491	BBG00Z3TNY14	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	BBG016M9MXW9	4,000,000.00	-	-	-	-	-	-	-	-	-	-
Bock Capital Bidco BV - Additional Facility B Loan	LX231055	BBG01ML39B33	1,500,000.00	-	-	-	-	-	-	-	-	-	-
Bock Capital Bidco BV - Term Loan	LX194536	BBG00ZSB32Q1	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Boels Topholding B.V. - Term Loan	LX233465	BBG01MRQZGG2	1,886,206.90	-	-	-	-	-	-	-	-	-	-
Boost Newco Borrower LLC - Term Loan B (Eur)	LX216845	BBG01J9HZMN8	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Boxer Parent Company Inc - 2028 Extended Euro TL	LX220912	BBG01KBR83K5	4,445,910.23	-	-	-	-	-	-	-	-	-	-
Breitling Financing S.A R.L. - Incremental Term Loan	LX211584	BBG01FZS59B8	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
CAB - Additional Facility	LX196338	BBG011PD0WS9	1,000,000.00	-	-	-	-	-	-	-	-	-	-
CAB - Facility B Loan	LX192244	BBG00Z0WX889	750,000.00	-	-	-	-	-	-	-	-	-	-

Asset Information III

Description	Security ID	FIGI	Principal Balance	High Yield Bond	Semi Annual Obligation	Bridge Loan	Swapped Non Discount Obligation	Deferring Security	Current Pay	Revolving Obligation	Portfolio Company	Workout Loan	Annual Obligation
Cambrex Corporation - Tranche B-1 Euro Term Loans	LX190666	BBG00QX7RH58	3,205,356.88	-	-	-	-	-	-	-	Yes	-	-
Casper Bidco SAS - Term Loan B5	LX227420	BBG01LMVGDJ3	2,250,000.00	-	-	-	-	-	-	-	-	-	-
CD&R Firefly Bidco Limited - Term Loan B4	LX211541	BBG01G8L8R64	3,000,000.00	-	-	-	-	-	-	-	-	-	-
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	BBG014LPPKV5	500,000.00	-	Yes	-	-	-	-	-	-	-	-
Cerebro Bidco Gmbh - Facility B1	LX190452	BBG00XXWZHB2	1,828,342.87	-	-	-	-	-	-	-	Yes	-	-
Cerebro Bidco Gmbh - Term Loan B2	LX191527	BBG00YT44NN5	1,171,657.13	-	-	-	-	-	-	-	Yes	-	-
Chrome Bidco - Incremental TLC Facility	LX202726	BBG0155L8K20	4,000,000.00	-	-	-	-	-	-	-	-	-	-
Chrysaor Bidco S.A R.L. - (Eur) Tlb	LX232237	BBG01MQSJTN1	3,724,178.06	-	-	-	-	-	-	-	-	-	-
Chrysaor Bidco S.A R.L. - Unfunded Commitment	LX232238	BBG01MRBLJH3	275,821.94	-	-	-	-	-	-	-	-	-	-
CIRCET EUROPE - Senior Facility B	LX196125	BBG011M0MT03	547,000.00	-	-	-	-	-	-	-	-	-	-
Claudius Finance SARL - Facility B2 Loan	LX217081	BBG01JDFQDY5	2,250,000.00	-	-	-	-	-	-	-	-	-	-
Cloud Software Group Inc - Term Loan B (Eur)	LX233387	BBG01MW1J396	2,597,032.75	-	-	-	-	-	-	-	-	-	-
Cobalt Bidco - Repriced Facility B Loan	LX195644	BBG011DFJ043	1,860,000.00	-	Yes	-	-	-	-	-	-	-	-
Compass IV Limited - Facility B4	LX217354	BBG01KM44DC5	8,981.18	-	-	-	-	-	-	-	-	-	-
Concorde Lux - Term Loan B	LX192650	BBG00Z606L48	3,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Constellation Automotive Group Limited - Euro Term Loan	LX196471	BBG011R51K63	2,415,000.00	-	-	-	-	-	-	-	-	-	-
Cooper Consumer Health - Term Loan B	LX219297	BBG01JZ6FKW9	2,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Cube Healthcare Europe Bidco - Term Loan B	LX182641	BBG00PYRDT90	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Cube Healthcare Europe Bidco - Tlb	LX233217	BBG01MVN14W0	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	BBG00RTY2BV3	4,565,266.22	-	-	-	-	-	-	-	-	-	-
Delachaux Group - Facility B	LX218753	BBG01JP9RT25	1,896,103.89	-	-	-	-	-	-	-	-	-	-
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	BBG012GK6283	1,215,274.95	-	-	-	-	-	-	-	-	-	-
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	BBG012Q8DQ51	1,784,725.05	-	-	-	-	-	-	-	-	-	-
Dorna Sports SL - Term Loan B	LX202419	BBG014RJXQT4	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
EG Finco Limited - Term Loan B Tranche C	LX213601	BBG01GYZ9YJ4	742,421.51	-	-	-	-	-	-	-	-	-	-
Eircom Holdings (Ireland) Limited - New Facility B	LX182609	BBG00Q5FMP94	1,657,796.61	-	-	-	-	-	-	-	-	-	-
Elsan SAS - Facility B5	LX192651	BBG00Z6DX7P8	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Em Bidco Limited - Term Loan B EUR	LX203896	BBG016K8MZH5	3,000,000.00	-	-	-	-	-	-	-	-	-	-
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	BBG00PD3LP40	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Ephios Subco 3 S.a r. l. - Term Loan	LX221195	BBG01KDWWDJ5	3,250,000.00	-	-	-	-	-	-	-	-	-	-
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	BBG00YXLZDW0	1,500,000.00	-	-	-	-	-	-	-	-	-	-
Europa University Education Group S.L.U. - Facility B4	LX218893	BBG01JX32YH9	3,440,015.76	-	Yes	-	-	-	-	-	Yes	-	-
Filtration Group Corporation - 2023 Extended Euro Term Loan	LX212728	BBG01GN99TT4	2,195,316.07	-	-	-	-	-	-	-	-	-	-

Asset Information III

Description	Security ID	FIGI	Principal Balance	High Yield Bond	Semi Annual Obligation	Bridge Loan	Swapped Non Discount Obligation	Deferring Security	Current Pay	Revolving Obligation	Portfolio Company	Workout Loan	Annual Obligation
Financiere Mendel - Term Loan B	LX218576	BBG01JRM35H6	4,250,000.00	-	-	-	-	-	-	-	-	-	-
Financiere N - Term Loan	LX221197	BBG01KD6B0H5	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Finco Utilitas Bv - Facility B Loan	LX217099	BBG01JFHGDR8	2,250,000.00	-	Yes	-	-	-	-	-	-	-	-
Foncia Management - Facility B Loan	LX193463	BBG00ZLHJMM8	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Foncia Management - Term Loan B Add-On	LX209469	BBG01JBW791	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Froneri Lux Finco Sarl - Facility B1	LX185229	BBG00R9Q1D03	500,000.00	-	Yes	-	-	-	-	-	-	-	-
Fugue Finance B.V. - TERM LOAN (EUR)	LX217177	BBG01JCSKV01	500,000.00	-	-	-	-	-	-	-	-	-	-
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - Initial Euro Term Loan B-4	LX190174	BBG00XP8G6Y4	5,154,277.25	-	-	-	-	-	-	-	Yes	-	-
GGE BCO1 - Facility B2	LX217334	BBG01JJ4GF16	1,800,000.00	-	-	-	-	-	-	-	-	-	-
Gold Rush Bidco Limited - Term Loan B	LX229223	BBG01M8L7329	1,900,000.00	-	-	-	-	-	-	-	-	-	-
Guadarrama Proyectos Educativos SL - Facility B	LX180652	BBG00P5K2QP7	883,290.93	-	Yes	-	-	-	-	-	-	-	-
Helios Software Holdings Inc - Initial Euro Term Loan	LX193158	BBG00ZGWK5H2	1,291,044.78	-	-	-	-	-	-	-	-	-	-
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	BBG00ZTK8KS3	2,290,000.00	-	-	-	-	-	-	-	-	-	-
HIG Finance 2 Limited - 2021 Euro Term Loan	LX226034	BBG01L81VXG7	3,000,000.00	-	-	-	-	-	-	-	-	-	-
Holding Socotec - Facility B Eur	LX194738	BBG010JC9GG9	1,000,000.00	-	-	-	-	-	-	-	-	-	-
HOME VI - Additional Senior Facility 2 Loan	LX191124	BBG00YB7LQ15	2,500,000.00	-	-	-	-	-	-	-	-	-	-
Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	BBG011XXY6P9	4,304,673.93	-	-	-	-	-	-	-	-	-	-
IDEMIA Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	4,750,000.00	-	-	-	-	-	-	-	-	-	-
IFCO Management Gmbh - Facility BB Term Loan EUR	LX226115	BBG01L7ZBMM2	1,250,000.00	-	-	-	-	-	-	-	-	-	-
IGT Holding IV AB - Facility Term B	LX193483	BBG00ZLH42T1	802,366.31	-	-	-	-	-	-	-	-	-	-
Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	LX200498	BBG013G5P2M7	1,959,798.96	-	-	-	-	-	-	-	-	-	-
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	BBG01GZXTCY7	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Ineos Finance PLC - New 2027 Euro Term Loans	LX190490	BBG00XXWKW07	1,964,467.02	-	-	-	-	-	-	-	-	-	-
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	BBG01JYXGLM9	973,206.22	-	-	-	-	-	-	-	-	-	-
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	BBG01FNBS4K4	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Infinitas Learning Finco B.V. - Term Loan B	LX196389	BBG011Q4R7T3	2,500,000.00	-	Yes	-	-	-	-	-	-	-	-
INOVIE GROUP - Term Loan B Non-Fungible Add-On	LX205560	BBG018103SS4	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Inspired Finco Holdings Limited - Term Loan B	LX213881	BBG01HGY18R1	2,999,999.99	-	-	-	-	-	-	-	-	-	-
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	BBG00ZR57XR2	3,410,837.39	-	-	-	-	-	-	-	-	-	-
Iu Finance Management GMBH - Facility B Loan	LX200610	BBG013JTPD66	3,500,000.00	-	-	-	-	-	-	-	-	-	-
IVC Acquisition Ltd - Facility B8	LX219682	BBG01K2BKGS9	3,500,000.00	-	Yes	-	-	-	-	-	-	-	-
KDC US Holdings, Inc. - 2024 Refinancing Euro Term Loan	LX233796	BBG01MYPP8G5	2,000,000.00	-	-	-	-	-	-	-	-	-	-
KOUTI BV - Term Loan	LX225651	BBG01L4ZNLG6	1,000,000.00	-	-	-	-	-	-	-	-	-	-

Asset Information III

Description	Security ID	FIGI	Principal Balance	High Yield Bond	Semi Annual Obligation	Bridge Loan	Swapped Non Discount Obligation	Deferring Security	Current Pay	Revolving Obligation	Portfolio Company	Workout Loan	Annual Obligation
KOUTI BV - Term Loan	LX195916	BBG011JFBG31	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Lernen Bidco Limited - Facility B2 Eur	LX177087	BBG01GXQZ0Y3	2,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Loire Finco Luxembourg Sarl - Additional Facility B (EUR) Loan	LX193901	BBG00ZTHWH28	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	BBG00R0K10Z5	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Lorca Finco Plc - (Eur) Term Loan	LX229603	BBG01MBN9QG3	4,500,000.00	-	-	-	-	-	-	-	-	-	-
LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	BBG00Z8XRLM1	1,000,000.00	-	-	-	-	-	-	-	-	-	-
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	BBG00ZNSM6B5	2,789,999.98	-	-	-	-	-	-	-	-	-	-
Marcel Bidco GmbH - Term Loan B	LX229484	BBG01MBL9FF2	1,750,000.00	-	-	-	-	-	-	-	-	-	-
Matterhorn Telecom SA - Facility B1	LX185832	BBG00RQ1HH76	750,000.00	-	-	-	-	-	-	-	-	-	-
Mcafee Corp - Term Loan B 3	LX233937	BBG01N07Z5KO	3,877,500.00	-	-	-	-	-	-	-	-	-	-
Medline Borrower LP - Term Loan B (Eur)	LX198399	BBG011MNRXM5	750,000.00	-	-	-	-	-	-	-	-	-	-
Mehilainen Yhtioet Oy - Term Loan	LX228621	BBG01M0NFMQ6	3,500,000.00	-	-	-	-	-	-	-	-	-	-
Minimax Viking GmbH (fka MX Mercury Beteiligungen GmbH) - NEW B2D FACILITY	LX218697	BBG01JPJBLV5	979,510.71	-	-	-	-	-	-	-	-	-	-
Monbake Grupo Empresarial SA - Cov-Lite TI	LX233034	BBG01MTLT7Y8	1,750,000.00	-	-	-	-	-	-	-	-	-	-
Mosel Bidco SE - Term Loan	LX213903	BBG01HGW9YG2	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Neptune Bidco Sarl - Facility B	LX185386	BBG00R95D1H4	909,504.37	-	Yes	-	-	-	-	-	-	-	-
Neptune Bidco Us Inc. - Term B Loans (Eur)	LX208600	BBG01B529PW4	3,468,740.55	-	-	-	-	-	-	-	-	-	-
Nidda Healthcare GmbH - Facility G (Eur) Loan	LX212442	BBG01GJ2G705	3,043,000.00	-	-	-	-	-	-	-	-	-	-
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	BBG00RK5J9Q8	999,999.99	-	-	-	-	-	-	-	-	-	-
Nielsen Consumer Inc - Seventh Amendment Euro Incremental Term Loan	LX213819	BBG01DMV2V88	992,500.00	-	-	-	-	-	-	-	-	-	-
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	BBG01CH0Q175	1,687,661.91	-	-	-	-	-	-	-	-	-	-
One Hotels GMBH - Term Loan B	LX230918	BBG01ML3T124	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Optimus Bidco SAS - Term Loan	LX213580	BBG01H9WM202	500,000.00	-	-	-	-	-	-	-	-	-	-
Organon & Co - Euro Term Loan	LX193826	BBG00ZSB55G3	1,230,394.12	-	-	-	-	-	-	-	-	-	-
Orion Engineered Carbons GmbH - Initial Euro Term Loan	LX198380	BBG012F6H1M9	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Paradocs Holding Sarl - Facility B (EUR) Loan	LX192680	BBG00Z5ZB7F5	500,000.00	-	Yes	-	-	-	-	-	-	-	-
Parts Europe - Term Loan B	LX225195	BBG01KZHYKV2	1,500,000.00	-	-	-	-	-	-	-	-	-	-
Peer Holding III BV - Term Facility B3	LX212074	BBG01G6V0YZ5	2,500,000.00	-	-	-	-	-	-	-	-	-	-
Pegasus Bidco Bv - Term Loan B 2024 (Euro)	LX225620	BBG01L3R4987	2,500,000.00	-	-	-	-	-	-	-	-	-	-
Pimente Investissement - Facility B Loan	LX200813	BBG013N205V6	750,000.00	-	-	-	-	-	-	-	-	-	-
Pimente Investissement - Facility B1 Loan	LX234293	BBG01MVBWBW1	500,000.00	-	-	-	-	-	-	-	-	-	-
Platea (Bc) Bidco AB - Term Loan B	LX226815	BBG01L03P668	2,083,333.33	-	-	-	-	-	-	-	-	-	-
Platea (Bc) Bidco AB - Unfunded Commitment	LX226816	BBG01L03P6X8	416,666.67	-	-	-	-	-	-	-	-	-	-

Asset Information III

Description	Security ID	FIGI	Principal Balance	High Yield Bond	Semi Annual Obligation	Bridge Loan	Swapped Non Discount Obligation	Deferring Security	Current Pay	Revolving Obligation	Portfolio Company	Workout Loan	Annual Obligation
Platform Bidco Limited - FACILITY B (EUR)	LX195825	BBG011FGR65	2,250,000.00	-	Yes	-	-	-	-	-	-	-	-
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	BBG0113FZW91	4,894,585.71	-	-	-	-	-	-	-	-	-	-
Precise Bidco BV - Facility B5	LX231093	BBG01MMRPDS0	4,174,000.00	-	-	-	-	-	-	-	-	-	-
Quimper AB - Term Loan B	LX178841	BBG00ZDPNTG6	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Ramsay Generale de Sante - Term Loan	LX194224	BBG00ZSL7K30	1,020,690.00	-	-	-	-	-	-	-	-	-	-
Roar BidCo AB - Facility B Loan	LX193550	BBG00ZNS7LN6	2,500,000.00	-	-	-	-	-	-	-	-	-	-
Rocket Software Inc - Euro Term Loan	LX217144	BBG01JFKMMG6	4,500,000.00	-	-	-	-	-	-	-	-	-	-
Rubix Group Finco Limited - Term Loan	LX210912	BBG01D5HS104	2,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Sam Bidco - (Eur) Term Loan B	LX225334	BBG01L12BJW7	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Sandy Bidco BV - Term Loan B	LX197880	BBG012CQ12V3	2,492,000.00	-	-	-	-	-	-	-	-	-	-
Seine Holdco SAS - 2023 - Facility B	LX220198	BBG01K2KHZ65	2,500,000.00	-	Yes	-	-	-	-	-	-	-	-
Seren Bidco AB - Facility B2 Loan	LX196446	BBG011KPTSZ7	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Sigma Bidco BV - Facility B6	LX213701	BBG01H5CYG33	3,750,000.00	-	Yes	-	-	-	-	-	-	-	-
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	BBG011BNP2M7	500,000.00	-	Yes	-	-	-	-	-	-	-	-
Speedster Bidco GmbH - Second Lien Term Loan	LX185597	BBG00RM63CD8	1,500,000.00	-	Yes	-	-	-	-	-	-	-	-
Spinnaker Debtco Limited - Facility B (EUR) Loan	LX229141	BBG01M80QNT1	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Stage Entertainment B V - Facility B2	LX185784	BBG00RPK0WB5	1,768,984.00	-	-	-	-	-	-	-	-	-	-
Stars UK Bidco Limited - Facility B2	LX217573	BBG01JJ38449	3,500,000.00	-	Yes	-	-	-	-	-	-	-	-
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	BBG01L4Z6SL9	3,500,000.00	-	-	-	-	-	-	-	-	-	-
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	BBG00ZXY5JQ6	2,099,867.82	-	-	-	-	-	-	-	-	-	-
Surf Holdings Sarl - First Lien Term Loan	LX184763	BBG00RBDZ304	954,252.11	-	-	-	-	-	-	-	-	-	-
Techem Verwaltungsgesellschaft 675 mbH - Facility B5	LX226834	BBG01LCW0DK7	1,625,000.00	-	-	-	-	-	-	-	-	-	-
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	BBG00RHH0YN4	1,000,000.00	-	-	-	-	-	-	-	-	-	-
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B4	LX225333	BBG01L112K83	2,000,000.00	-	-	-	-	-	-	-	-	-	-
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B5	LX232776	BBG01MRWWSD9	2,500,000.00	-	-	-	-	-	-	-	-	-	-
UPC Broadband Holding BV - Facility AY	LX194310	BBG0100Q0X89	1,500,000.00	-	-	-	-	-	-	-	-	-	-
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	BBG00YT2FCR7	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	BBG01ML3KNX1	1,750,000.00	-	-	-	-	-	-	-	-	-	-
Villa Dutch Bidco BV - Term Loan (Second Lien)	LX208319	BBG019RTWT25	750,000.00	-	-	-	-	-	-	-	-	-	-
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	1,000,000.00	-	-	-	-	-	-	-	-	-	-
VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	BBG00X6LC554	1,500,000.00	-	-	-	-	-	-	-	-	-	-
Windsor Holdings III LLC - 2024 Eur Repricing Term B	LX228079	BBG01LWXDJS8	1,500,000.00	-	-	-	-	-	-	-	-	-	-
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	BBG013F3J8M7	3,000,000.00	-	-	-	-	-	-	-	-	-	-

Asset Information III

Description	Security ID	FIGI	Principal Balance	High Yield Bond	Semi Annual Obligation	Bridge Loan	Swapped Non Discount Obligation	Deferring Security	Current Pay	Revolving Obligation	Portfolio Company	Workout Loan	Annual Obligation
Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	BBG00RMGXGD4	1,493,519.96	-	-	-	-	-	-	-	-	-	-
ZF Invest - Additional Senior Term Facility 1	LX229614	BBG01LTWW488	2,000,000.00	-	-	-	-	-	-	-	-	-	-
ZF Invest - Term Loan B	LX195828	BBG011FRCBV8	750,000.00	-	-	-	-	-	-	-	-	-	-
Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Loan SubTotal:			317,944,525.90										
Altice Financing SA - 4.25 15Aug29	XS2373430425	BBG0120R3019	2,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	BBG00HX57VL5	952,000.00	-	Yes	-	-	-	-	-	-	-	-
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	BBG012PNNMD8	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
BRUNELLO BIDCO SPA - Euribor 3.75 - 02/2028	XS2295691633	BBG00Z1RVCM6	2,750,000.00	-	-	-	-	-	-	-	-	-	-
BRUNELLO BIDCO SPA - Teamsystem Spa 3.5 15Feb28	XS2295690742	BBG00Z164Q78	250,000.00	-	Yes	-	-	-	-	-	-	-	-
CAB - Cab Selas 3.375 01Feb28	XS2294186965	BBG00Z1667H7	500,000.00	-	Yes	-	-	-	-	-	-	-	-
CHROME BIDCO SASU - Fixed Bond	XS2343000241	BBG010WH0NQ6	125,000.00	-	Yes	-	-	-	-	-	-	-	-
Chrome Holdco S.A.S. - Chrome Holdco SAS 5.0 31May29	XS2343001991	BBG010WH0NW9	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Evoca SPA - EURIBOR	XS2795420293	BBG01M4RYVW5	2,000,000.00	-	-	-	-	-	-	-	-	-	-
FIBER BIDCO SPA - Fiber Bidco Spa 6.125 15Jun31	XS2821787962	BBG01MRR0F70	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Foncia Management Sasu - Emeria Sasu 3.375 31Mar28	XS2324364251	BBG00ZN7JG23	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400	BBG01L7Z5YP0	1,500,000.00	-	-	-	-	-	-	-	-	-	-
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	BBG011K0NJ24	500,000.00	-	Yes	-	-	-	-	-	-	-	-
Guala Closures SPA - Guala Closures Spa 7.94 29Jun29 Frn	XS2702257051	BBG01JLRNZD7	1,000,000.00	-	-	-	-	-	-	-	-	-	-
Herens Midco SARL - Herens Midco SARL 5.25 15May29	XS2340137343	BBG010FNLN07	1,625,000.00	-	Yes	-	Yes	-	-	-	-	-	-
INTL Design Group - Float - 05/2026	XS2344474320	BBG010Z17H11	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Kaixo Bondco Telecom SA - Kaixo Bondco Telecom 5.125 30Sep29	XS2397198487	BBG012R3Z7K2	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Kapla Holding Sas - Kapla Holding SAS 7.44 31Jul30 Frn	XS2756269960	BBG01L3P74S7	1,000,000.00	-	-	-	-	-	-	-	-	-	-
LABORATOIRE EIMER SELARL - Laboratoire Eimer Selas 5.0 01Feb29	XS2294187690	BBG00Z1667K3	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Lion/Polaris Lux 4 SA - Lion/Polaris Lux 4 7.94 01Jul26 Frn	XS2361343697	BBG011MCTM50	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Loxam SAS - Loxam SAS 4.5 15Apr27	XS1975716595	BBG00NSGTY07	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	BBG011BXM CW5	1,527,000.00	-	Yes	-	-	-	-	-	-	-	-
Olympus Water Us Holding Corp - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	BBG012N0ZDY4	375,000.00	-	Yes	-	-	-	-	-	-	-	-
PachelBel Bidco SPA - BICS	XS2816639095	BBG01MNJX91	2,000,000.00	-	-	-	-	-	-	-	-	-	-
Picard Groupe SAS - Picard Groupe SAS 3.875 01Jul26	XS2361342889	BBG011MCTL43	500,000.00	-	Yes	-	-	-	-	-	-	-	-
Shiba Bidco Spa - Shiba Bidco Spa 4.5 31Oct28	XS2397065330	BBG012T8CSV6	1,750,000.00	-	Yes	-	-	-	-	-	-	-	-

Asset Information III



Description	Security ID	FIGI	Principal Balance	High Yield Bond	Semi Annual Obligation	Bridge Loan	Swapped Non Discount Obligation	Deferring Security	Current Pay	Revolving Obligation	Portfolio Company	Workout Loan	Annual Obligation
Sigma Holdco BV - Sigma Holdco Bv 5.75 15May26	XS1813504666	BBG00KN5NCW1	1,750,000.00	-	Yes	-	-	-	-	-	-	-	-
SOFIMA HOLDING S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	375,000.00	-	Yes	-	-	-	-	-	-	-	-
Summer Bc Holdco A SARL - Summer Bc Holdco A Sar 9.25 31Oct27	XS2067265392	BBG00QJ0BQM7	1,802,105.26	-	Yes	-	-	-	-	-	-	-	-
Techem Verwaltungs - Techem Verwaltungsges 5.375 15Jul29	XS2767965853	BBG01MBKQN04	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Titan Holdings II BV - Titan Holdings Ii Bv 5.125 15Jul29	XS2359953283	BBG011P04T37	1,027,000.00	-	Yes	-	-	-	-	-	-	-	-
Trivium Packaging Inc - Trivium Packaging 7.578 15Aug26 Frn	XS2034069836	BBG00PQ90PG3	500,000.00	-	-	-	-	-	-	-	-	-	-
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	BBG00YVS6VX8	1,500,000.00	-	Yes	-	-	-	-	-	-	-	-
VERTICAL HOLDCO GMBH - 4.375 - 07/2027	XS2199597456	BBG00VSHF658	1,000,000.00	-	Yes	-	-	-	-	-	-	-	-
Virgin Media Finance PLC - Virgin Media Finance P 3.75 15Jul30	XS2189766970	BBG00VC7JG06	1,553,000.00	-	Yes	-	-	-	-	-	-	-	-
WP/AP TELECOM HOLDINGS - WP/AP TELECOM HOLDINGS	XS2417092132	BBG013YMPQ38	1,500,000.00	-	Yes	-	-	-	-	-	-	-	-
ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	BBG00RMZ36S1	1,500,000.00	-	Yes	-	-	-	-	-	-	-	-
		Bond SubTotal:	44,861,105.26										
			Total:	362,805,631.16									

CCC Obligations

CCC Obligations Fitch	8,832,247.62
CCC Obligations S&P	6,352,661.91
Collateral Principal Amount for Fitch CCC Obligations	351,947,809.68
Collateral Principal Amount for S&P CCC Obligations	351,947,809.68
7.5% of Collateral Principal Amount for Fitch CCC Obligations	26,396,085.73
7.5% of Collateral Principal Amount for S&P CCC Obligations	26,396,085.73
Excess of CCC Obligations Fitch	0.00
Excess of CCC Obligations S&P	0.00
CCC Fitch / S&P Haircut Amount	0.00

Description	Security ID	Fitch Rating	S&P Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value Excess	Excess Adj Amount
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	***	B-	98.2820	4,810,496.73	4,894,585.71	0.00	0.00	0.00
Constellation Automotive Group Limited - Euro Term Loan	LX196471	B-	CCC	94.8180	2,289,854.70	2,415,000.00	0.00	0.00	0.00
Best Food of Nature Holdco III - Facility B Loan	LX181871	CCC+	CCC+	93.3610	1,167,012.50	1,250,000.00	0.00	0.00	0.00
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	CCC	CCC+	73.0710	1,233,191.43	1,687,661.91	0.00	0.00	0.00
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	CCC	CCC+	66.1870	661,870.00	1,000,000.00	0.00	0.00	0.00
				Total:	10,162,425.36	11,247,247.62	0.00	0.00	0.00



Collateral Enhancement Obligations

No data available for this request



Defaulted Obligations

No data available for this request





Deferring Obligations

No data available for this request





Discount Obligations

No data available for this request



Swapped Non-Discount

Collateral Principal Amount	351,947,809.68
7.5% of CPA	26,396,085.73
Aggregate Amount of Swapped Non-Discount Obligations	375,000.00
Excess Swapped Non-Discount Obligations of 7.5% CPA	0.00

Collateral Principal Amount	351,947,809.68
12.5% of CPA	43,993,476.21
Aggregate Amount of Swapped Non-Discount Obligations from Issue Date	655,000.00
Excess Swapped Non-Discount Obligations of 12.5% CPA	0.00

Description	Security ID	Asset Type	Principal Balance
Herens Midco SARL - Herens Midco SARL 5.25 15May29	XS2340137343	Bond	375,000.00
Total :			375,000.00

Ratings and Recovery Detail



Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	3,075,575.33	B	35.00	3(55%)	Capital Markets	***	***	***	Banking & Finance
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	2,000,000.00	B	30.00	3(50%)	Health Care Providers & Services	B-	65.00		Healthcare
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	3,500,000.00	B	40.00	3(60%)	Pharmaceuticals	B-	65.00		Pharmaceuticals
Albea Beauty Holdings SARL - Facility Ba (Eur)	LX211343	1,500,000.00	B-	28.50	4(45%)	Containers & Packaging	***	***	***	Packaging & Containers
AlixPartners LLP - Initial Euro Term Loan	LX192165	969,749.09	B+	30.00	3(50%)	Professional Services	***	***	***	Business Services
Almaviva Developpement - Facility B	LX193594	1,000,000.00	B	30.00	3(50%)	Health Care Providers & Services	B	63.00	RR3	Healthcare
Amer Sports Company - Initial EUR Term Loan	LX226654	1,500,000.00	BB	40.00	3(60%)	Leisure Products	B+	65.00		Consumer Products
Ammega Group BV - 2023 Facility B2	LX213528	1,500,000.00	B	35.00	3(55%)	Machinery	B-	42.00	RR4	Industrial/Manufacturing
Apleona Holding GMBH - Incremental Facility B Loan	LX211718	500,000.00	B	40.00	3(60%)	Real Estate Management & Development	B	65.00		Real Estate
Athena Bidco GmbH - Additional Facility B2 Loan	LX228174	3,000,000.00	B	40.00	3(60%)	Software	B-	65.00		Computer & Electronics
Athena Bidco GmbH - Facility B	LX185571	1,000,000.00	B	40.00	3(60%)	Software	B-	65.00		Computer & Electronics
Auris Luxembourg III SARL - Term Loan (Eur)	LX228129	4,500,000.00	B-	45.00	3(65%)	Health Care Equipment & Supplies	B	56.00	RR3	Healthcare
Automate Intermediate Holdings II Sarl - Euro Term Loan	LX182955	1,000,000.00	BB-	45.00	3(65%)	Machinery	BB-	65.00		Industrial/Manufacturing
Avantor Funding Inc - Incremental B-4 Euro Term Loan	LX194951	468,142.60	BB+	60.00	2(80%)	Distributors	BB	80.00	RR2	Transportation & Distribution
Awaze Limited - Facility B3	LX216984	1,732,976.87	B-	35.00	3(55%)	Hotels, Restaurants & Leisure	B-	65.00		Lodging & Restaurants
Banijay Entertainment SAS - Facility B (Eur) Loan	LX185438	1,500,000.00	B+	40.00	3(60%)	Entertainment	B+	66.00	RR3	Broadcasting & Media
Belfor Holdings Inc - Initial Tranche B-2 TermLoan	LX218516	1,250,000.00	B-	30.00	3(50%)	Commercial Services & Supplies	B-	75.00		Environmental Services
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	1,000,000.00	B+	45.00	3(65%)	Food & Staples Retailing	B+	85.00	RR2	Food & Drug Retail
Belron Finance US LLC - Euro Third Incremental Term Loan	LX193822	1,000,000.00	BBB-	50.00	NR(0%)	Auto Components	BBB-	65.00		Automobiles
Best Food of Nature Holdco III - Facility B Loan	LX181871	1,250,000.00	CCC+	30.00	3(50%)	Food Products	CCC+	65.00		Food & Beverage & Tobacco
Birkenstock Group BV & Co KG - Facility B (EUR)	LX194376	500,000.00	BB-	55.00	2(75%)	Textiles, Apparel & Luxury Goods	BB	80.00	RR2	Consumer Products
Blitz 20-487 GmbH - Facility B Loan	LX192491	1,000,000.00	B	40.00	3(60%)	Real Estate Management & Development	B	65.00		Real Estate
Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	4,000,000.00	B	40.00	3(60%)	Health Care Providers & Services	B-	65.00		Healthcare
Bock Capital Bidco BV - Additional Facility B Loan	LX231055	1,500,000.00	B-	30.00	3(50%)	Software	B	66.00	RR3	Computer & Electronics
Bock Capital Bidco BV - Term Loan	LX194536	2,000,000.00	B-	30.00	3(50%)	Software	B	66.00	RR3	Computer & Electronics
Boels Topholding B.V. - Term Loan	LX233465	1,886,206.90	BB	50.00		Trading Companies & Distributors	BB-	65.00		Transportation & Distribution
Boost Newco Borrower LLC - Term Loan B (Eur)	LX216845	1,000,000.00	BB	45.00	3(65%)	Software	BB	95.00	RR1	Computer & Electronics

Ratings and Recovery Detail



Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Boxer Parent Company Inc - 2028 Extended Euro TL	LX220912	4,445,910.23	B-	35.00	3(55%)	Software	***	***	***	Computer & Electronics
Breitling Financing S.A R.L. - Incremental Term Loan	LX211584	1,000,000.00	B	40.00	3(60%)	Leisure Products	B	65.00		Consumer Products
CAB - Additional Facility	LX196338	1,000,000.00	B-	35.00	3(55%)	Health Care Providers & Services	B	53.00	RR3	Healthcare
CAB - Facility B Loan	LX192244	750,000.00	B-	35.00	3(55%)	Health Care Providers & Services	B	53.00	RR3	Healthcare
Cambrex Corporation - Tranche B-1 Euro Term Loans	LX190666	3,205,356.88	B-	30.00	3(50%)	Life Sciences Tools & Services	***	***	***	Pharmaceuticals
Casper Bidco SAS - Term Loan B5	LX227420	2,250,000.00	B	40.00	3(60%)	Hotels, Restaurants & Leisure	B-	65.00		Lodging & Restaurants
CD&R Firefly Bidco Limited - Term Loan B4	LX211541	3,000,000.00	B	35.00	3(55%)	Specialty Retail	B	65.00		Retail (General)
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	500,000.00	B	40.00	3(60%)	Automobiles	B	65.00		Automobiles
Cerebro Bidco Gmbh - Facility B1	LX190452	1,828,342.87	B	30.00	3(50%)	Pharmaceuticals	B-	65.00		Pharmaceuticals
Cerebro Bidco Gmbh - Term Loan B2	LX191527	1,171,657.13	B	30.00	3(50%)	Pharmaceuticals	B-	65.00		Pharmaceuticals
Chrome Bidco - Incremental TLC Facility	LX202726	4,000,000.00	B-	35.00	3(55%)	Health Care Providers & Services	B-	65.00		Healthcare
Chrysaor Bidco S.A R.L. - (Eur) Tlb	LX232237	3,724,178.06	B	40.00	3(60%)	Diversified Financial Services	B-	65.00		Banking & Finance
Chrysaor Bidco S.A R.L. - Unfunded Commitment	LX232238	275,821.94	B	40.00	3(60%)	Diversified Financial Services	B-	65.00		Banking & Finance
CIRCET EUROPE - Senior Facility B	LX196125	547,000.00	BB-	30.00	3(50%)	Diversified Telecommunication Services	B+	53.00	RR3	Telecommunications
Claudius Finance SARL - Facility B2 Loan	LX217081	2,250,000.00	B+	45.00	3(65%)	Software	B	65.00		Computer & Electronics
Cloud Software Group Inc - Term Loan B (Eur)	LX233387	2,597,032.75	B	35.00	3(55%)	Software	B-	75.00		Computer & Electronics
Cobalt Bidco - Repriced Facility B Loan	LX195644	1,860,000.00	B-	30.00	3(50%)	Health Care Providers & Services	B-	65.00		Healthcare
Compass IV Limited - Facility B4	LX217354	8,981.18	B-	35.00	3(55%)	Hotels, Restaurants & Leisure	B-	65.00		Lodging & Restaurants
Concorde Lux - Term Loan B	LX192650	3,000,000.00	B-	40.00	3(60%)	Automobiles	B-	65.00		Automobiles
Constellation Automotive Group Limited - Euro Term Loan	LX196471	2,415,000.00	CCC	50.00		Distributors	B-	42.00	RR4	Automobiles
Cooper Consumer Health - Term Loan B	LX219297	2,000,000.00	B	40.00	3(60%)	Pharmaceuticals	B	62.00	RR3	Pharmaceuticals
Cube Healthcare Europe Bidco - Term Loan B	LX182641	1,000,000.00	B-	30.00	3(50%)	Health Care Providers & Services	B-	65.00		Healthcare
Cube Healthcare Europe Bidco - Tlb	LX233217	1,000,000.00	B-	50.00		Health Care Providers & Services	B-	65.00		Healthcare
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	4,565,266.22	B-	40.00	3(60%)	Capital Markets	B-	75.00		Banking & Finance
Delachaux Group - Facility B	LX218753	1,896,103.89	B	30.00	3(50%)	Machinery	B	65.00		Industrial/Manufacturing
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	1,215,274.95	B-	35.00	3(55%)	Machinery	B-	75.00		Industrial/Manufacturing
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	1,784,725.05	B-	35.00	3(55%)	Machinery	B-	75.00		Industrial/Manufacturing
Dorna Sports SL - Term Loan B	LX202419	1,000,000.00	***	***	***	Entertainment	***	***	***	Broadcasting & Media
EG Finco Limited - Term Loan B Tranche C	LX213601	742,421.51	B-	40.00	3(60%)	Specialty Retail	B	64.00	RR3	Retail (General)
Eircom Holdings (Ireland) Limited - New Facility B	LX182609	1,657,796.61	B+	35.00	3(55%)	Diversified Telecommunication Services	B+	69.00	RR3	Telecommunications
Elsan SAS - Facility B5	LX192651	1,000,000.00	B+	35.00	3(55%)	Health Care Providers & Services	***	***	***	Healthcare

Ratings and Recovery Detail



Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Em Bidco Limited - Term Loan B EUR	LX203896	3,000,000.00	B	35.00	3(55%)	Aerospace & Defense	***	***	***	Aerospace & Defence
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	2,000,000.00	B	30.00	3(50%)	Commercial Services & Supplies	B	75.00	NR	Environmental Services
Ephios Subco 3 S.a r. l. - Term Loan	LX221195	3,250,000.00	B	50.00	2(70%)	Health Care Providers & Services	B	65.00	RR3	Healthcare
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	1,500,000.00	B	35.00	3(55%)	Food & Staples Retailing	B	65.00		Food & Drug Retail
Europa University Education Group S.L.U. - Facility B4	LX218893	3,440,015.76	***	***	***	Diversified Consumer Services	***	***	***	Consumer Products
Filtration Group Corporation - 2023 Extended Euro Term Loan	LX212728	2,195,316.07	B	30.00	3(50%)	Machinery	***	***	***	Industrial/Manufacturing
Financiere Mendel - Term Loan B	LX218576	4,250,000.00	B	35.00	3(55%)	Pharmaceuticals	B+	61.00	RR3	Farming & Agricultural Services
Financiere N - Term Loan	LX221197	2,000,000.00	B-	35.00	3(55%)	Pharmaceuticals	B-	65.00		Pharmaceuticals
Finco Utilitas Bv - Facility B Loan	LX217099	2,250,000.00	B	40.00	3(60%)	Construction & Engineering	B	65.00		Building & Materials
Foncia Management - Facility B Loan	LX193463	1,000,000.00	B-	30.00	3(50%)	Real Estate Management & Development	B	52.00	RR3	Real Estate
Foncia Management - Term Loan B Add-On	LX209469	1,000,000.00	B-	30.00	3(50%)	Real Estate Management & Development	B	52.00	RR3	Real Estate
Froneri Lux Finco Sarl - Facility B1	LX185229	500,000.00	BB-	35.00	3(55%)	Food Products	BB-	65.00		Food & Beverage & Tobacco
Fugue Finance B.V. - TERM LOAN (EUR)	LX217177	500,000.00	B	35.00	3(55%)	Diversified Consumer Services	***	***	***	Consumer Products
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - Initial Euro Term Loan B-4	LX190174	5,154,277.25	B	30.00	3(50%)	IT Services	***	***	***	Business Services
GGE BCO1 - Facility B2	LX217334	1,800,000.00	B	35.00	3(55%)	Diversified Consumer Services	B	65.00		Consumer Products
Gold Rush Bidco Limited - Term Loan B	LX229223	1,900,000.00	B	35.00	3(55%)	Entertainment	B	65.00		Broadcasting & Media
Guadarrama Proyectos Educativos SL - Facility B	LX180652	883,290.93	***	***	***	Diversified Consumer Services	***	***	***	Consumer Products
Helios Software Holdings Inc - Initial Euro Term Loan	LX193158	1,291,044.78	B	27.00	4(40%)	Capital Markets	***	***	***	Banking & Finance
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	2,290,000.00	B-	35.00	3(55%)	Chemicals	B-	65.00		Chemicals
HIG Finance 2 Limited - 2021 Euro Term Loan	LX226034	3,000,000.00	B	40.00	3(60%)	Capital Markets	***	***	***	Banking & Finance
Holding Socotec - Facility B Eur	LX194738	1,000,000.00	B	28.50	4(45%)	Professional Services	B	65.00		Business Services
HOME VI - Additional Senior Facility 2 Loan	LX191124	2,500,000.00	B-	28.50	4(45%)	Health Care Providers & Services	***	***	***	Healthcare
Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	4,304,673.93	B	35.00	3(55%)	Health Care Providers & Services	B	75.00		Healthcare
IDEMIA Group - Facility B5 Eur	LX225618	4,750,000.00	B	40.00	3(60%)	Software	B	53.00	RR3	Computer & Electronics
IFCO Management Gmbh - Facility BB Term Loan EUR	LX226115	1,250,000.00	B+	45.00	3(65%)	Capital Markets	B+	53.00	RR3	Banking & Finance
IGT Holding IV AB - Facility Term B	LX193483	802,366.31	B	30.00	3(50%)	Software	B	65.00		Computer & Electronics
Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	LX200498	1,959,798.96	B	45.00	3(65%)	Professional Services	B+	73.00	RR2	Business Services
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	1,000,000.00	BB	45.00	3(65%)	Chemicals	BB-	80.00	RR2	Chemicals
Ineos Finance PLC - New 2027 Euro Term Loans	LX190490	1,964,467.02	BB	45.00	3(65%)	Chemicals	BB	80.00	RR2	Chemicals

Ratings and Recovery Detail



Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	973,206.22	BB	45.00	3(65%)	Chemicals	BB	80.00	RR2	Chemicals
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	1,000,000.00	BB	45.00	3(65%)	Chemicals	BB	80.00	RR2	Chemicals
Infinitas Learning Finco B.V. - Term Loan B	LX196389	2,500,000.00	***	***	***	Media	***	***	***	Broadcasting & Media
INOVIE GROUP - Term Loan B Non-Fungible Add-On	LX205560	2,000,000.00	B-	35.00	3(55%)	Health Care Providers & Services	B	53.00	RR3	Healthcare
Inspired Finco Holdings Limited - Term Loan B	LX213881	2,999,999.99	B	40.00	3(60%)	Diversified Consumer Services	B	65.00		Consumer Products
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	3,410,837.39	B-	45.00	3(65%)	Capital Markets	B-	65.00		Banking & Finance
Iu Finance Management GMBH - Facility B Loan	LX200610	3,500,000.00	***	***	***	Diversified Consumer Services	***	***	***	Business Services
IVC Acquisition Ltd - Facility B8	LX219682	3,500,000.00	B	40.00	3(60%)	Health Care Providers & Services	B	47.00	RR4	Healthcare
KDC US Holdings, Inc. - 2024 Refinancing Euro Term Loan	LX233796	2,000,000.00	B-	30.00	3(50%)	Household Products	B-	58.00	RR3	Consumer Products
KOUTI BV - Term Loan	LX195916	1,000,000.00	B	28.50	4(45%)	Containers & Packaging	B	51.00	RR3	Packaging & Containers
KOUTI BV - Term Loan	LX225651	1,000,000.00	B	28.50	4(45%)	Containers & Packaging	B	51.00	RR3	Packaging & Containers
Lernen Bidco Limited - Facility B2 Eur	LX177087	2,000,000.00	B-	30.00	3(50%)	Diversified Consumer Services	B-	45.00	RR4	Consumer Products
Loire Finco Luxembourg Sarl - Additional Facility B (EUR) Loan	LX193901	1,000,000.00	B-	30.00	3(50%)	Life Sciences Tools & Services	B	47.00	RR4	Healthcare
Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	1,000,000.00	B-	30.00	3(50%)	Life Sciences Tools & Services	B	47.00	RR4	Healthcare
Lorca Finco Plc - (Eur) Term Loan	LX229603	4,500,000.00	BB	50.00		Wireless Telecommunication Services	BB	80.00	RR2	Telecommunications
LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	1,000,000.00	B	40.00	3(60%)	Building Products	B	65.00		Building & Materials
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	2,789,999.98	B-	30.00	3(50%)	Building Products	B-	65.00		Building & Materials
Marcel Bidco GmbH - Term Loan B	LX229484	1,750,000.00	B+	45.00	3(65%)	Software	B	65.00		Computer & Electronics
Matterhorn Telecom SA - Facility B1	LX185832	750,000.00	BB-	35.00	3(55%)	Wireless Telecommunication Services	BB-	80.00	RR2	Telecommunications
Mcafee Corp - Term Loan B 3	LX233937	3,877,500.00	B-	45.00	3(65%)	Software	B-	75.00		Computer & Electronics
Medline Borrower LP - Term Loan B (Eur)	LX198399	750,000.00	B+	30.00	3(50%)	Health Care Equipment & Supplies	B+	59.00	RR3	Healthcare
Mehilainen Yhtioet Oy - Term Loan	LX228621	3,500,000.00	B	35.00	3(55%)	Health Care Providers & Services	B	58.00	RR3	Healthcare
Minimax Viking GmbH (fka MX Mercury Beteiligungen GmbH) - NEW B2D FACILITY	LX218697	979,510.71	BB-	40.00	3(60%)	Construction & Engineering	BB-	65.00		Building & Materials
Monbake Grupo Empresarial SA - Cov-Lite TI	LX233034	1,750,000.00	B	35.00	3(55%)	Food & Staples Retailing	B	65.00	NR	Food & Beverage & Tobacco
Mosel Bidco SE - Term Loan	LX213903	2,000,000.00	B	45.00	3(65%)	Software	B+	61.00	RR3	Computer & Electronics
Neptune Bidco Sarl - Facility B	LX185386	909,504.37	B-	28.50	4(45%)	Building Products	B-	65.00		Building & Materials
Neptune Bidco Us Inc. - Term B Loans (Eur)	LX208600	3,468,740.55	B-	60.00	2(80%)	Media	B+	88.00	RR2	Broadcasting & Media
Nidda Healthcare GmbH - Facility G (Eur) Loan	LX212442	3,043,000.00	B	35.00	3(55%)	Pharmaceuticals	B	57.00	RR3	Pharmaceuticals
Nidda Healthcare GmbH - Term Loan F (EUR)	LX185475	999,999.99	B	35.00	3(55%)	Pharmaceuticals	B	57.00	RR3	Pharmaceuticals

Ratings and Recovery Detail



Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Nielsen Consumer Inc - Seventh Amendment Euro Incremental Term Loan	LX213819	992,500.00	B	45.00	3(65%)	Professional Services	B+	73.00	RR2	Business Services
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	1,687,661.91	CCC+	40.00	3(60%)	Diversified Telecommunication Services	CCC	65.00		Telecommunications
One Hotels GMBH - Term Loan B	LX230918	1,000,000.00	B-	35.00	3(55%)	Hotels, Restaurants & Leisure	B+	69.00	RR3	Lodging & Restaurants
Optimus Bidco SAS - Term Loan	LX213580	500,000.00	B-	35.00	3(55%)	Commercial Services & Supplies	B-	65.00		Industrial/Manufacturing
Organon & Co - Euro Term Loan	LX193826	1,230,394.12	BB	35.00	3(55%)	Pharmaceuticals	***	***	***	Pharmaceuticals
Orion Engineered Carbons GmbH - Initial Euro Term Loan	LX198380	1,000,000.00	BB	35.00	3(55%)	Chemicals	***	***	***	Chemicals
Paradocs Holding Sarl - Facility B (EUR) Loan	LX192680	500,000.00	B	50.00		Diversified Financial Services	B-	65.00		Banking & Finance
Parts Europe - Term Loan B	LX225195	1,500,000.00	BB-	30.00	3(50%)	Distributors	***	***	***	Automobiles
Peer Holding III BV - Term Facility B3	LX212074	2,500,000.00	BB	40.00	3(60%)	Multiline Retail	BB	65.00		Retail (General)
Pegasus Bidco Bv - Term Loan B 2024 (Euro)	LX225620	2,500,000.00	B+	40.00	3(60%)	Beverages	B+	65.00		Food & Beverage & Tobacco
Pimente Investissement - Facility B Loan	LX200813	750,000.00	B-	30.00	3(50%)	Food Products	B-	65.00		Consumer Products
Pimente Investissement - Facility B1 Loan	LX234293	500,000.00	B-	30.00	3(50%)	Food Products	B-	65.00	NR	Consumer Products
Platea (Bc) Bidco AB - Term Loan B	LX226815	2,083,333.33	B	30.00	3(50%)	Building Products	B	65.00		Building & Materials
Platea (Bc) Bidco AB - Unfunded Commitment	LX226816	416,666.67	B	50.00		Building Products	B	65.00		Building & Materials
Platform Bidco Limited - FACILITY B (EUR)	LX195825	2,250,000.00	B-	35.00	3(55%)	Food Products	B-	65.00		Food & Beverage & Tobacco
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	4,894,585.71	B-	45.00	3(65%)	Automobiles	***	***	***	Automobiles
Precise Bidco BV - Facility B5	LX231093	4,174,000.00	B-	40.00	3(60%)	Software	B-	65.00		Computer & Electronics
Quimper AB - Term Loan B	LX178841	1,000,000.00	B+	35.00	3(55%)	Trading Companies & Distributors	B+	62.00	RR3	Transportation & Distribution
Ramsay Generale de Sante - Term Loan	LX194224	1,020,690.00	BB-	40.00	3(60%)	Health Care Providers & Services	B+	65.00		Healthcare
Roar BidCo AB - Facility B Loan	LX193550	2,500,000.00	B-	40.00	3(60%)	Life Sciences Tools & Services	B	59.00	RR3	Pharmaceuticals
Rocket Software Inc - Euro Term Loan	LX217144	4,500,000.00	B-	35.00	3(55%)	Software	B	87.00	RR2	Computer & Electronics
Rubix Group Finco Limited - Term Loan	LX210912	2,000,000.00	B	30.00	3(50%)	Trading Companies & Distributors	***	***	***	Transportation & Distribution
Sam Bidco - (Eur) Term Loan B	LX225334	2,000,000.00	B	30.00	3(50%)	Life Sciences Tools & Services	B	65.00		Healthcare
Sandy Bidco BV - Term Loan B	LX197880	2,492,000.00	B	45.00	3(65%)	Hotels, Restaurants & Leisure	B	65.00		Lodging & Restaurants
Seine Holdco SAS - 2023 - Facility B	LX220198	2,500,000.00	B+	45.00	3(65%)	Software	B-	65.00		Computer & Electronics
Seren Bidco AB - Facility B2 Loan	LX196446	2,000,000.00	B	35.00	3(55%)	Professional Services	B-	65.00		Business Services
Sigma Bidco BV - Facility B6	LX213701	3,750,000.00	B	30.00	3(50%)	Food Products	B	62.00	RR3	Food & Beverage & Tobacco
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	500,000.00	B	30.00	3(50%)	Food Products	B	65.00		Food & Beverage & Tobacco
Speedster Bidco GmbH - Second Lien Term Loan	LX185597	1,500,000.00	B-	2.00	6(0%)	Interactive Media and Services	B	0.00	RR6	Broadcasting & Media
Spinnaker Debtco Limited - Facility B (EUR) Loan	LX229141	1,000,000.00	B-	35.00	3(55%)	Pharmaceuticals	B	59.00	RR3	Pharmaceuticals
Stage Entertainment B V - Facility B2	LX185784	1,768,984.00	***	***	***	Hotels, Restaurants & Leisure	***	***	***	Gaming & Leisure & Entertainment
Stars Uk Bidco Limited - Facility B2	LX217573	3,500,000.00	B	35.00	3(55%)	Health Care Providers & Services	B	65.00		Pharmaceuticals
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	3,500,000.00	B-	40.00	3(60%)	Professional Services	B-	65.00		Business Services

Ratings and Recovery Detail



Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	2,099,867.82	***	***	***	Health Care Providers & Services	***	***	***	Healthcare
Surf Holdings Sarl - First Lien Term Loan	LX184763	954,252.11	B-	30.00	3(50%)	Software	B	49.00	RR4	Computer & Electronics
Techem Verwaltungsgesellschaft 675 mbH - Facility B5	LX226834	1,625,000.00	B+	40.00	3(60%)	Multi-Utilities	B	64.00	RR3	Utilities Power
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	1,000,000.00	BB-	40.00	3(60%)	Media	BB-	80.00	RR2	Cable
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B4	LX225333	2,000,000.00	B	40.00	3(60%)	Commercial Services & Supplies	B	54.00	RR3	Environmental Services
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B5	LX232776	2,500,000.00	B	40.00	3(60%)	Commercial Services & Supplies	B	54.00	RR3	Environmental Services
UPC Broadband Holding BV - Facility AY	LX194310	1,500,000.00	BB-	45.00	3(65%)	Media	BB-	80.00	RR2	Cable
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	1,000,000.00	B+	40.00	3(60%)	Diversified Consumer Services	B+	65.00		Consumer Products
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	1,750,000.00	B	40.00	3(60%)	Professional Services	B	65.00		Business Services
Villa Dutch Bidco BV - Term Loan (Second Lien)	LX208319	750,000.00	B	18.00		Professional Services	B	40.00		Business Services
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	1,000,000.00	B+	35.00	3(55%)	Media	B+	76.00	RR2	Cable
VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	1,500,000.00	B+	45.00	3(65%)	Media	BB-	80.00	RR2	Cable
Windsor Holdings III LLC - 2024 Eur Repricing Term B	LX228079	1,500,000.00	B+	35.00	3(55%)	Chemicals	B+	52.00	RR3	Chemicals
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	3,000,000.00	B	35.00	3(55%)	Diversified Telecommunication Services	B	65.00		Telecommunications
Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	1,493,519.96	B-	28.50	4(45%)	Diversified Telecommunication Services	B-	75.00		Telecommunications
ZF Invest - Additional Senior Term Facility 1	LX229614	2,000,000.00	B-	35.00	3(55%)	Food Products	***	***	***	Food & Drug Retail
ZF Invest - Term Loan B	LX195828	750,000.00	B-	35.00	3(55%)	Food Products	***	***	***	Food & Drug Retail
Ziggo BV - Term Loan H	LX183461	2,000,000.00	B+	45.00	3(65%)	Diversified Telecommunication Services	B+	90.00	RR2	Telecommunications
Altice Financing SA - 4.25 15Aug29	XS2373430425	2,000,000.00	B-	40.00	3(60%)	Diversified Telecommunication Services	B-	60.00		Telecommunications
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	952,000.00	B-	2.00	6(0%)	Diversified Telecommunication Services	B-	40.00		Telecommunications
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	1,000,000.00	CCC+	40.00	3(60%)	Diversified Telecommunication Services	CCC	60.00		Telecommunications
BRUNELLO BIDCO SPA - Euribor 3.75 - 02/2028	XS2295691633	2,750,000.00	B-	35.00	3(55%)	Professional Services	B	53.00	RR3	Business Services
BRUNELLO BIDCO SPA - Teamsystem Spa 3.5 15Feb28	XS2295690742	250,000.00	B-	35.00	3(55%)	Professional Services	B	53.00	RR3	Business Services
CAB - Cab Selas 3.375 01Feb28	XS2294186965	500,000.00	B-	35.00	3(55%)	Health Care Providers & Services	B	53.00	RR3	Healthcare
CHROME BIDCO SASU - Fixed Bond	XS2343000241	125,000.00	B-	35.00	3(55%)	Health Care Providers & Services	B-	60.00		Healthcare
Chrome Holdco S.A.S. - Chrome Holdco SAS 5.0 31May29	XS2343001991	1,000,000.00	B-	2.00	6(0%)	Health Care Providers & Services	B-	40.00		Healthcare
Evoca SPA - EURIBOR	XS2795420293	2,000,000.00	B-	30.00	3(50%)	Machinery	B	46.00	RR4	Industrial/Manufacturing

Ratings and Recovery Detail



Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
FIBER BIDCO SPA - Fiber Bidco Spa 6.125 15Jun31	XS2821787962	1,000,000.00	B	27.00	4(40%)	Paper & Forest Products	B+	60.00	RR3	Paper & Forest Products
Foncia Management Sasu - Emeria Sasu 3.375 31Mar28	XS2324364251	1,000,000.00	B-	30.00	3(50%)	Real Estate Management & Development	B	52.00	RR3	Real Estate
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400	1,500,000.00	B+	40.00	3(60%)	Specialty Retail	B	60.00		Retail (General)
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	500,000.00	B+	27.00	4(40%)	Containers & Packaging	B+	60.00		Packaging & Containers
Guala Closures SPA - Guala Closures Spa 7.94 29Jun29 Frn	XS2702257051	1,000,000.00	B+	27.00	4(40%)	Containers & Packaging	B+	60.00		Packaging & Containers
Herens Midco SARL - Herens Midco SARL 5.25 15May29	XS2340137343	1,625,000.00	B-	2.00	6(0%)	Chemicals	B-	40.00		Chemicals
INTL Design Group - Float - 05/2026	XS2344474320	2,000,000.00	B	35.00	3(55%)	Household Durables	B	41.00	RR4	Textiles & Furniture
Kaixo Bondco Telecom SA - Kaixo Bondco Telecom 5.125 30Sep29	XS2397198487	1,000,000.00	BB	2.00	6(0%)	Wireless Telecommunication Services	BB	40.00	RR4	Telecommunications
Kapla Holding Sas - Kapla Holding SAS 7.44 31Jul30 Frn	XS2756269960	1,000,000.00	B+	45.00	3(65%)	Trading Companies & Distributors	B+	60.00		Transportation & Distribution
LABORATOIRE EIMER SELARL - Laboratoire Eimer Selas 5.0 01Feb29	XS2294187690	1,000,000.00	B-	2.00	6(0%)	Health Care Providers & Services	B	0.00	RR6	Healthcare
Lion/Polaris Lux 4 SA - Lion/Polaris Lux 4 7.94 01Jul26 Frn	XS2361343697	2,000,000.00	B	40.00	3(60%)	Food & Staples Retailing	B	65.00	RR3	Food & Drug Retail
Loxam SAS - Loxam SAS 4.5 15Apr27	XS1975716595	1,000,000.00	BB-	2.00	6(0%)	Trading Companies & Distributors	BB-	40.00		Transportation & Distribution
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	1,527,000.00	B	30.00	3(50%)	Household Durables	B	60.00		Consumer Products
Olympus Water Us Holding Corp - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	375,000.00	B-	30.00	3(50%)	Chemicals	***	***	***	Chemicals
PachelBel Bidco SPA - BICS	XS2816639095	2,000,000.00	B	30.00	3(50%)	Diversified Consumer Services	B	60.00		Business Services
Picard Groupe SAS - Picard Groupe SAS 3.875 01Jul26	XS2361342889	500,000.00	B	40.00	3(60%)	Food & Staples Retailing	B	65.00	RR3	Food & Drug Retail
Shiba Bidco Spa - Shiba Bidco Spa 4.5 31Oct28	XS2397065330	1,750,000.00	B	35.00	3(55%)	Specialty Retail	B	60.00		Retail (General)
Sigma Holdco BV - Sigma Holdco Bv 5.75 15May26	XS1813504666	1,750,000.00	B	2.00	6(0%)	Food Products	B	0.00	RR6	Food & Beverage & Tobacco
SOFIMA HOLDING S.P.A - 3.75 15Jan28	XS2275090749	375,000.00	B	35.00	3(55%)	Machinery	B	60.00		Industrial/Manufacturing
Summer Bc Holdco A SARL - Summer Bc Holdco A Sar 9.25 31Oct27	XS2067265392	1,802,105.26	B-	2.00	6(0%)	Professional Services	B-	40.00		Business Services
Techem Verwaltungs - Techem Verwaltungsges 5.375 15Jul29	XS2767965853	1,000,000.00	B+	40.00	3(60%)	Multi-Utilities	B	64.00	RR3	Utilities Power
Titan Holdings II BV - Titan Holdings II Bv 5.125 15Jul29	XS2359953283	1,027,000.00	B	2.00	6(0%)	Containers & Packaging	B	0.00	RR6	Packaging & Containers
Trivium Packaging Inc - Trivium Packaging 7.578 15Aug26 Frn	XS2034069836	500,000.00	B	35.00	3(55%)	Containers & Packaging	B-	60.00		Packaging & Containers
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	1,500,000.00	B+	2.00	6(0%)	Diversified Consumer Services	B+	40.00		Consumer Products
VERTICAL HOLDCO GMBH - 4.375 - 07/2027	XS2199597456	1,000,000.00	B	45.00	3(65%)	Machinery	B	51.00	RR3	Industrial/Manufacturing
Virgin Media Finance PLC - Virgin Media Finance P 3.75 15Jul30	XS2189766970	1,553,000.00	B+	2.00	6(0%)	Media	BB-	5.00	RR6	Cable

Ratings and Recovery Detail



Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
WP/AP TELECOM HOLDINGS - WP/AP TELECOM HOLDINGS	XS2417092132	1,500,000.00	B	2.00	6(0%)	Diversified Telecommunication Services	B	40.00		Telecommunications
ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	1,500,000.00	B+	2.00	6(0%)	Diversified Telecommunication Services	B+	0.00	RR6	Telecommunications
		Total:								
		362,805,631.16								

Rating Upgrades and Downgrades



Description	Security ID	Change Date	Prior Rating	Current Rating	Upgrade	Downgrade
S&P						
Altice Financing SA - 4.25 15Aug29	XS2373430425	10-May-2024	B	B-	0.00	2,000,000.00
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	10-May-2024	B	B-	0.00	952,000.00
Automate Intermediate Holdings II Sarl - Euro Term Loan	LX182955	21-May-2024	B+	BB-	1,000,000.00	0.00
Loire Finco Luxembourg Sarl - Additional Facility B (EUR) Loan	LX193901	15-May-2024	B	B-	0.00	1,000,000.00
Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	15-May-2024	B	B-	0.00	1,000,000.00
Paradocs Holding Sarl - Facility B (EUR) Loan	LX192680		***	B	0.00	500,000.00
Pimente Investissement - Facility B Loan	LX200813	13-May-2024	B	B-	0.00	750,000.00
				S&P Total:	1,000,000.00	6,202,000.00

Fitch						
Auris Luxembourg III SARL - Term Loan (Eur)	LX228129	14-May-2024	B-	B	4,500,000.00	0.00
Automate Intermediate Holdings II Sarl - Euro Term Loan	LX182955		B+	BB-	1,000,000.00	0.00
Loire Finco Luxembourg Sarl - Additional Facility B (EUR) Loan	LX193901	09-May-2024	B+	B	0.00	1,000,000.00
Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	09-May-2024	B+	B	0.00	1,000,000.00
Paradocs Holding Sarl - Facility B (EUR) Loan	LX192680		***	B-	0.00	500,000.00
Pimente Investissement - Facility B Loan	LX200813		B	B-	0.00	750,000.00
Ramsay Generale de Sante - Term Loan	LX194224		BB-	B+	0.00	1,020,690.00
				Fitch Total:	5,500,000.00	4,270,690.00

Purchases and Sales - Settled



Description	Security ID	Trade Date	Settlement Date	CCY	Par Amount Local	Trade Par Qty Original Face Amount	Par Amount (EUR)	Price	Purchased Amount (EUR)
Purchase									
IFCO Management Gmbh - Facility Bb Term Loan Eur	LX226115	07-Feb-2024	02-May-2024	EUR	1,250,000.00	1,250,000.00	1,250,000.00	100.00	(1,250,000.00)
SOFIMA HOLDING S.P.A - 3.75 15Jan28	XS2275090749	30-Apr-2024	03-May-2024	EUR	375,000.00	375,000.00	375,000.00	94.25	(353,437.50)
CAB - Cab Selas 3.375 01Feb28	XS2294186965	30-Apr-2024	03-May-2024	EUR	500,000.00	500,000.00	500,000.00	88.00	(440,000.00)
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	30-Apr-2024	03-May-2024	EUR	250,000.00	250,000.00	250,000.00	90.70	(226,750.00)
Olympus Water Us Holding Corp - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	30-Apr-2024	03-May-2024	EUR	375,000.00	375,000.00	375,000.00	93.25	(349,687.50)
Platform Bidco Limited - FACILITY B (EUR)	LX195825	23-Feb-2024	07-May-2024	EUR	750,000.00	750,000.00	750,000.00	97.50	(731,250.00)
Constellation Automotive Group Limited - Facility B1 Loan	LX196471	22-Mar-2024	07-May-2024	EUR	415,000.00	415,000.00	415,000.00	95.50	(396,325.00)
LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	23-Jan-2024	08-May-2024	EUR	1,000,000.00	1,000,000.00	1,000,000.00	97.50	(975,000.00)
ZF Invest - Term Loan B	LX195828	10-Jan-2024	10-May-2024	EUR	750,000.00	750,000.00	750,000.00	98.38	(737,812.50)
Platea (Bc) Bidco AB - Delayed Draw Term Loan	LX226816	22-Feb-2024	10-May-2024	EUR	416,666.67	416,666.67	416,666.67	99.00	(412,500.00)
Platea (Bc) Bidco AB - Term Loan B	LX226815	22-Feb-2024	10-May-2024	EUR	2,083,333.33	2,083,333.33	2,083,333.33	99.00	(2,062,500.00)
Mehilainen Yhtioet Oy - Term Loan	LX228621	22-Mar-2024	10-May-2024	EUR	1,500,000.00	1,500,000.00	1,500,000.00	100.00	(1,500,000.00)
PachelBel Bidco SPA - BICS	XS2816639095	02-May-2024	17-May-2024	EUR	2,000,000.00	2,000,000.00	2,000,000.00	100.00	(2,000,000.00)
FIBER BIDCO SPA - Fiber Bidco Spa 6.125 15Jun31	XS2821787962	09-May-2024	20-May-2024	EUR	1,000,000.00	1,000,000.00	1,000,000.00	100.00	(1,000,000.00)
HIG Finance 2 Limited - 2024 Euro Term Loan	LX226034	03-May-2024	24-May-2024	EUR	1,000,000.00	1,000,000.00	1,000,000.00	100.25	(1,002,500.00)
Purchase Total:							13,665,000.00		(13,437,762.50)
Sale									
Medline Borrower LP - Initial Euro Term Loan	LX198399	18-Apr-2024	03-May-2024	EUR	(500,000.00)	(500,000.00)	(500,000.00)	100.00	500,000.00
BRUNELLO BIDCO SPA - Teamsystem Spa 3.5 15Feb28	XS2295690742	30-Apr-2024	03-May-2024	EUR	(500,000.00)	(500,000.00)	(500,000.00)	95.00	475,000.00
Nobel Bidco BV - Facility B Loan	LX195412	08-Apr-2024	08-May-2024	EUR	(750,000.00)	(750,000.00)	(750,000.00)	96.25	721,875.00
Altice France Holding SA - Altice France Holding S 4.0 15Feb28	XS2138140798	07-May-2024	09-May-2024	EUR	(464,000.00)	(464,000.00)	(464,000.00)	24.25	112,520.00
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	21-Mar-2024	10-May-2024	EUR	(1,000,000.00)	(1,000,000.00)	(1,000,000.00)	99.25	992,500.00
Cerebro Bidco Gmbh - Facility B1	LX190452	21-Mar-2024	16-May-2024	EUR	(707,085.71)	(707,085.71)	(707,085.71)	99.63	704,434.14
Cerebro Bidco Gmbh - Facility B2	LX191527	21-Mar-2024	16-May-2024	EUR	(292,914.29)	(292,914.29)	(292,914.29)	99.63	291,815.86
Nobel Bidco BV - Facility B Loan	LX195412	30-Apr-2024	20-May-2024	EUR	(250,000.00)	(250,000.00)	(250,000.00)	98.50	246,250.00
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	03-May-2024	20-May-2024	EUR	(1,000,000.00)	(1,000,000.00)	(1,000,000.00)	100.25	1,002,500.00
Mcafee Corp - Tranche B-2 Term Loans	LX202448	03-May-2024	20-May-2024	EUR	(1,500,000.00)	(1,500,000.00)	(1,500,000.00)	99.88	1,498,125.00
Surf Holdings Sarl - Senior Secured First Lien Euro Tranche Term Loan	LX184763	21-Mar-2024	28-May-2024	EUR	(997,409.33)	(1,000,000.00)	(997,409.33)	99.63	993,669.05
Sale Total:							(7,961,409.33)		7,538,689.05

Purchases and Sales

Description	Security ID	Trade Date	Settlement Date	CCY	Par	Price	Principal	Interest	Total	Reason for Trade
Purchase										
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	02-May-2024		EUR	1,000,000.00	99.5000	(995,000.00)	0.00	(995,000.00)	
One Hotels GMBH - Facility B Loan	LX230918	02-May-2024		EUR	1,000,000.00	99.0000	(990,000.00)	0.00	(990,000.00)	
PachelBel Bidco SPA - BICS	XS2816639095	02-May-2024	17-May-2024	EUR	2,000,000.00	100.0000	(2,000,000.00)	0.00	(2,000,000.00)	
Precise Bidco BV - Facility B5	LX231093	02-May-2024		EUR	1,000,000.00	99.7500	(997,500.00)	0.00	(997,500.00)	
Ephios Subco 3 S.a r. l. - Term Loan	LX221195	03-May-2024		EUR	750,000.00	100.3750	(752,812.50)	0.00	(752,812.50)	
HIG Finance 2 Limited - 2024 Euro Term Loan	LX226034	03-May-2024	24-May-2024	EUR	1,000,000.00	100.2500	(1,002,500.00)	0.00	(1,002,500.00)	
FIBER BIDCO SPA - Fiber Bidco Spa 6.125 15Jun31	XS2821787962	09-May-2024	20-May-2024	EUR	1,000,000.00	100.0000	(1,000,000.00)	0.00	(1,000,000.00)	
Chrysaor Bidco S.A R.L. - (Eur) Tlb	LX232237	14-May-2024		EUR	3,724,178.06	100.0000	(3,724,178.06)	0.00	(3,724,178.06)	
Chrysaor Bidco S.A R.L. - (Eur) Delayed TI	LX232238	14-May-2024		EUR	275,821.94	100.0000	(275,821.94)	0.00	(275,821.94)	
Boels Topholding B.V. - Term Loan	LX233465	16-May-2024		EUR	1,024,137.93	100.0000	(1,024,137.93)	0.00	(1,024,137.93)	
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B5	LX232776	16-May-2024		EUR	1,500,000.00	100.0000	(1,500,000.00)	0.00	(1,500,000.00)	
Pimente Investissement - Facility B1 Loan	LX234293	22-May-2024		EUR	500,000.00	99.0000	(495,000.00)	0.00	(495,000.00)	
KDC US Holdings, Inc. - 2024 Refinancing Euro Term Loan	LX233796	23-May-2024		EUR	250,000.00	100.0000	(250,000.00)	0.00	(250,000.00)	
Monbake Grupo Empresarial SA - Cov-Lite TI	LX233034	23-May-2024		EUR	1,750,000.00	99.5000	(1,741,250.00)	0.00	(1,741,250.00)	
Cube Healthcare Europe Bidco - Tlb	LX233217	24-May-2024		EUR	500,000.00	98.5000	(492,500.00)	0.00	(492,500.00)	
Cube Healthcare Europe Bidco - Tlb	LX233217	24-May-2024		EUR	500,000.00	98.5000	(492,500.00)	0.00	(492,500.00)	
				EUR Total:	17,774,137.93		(17,733,200.43)	0.00	(17,733,200.43)	
Sale										
Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	03-May-2024		EUR	(500,000.00)	100.1250	500,625.00	0.00	500,625.00	Credit Improved Security
Mcafee Corp - Tranche B-2 Term Loans	LX202448	03-May-2024	20-May-2024	EUR	(1,500,000.00)	99.8750	1,498,125.00	0.00	1,498,125.00	Credit Improved Security
Sam Bidco - (Eur) Term Loan B	LX225334	03-May-2024		EUR	(1,000,000.00)	100.3750	1,003,750.00	0.00	1,003,750.00	Credit Improved Security
Sandy Bidco BV - Facility B	LX197880	03-May-2024		EUR	(1,000,000.00)	99.8750	998,750.00	0.00	998,750.00	Credit Improved Security
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	03-May-2024		EUR	(1,000,000.00)	99.3750	993,750.00	0.00	993,750.00	Credit Improved Security
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	03-May-2024	20-May-2024	EUR	(1,000,000.00)	100.2500	1,002,500.00	0.00	1,002,500.00	Credit Improved Security
Altice France Holding SA - Altice France Holding S 4.0 15Feb28	XS2138140798	07-May-2024	09-May-2024	EUR	(464,000.00)	24.2500	112,520.00	4,330.67	116,850.67	Credit Impaired Security
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	10-May-2024	07-Jun-2024	EUR	(500,000.00)	100.3750	501,875.00	0.00	501,875.00	Credit Improved Security
Care Bidco - Facility B Loan	LX194161	21-May-2024		EUR	(1,500,000.00)	100.0000	1,500,000.00	0.00	1,500,000.00	Credit Improved Security
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	21-May-2024	05-Jun-2024	EUR	(1,500,000.00)	99.8750	1,498,125.00	0.00	1,498,125.00	Credit Improved Security
Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	21-May-2024		EUR	(500,000.00)	100.3750	501,875.00	0.00	501,875.00	Credit Improved Security
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	21-May-2024	07-Jun-2024	EUR	(500,000.00)	100.2500	501,250.00	0.00	501,250.00	Credit Improved Security
Speedster Bidco GmbH - Facility B Loan	LX185579	21-May-2024		EUR	(1,500,000.00)	99.3750	1,490,625.00	0.00	1,490,625.00	Credit Improved Security
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	23-May-2024	07-Jun-2024	EUR	(500,000.00)	99.2500	496,250.00	0.00	496,250.00	Discretionary/Free Trade
IGT Holding IV AB - Facility Term B1	LX193483	24-May-2024		EUR	(1,000,000.00)	100.1250	1,001,250.00	0.00	1,001,250.00	Credit Improved Security
Mcafee Corp - Term Loan B 3 EUR	LX233937	31-May-2024		EUR	(750,000.00)	100.0000	750,000.00	0.00	750,000.00	Credit Improved Security

Purchases and Sales



Description	Security ID	Trade Date	Settlement Date	CCY	Par	Price	Principal	Interest	Total	Reason for Trade
Mcafee Corp - Term Loan B 3 EUR	LX233937	31-May-2024		EUR	(750,000.00)	100.0000	750,000.00	0.00	750,000.00	Credit Improved Security
				EUR Total:	(15,464,000.00)		15,101,270.00	4,330.67	15,105,600.67	

Paydowns



Description	Security ID	Date	Currency	Amount	Price
Facility - Paydown					
Helios Software Holdings Inc - Initial Euro Term Loan	LX193158	02-May-2024	EUR	208,955.22	100.0000%
Cloud Software Group Inc - Term Loan B (Eur)	LX233387	24-May-2024	EUR	867,967.25	100.0000%
Avantor Funding Inc - Incremental B-4 Euro Term Loan	LX194951	31-May-2024	EUR	73,055.33	100.0000%
Filtration Group Corporation - 2023 Extended Euro Term Loan	LX212728	31-May-2024	EUR	277,161.00	100.0000%
		Total	EUR	1,427,138.80	

Discretionary Reason for Sale

Discretionary Sale Denominator	352,688,446.46
Report Total	39,602,423.78
Actual	11.23%
Trigger	30.00%
Test Result	Passed

Description	Security ID	Asset Type	Reason for Sale	Trade Date	Settlement Date	Trade Amount
EG Global Finance PLC - 6.25 30Oct25	XS2065633203	Security	Discretionary/Free Trade Basket	02-Jun-2023	06-Jun-2023	1,250,000.00
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	Security	Discretionary/Free Trade Basket	26-Jun-2023	28-Jun-2023	500,000.00
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	Facility	Discretionary/Free Trade Basket	26-Jun-2023	12-Jul-2023	748,086.74
BRUNELLO BIDCO SPA - Euribor 3.75 - 02/2028	XS2295691633	Security	Discretionary/Free Trade Basket	26-Jul-2023	28-Jul-2023	750,000.00
EG Global Finance PLC - 6.25 30Oct25	XS2065633203	Security	Discretionary/Free Trade Basket	27-Jul-2023	31-Jul-2023	924,714.30
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	Security	Discretionary/Free Trade Basket	27-Jul-2023	31-Jul-2023	500,000.00
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	Security	Discretionary/Free Trade Basket	27-Jul-2023	31-Jul-2023	258,000.00
Sandy Bidco BV - Facility B	LX197880	Facility	Discretionary/Free Trade Basket	27-Jul-2023	10-Aug-2023	500,000.00
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Facility	Discretionary/Free Trade Basket	27-Jul-2023	10-Aug-2023	500,000.00
EG Global Finance PLC - 6.25 30Oct25	XS2065633203	Security	Discretionary/Free Trade Basket	16-Aug-2023	17-Aug-2023	700,008.73
Techem Verwaltungsgesellschaft 675 mbH - New Facility B4	LX185306	Facility	Discretionary/Free Trade Basket	24-Aug-2023	06-Oct-2023	1,000,000.00
Adevinta ASA - Facility B1	LX190423	Facility	Discretionary/Free Trade Basket	04-Sep-2023	20-Sep-2023	250,000.00
Villa Dutch Bidco BV - Term Loan	LX208317	Facility	Discretionary/Free Trade Basket	04-Sep-2023	18-Sep-2023	1,250,000.00
Dedalus Finance GmbH - Additional Term Loan B2	LX195569	Facility	Discretionary/Free Trade Basket	08-Sep-2023	18-Dec-2023	777,777.76
Cidron Atrium SE - Facility B	LX171119	Facility	Discretionary/Free Trade Basket	11-Sep-2023	12-Oct-2023	400,000.00
Springer Nature Deutschland GMBH - Term Loan B17	LX192537	Facility	Discretionary/Free Trade Basket	12-Sep-2023	18-Oct-2023	500,000.00
Cidron Atrium SE - Facility B	LX171119	Facility	Discretionary/Free Trade Basket	14-Sep-2023	14-Nov-2023	275,000.00
Cidron Atrium SE - Facility B	LX171119	Facility	Discretionary/Free Trade Basket	15-Sep-2023	18-Oct-2023	165,000.00
Froneri Lux Finco Sarl - Facility B1	LX185229	Facility	Discretionary/Free Trade Basket	21-Sep-2023	26-Oct-2023	500,000.00
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	Facility	Discretionary/Free Trade Basket	21-Sep-2023	08-Nov-2023	1,000,000.00
Cidron Atrium SE - Facility B	LX171119	Facility	Discretionary/Free Trade Basket	21-Sep-2023	16-Oct-2023	160,000.00
UPC Broadband Holding BV - Facility AY	LX194310	Facility	Discretionary/Free Trade Basket	21-Sep-2023	16-Nov-2023	500,000.00
Medline Borrower LP - Initial Euro Term Loan	LX198399	Facility	Discretionary/Free Trade Basket	21-Sep-2023	17-Oct-2023	2,000,000.00
Rossini Sarl - Rossini SARL 7.74 30Oct25 Frn	XS2066721965	Security	Discretionary/Free Trade Basket	26-Sep-2023	29-Sep-2023	1,000,000.00
BRUNELLO BIDCO SPA - Euribor 3.75 - 02/2028	XS2295691633	Security	Discretionary/Free Trade Basket	26-Sep-2023	29-Sep-2023	1,000,000.00
Cimpress PLC - Tranche B-2 Term Loan	LX194400	Facility	Discretionary/Free Trade Basket	29-Sep-2023	02-Nov-2023	997,448.98
Surf Holdings Sarl - Senior Secured First Lien Euro Tranche Term Loan	LX184763	Facility	Discretionary/Free Trade Basket	29-Sep-2023	19-Oct-2023	997,422.68
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	Facility	Discretionary/Free Trade Basket	29-Sep-2023	20-Oct-2023	1,000,000.00
Claudius Finance SARL - Term Loan B	LX196230	Facility	Discretionary/Free Trade Basket	29-Sep-2023	16-Oct-2023	1,000,000.00
Peer Holding III BV - Term Facility B3	LX212074	Facility	Discretionary/Free Trade Basket	29-Sep-2023	20-Oct-2023	1,000,000.00
Precise Bidco BV - Facility B	LX179510	Facility	Discretionary/Free Trade Basket	02-Oct-2023	12-Oct-2023	1,000,000.00
Care Bidco - Facility B Loan	LX194161	Facility	Discretionary/Free Trade Basket	04-Oct-2023	18-Dec-2023	500,000.00
Terveys- ja hoivapalvelut Suomi Oy - Facility B2	LX194866	Facility	Discretionary/Free Trade Basket	23-Oct-2023	01-Nov-2023	1,000,000.00
Dorna Sports SL - Term Loan B	LX202419	Facility	Discretionary/Free Trade Basket	24-Oct-2023	24-Nov-2023	1,000,000.00
Banijay Group SAS - 6.50% - 03/2026	XS2112335752	Security	Discretionary/Free Trade Basket	26-Oct-2023	30-Oct-2023	1,000,000.00

Discretionary Reason for Sale

Discretionary Sale Denominator	352,688,446.46
Report Total	39,602,423.78
Actual	11.23%
Trigger	30.00%
Test Result	Passed

Description	Security ID	Asset Type	Reason for Sale	Trade Date	Settlement Date	Trade Amount
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	Security	Discretionary/Free Trade Basket	27-Oct-2023	31-Oct-2023	500,000.00
Altice Financing SA - 4.25 15Aug29	XS2373430425	Security	Discretionary/Free Trade Basket	27-Oct-2023	31-Oct-2023	500,000.00
Paradocs Holding Sarl - Facility B (EUR) Loan	LX192680	Facility	Discretionary/Free Trade Basket	30-Oct-2023	17-Nov-2023	500,000.00
Birkenstock Group BV & Co KG - Facility B (Euro) Loan	LX194376	Facility	Discretionary/Free Trade Basket	30-Oct-2023	05-Dec-2023	500,000.00
Medline Borrower LP - Initial Euro Term Loan	LX198399	Facility	Discretionary/Free Trade Basket	30-Oct-2023	10-Nov-2023	500,000.00
Eircom Holdings (Ireland) Limited - New Facility B	LX182609	Facility	Discretionary/Free Trade Basket	30-Oct-2023	16-Nov-2023	500,000.00
Styrolution - 2.25 16Jan27	XS2108560306	Security	Discretionary/Free Trade Basket	22-Nov-2023	24-Nov-2023	1,000,000.00
Herens Holdco Sarl - Euro Term Loan	LX194449	Facility	Discretionary/Free Trade Basket	14-Dec-2023	18-Jan-2024	125,000.00
Financiere Mendel - Term Loan B	LX218576	Facility	Discretionary/Free Trade Basket	19-Dec-2023	12-Jan-2024	750,000.00
Kapla Holding Sas - Kapla Holding SAS 0.0 15Dec26 Frn	XS2010033269	Security	Discretionary/Free Trade Basket	19-Dec-2023	21-Dec-2023	1,000,000.00
VERTICAL HOLDCO GMBH - 4.375 - 07/2027	XS2199597456	Security	Discretionary/Free Trade Basket	23-Jan-2024	25-Jan-2024	1,000,000.00
Dorna Sports SL - Term Loan B	LX202419	Facility	Discretionary/Free Trade Basket	08-Feb-2024	27-Feb-2024	1,000,000.00
Adevinta ASA - Facility B1	LX190423	Facility	Discretionary/Free Trade Basket	08-Feb-2024	23-Feb-2024	826,555.26
Stage Entertainment B V - Facility B2	LX185784	Facility	Discretionary/Free Trade Basket	27-Feb-2024	13-Mar-2024	500,000.00
Kirk Beauty One Gmbh - Douglas Gmbh - Douglas Service GMBH 6.0 08Apr26	XS2326497802	Security	Discretionary/Free Trade Basket	27-Feb-2024	29-Feb-2024	500,000.00
DLG Acquisitions Limited - Facility C	LX184479	Facility	Discretionary/Free Trade Basket	04-Mar-2024	25-Mar-2024	500,000.00
Surf Holdings Sarl - Senior Secured First Lien Euro Tranche Term Loan	LX184763	Facility	Discretionary/Free Trade Basket	21-Mar-2024	28-May-2024	997,409.33
Claudius Finance SARL - Facility B2 Loan	LX217081	Facility	Discretionary/Free Trade Basket	21-Mar-2024	11-Apr-2024	1,000,000.00
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	Facility	Discretionary/Free Trade Basket	23-May-2024	07-Jun-2024	500,000.00
Total :						39,602,423.78

Interest Accrual Detail



Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate	
Fixed										
Altice Financing SA - 4.25 15Aug29	XS2373430425	Semi-Annual	2,000,000.00	-	4.25000%	-	-	-	4.25000%	
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	Semi-Annual	952,000.00	-	4.75000%	-	-	-	4.75000%	
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	Semi-Annual	1,000,000.00	-	4.25000%	-	-	-	4.25000%	
BRUNELLO BIDCO SPA - Teamsystem Spa 3.5 15Feb28	XS2295690742	Semi-Annual	250,000.00	-	3.50000%	-	-	-	3.50000%	
CAB - Cab Selas 3.375 01Feb28	XS2294186965	Semi-Annual	500,000.00	-	3.37500%	-	-	-	3.37500%	
CHROME BIDCO SASU - Fixed Bond	XS2343000241	Semi-Annual	125,000.00	-	3.50000%	-	-	-	3.50000%	
Chrome Holdco S.A.S. - Chrome Holdco SAS 5.0 31May29	XS2343001991	Semi-Annual	1,000,000.00	-	5.00000%	-	-	-	5.00000%	
FIBER BIDCO SPA - Fiber Bidco Spa 6.125 15Jun31	XS2821787962	Semi-Annual	1,000,000.00	-	6.12500%	-	-	-	6.12500%	
Foncia Management Sasu - Emeria Sasu 3.375 31Mar28	XS2324364251	Semi-Annual	1,000,000.00	-	3.37500%	-	-	-	3.37500%	
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	Semi-Annual	500,000.00	-	3.25000%	-	-	-	3.25000%	
Herens Midco SARL - Herens Midco SARL 5.25 15May29	XS2340137343	Semi-Annual	1,625,000.00	-	5.25000%	-	-	-	5.25000%	
Kaixo Bondco Telecom SA - Kaixo Bondco Telecom 5.125 30Sep29	XS2397198487	Semi-Annual	1,000,000.00	-	5.12500%	-	-	-	5.12500%	
LABORATOIRE EIMER SELARL - Laboratoire Eimer Selas 5.0 01Feb29	XS2294187690	Semi-Annual	1,000,000.00	-	5.00000%	-	-	-	5.00000%	
Loxam SAS - Loxam SAS 4.5 15Apr27	XS1975716595	Semi-Annual	1,000,000.00	-	4.50000%	-	-	-	4.50000%	
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	Semi-Annual	1,527,000.00	-	3.12500%	-	-	-	3.12500%	
Olympus Water Us Holding Corp - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	Semi-Annual	375,000.00	-	3.87500%	-	-	-	3.87500%	
Picard Groupe SAS - Picard Groupe SAS 3.875 01Jul26	XS2361342889	Semi-Annual	500,000.00	-	3.87500%	-	-	-	3.87500%	
Shiba Bidco Spa - Shiba Bidco Spa 4.5 31Oct28	XS2397065330	Semi-Annual	1,750,000.00	-	4.50000%	-	-	-	4.50000%	
Sigma Holdco BV - Sigma Holdco Bv 5.75 15May26	XS1813504666	Semi-Annual	1,750,000.00	-	5.75000%	-	-	-	5.75000%	
SOFIMA HOLDING S.P.A - 3.75 15Jan28	XS2275090749	Semi-Annual	375,000.00	-	3.75000%	-	-	-	3.75000%	
Summer Bc Holdco A SARL - Summer Bc Holdco A Sar 9.25 31Oct27	XS2067265392	Semi-Annual	1,802,105.26	-	9.25000%	-	-	-	9.25000%	
Techem Verwaltungs - Techem Verwaltungsges 5.375 15Jul29	XS2767965853	Semi-Annual	1,000,000.00	-	5.37500%	-	-	-	5.37500%	
Titan Holdings II BV - Titan Holdings Ii Bv 5.125 15Jul29	XS2359953283	Semi-Annual	1,027,000.00	-	5.12500%	-	-	-	5.12500%	
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	Semi-Annual	1,500,000.00	-	5.25000%	-	-	-	5.25000%	
VERTICAL HOLDCO GMBH - 4.375 - 07/2027	XS2199597456	Semi-Annual	1,000,000.00	-	4.37500%	-	-	-	4.37500%	
Virgin Media Finance PLC - Virgin Media Finance P 3.75 15Jul30	XS2189766970	Semi-Annual	1,553,000.00	-	3.75000%	-	-	-	3.75000%	
WP/AP TELECOM HOLDINGS - WP/AP TELECOM HOLDINGS	XS2417092132	Semi-Annual	1,500,000.00	-	5.50000%	-	-	-	5.50000%	
ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	Semi-Annual	1,500,000.00	-	3.37500%	-	-	-	3.37500%	
Fixed Total:			30,111,105.26							

Floating

Acuris Finance US Inc - Initial Euro Term Loan	LX192467	Quarterly	3,075,575.33	EURIBOR	3.90200%	0.00000%	4.00000%	4.00000%	7.90200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	189,983.00	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	49,564.57	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	99,878.14	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	46,226.82	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	99,946.86	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	94,041.78	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	45,454.55	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	465,841.46	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	122,829.64	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	69,232.16	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	82,641.29	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	201,805.10	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	117,379.48	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	58,660.07	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	102,261.77	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	154,253.31	EURIBOR	3.93200%	0.00000%	4.50000%	4.50000%	8.43200%
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Monthly	3,500,000.00	EURIBOR	3.77200%	0.00000%	4.00000%	4.00000%	7.77200%
Albea Beauty Holdings SARL - Facility Ba (Eur)	LX211343	Quarterly	1,500,000.00	EURIBOR	3.90200%	0.00000%	5.00000%	5.00000%	8.90200%
AlixPartners LLP - Initial Euro Term Loan	LX192165	Quarterly	969,749.09	EURIBOR	3.90200%	0.00000%	3.00000%	3.00000%	6.90200%
Almaviva Developpement - Facility B	LX193594	Quarterly	1,000,000.00	EURIBOR	3.90200%	0.00000%	3.25000%	3.25000%	7.15200%
Amer Sports Company - Initial EUR Term Loan	LX226654	Quarterly	750,000.00	EURIBOR	3.82400%	0.00000%	3.50000%	3.50000%	7.32400%
Amer Sports Company - Initial EUR Term Loan	LX226654	Quarterly	750,000.00	EURIBOR	3.82400%	0.00000%	3.50000%	3.50000%	7.32400%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	1,296,024.33	EURIBOR	3.90200%	0.00000%	5.00000%	5.00000%	8.90200%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	203,975.67	EURIBOR	3.90200%	0.00000%	5.00000%	5.00000%	8.90200%
Apleona Holding GMBH - Incremental Facility B Loan	LX211718	Quarterly	500,000.00	EURIBOR	3.86500%	0.00000%	4.30000%	4.30000%	8.16500%
Athena Bidco GmbH - Additional Facility B2 Loan	LX228174	Quarterly	3,000,000.00	EURIBOR	3.89800%	0.00000%	4.25000%	4.25000%	8.14800%
Athena Bidco GmbH - Facility B	LX185571	Quarterly	1,000,000.00	EURIBOR	3.90200%	0.00000%	2.75000%	2.75000%	6.65200%
Auris Luxembourg III SARL - Term Loan (Eur)	LX228129	Semi-Annual	4,500,000.00	EURIBOR	3.76800%	0.00000%	4.50000%	4.50000%	8.26800%
Automate Intermediate Holdings II Sarl - Euro Term Loan	LX182955	Quarterly	1,000,000.00	EURIBOR	3.79400%	0.00000%	2.50000%	2.50000%	6.29400%
Avantor Funding Inc - Incremental B-4 Euro Term Loan	LX194951	Monthly	468,142.60	EURIBOR	3.77200%	0.00000%	2.50000%	2.50000%	6.27200%
Awaze Limited - Facility B3	LX216984	Quarterly	1,732,976.87	EURIBOR	3.92800%	0.00000%	5.00000%	5.00000%	8.92800%
Banijay Entertainment SAS - Facility B (Eur) Loan	LX185438	Quarterly	1,500,000.00	EURIBOR	3.90800%	0.00000%	3.75000%	3.75000%	7.65800%
Belfor Holdings Inc - Initial Tranche B-2 TermLoan	LX218516	Monthly	1,250,000.00	EURIBOR	3.77200%	0.00000%	4.25000%	4.25000%	8.02200%
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	Quarterly	1,000,000.00	EURIBOR	3.80200%	0.00000%	4.00000%	4.00000%	7.80200%
Belron Finance US LLC - Euro Third Incremental Term Loan	LX193822	Quarterly	1,000,000.00	EURIBOR	3.82700%	0.00000%	2.42500%	2.42500%	6.25200%
Best Food of Nature Holdco III - Facility B Loan	LX181871	Monthly	1,250,000.00	EURIBOR	3.77200%	0.00000%	4.00000%	4.00000%	7.77200%
Birkenstock Group BV & Co KG - Facility B (EUR)	LX194376	Quarterly	500,000.00	EURIBOR	3.83500%	0.00000%	3.00000%	3.00000%	6.83500%
Blitz 20-487 GmbH - Facility B Loan	LX192491	Quarterly	1,000,000.00	EURIBOR	3.86500%	0.00000%	2.80000%	2.80000%	6.66500%
Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	Quarterly	4,000,000.00	EURIBOR	3.90200%	0.00000%	4.25000%	4.25000%	8.15200%
Bock Capital Bidco BV - Additional Facility B Loan	LX231055	Monthly	1,500,000.00	EURIBOR	3.90200%	0.00000%	3.50000%	3.50000%	7.40200%
Bock Capital Bidco BV - Term Loan	LX194536	Quarterly	2,000,000.00	EURIBOR	3.90200%	0.00000%	3.50000%	3.50000%	7.40200%
Boels Topholding B.V. - Term Loan	LX233465	Quarterly	1,886,206.90	EURIBOR	3.80200%	0.00000%	3.00000%	3.00000%	6.80200%
Boost Newco Borrower LLC - Term Loan B (Eur)	LX216845	Quarterly	1,000,000.00	EURIBOR	3.90200%	0.00000%	3.25000%	3.25000%	7.15200%
Boxer Parent Company Inc - 2028 Extended Euro TL	LX220912	Monthly	4,445,910.23	EURIBOR	3.77200%	0.00000%	4.25000%	4.25000%	8.02200%
Breitling Financing S.A R.L. - Incremental Term Loan	LX211584	Semi-Annual	1,000,000.00	EURIBOR	3.88500%	0.00000%	4.75000%	4.75000%	8.63500%
BRUNELLO BIDCO SPA - Euribor 3.75 - 02/2028	XS2295691633	Quarterly	2,750,000.00	EURIBOR	3.90600%	0.00000%	3.75000%	3.75000%	7.65600%
CAB - Additional Facility	LX196338	Quarterly	1,000,000.00	EURIBOR	3.81400%	0.00000%	3.75000%	3.75000%	7.56400%
CAB - Facility B Loan	LX192244	Quarterly	131,035.38	EURIBOR	3.81400%	0.00000%	3.50000%	3.50000%	7.31400%
CAB - Facility B Loan	LX192244	Quarterly	54,868.38	EURIBOR	3.81400%	0.00000%	3.50000%	3.50000%	7.31400%
CAB - Facility B Loan	LX192244	Quarterly	467,798.32	EURIBOR	3.81400%	0.00000%	3.50000%	3.50000%	7.31400%

Interest Accrual Detail



Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate
CAB - Facility B Loan	LX192244	Quarterly	57,705.25	EURIBOR	3.81400%	0.00000%	3.50000%	3.50000%	7.31400%
CAB - Facility B Loan	LX192244	Quarterly	33,272.73	EURIBOR	3.81400%	0.00000%	3.50000%	3.50000%	7.31400%
CAB - Facility B Loan	LX192244	Quarterly	5,319.94	EURIBOR	3.81400%	0.00000%	3.50000%	3.50000%	7.31400%
Cambrex Corporation - Tranche B-1 Euro Term Loans	LX190666	Monthly	3,205,356.88	EURIBOR	3.77200%	0.00000%	4.00000%	4.00000%	7.77200%
Casper Bidco SAS - Term Loan B5	LX227420	Monthly	2,250,000.00	EURIBOR	3.80700%	0.00000%	4.25000%	4.25000%	8.05700%
CD&R Firefly Bidco Limited - Term Loan B4	LX211541	Quarterly	2,196,394.59	EURIBOR	3.86500%	0.00000%	4.50000%	4.50000%	8.36500%
CD&R Firefly Bidco Limited - Term Loan B4	LX211541	Quarterly	803,605.41	EURIBOR	3.86500%	0.00000%	4.50000%	4.50000%	8.36500%
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	Semi-Annual	500,000.00	EURIBOR	3.85800%	0.00000%	3.12500%	3.12500%	6.98300%
Cerebro Bidco Gmbh - Facility B1	LX190452	Quarterly	1,311,194.01	EURIBOR	3.86500%	0.00000%	3.75000%	3.75000%	7.61500%
Cerebro Bidco Gmbh - Facility B1	LX190452	Quarterly	517,148.86	EURIBOR	3.86500%	0.00000%	3.75000%	3.75000%	7.61500%
Cerebro Bidco Gmbh - Term Loan B2	LX191527	Quarterly	1,171,657.13	EURIBOR	3.86500%	0.00000%	3.75000%	3.75000%	7.61500%
Chrome Bidco - Incremental TLC Facility	LX202726	Monthly	4,000,000.00	EURIBOR	3.77200%	0.00000%	4.00000%	4.00000%	7.77200%
Chrysaor Bidco S.A R.L. - (Eur) Tlb	LX232237	Monthly	3,724,178.06	EURIBOR	0.00000%	0.00000%	3.75000%	3.75000%	3.75000%
Chrysaor Bidco S.A R.L. - Unfunded Commitment	LX232238	Monthly	275,821.94	-	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%
CIRCET EUROPE - Senior Facility B	LX196125	Quarterly	547,000.00	EURIBOR	3.90200%	0.00000%	3.25000%	3.25000%	7.15200%
Claudius Finance SARL - Facility B2 Loan	LX217081	Quarterly	2,250,000.00	EURIBOR	3.89100%	0.00000%	3.50000%	3.50000%	7.39100%
Cloud Software Group Inc - Term Loan B (Eur)	LX233387	Monthly	2,597,032.75	EURIBOR	3.81900%	0.00000%	4.00000%	4.00000%	7.81900%
Cobalt Bidco - Repriced Facility B Loan	LX195644	Semi-Annual	1,860,000.00	EURIBOR	3.86800%	0.00000%	3.75000%	3.75000%	7.61800%
Compass IV Limited - Facility B4	LX217354	Quarterly	8,981.18	EURIBOR	3.92800%	0.00000%	5.00000%	5.00000%	8.92800%
Concorde Lux - Term Loan B	LX192650	Semi-Annual	3,000,000.00	EURIBOR	3.85100%	0.00000%	4.00000%	4.00000%	7.85100%
Constellation Automotive Group Limited - Euro Term Loan	LX196471	Quarterly	2,415,000.00	EURIBOR	3.76800%	0.00000%	4.00000%	4.00000%	7.76800%
Cooper Consumer Health - Term Loan B	LX219297	Semi-Annual	2,000,000.00	EURIBOR	3.90200%	0.00000%	4.75000%	4.75000%	8.65200%
Cube Healthcare Europe Bidco - Term Loan B	LX182641	Monthly	1,000,000.00	EURIBOR	3.77200%	0.00000%	3.50000%	3.50000%	7.27200%
Cube Healthcare Europe Bidco - Tlb	LX233217	Monthly	1,000,000.00	EURIBOR	0.00000%	0.00000%	4.75000%	4.75000%	4.75000%
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	Quarterly	4,565,266.22	EURIBOR	3.90200%	0.00000%	4.00000%	4.00000%	7.90200%
Delachaux Group - Facility B	LX218753	Bi-Monthly	38,961.04	EURIBOR	3.78340%	0.00000%	4.00000%	4.00000%	7.78340%
Delachaux Group - Facility B	LX218753	Bi-Monthly	119,480.52	EURIBOR	3.78340%	0.00000%	4.00000%	4.00000%	7.78340%
Delachaux Group - Facility B	LX218753	Bi-Monthly	719,447.51	EURIBOR	3.78340%	0.00000%	4.00000%	4.00000%	7.78340%
Delachaux Group - Facility B	LX218753	Bi-Monthly	252,793.87	EURIBOR	3.78340%	0.00000%	4.00000%	4.00000%	7.78340%
Delachaux Group - Facility B	LX218753	Bi-Monthly	95,625.39	EURIBOR	3.78340%	0.00000%	4.00000%	4.00000%	7.78340%
Delachaux Group - Facility B	LX218753	Bi-Monthly	539,548.95	EURIBOR	3.78340%	0.00000%	4.00000%	4.00000%	7.78340%
Delachaux Group - Facility B	LX218753	Bi-Monthly	130,246.61	EURIBOR	3.78340%	0.00000%	4.00000%	4.00000%	7.78340%
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	Quarterly	1,215,274.95	EURIBOR	3.90200%	0.00000%	4.00000%	4.00000%	7.90200%
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	Quarterly	1,784,725.05	EURIBOR	3.90200%	0.00000%	4.00000%	4.00000%	7.90200%
Dorna Sports SL - Term Loan B	LX202419	Semi-Annual	1,000,000.00	EURIBOR	3.88500%	0.00000%	3.25000%	3.25000%	7.13500%
EG Finco Limited - Term Loan B Tranche C	LX213601	Quarterly	742,421.51	EURIBOR	3.90200%	0.00000%	5.50000%	5.50000%	9.40200%
Eircom Holdings (Ireland) Limited - New Facility B	LX182609	Monthly	1,657,796.61	EURIBOR	3.86200%	0.00000%	3.25000%	3.25000%	7.11200%
Elsan SAS - Facility B5	LX192651	Monthly	290,341.88	EURIBOR	3.83800%	0.00000%	3.10000%	3.10000%	6.93800%
Elsan SAS - Facility B5	LX192651	Monthly	117,065.53	EURIBOR	3.83800%	0.00000%	3.10000%	3.10000%	6.93800%
Elsan SAS - Facility B5	LX192651	Monthly	85,063.26	EURIBOR	3.83800%	0.00000%	3.10000%	3.10000%	6.93800%
Elsan SAS - Facility B5	LX192651	Monthly	507,529.33	EURIBOR	3.83800%	0.00000%	3.10000%	3.10000%	6.93800%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate
Em Bidco Limited - Term Loan B EUR	LX203896	Quarterly	3,000,000.00	EURIBOR	3.90200%	0.00000%	4.25000%	4.25000%	8.15200%
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	Quarterly	311,552.73	EURIBOR	3.90200%	0.00000%	3.75000%	3.75000%	7.65200%
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	Quarterly	1,175,419.32	EURIBOR	3.90200%	0.00000%	3.75000%	3.75000%	7.65200%
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	Quarterly	406,953.25	EURIBOR	3.90200%	0.00000%	3.75000%	3.75000%	7.65200%
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	Quarterly	106,074.70	EURIBOR	3.90200%	0.00000%	3.75000%	3.75000%	7.65200%
Ephios Subco 3 S.a r. l. - Term Loan	LX221195	Quarterly	3,250,000.00	EURIBOR	3.92300%	0.00000%	4.75000%	4.75000%	8.67300%
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	Quarterly	1,500,000.00	EURIBOR	3.90200%	0.00000%	2.92500%	2.92500%	6.82700%
Europa University Education Group S.L.U. - Facility B4	LX218893	Semi-Annual	1,115,816.13	EURIBOR	3.91800%	0.00000%	4.50000%	4.50000%	8.41800%
Europa University Education Group S.L.U. - Facility B4	LX218893	Semi-Annual	919,703.24	EURIBOR	3.91800%	0.00000%	4.50000%	4.50000%	8.41800%
Europa University Education Group S.L.U. - Facility B4	LX218893	Semi-Annual	752,642.44	EURIBOR	3.91800%	0.00000%	4.50000%	4.50000%	8.41800%
Europa University Education Group S.L.U. - Facility B4	LX218893	Semi-Annual	651,853.95	EURIBOR	3.91800%	0.00000%	4.50000%	4.50000%	8.41800%
Evoca SPA - EURIBOR	XS2795420293	Quarterly	2,000,000.00	EURIBOR	3.88500%	0.00000%	5.25000%	5.25000%	9.13500%
Filtration Group Corporation - 2023 Extended Euro Term Loan	LX212728	Monthly	2,195,316.07	EURIBOR	3.77200%	0.50000%	4.25000%	4.25000%	8.02200%
Financiere Mendel - Term Loan B	LX218576	Quarterly	4,250,000.00	EURIBOR	3.90200%	0.00000%	4.25000%	4.25000%	8.15200%
Financiere N - Term Loan	LX221197	Quarterly	2,000,000.00	EURIBOR	3.90200%	0.00000%	5.00000%	5.00000%	8.90200%
Finco Utilitas Bv - Facility B Loan	LX217099	Semi-Annual	2,250,000.00	EURIBOR	3.85800%	0.00000%	4.00000%	4.00000%	7.85800%
Foncía Management - Facility B Loan	LX193463	Quarterly	1,000,000.00	EURIBOR	3.92600%	0.00000%	3.50000%	3.50000%	7.42600%
Foncía Management - Term Loan B Add-On	LX209469	Quarterly	1,000,000.00	EURIBOR	3.92600%	0.00000%	5.25000%	5.25000%	9.17600%
Froneri Lux Finco Sarl - Facility B1	LX185229	Semi-Annual	500,000.00	EURIBOR	3.86600%	0.00000%	2.12500%	2.12500%	5.99100%
Fugue Finance B.V. - TERM LOAN (EUR)	LX217177	Quarterly	500,000.00	EURIBOR	3.79400%	0.00000%	4.25000%	4.25000%	8.04400%
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - Initial Euro Term Loan B-4	LX190174	Quarterly	5,154,277.25	EURIBOR	3.86500%	0.00000%	4.25000%	4.25000%	8.11500%
GGE BCO1 - Facility B2	LX217334	Quarterly	1,800,000.00	EURIBOR	3.82400%	0.00000%	3.75000%	3.75000%	7.57400%
Gold Rush Bidco Limited - Term Loan B	LX229223	Quarterly	1,900,000.00	EURIBOR	3.82400%	0.00000%	4.00000%	4.00000%	7.82400%
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400	Quarterly	1,500,000.00	EURIBOR	3.83500%	0.00000%	4.00000%	4.00000%	7.83500%
Guadarrama Proyectos Educativos SL - Facility B	LX180652	Semi-Annual	883,290.93	EURIBOR	3.90300%	0.00000%	3.75000%	3.75000%	7.65300%
Guala Closures SPA - Guala Closures Spa 7.94 29Jun29 Frn	XS2702257051	Quarterly	1,000,000.00	EURIBOR	3.94000%	0.00000%	4.00000%	4.00000%	7.94000%
Helios Software Holdings Inc - Initial Euro Term Loan	LX193158	Quarterly	1,291,044.78	EURIBOR	3.90200%	0.00000%	3.75000%	3.75000%	7.65200%
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Quarterly	1,657,220.30	EURIBOR	3.90200%	0.00000%	3.92500%	3.92500%	7.82700%
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Quarterly	632,779.70	EURIBOR	3.90200%	0.00000%	3.92500%	3.92500%	7.82700%
HIG Finance 2 Limited - 2021 Euro Term Loan	LX226034	Monthly	3,000,000.00	EURIBOR	3.81250%	0.00000%	4.00000%	4.00000%	7.81250%
Holding Socotec - Facility B Eur	LX194738	Quarterly	1,000,000.00	EURIBOR	3.90200%	0.00000%	3.50000%	3.50000%	7.40200%
HOME VI - Additional Senior Facility 2 Loan	LX191124	Quarterly	2,500,000.00	EURIBOR	3.86500%	0.00000%	4.00000%	4.00000%	7.86500%
Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	Quarterly	4,304,673.93	EURIBOR	3.90200%	0.00000%	4.00000%	4.00000%	7.90200%
IDEMIA Group - Facility B5 Eur	LX225618	Quarterly	4,750,000.00	EURIBOR	3.90200%	0.00000%	4.00000%	4.00000%	7.90200%
IFCO Management Gmbh - Facility BB Term Loan EUR	LX226115	Quarterly	1,250,000.00	EURIBOR	3.87900%	0.00000%	4.00000%	4.00000%	7.87900%
IGT Holding IV AB - Facility Term B	LX193483	Quarterly	802,366.31	EURIBOR	3.90200%	0.00000%	3.15000%	3.15000%	7.05200%
Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	LX200498	Monthly	1,959,798.96	EURIBOR	3.77200%	0.00000%	3.75000%	3.75000%	7.52200%
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	Quarterly	650,000.00	EURIBOR	3.79400%	0.00000%	4.00000%	4.00000%	7.79400%
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	Quarterly	350,000.00	EURIBOR	3.79400%	0.00000%	4.00000%	4.00000%	7.79400%
Ineos Finance PLC - New 2027 Euro Term Loans	LX190490	Monthly	1,964,467.02	EURIBOR	3.77200%	0.50000%	3.00000%	3.00000%	6.77200%
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	Monthly	973,206.22	EURIBOR	3.77200%	0.00000%	4.50000%	4.50000%	8.27200%

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Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	Monthly	1,000,000.00	EURIBOR	3.77200%	0.00000%	4.00000%	4.00000%	7.77200%
Infinitas Learning Finco B.V. - Term Loan B	LX196389	Semi-Annual	2,395,659.43	EURIBOR	3.85800%	0.00000%	4.45000%	4.45000%	8.30800%
Infinitas Learning Finco B.V. - Term Loan B	LX196389	Semi-Annual	104,340.57	EURIBOR	3.85800%	0.00000%	4.45000%	4.45000%	8.30800%
INOVIE GROUP - Term Loan B Non-Fungible Add-On	LX205560	Quarterly	2,000,000.00	EURIBOR	3.90200%	0.00000%	5.00000%	5.00000%	8.90200%
Inspired Finco Holdings Limited - Term Loan B	LX213881	Monthly	2,999,999.99	EURIBOR	3.77200%	0.00000%	4.25000%	4.25000%	8.02200%
INTL Design Group - Float - 05/2026	XS2344474320	Quarterly	2,000,000.00	EURIBOR	3.82800%	0.00000%	4.25000%	4.25000%	8.07800%
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Quarterly	3,410,837.39	EURIBOR	3.90200%	0.00000%	4.25000%	4.25000%	8.15200%
Iu Finance Management GMBH - Facility B Loan	LX200610	Quarterly	3,500,000.00	EURIBOR	3.94200%	0.00000%	4.46000%	4.46000%	8.40200%
IVC Acquisition Ltd - Facility B8	LX219682	Semi-Annual	3,500,000.00	EURIBOR	3.79500%	0.00000%	5.00000%	5.00000%	8.79500%
Kapla Holding Sas - Kapla Holding SAS 7.44 31Jul30 Frn	XS2756269960	Quarterly	1,000,000.00	EURIBOR	3.94000%	0.00000%	3.50000%	3.50000%	7.44000%
KDC US Holdings, Inc. - 2024 Refinancing Euro Term Loan	LX233796	Monthly	2,000,000.00	EURIBOR	3.77200%	0.00000%	4.50000%	4.50000%	8.27200%
KOUTI BV - Term Loan	LX225651	Quarterly	75,000.00	EURIBOR	3.79400%	0.00000%	4.00000%	4.00000%	7.79400%
KOUTI BV - Term Loan	LX225651	Quarterly	675,000.00	EURIBOR	3.79400%	0.00000%	4.00000%	4.00000%	7.79400%
KOUTI BV - Term Loan	LX225651	Quarterly	225,000.00	EURIBOR	3.79400%	0.00000%	4.00000%	4.00000%	7.79400%
KOUTI BV - Term Loan	LX225651	Quarterly	25,000.00	EURIBOR	3.79400%	0.00000%	4.00000%	4.00000%	7.79400%
KOUTI BV - Term Loan	LX195916	Quarterly	1,000,000.00	EURIBOR	3.79400%	0.00000%	3.42500%	3.42500%	7.21900%
Lernen Bidco Limited - Facility B2 Eur	LX177087	Semi-Annual	2,000,000.00	EURIBOR	3.78400%	0.00000%	4.25000%	4.25000%	8.03400%
Lion/Polaris Lux 4 SA - Lion/Polaris Lux 4 7.94 01Jul26 Frn	XS2361343697	Quarterly	2,000,000.00	EURIBOR	3.94000%	0.00000%	4.00000%	4.00000%	7.94000%
Loire Finco Luxembourg Sarl - Additional Facility B (EUR) Loan	LX193901	Monthly	1,000,000.00	EURIBOR	3.77200%	0.00000%	3.75000%	3.75000%	7.52200%
Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	Monthly	1,000,000.00	EURIBOR	3.77200%	0.00000%	3.25000%	3.25000%	7.02200%
Lorca Finco Plc - (Eur) Term Loan	LX229603	Monthly	4,500,000.00	EURIBOR	3.90400%	0.00000%	3.50000%	3.50000%	7.40400%
LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	Quarterly	1,000,000.00	EURIBOR	3.91600%	0.00000%	2.67500%	2.67500%	6.59100%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	1,929,812.21	EURIBOR	3.90200%	0.00000%	4.17500%	4.17500%	8.07700%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	598,485.42	EURIBOR	3.90200%	0.00000%	4.17500%	4.17500%	8.07700%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	209,240.86	EURIBOR	3.90200%	0.00000%	4.17500%	4.17500%	8.07700%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	52,461.49	EURIBOR	3.90200%	0.00000%	4.17500%	4.17500%	8.07700%
Marcel Bidco GmbH - Term Loan B	LX229484	Monthly	1,750,000.00	EURIBOR	3.85800%	0.00000%	4.00000%	4.00000%	7.85800%
Matterhorn Telecom SA - Facility B1	LX185832	Quarterly	750,000.00	EURIBOR	3.93500%	0.00000%	2.62500%	2.62500%	6.56000%
Mcafee Corp - Term Loan B 3	LX233937	Monthly	3,877,500.00	EURIBOR	3.77200%	0.00000%	3.50000%	3.50000%	7.27200%
Medline Borrower LP - Term Loan B (Eur)	LX198399	Monthly	750,000.00	EURIBOR	3.77200%	0.00000%	3.00000%	3.00000%	6.77200%
Mehilainen Yhtioet Oy - Term Loan	LX228621	Bi-Monthly	173,553.73	EURIBOR	3.88000%	0.00000%	4.00000%	4.00000%	7.88000%
Mehilainen Yhtioet Oy - Term Loan	LX228621	Bi-Monthly	144,628.09	EURIBOR	3.88000%	0.00000%	4.00000%	4.00000%	7.88000%
Mehilainen Yhtioet Oy - Term Loan	LX228621	Bi-Monthly	1,706,611.57	EURIBOR	3.88000%	0.00000%	4.00000%	4.00000%	7.88000%
Mehilainen Yhtioet Oy - Term Loan	LX228621	Bi-Monthly	1,475,206.61	EURIBOR	3.88000%	0.00000%	4.00000%	4.00000%	7.88000%
Minimax Viking GmbH (fka MX Mercury Beteiligungen GmbH) - NEW B2D FACILITY	LX218697	Monthly	655,672.48	EURIBOR	3.77200%	0.00000%	3.25000%	3.25000%	7.02200%
Minimax Viking GmbH (fka MX Mercury Beteiligungen GmbH) - NEW B2D FACILITY	LX218697	Monthly	323,838.23	EURIBOR	3.77200%	0.00000%	3.25000%	3.25000%	7.02200%
Monbake Grupo Empresarial SA - Cov-Lite TI	LX233034	Monthly	1,750,000.00	EURIBOR	0.00000%	0.00000%	4.00000%	4.00000%	4.00000%
Mosel Bidco SE - Term Loan	LX213903	Quarterly	2,000,000.00	EURIBOR	3.90200%	0.00000%	4.75000%	4.75000%	8.65200%
Neptune Bidco Sarl - Facility B	LX185386	Semi-Annual	489,582.36	EURIBOR	3.91800%	0.00000%	3.00000%	3.00000%	6.91800%
Neptune Bidco Sarl - Facility B	LX185386	Semi-Annual	419,922.01	EURIBOR	3.91800%	0.00000%	3.00000%	3.00000%	6.91800%
Neptune Bidco Us Inc. - Term B Loans (Eur)	LX208600	Quarterly	3,468,740.55	EURIBOR	3.91600%	0.00000%	5.00000%	5.00000%	8.91600%

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Nidda Healthcare GmbH - Facility G (Eur) Loan	LX212442	Quarterly	3,043,000.00	EURIBOR	3.82300%	0.00000%	5.00000%	5.00000%	8.82300%
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	Quarterly	265,037.59	EURIBOR	3.82300%	0.00000%	3.50000%	3.50000%	7.32300%
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	Quarterly	734,962.40	EURIBOR	3.82300%	0.00000%	3.50000%	3.50000%	7.32300%
Nielsen Consumer Inc - Seventh Amendment Euro Incremental Term Loan	LX213819	Monthly	992,500.00	EURIBOR	3.77200%	0.00000%	6.50000%	6.50000%	10.27200%
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	Quarterly	1,687,661.91	EURIBOR	3.90600%	0.00000%	5.50000%	5.50000%	9.40600%
One Hotels GMBH - Term Loan B	LX230918	Quarterly	1,000,000.00	EURIBOR	3.90800%	0.00000%	4.50000%	4.50000%	8.40800%
Optimus Bidco SAS - Term Loan	LX213580	Quarterly	500,000.00	EURIBOR	3.90200%	0.00000%	5.00000%	5.00000%	8.90200%
Organon & Co - Euro Term Loan	LX193826	Monthly	1,230,394.12	EURIBOR	3.85200%	0.00000%	3.00000%	3.00000%	6.85200%
Orion Engineered Carbons GmbH - Initial Euro Term Loan	LX198380	Quarterly	1,000,000.00	EURIBOR	3.90200%	0.00000%	2.40000%	2.40000%	6.30200%
PachelBel Bidco SPA - BICS	XS2816639095	Quarterly	2,000,000.00	EURIBOR	3.81600%	0.00000%	4.25000%	4.25000%	8.06600%
Paradocs Holding Sarl - Facility B (EUR) Loan	LX192680	Semi-Annual	500,000.00	EURIBOR	3.88500%	0.00000%	2.75000%	2.75000%	6.63500%
Parts Europe - Term Loan B	LX225195	Quarterly	1,500,000.00	EURIBOR	3.89700%	0.00000%	3.75000%	3.75000%	7.64700%
Peer Holding III BV - Term Facility B3	LX212074	Quarterly	2,500,000.00	EURIBOR	3.90200%	0.00000%	3.75000%	3.75000%	7.65200%
Pegasus Bidco Bv - Term Loan B 2024 (Euro)	LX225620	Quarterly	2,500,000.00	EURIBOR	3.82800%	0.00000%	3.75000%	3.75000%	7.57800%
Pimente Investissement - Facility B Loan	LX200813	Quarterly	750,000.00	EURIBOR	3.90200%	0.00000%	4.17500%	4.17500%	8.07700%
Pimente Investissement - Facility B1 Loan	LX234293	Monthly	500,000.00	EURIBOR	3.76400%	0.00000%	4.17500%	4.17500%	7.93900%
Platea (Bc) Bidco AB - Term Loan B	LX226815	Quarterly	2,083,333.33	EURIBOR	3.90800%	0.00000%	4.50000%	4.50000%	8.40800%
Platea (Bc) Bidco AB - Unfunded Commitment	LX226816	Quarterly	416,666.67	-	0.00000%	0.00000%	0.00000%	0.00000%	0.00000%
Platform Bidco Limited - FACILITY B (EUR)	LX195825	Semi-Annual	2,250,000.00	EURIBOR	3.85800%	0.00000%	4.00000%	4.00000%	7.85800%
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Quarterly	4,894,585.71	EURIBOR	3.90200%	0.00000%	4.00000%	4.00000%	7.90200%
Precise Bidco BV - Facility B5	LX231093	Monthly	4,174,000.00	EURIBOR	3.81167%	0.00000%	4.00000%	4.00000%	7.81167%
Quimper AB - Term Loan B	LX178841	Quarterly	1,000,000.00	EURIBOR	3.90800%	0.00000%	2.92500%	2.92500%	6.83300%
Ramsay Generale de Sante - Term Loan	LX194224	Quarterly	1,020,690.00	EURIBOR	3.89700%	0.00000%	2.95000%	2.95000%	6.84700%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	582,959.64	EURIBOR	3.81600%	0.00000%	2.95000%	2.95000%	6.76600%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	1,917,040.36	EURIBOR	3.81600%	0.00000%	2.95000%	2.95000%	6.76600%
Rocket Software Inc - Euro Term Loan	LX217144	Monthly	4,500,000.00	EURIBOR	3.77200%	0.00000%	4.75000%	4.75000%	8.52200%
Rubix Group Finco Limited - Term Loan	LX210912	Semi-Annual	2,000,000.00	EURIBOR	3.89900%	0.00000%	4.25000%	4.25000%	8.14900%
Sam Bidco - (Eur) Term Loan B	LX225334	Quarterly	2,000,000.00	EURIBOR	3.90200%	0.00000%	3.75000%	3.75000%	7.65200%
Sandy Bidco BV - Term Loan B	LX197880	Quarterly	2,492,000.00	EURIBOR	3.81000%	0.00000%	3.60000%	3.60000%	7.41000%
Seine Holdco SAS - 2023 - Facility B	LX220198	Semi-Annual	1,538,461.54	EURIBOR	3.89100%	0.00000%	4.50000%	4.50000%	8.39100%
Seine Holdco SAS - 2023 - Facility B	LX220198	Semi-Annual	961,538.46	EURIBOR	3.89100%	0.00000%	4.50000%	4.50000%	8.39100%
Seren Bidco AB - Facility B2 Loan	LX196446	Quarterly	1,449,464.48	EURIBOR	3.79400%	0.00000%	3.40000%	3.40000%	7.19400%
Seren Bidco AB - Facility B2 Loan	LX196446	Quarterly	550,535.52	EURIBOR	3.79400%	0.00000%	3.40000%	3.40000%	7.19400%
Sigma Bidco BV - Facility B6	LX213701	Semi-Annual	2,208,314.97	EURIBOR	3.88200%	0.00000%	5.00000%	5.00000%	8.88200%
Sigma Bidco BV - Facility B6	LX213701	Semi-Annual	219,473.02	EURIBOR	3.88200%	0.00000%	5.00000%	5.00000%	8.88200%
Sigma Bidco BV - Facility B6	LX213701	Semi-Annual	1,322,212.01	EURIBOR	3.88200%	0.00000%	5.00000%	5.00000%	8.88200%
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	Semi-Annual	62,024.40	EURIBOR	3.88800%	0.00000%	3.65000%	3.65000%	7.53800%
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	Semi-Annual	437,975.60	EURIBOR	3.88800%	0.00000%	3.65000%	3.65000%	7.53800%
Speedster Bidco GmbH - Second Lien Term Loan	LX185597	Semi-Annual	1,500,000.00	EURIBOR	3.85800%	0.00000%	6.00000%	6.00000%	9.85800%
Spinnaker Debtco Limited - Facility B (EUR) Loan	LX229141	Monthly	1,000,000.00	EURIBOR	3.85400%	0.00000%	5.00000%	5.00000%	8.85400%
Stage Entertainment B V - Facility B2	LX185784	Quarterly	1,768,984.00	EURIBOR	3.81400%	0.00000%	3.00000%	3.00000%	6.81400%

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Stars Uk Bidco Limited - Facility B2	LX217573	Semi-Annual	3,500,000.00	EURIBOR	3.88500%	0.00000%	4.15000%	4.15000%	8.03500%
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Quarterly	2,972,140.78	EURIBOR	3.82191%	0.00000%	4.50000%	4.50000%	8.32191%
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Quarterly	527,859.22	EURIBOR	3.82191%	0.00000%	4.50000%	4.50000%	8.32191%
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	Quarterly	2,099,867.82	EURIBOR	3.86400%	0.00000%	3.25000%	3.25000%	7.11400%
Surf Holdings Sarl - First Lien Term Loan	LX184763	Monthly	954,252.11	EURIBOR	3.81700%	0.00000%	3.50000%	3.50000%	7.31700%
Techem Verwaltungsgesellschaft 675 mbH - Facility B5	LX226834	Monthly	1,625,000.00	EURIBOR	3.86500%	0.00000%	3.75000%	3.75000%	7.61500%
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	Monthly	1,000,000.00	EURIBOR	3.82800%	0.00000%	2.25000%	2.25000%	6.07800%
Trivium Packaging Inc - Trivium Packaging 7.578 15Aug26 Frn	XS2034069836	Quarterly	500,000.00	EURIBOR	3.82800%	0.00000%	3.75000%	3.75000%	7.57800%
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B4	LX225333	Quarterly	174,638.45	EURIBOR	3.91900%	0.00000%	4.25000%	4.25000%	8.16900%
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B4	LX225333	Quarterly	392,156.86	EURIBOR	3.94900%	0.00000%	4.25000%	4.25000%	8.19900%
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B4	LX225333	Quarterly	1,433,204.69	EURIBOR	3.95300%	0.00000%	4.25000%	4.25000%	8.20300%
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B5	LX232776	Monthly	1,245,573.94	EURIBOR	3.92600%	0.00000%	4.00000%	4.00000%	7.92600%
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B5	LX232776	Monthly	890,386.20	EURIBOR	3.95300%	0.00000%	4.00000%	4.00000%	7.95300%
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B5	LX232776	Monthly	248,183.95	EURIBOR	3.94900%	0.00000%	4.00000%	4.00000%	7.94900%
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Facility B5	LX232776	Monthly	115,855.91	EURIBOR	3.91900%	0.00000%	4.00000%	4.00000%	7.91900%
UPC Broadband Holding BV - Facility AY	LX194310	Monthly	1,500,000.00	EURIBOR	3.82800%	0.00000%	3.00000%	3.00000%	6.82800%
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	Quarterly	1,000,000.00	EURIBOR	3.90200%	0.00000%	3.00000%	3.00000%	6.90200%
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Quarterly	1,507,505.78	EURIBOR	3.82700%	0.00000%	5.00000%	5.00000%	8.82700%
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Quarterly	242,494.22	EURIBOR	3.82700%	0.00000%	5.00000%	5.00000%	8.82700%
Villa Dutch Bidco BV - Term Loan (Second Lien)	LX208319	Quarterly	750,000.00	EURIBOR	3.82700%	0.00000%	9.00000%	9.00000%	12.82700%
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Monthly	1,000,000.00	EURIBOR	3.82800%	0.00000%	3.50000%	3.50000%	7.32800%
VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	Monthly	1,500,000.00	EURIBOR	3.82800%	0.00000%	3.25000%	3.25000%	7.07800%
Windsor Holdings III LLC - 2024 Eur Repricing Term B	LX228079	Monthly	1,500,000.00	EURIBOR	3.81700%	0.00000%	4.00000%	4.00000%	7.81700%
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	Quarterly	3,000,000.00	EURIBOR	3.90200%	0.00000%	3.80000%	3.80000%	7.70200%
Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	Monthly	1,493,519.96	EURIBOR	3.77200%	0.00000%	3.25000%	3.25000%	7.02200%
ZF Invest - Additional Senior Term Facility 1	LX229614	Quarterly	2,000,000.00	EURIBOR	3.87300%	0.00000%	3.47500%	3.47500%	7.34800%
ZF Invest - Term Loan B	LX195828	Quarterly	400,094.05	EURIBOR	3.91200%	0.00000%	3.47500%	3.47500%	7.38700%
ZF Invest - Term Loan B	LX195828	Quarterly	349,905.95	EURIBOR	3.91200%	0.00000%	3.47500%	3.47500%	7.38700%
Ziggo BV - Term Loan H	LX183461	Monthly	2,000,000.00	EURIBOR	3.82800%	0.00000%	3.00000%	3.00000%	6.82800%
		Floating Total:	332,694,525.90						
		Total:	362,805,631.16						

Frequency Switch Event

Description

Has Frequency Switch Event occurred?	No
Date of Frequency Switch Event	N/A



Exchanged Securities

No data available for this request



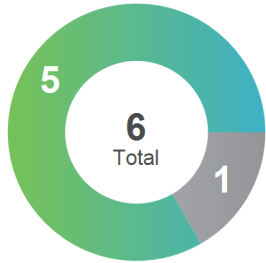
Transaction Parties



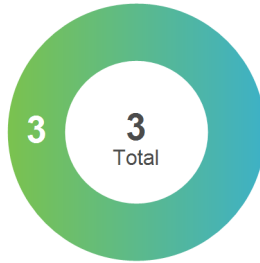
Entity	Role	Original Credit Rating		Current Credit Rating		Rating Downgrades / Replacements
		S&P	Fitch	S&P	Fitch	
The Bank of New York Mellon, London Branch	calculation Agent, Principal Paying Agent, Account bank and Custodian	AA-	AA-	AA-	AA-	
BNY Mellon Corporate Trustee Services Limited	Trustee	AA-	AA-	AA-	AA-	
The Bank of New York Mellon SA/NV, Dublin Branch	Collateral Administrator, information Agent, Registrar and Transfer Agent	AA-	AA-	AA-	AA-	

Test Summary

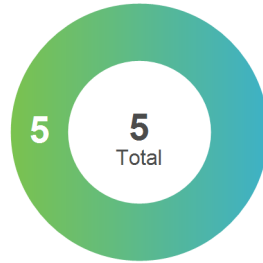
Overcollateralization



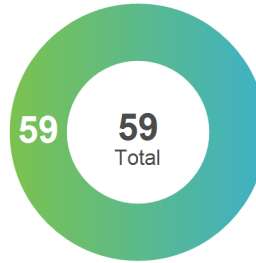
Interest Coverage



Collateral Quality

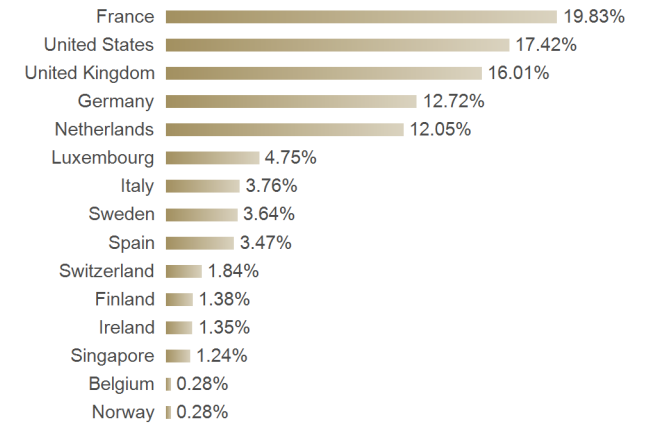


Concentration

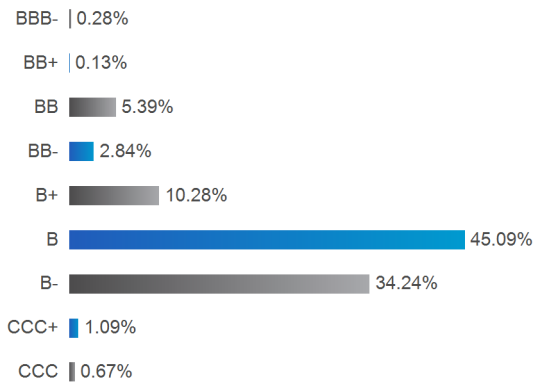


Pass N/A

Country of Operations

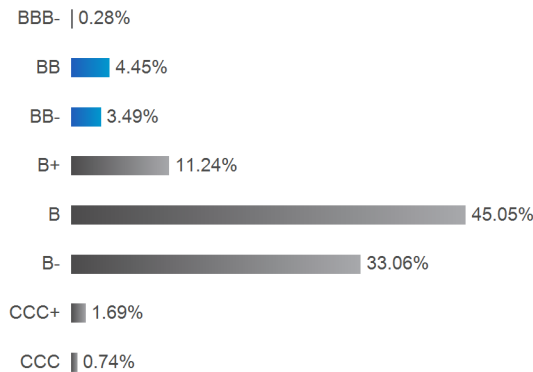


S&P Rating



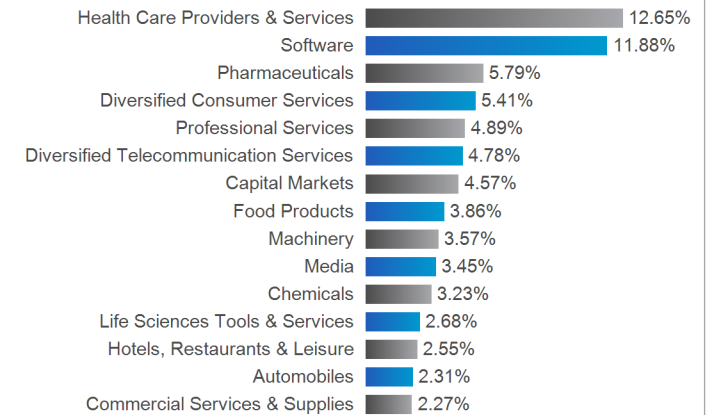
% of Principal Balance

Fitch Rating



% of Principal Balance

Top 15 S&P Industries



% of Principal Balance

Risk Retention Confirmation

Confirmation that the Collateral Administrator has received written confirmation from the Collateral Manager that:

- (a) it continues to retain the Retention Notes in accordance with the Collateral Management and the Administration Agreement;
- (b) it has not sold, transferred, hedged or otherwise mitigated its credit risk under or associated with the Retention Notes except to the extent not restricted by the Retention Requirements; and
- (c) in respect of the first Monthly Report only, the Originator Requirement was satisfied as at the Issue Date.

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