

Aurium CLO X DAC

Collateral Manager	Spire Management Limited	Closing Date	23-Jun-2022
Lead Arranger	Jefferies International Limited	Effective Date	30-Sep-2022
Trustee	Deutsche Trustee Company Limited / Deutsche Bank AG,London Branch	Next Payment Date	17-Oct-2024

Monthly Report

31 July 2024



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Assets						Quality Tests				
Amount (EUR)						Test Description	Trigger	Current Result 31-Jul-2024	Prior Result 09-Jul-2024	Pass / Fail
Aggregate Principal Balance						396,352,362.55	S&P CDO Monitor Test	>= 60.99%	68.56%	68.76% Pass
Account Balance						7,663,408.77	Minimum Weighted Average Floating Spread Test	>= 3.80%	3.97%	3.98% Pass
Excess CCC/Caa Adjustment Amount						0.00	Fitch Maximum Weighted Average Rating Factor Test	<= 25.00	24.60	24.59 Pass
Discount Collateral Haircut.						0.00	Fitch Minimum Weighted Average Recovery Rate Test	>= 58.1	62.0	62.4 Pass
Defaulted Obligations and Deferring Securities haircut						0.00	Weighted Average Life Test	<= 7.08	4.48	4.48 Pass
Adjusted Collateral Principal Amount.						404,015,771.32	Moody's Weighted Average Rating Factor		2850	2857 N/A
							Weighted Average Coupon	>= 4.75%	5.16%	5.19% N/A
							S&P Weighted Average Recovery Rate		37.25	37.38 N/A
Liabilities						Coverage Tests				
Notes	Base Rate %	Spread bps	All in Rate %	Balance (EUR)	Expected Interest (EUR)	Test Description	Trigger	Current Result 31-Jul-2024	Prior Result 09-Jul-2024	Pass / Fail
CLASS A - 1 NOTES	3.66200	115.0	4.81200	218,000,000.00	2,680,818.67	Class A/B Par Value Test	>= 128.74%	139.12%	139.19%	Pass
CLASS A - 2 NOTES	2.50000	150.0	4.00000	30,000,000.00	306,666.67	Class C Par Value Test	>= 121.21%	129.49%	129.56%	Pass
CLASS B NOTES	3.66200	220.0	5.86200	42,400,000.00	635,180.27	Class D Par Value Test	>= 111.79%	118.97%	119.03%	Pass
CLASS C NOTES	3.66200	315.0	6.81200	21,600,000.00	376,022.40	Class E Par Value Test	>= 106.48%	112.60%	112.66%	Pass
CLASS D NOTES	3.66200	430.0	7.96200	27,600,000.00	561,586.40	Reinvestment Overcollateralisation Test	>= 103.41%	108.49%	108.54%	Pass
CLASS E NOTES	3.66200	717.0	10.83200	19,200,000.00	531,490.13	Class A/B Interest Coverage Test	>= 120.00%	188.38%	216.80%	Pass
CLASS F NOTES	3.66200	951.0	13.17200	13,600,000.00	457,800.18	Class C Interest Coverage Test	>= 110.00%	170.67%	196.57%	Pass
SUBORDINATED NOTES	0.00000	0.0	0.00000	33,000,000.00	Residual	Class D Interest Coverage Test	>= 105.00%	149.65%	172.61%	Pass
				405,400,000.00	5,549,564.72	Class E Interest Coverage Test	>= 101.00%	134.03%	154.88%	Pass

Aurium CLO X DAC

Liability Details as of 31-Jul-2024

Issuer	Issue Name	ISIN	Maturity Date	Fitch Rating	S&P Rating	Frequency	Fixed / Floating	Interest Rate %	Factor	CCY	Coupon Amount (CCY)	Principal Balance (CCY)	Principal Balance (EUR)
	Bloomberg Ticker					Coupon Date		Spread (bps)					
Aurium CLO X DAC	CLASS A - 1 NOTES	XS2466140089	17-Jul-2035	AAA	AAA	3 Months 17-Oct-24	Floating	4.8120 115.0	1.00	EUR	2,680,818.67	218,000,000.00	218,000,000.00
Aurium CLO X DAC	CLASS A - 2 NOTES	XS2466140162	17-Jul-2035	AAA	AAA	3 Months 17-Oct-24	Floating	4.0000 150.0	1.00	EUR	306,666.67	30,000,000.00	30,000,000.00
Aurium CLO X DAC	CLASS B NOTES	XS2466140592	17-Jul-2035	AA	AA	3 Months 17-Oct-24	Floating	5.8620 220.0	1.00	EUR	635,180.27	42,400,000.00	42,400,000.00
Aurium CLO X DAC	CLASS C NOTES	XS2466140915	17-Jul-2035	A	A	3 Months 17-Oct-24	Floating	6.8120 315.0	1.00	EUR	376,022.40	21,600,000.00	21,600,000.00
Aurium CLO X DAC	CLASS D NOTES	XS2466141137	17-Jul-2035	BBB-	BBB-	3 Months 17-Oct-24	Floating	7.9620 430.0	1.00	EUR	561,586.40	27,600,000.00	27,600,000.00
Aurium CLO X DAC	CLASS E NOTES	XS2466141301	17-Jul-2035	BB-	BB-	3 Months 17-Oct-24	Floating	10.8320 717.0	1.00	EUR	531,490.13	19,200,000.00	19,200,000.00
Aurium CLO X DAC	CLASS F NOTES	XS2466141640	17-Jul-2035	B-	B-	3 Months 17-Oct-24	Floating	13.1720 951.0	1.00	EUR	457,800.18	13,600,000.00	13,600,000.00
Aurium CLO X DAC	SUBORDINATED NOTES	XS2466141723	17-Jul-2035	NR	NR	3 Months 17-Oct-24	Floating	0.0000 0.0	1.00	EUR	0.00	33,000,000.00	33,000,000.00
											5,549,564.72		405,400,000.00

Test Description	Trigger	Current Result 31-Jul-2024	Prior Result 09-Jul-2024	Pass / Fail	Comments
Class A/B Par Value Test	>= 128.74%	139.12%	139.19%	Pass	
Class C Par Value Test	>= 121.21%	129.49%	129.56%	Pass	
Class D Par Value Test	>= 111.79%	118.97%	119.03%	Pass	
Class E Par Value Test	>= 106.48%	112.60%	112.66%	Pass	
Reinvestment Overcollateralisation Test	>= 103.41%	108.49%	108.54%	Pass	
Class A/B Interest Coverage Test	>= 120.00%	188.38%	216.80%	Pass	
Class C Interest Coverage Test	>= 110.00%	170.67%	196.57%	Pass	
Class D Interest Coverage Test	>= 105.00%	149.65%	172.61%	Pass	
Class E Interest Coverage Test	>= 101.00%	134.03%	154.88%	Pass	

Test Description	Trigger	Current Result 31-Jul-2024	Prior Result 09-Jul-2024	Pass / Fail	Comments
S&P CDO Monitor Test	>= 60.99%	68.56%	68.76%	Pass	
Minimum Weighted Average Floating Spread Test	>= 3.80%	3.97%	3.98%	Pass	
Fitch Maximum Weighted Average Rating Factor Test	<= 25.00	24.60	24.59	Pass	
Fitch Minimum Weighted Average Recovery Rate Test	>= 58.1	62.0	62.4	Pass	
Weighted Average Life Test	<= 7.08	4.48	4.48	Pass	
Moody's Weighted Average Rating Factor		2850	2857	N/A	
Weighted Average Coupon	>= 4.75%	5.16%	5.19%	N/A	
S&P Weighted Average Recovery Rate		37.25	37.38	N/A	

Description	Trigger	Current Result		Pass / Fail	Comments
		31-Jul-2024	09-Jul-2024		
(a) not less than 70 per cent. of the Collateral Principal Amount shall consist of obligations which are Secured Senior Loans	>= 70.00%	85.84%	85.81%	Pass	
(b) not less than 90 per cent. of the Collateral Principal Amount shall consist of obligations which are Secured Senior Loans or Secured Senior Bonds	>= 90.00%	98.13%	98.52%	Pass	
(c) not more than 30 per cent. of the Collateral Principal Amount shall consist of Secured Senior Bonds	<= 30.00%	12.30%	12.72%	Pass	
(d)(i) not more than 10 per cent. of the aggregate Collateral Principal Amount may consist of Unsecured Senior Loans, Second Lien Loans, Mezzanine Obligations and High Yield Bonds	<= 10.00%	1.87%	1.48%	Pass	
(d)(ii) Second Lien Loans, and/or Mezzanine Obligations in aggregate may represent up to 5 per cent	<= 5.00%	0.13%	0.13%	Pass	
(e) with respect to Unsecured Senior Loans, Second Lien Loans, Mezzanine Obligations and High Yield Bonds, not more than 1.5 per cent. of the Collateral Principal Amount shall be the obligation of any single Obligor	<= 1.50%	0.71%	0.56%	Pass	
(f)(i) obligations of the largest obligor shall not be more than 3 per cent. of the Collateral Principal Amount	<= 3.00%	1.37%	1.37%	Pass	
(f)(ii) obligations of 4th largest shall not be more than 2.5 per cent of the Collateral Principal Amount	<= 2.50%	1.24%	1.24%	Pass	
(g) not more than 20 per cent. of the Collateral Principal Amount shall consist of Non-Euro obligations(provided a corresponding Currency Hedge Transaction is entered into)	<= 20.00%	0.00%	0.00%	Pass	
(h) not more than 5 per cent. of the Collateral Principal Amount shall consist of Participations	<= 5.00%	0.00%	0.00%	Pass	
(i) not more than 2.5 per cent. of the Collateral Principal Amount shall consist of Current Pay Obligations	<= 2.50%	0.00%	0.00%	Pass	
(j) not more than 5 per cent. of the Collateral Principal Amount shall consist of Unfunded Amounts and Funded Amounts under Revolving Obligations or Delayed Drawdown Collateral Obligations	<= 5.00%	0.07%	0.07%	Pass	
(k) not more than 5 per cent. of the Collateral Principal Amount shall consist of obligations which pay interest less frequently than semi-annually (other than PIK securities)	<= 5.00%	0.27%	0.27%	Pass	
(l) not more than 7.5 per cent. of the Collateral Principal Amount shall consist of obligations which are Fitch CCC Obligations	<= 7.50%	1.88%	1.73%	Pass	
(m) not more than 7.5 per cent. of the Collateral Principal Amount shall consist of S&P CCC Obligations	<= 7.50%	2.01%	2.10%	Pass	
(n) not more than 2.5 per cent. of the Collateral Principal Amount shall consist of Bridge Loans	<= 2.50%	0.00%	0.00%	Pass	
(o)(i) not more than 5 per cent. of the Collateral Principal Amount shall consist of Corporate Rescue loans	<= 5.00%	0.00%	0.00%	Pass	
(o)(ii) not more than 2 per cent. shall consist of Corporate Rescue Loans of a single Obligor	<= 2.00%	0.00%	0.00%	Pass	
(p) not more than 5 per cent. of the Collateral Principal Amount shall consist of PIK Securities	<= 5.00%	1.23%	1.23%	Pass	

Description	Trigger	Current Result		Pass / Fail	Comments
		31-Jul-2024	09-Jul-2024		
(q) not more than 30 per cent. of the Collateral Principal Amount shall consist of Cov-Lite Loans	<= 30.00%	1.58%	1.57%	Pass	
(r) not more than 15 per cent. of the Collateral Principal Amount shall consist of Fixed Rate Collateral Obligations	<= 15.00%	6.50%	6.47%	Pass	
(s)(i) not more than 17.5 per cent. of the Collateral Principal Amount shall be obligations with Obligors that belong to any single S&P Industry Classification	<= 17.50%	11.02%	11.01%	Pass	
(s)(ii) Obligors belonging to the second largest S&P Industry Classification may comprise up to 15.0 per cent. of the Collateral Principal Amount	<= 15.00%	10.04%	10.16%	Pass	
(s)(iii) Obligors belonging to the third largest S&P Industry Classification may comprise up to 12.0 per cent. of the Collateral Principal Amount	<= 12.00%	7.31%	7.18%	Pass	
(s)(iv) Obligors belonging to any further S&P Industry Classification may comprise up to 10.0 per cent. of the Collateral Principal Amount	<= 10.00%	6.55%	6.31%	Pass	
(s)(v) Obligors belonging to any three S&P Industry Classifications may together comprise up to 40.0 per cent. of the Collateral Principal Amount	<= 40.00%	28.37%	28.36%	Pass	
(t) not more than 5 per cent. of the Collateral Principal Amount shall consist of obligations issued by obligors with total current indebtedness between EUR 200,000,000 and EUR 250,000,000	<= 5.00%	0.00%	0.00%	Pass	
(u)(i) Aggregate Third Party Credit Exposure Limit (AAA,AA+,AA,AA-)	<= 10.00%	0.00%	0.00%	Pass	
(u)(ii) Aggregate Third Party Credit Exposure Limit (A+, A and A1)	<= 5.00%	0.00%	0.00%	Pass	
(u)(iii) Aggregate Third Party Credit Exposure Limit (A- or below)	<= 0.00%	0.00%	0.00%	Pass	
(u)(iv) Individual Third Party Credit Exposure Limit (AAA)	<= 10.00%	0.00%	0.00%	Pass	
(u)(v) Individual Third Party Credit Exposure Limit (AA+)	<= 10.00%	0.00%	0.00%	Pass	
(u)(vi) Individual Third Party Credit Exposure Limit (AA)	<= 10.00%	0.00%	0.00%	Pass	
(u)(vii) Individual Third Party Credit Exposure Limit (AA-)	<= 10.00%	0.00%	0.00%	Pass	
(u)(viii) Individual Third Party Credit Exposure Limit (A+)	<= 5.00%	0.00%	0.00%	Pass	
(u)(ix) Individual Third Party Credit Exposure Limit (A and A-1)	<= 5.00%	0.00%	0.00%	Pass	
(u)(x) Individual Third Party Credit Exposure Limit (A- or below)	<= 0.00%	0.00%	0.00%	Pass	
(v) not more than 10 per cent. of the Collateral Principal Amount shall consist of obligations of Obligors who are Domiciled in countries or jurisdictions with a Fitch country ceiling below "AAA"	<= 10.00%	4.87%	4.64%	Pass	
(w) not more than 20 per cent. of the Collateral Principal Amount shall consist of obligations of Obligors each of whom is Domiciled in the same country or jurisdiction which is rated below "AA-" by S&P	<= 20.00%	8.26%	8.16%	Pass	
(x) not more than 15 per cent. of the Collateral Principal Amount shall consist of obligations of Obligors each of whom is Domiciled in the same country or jurisdiction which is rated below "A-" by S&P	<= 15.00%	4.87%	4.64%	Pass	
(y) not more than 10 per cent. of the Collateral Principal Amount shall consist of obligations of Obligors each of whom is Domiciled in the same country or jurisdiction which is rated below "BBB-" by S&P	<= 10.00%	0.00%	0.00%	Pass	
(z) not more than 5 per cent. of the Collateral Principal Amount shall consist of obligations of Obligors each of whom is Domiciled in the same country or jurisdiction which is rated below "BB-" by S&P	<= 5.00%	0.00%	0.00%	Pass	

Description	Trigger	Current Result		Pass / Fail	Comments
		31-Jul-2024	09-Jul-2024		
(aa) not more than 25 per cent. of the Collateral Principal Amount shall consist of Discount Obligations	<= 25.00%	0.00%	0.00%	Pass	
(bb) not more than 5 per cent. of the Collateral Principal Amount shall consist of Unhedged Collateral Obligations	<= 5.00%	0.00%	0.00%	Pass	
(cc) the Collateral Principal Amount that can comprise Collateral Obligations of the top 10 Obligor shall not represent more than 23 per cent (subject to Fitch Test Matrices)	<= 23.00%	11.38%	11.38%	Pass	
(dd) not more than 10 per cent. of the Collateral Principal Amount shall consist of Credit Estimate Obligations	<= 10.00%	0.00%	0.00%	Pass	
(ee)(i) not more than 17.5 per cent. of the Collateral Principal Amount shall be obligations with Obligor that belong to any single Fitch industry classification	<= 17.50%	11.39%	11.38%	Pass	
(ee)(ii) Obligor belonging to the second largest Fitch industry classification may comprise up to 15.0 per cent. of the Collateral Principal Amount	<= 15.00%	9.05%	9.17%	Pass	
(ee)(iii) Obligor belonging to the third largest Fitch industry classification may comprise up to 12.0 per cent. of the Collateral Principal Amount	<= 12.00%	8.11%	8.32%	Pass	
(ee)(iv) Obligor belonging to any further Fitch industry classification may comprise up to 10.0 per cent. of the Collateral Principal Amount	<= 10.00%	7.70%	7.55%	Pass	
(ee)(v) Obligor belonging to any three Fitch industry classifications may together comprise up to 40.0 per cent. of the Collateral Principal Amount	<= 40.00%	28.55%	28.87%	Pass	
Workout Loan Profile Test - (a) the aggregate outstanding principal balance of Extended Workout Loans held by the Issuer purchased using Principal Proceeds shall not exceed 2.0 per cent. of the Target Par Amount	<= 2.00%	0.00%	0.00%	Pass	
Workout Loan Profile Test - (b) the cumulative aggregate outstanding principal balance of all Workout Loans acquired by the Issuer on or after the Issue Date using Principal Proceeds shall not exceed 5.0 per cent. of the Target Par Amount	<= 5.00%	0.00%	0.00%	Pass	
Workout Loan Profile Test - (c) the cumulative aggregate outstanding principal balance of all Workout Loans acquired by the Issuer on or after the Issue Date using Principal and/or Interest Proceeds shall not exceed 10.0 per cent. of the Target Par Amount	<= 10.00%	0.00%	0.00%	Pass	

	Numerator	Denominator	Trigger	Current Result 31-Jul-2024	Prior Result 09-Jul-2024	Pass/Fail
Class A/B Par Value Test	404,015,771.32	290,400,000.00	>= 128.74%	139.12%	139.19%	Pass
Class C Par Value Test	404,015,771.32	312,000,000.00	>= 121.21%	129.49%	129.56%	Pass
Class D Par Value Test	404,015,771.32	339,600,000.00	>= 111.79%	118.97%	119.03%	Pass
Class E Par Value Test	404,015,771.32	358,800,000.00	>= 106.48%	112.60%	112.66%	Pass
Reinvestment Overcollateralisation Test	404,015,771.32	372,400,000.00	>= 103.41%	108.49%	108.54%	Pass

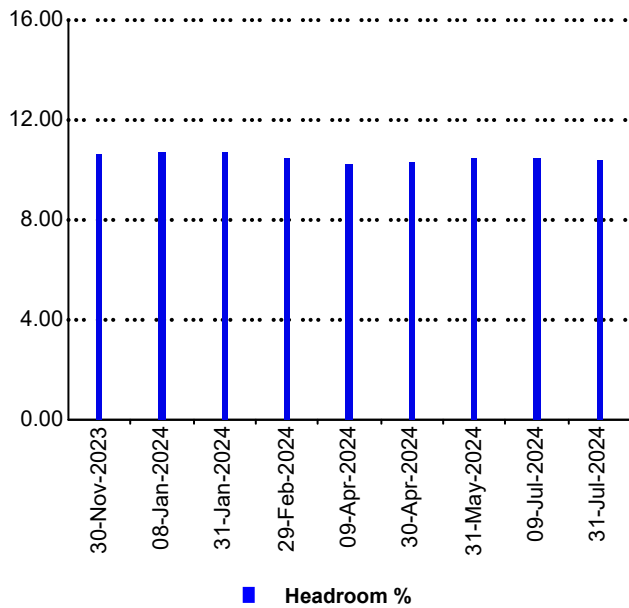
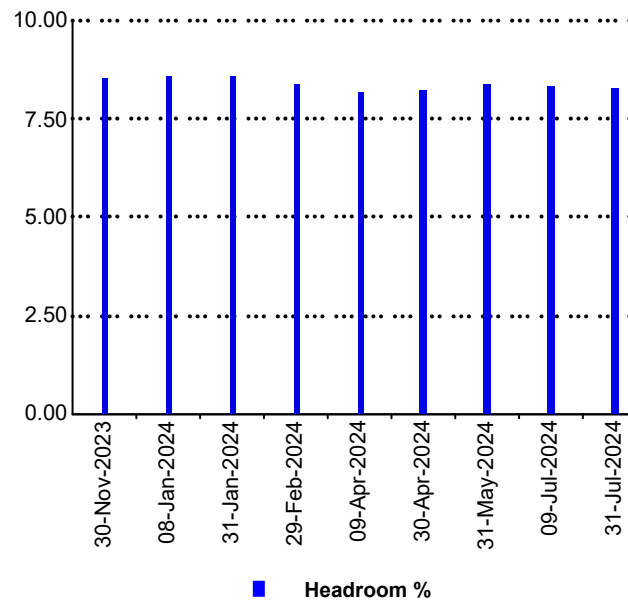
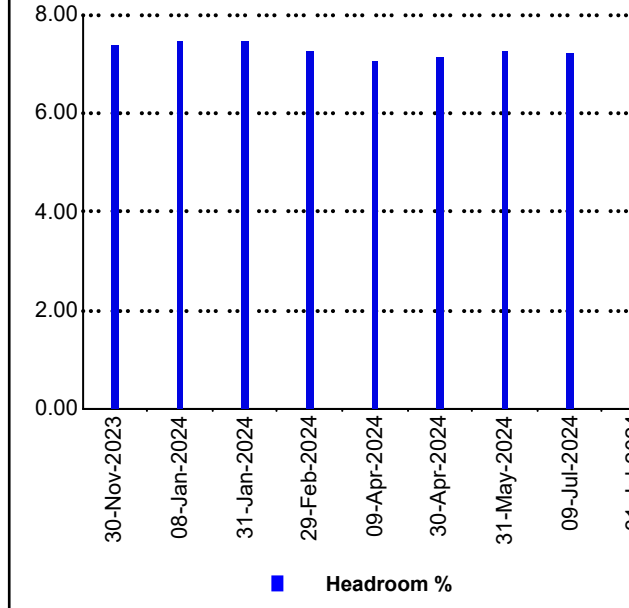
Numerator Details		Denominator Details	
	EUR		EUR
(a) Aggregate Principal Balance(excluding Default and Deferring)	396,352,362.55	Class A/B Par Value Test	
(b) Principal and Unused Proceeds Account	7,663,408.77	Principal Par Balance of Notes	290,400,000.00
(c) Defaulted Obligations and Deferring Securities recovery	0.00	Class C Par Value Test	
(d) Discount Collateral Haircut.	0.00	Principal Par Balance of Notes	312,000,000.00
(e) Excess CCC/Caa Adjustment Amount	0.00	Class D Par Value Test	
Adjusted Collateral Principal Amount	404,015,771.32	Principal Par Balance of Notes	339,600,000.00
		Class E Par Value Test	
		Principal Par Balance of Notes	358,800,000.00
		Reinvestment Overcollateralisation Test	
		Principal Par Balance of Notes	372,400,000.00

Interest Coverage Test Detail as of 31-Jul-2024

	Numerator	Denominator	Trigger	Current Result 31-Jul-2024	Prior Result 09-Jul-2024	Pass/Fail
Class A/B Interest Coverage Test	6,824,469.09	3,622,665.61	>= 120.00%	188.38%	216.80%	Pass
Class C Interest Coverage Test	6,824,469.09	3,998,688.01	>= 110.00%	170.67%	196.57%	Pass
Class D Interest Coverage Test	6,824,469.09	4,560,274.41	>= 105.00%	149.65%	172.61%	Pass
Class E Interest Coverage Test	6,824,469.09	5,091,764.54	>= 101.00%	134.03%	154.88%	Pass

Numerator Details		Denominator Details	
	EUR		EUR
Actual Interest Proceeds Collected	1,753,105.70	Class A/B Interest Coverage Test	
Projected Interest - Securities	5,347,963.39	Projected Interest Payments on Notes	3,622,665.61
(c) minus amounts payable pursuant to paragraphs (A) through to (F) of the Interest Proceeds Priority of Payments on the following Payment Date	-276,600.00	Class C Interest Coverage Test	
(d) minus amounts payable into the Interest Smoothing Account	0.00	Projected Interest Payments on Notes	3,998,688.01
(e) plus First Period Reserve Amount	0.00	Class D Interest Coverage Test	
(f) plus any Scheduled Periodic Hedge Counterparty Payments payable to the Issuer under Interest Rate Hedge Transaction	0.00	Projected Interest Payments on Notes	4,560,274.41
(g) minus any interest in respect of a PIK Security that has been deferred	0.00	Class E Interest Coverage Test	
		Projected Interest Payments on Notes	5,091,764.54
	6,824,469.09		

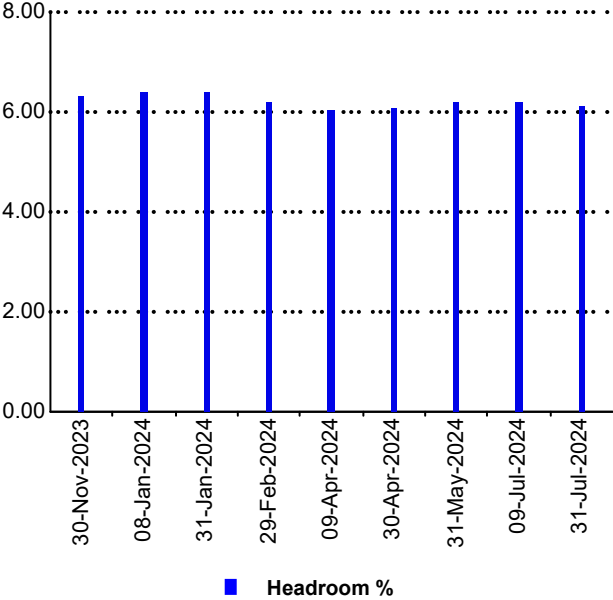
Par Value Coverage Test History as of 31-Jul-2024

Class A/B Par Value Test					Class C Par Value Test					Class D Par Value Test				
Date	Actual	Trigger	Headroom	Result	Date	Actual	Trigger	Headroom	Result	Date	Actual	Trigger	Headroom	Result
31-Jul-2024	139.12%	128.74%	10.38%	Pass	31-Jul-2024	129.49%	121.21%	8.28%	Pass	31-Jul-2024	118.97%	111.79%	7.18%	Pass
09-Jul-2024	139.19%	128.74%	10.45%	Pass	09-Jul-2024	129.56%	121.21%	8.35%	Pass	09-Jul-2024	119.03%	111.79%	7.24%	Pass
31-May-2024	139.23%	128.74%	10.49%	Pass	31-May-2024	129.59%	121.21%	8.38%	Pass	31-May-2024	119.06%	111.79%	7.27%	Pass
30-Apr-2024	139.08%	128.74%	10.34%	Pass	30-Apr-2024	129.45%	121.21%	8.24%	Pass	30-Apr-2024	118.93%	111.79%	7.14%	Pass
09-Apr-2024	139.01%	128.74%	10.27%	Pass	09-Apr-2024	129.39%	121.21%	8.18%	Pass	09-Apr-2024	118.87%	111.79%	7.08%	Pass
29-Feb-2024	139.24%	128.74%	10.50%	Pass	29-Feb-2024	129.60%	121.21%	8.39%	Pass	29-Feb-2024	119.06%	111.79%	7.27%	Pass
31-Jan-2024	139.47%	128.74%	10.73%	Pass	31-Jan-2024	129.81%	121.21%	8.60%	Pass	31-Jan-2024	119.26%	111.79%	7.47%	Pass
08-Jan-2024	139.45%	128.74%	10.71%	Pass	08-Jan-2024	129.80%	121.21%	8.59%	Pass	08-Jan-2024	119.25%	111.79%	7.46%	Pass
30-Nov-2023	139.38%	128.74%	10.64%	Pass	30-Nov-2023	129.73%	121.21%	8.52%	Pass	30-Nov-2023	119.19%	111.79%	7.40%	Pass
Trends					Trends					Trends				
														
■ Headroom %					■ Headroom %					■ Headroom %				

Par Value Coverage Test History as of 31-Jul-2024

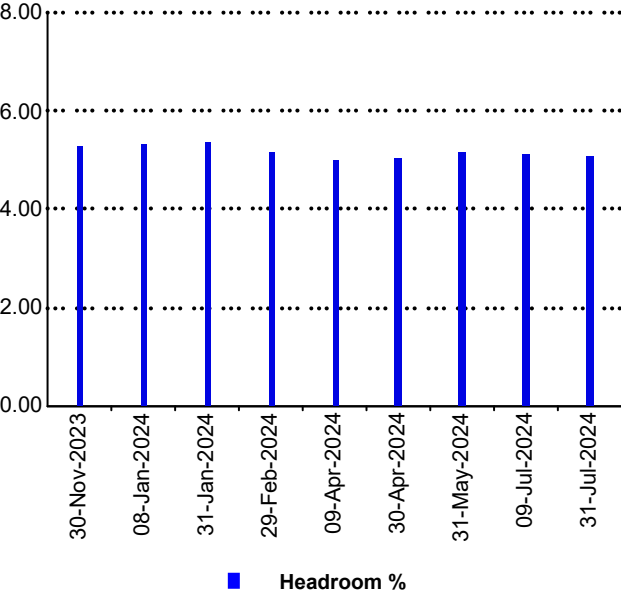
Class E Par Value Test					Reinvestment Overcollateralisation Test				
Date	Actual	Trigger	Headroom	Result	Date	Actual	Trigger	Headroom	Result
31-Jul-2024	112.60%	106.48%	6.12%	Pass	31-Jul-2024	108.49%	103.41%	5.08%	Pass
09-Jul-2024	112.66%	106.48%	6.18%	Pass	09-Jul-2024	108.54%	103.41%	5.13%	Pass
31-May-2024	112.68%	106.48%	6.20%	Pass	31-May-2024	108.57%	103.41%	5.16%	Pass
30-Apr-2024	112.56%	106.48%	6.08%	Pass	30-Apr-2024	108.45%	103.41%	5.04%	Pass
09-Apr-2024	112.51%	106.48%	6.03%	Pass	09-Apr-2024	108.40%	103.41%	4.99%	Pass
29-Feb-2024	112.69%	106.48%	6.21%	Pass	29-Feb-2024	108.58%	103.41%	5.17%	Pass
31-Jan-2024	112.88%	106.48%	6.40%	Pass	31-Jan-2024	108.76%	103.41%	5.35%	Pass
08-Jan-2024	112.87%	106.48%	6.39%	Pass	08-Jan-2024	108.74%	103.41%	5.33%	Pass
30-Nov-2023	112.81%	106.48%	6.33%	Pass	30-Nov-2023	108.69%	103.41%	5.28%	Pass

Trends



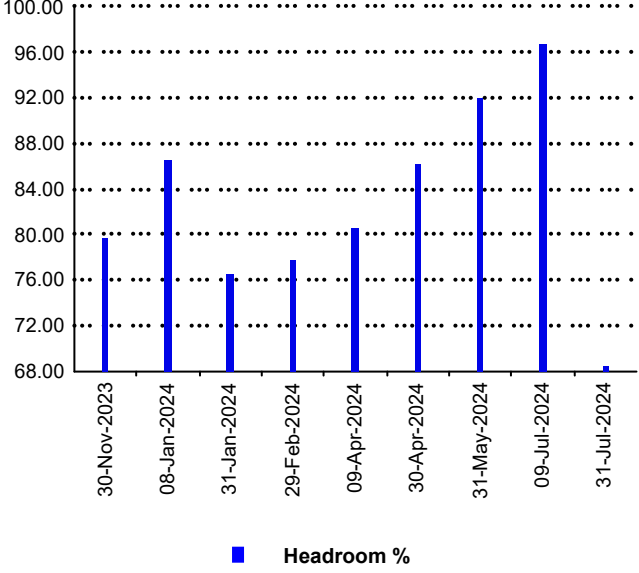
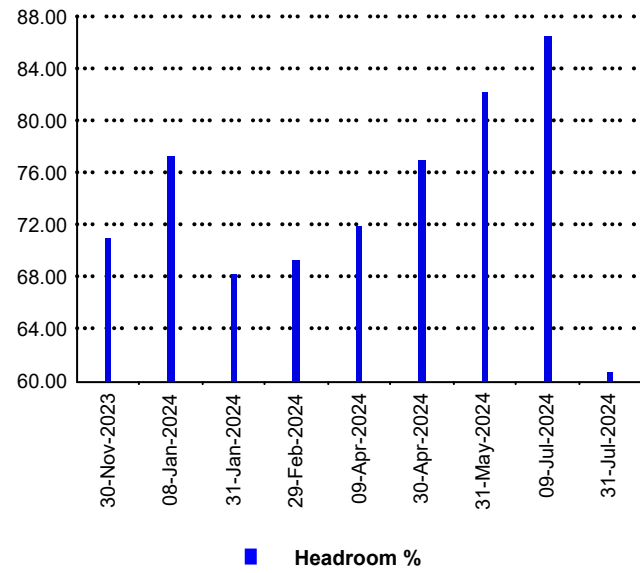
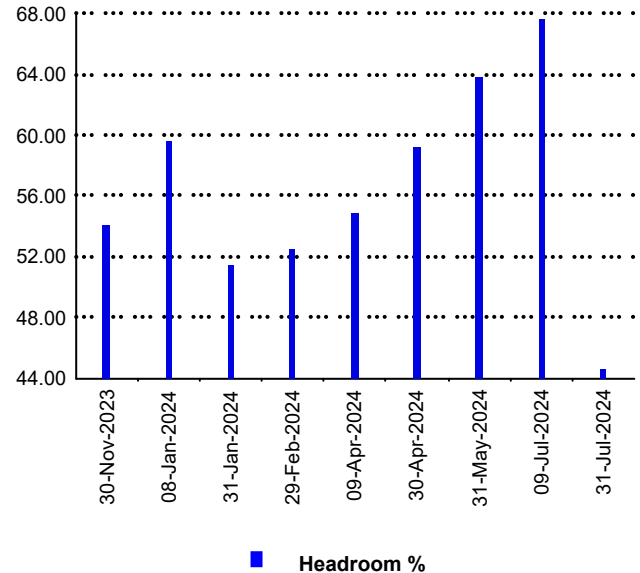
Date	Headroom %
30-Nov-2023	6.33%
08-Jan-2024	6.39%
31-Jan-2024	6.40%
29-Feb-2024	6.21%
09-Apr-2024	6.03%
30-Apr-2024	6.08%
31-May-2024	6.20%
09-Jul-2024	6.18%
31-Jul-2024	6.12%

Trends



Date	Headroom %
30-Nov-2023	5.28%
08-Jan-2024	5.33%
31-Jan-2024	5.35%
29-Feb-2024	5.17%
09-Apr-2024	4.99%
30-Apr-2024	5.04%
31-May-2024	5.16%
09-Jul-2024	5.13%
31-Jul-2024	5.08%

Interest Coverage Test History as of 31-Jul-2024

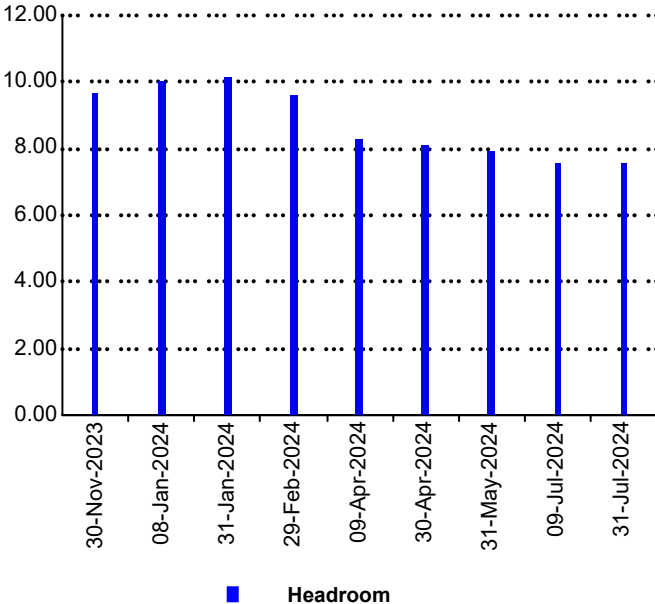
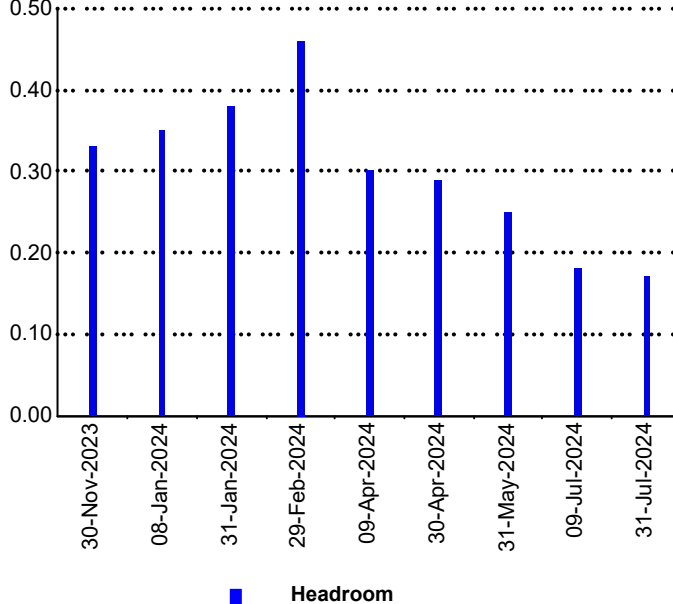
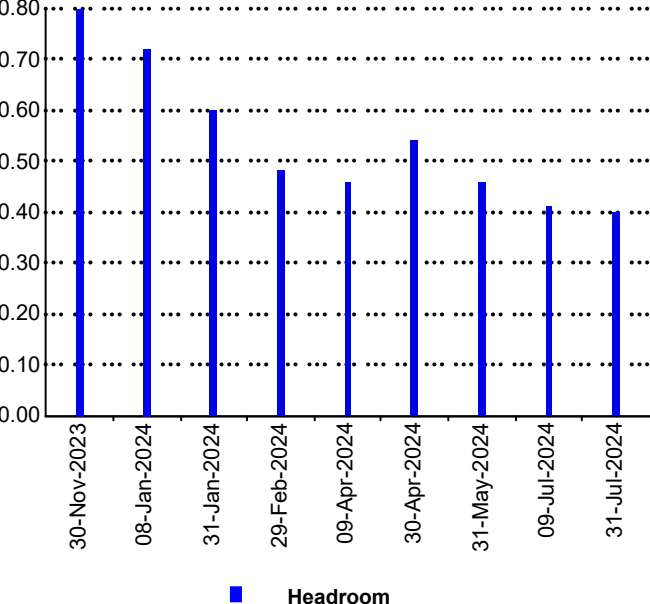
Class A/B Interest Coverage Test					Class C Interest Coverage Test					Class D Interest Coverage Test				
Date	Actual	Trigger	Headroom	Result	Date	Actual	Trigger	Headroom	Result	Date	Actual	Trigger	Headroom	Result
31-Jul-2024	188.38%	120.00%	68.38%	Pass	31-Jul-2024	170.67%	110.00%	60.67%	Pass	31-Jul-2024	149.65%	105.00%	44.65%	Pass
09-Jul-2024	216.80%	120.00%	96.80%	Pass	09-Jul-2024	196.57%	110.00%	86.57%	Pass	09-Jul-2024	172.61%	105.00%	67.61%	Pass
31-May-2024	212.04%	120.00%	92.04%	Pass	31-May-2024	192.25%	110.00%	82.25%	Pass	31-May-2024	168.82%	105.00%	63.82%	Pass
30-Apr-2024	206.26%	120.00%	86.26%	Pass	30-Apr-2024	187.01%	110.00%	77.01%	Pass	30-Apr-2024	164.22%	105.00%	59.22%	Pass
09-Apr-2024	200.65%	120.00%	80.65%	Pass	09-Apr-2024	181.95%	110.00%	71.95%	Pass	09-Apr-2024	159.82%	105.00%	54.82%	Pass
29-Feb-2024	197.69%	120.00%	77.69%	Pass	29-Feb-2024	179.26%	110.00%	69.26%	Pass	29-Feb-2024	157.46%	105.00%	52.46%	Pass
31-Jan-2024	196.47%	120.00%	76.47%	Pass	31-Jan-2024	178.15%	110.00%	68.15%	Pass	31-Jan-2024	156.49%	105.00%	51.49%	Pass
08-Jan-2024	206.50%	120.00%	86.50%	Pass	08-Jan-2024	187.28%	110.00%	77.28%	Pass	08-Jan-2024	164.56%	105.00%	59.56%	Pass
30-Nov-2023	199.62%	120.00%	79.62%	Pass	30-Nov-2023	181.04%	110.00%	71.04%	Pass	30-Nov-2023	159.07%	105.00%	54.07%	Pass
Trends					Trends					Trends				
														
■ Headroom %					■ Headroom %					■ Headroom %				

Interest Coverage Test History as of 31-Jul-2024

Class E Interest Coverage Test				
Date	Actual	Trigger	Headroom	Result
31-Jul-2024	134.03%	101.00%	33.03%	Pass
09-Jul-2024	154.88%	101.00%	53.88%	Pass
31-May-2024	151.48%	101.00%	50.48%	Pass
30-Apr-2024	147.35%	101.00%	46.35%	Pass
09-Apr-2024	143.45%	101.00%	42.45%	Pass
29-Feb-2024	141.33%	101.00%	40.33%	Pass
31-Jan-2024	140.46%	101.00%	39.46%	Pass
08-Jan-2024	147.76%	101.00%	46.76%	Pass
30-Nov-2023	142.84%	101.00%	41.84%	Pass

Trends

Date	Headroom %
30-Nov-2023	41.84%
08-Jan-2024	46.76%
31-Jan-2024	39.46%
29-Feb-2024	40.33%
09-Apr-2024	42.45%
30-Apr-2024	46.35%
31-May-2024	50.48%
09-Jul-2024	53.88%
31-Jul-2024	33.03%

S&P CDO Monitor Test					Minimum Weighted Average Floating Spread Test					Fitch Maximum Weighted Average Rating Factor Test				
Date	Actual	Trigger	Headroom	Result	Date	Actual	Trigger	Headroom	Result	Date	Actual	Trigger	Headroom	Result
31-Jul-2024	68.56%	60.99%	7.57	Pass	31-Jul-2024	3.97%	3.80%	0.17	Pass	31-Jul-2024	24.60	25.00	0.40	Pass
09-Jul-2024	68.76%	61.18%	7.58	Pass	09-Jul-2024	3.98%	3.80%	0.18	Pass	09-Jul-2024	24.59	25.00	0.41	Pass
31-May-2024	68.93%	60.98%	7.94	Pass	31-May-2024	4.05%	3.80%	0.25	Pass	31-May-2024	24.54	25.00	0.46	Pass
30-Apr-2024	68.81%	60.69%	8.12	Pass	30-Apr-2024	4.09%	3.80%	0.29	Pass	30-Apr-2024	24.46	25.00	0.54	Pass
09-Apr-2024	68.65%	60.35%	8.30	Pass	09-Apr-2024	4.10%	3.80%	0.30	Pass	09-Apr-2024	24.54	25.00	0.46	Pass
29-Feb-2024	69.16%	59.55%	9.60	Pass	29-Feb-2024	4.26%	3.80%	0.46	Pass	29-Feb-2024	24.52	25.00	0.48	Pass
31-Jan-2024	69.15%	59.01%	10.14	Pass	31-Jan-2024	4.18%	3.80%	0.38	Pass	31-Jan-2024	24.40	25.00	0.60	Pass
08-Jan-2024	69.12%	59.12%	10.00	Pass	08-Jan-2024	4.15%	3.80%	0.35	Pass	08-Jan-2024	24.28	25.00	0.72	Pass
30-Nov-2023	68.97%	59.32%	9.65	Pass	30-Nov-2023	4.13%	3.80%	0.33	Pass	30-Nov-2023	24.20	25.00	0.80	Pass
Trends					Trends					Trends				
														
■ Headroom					■ Headroom					■ Headroom				

Fitch Minimum Weighted Average Recovery Rate Test					Weighted Average Life Test					
Date	Actual	Trigger	Headroom	Result	Date	Actual	Trigger	Headroom	Result	
31-Jul-2024	62.0	58.1	3.90	Pass	31-Jul-2024	4.48	7.08	2.60	Pass	
09-Jul-2024	62.4	58.1	4.30	Pass	09-Jul-2024	4.48	7.08	2.60	Pass	
31-May-2024	62.4	58.1	4.30	Pass	31-May-2024	4.22	7.33	3.11	Pass	
30-Apr-2024	62.1	58.1	4.00	Pass	30-Apr-2024	4.18	7.33	3.15	Pass	
09-Apr-2024	62.2	58.1	4.10	Pass	09-Apr-2024	4.17	7.33	3.16	Pass	
29-Feb-2024	62.5	58.1	4.40	Pass	29-Feb-2024	4.09	7.58	3.49	Pass	
31-Jan-2024	62.3	58.1	4.20	Pass	31-Jan-2024	4.00	7.58	3.58	Pass	
08-Jan-2024	62.1	58.1	4.00	Pass	08-Jan-2024	4.02	7.58	3.56	Pass	
30-Nov-2023	62.4	58.1	4.30	Pass	30-Nov-2023	4.09	7.83	3.74	Pass	

CounterParty Name	CounterParty Rating		Obligation	Maturity Date	All In Interest Rate (%)	Coupon Margin (bps)	Funded Amount	Principal Balance (EUR)
	S&P	Fitch						

Nothing to report

Hedge Transactions as of 31-Jul-2024

Counterparty	Long Term Rating		Long Term Rating Requirement		Short Term Rating		Short Term Rating Requirement		Receive Current Notional	Receive Rate	Receive Fixed / Floating	Receive Index	Receive Date	Receive Amount Scheduled on Next Payment Date
	Fitch	S&P	Fitch	Fitch	Fitch	S&P	Fitch	Fitch						
Hedge Name									Pay Current Notional	Pay Rate	Pay Fixed / Floating	Pay Index	Payment Date	Pay Amount Scheduled on Next Payment Date

** Nothing to report **

Cross Currency Swaps as of 31-Jul-2024

Hedge Name	Termination Date	Receive Notional Outstanding	Receive Rate	Receive Spread	Receive Fixed / Floating	Receive Index	Receive Date	Receive Currency	Scheduled Receivable Due By Next Payment Date
Counterparty		Pay Notional Outstanding	Pay Rate	Pay Spread	Pay Fixed / Floating	Pay Index	Payment Date	Pay Currency	Scheduled Payable Due By Next Payment Date

** Nothing to report **

Long Dated Securities as of 31-Jul-2024

Issuer	Facility	Country	Loan X ID	Default Date	CCY	Principal Balance (CCY)	Principal Balance (EUR)	Fitch Recovery Rate (%)	S&P Recovery Rate (%)	Carrying Value (EUR)
Fitch										
S&P Industry			Security ID							

Nothing to report

Issuer	Industry Class :	Default	Final	Base	Margin	All In	PIK	LoanXID /	Market	S&P	Fitch	Original	Current	Default
Country	Fitch Industry	Date	Maturity	Rate %		Interest	Rate %	ISIN	Price	Rating	Rating	Currency	Notional	Recovery
	S&P Industry		Date			Rate %							Amount	Amount
	Tranche												(EUR)	(EUR)

Nothing to report

Issuer Name	Obligation	Obligor Name Prior to Restructuring	Effective Date	Before		After		CCY	Principal Balance (CCY)	Principal Balance (EUR)
				Spread (bps)	Maturity	Spread (bps)	Maturity			

Nothing to report

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
888 ACQUISITIONS LTD																
United Kingdom		Gaming, Leisure & Entertainment														
		Hotels, Restaurants and Leisure														
XS2498546204	BBG018FKQF62	GAMHOL FLOAT	15-Jul-2028	3.69	0	550.00	9.185	0.00	98.921	B	B+	60.00	40.00	2,500,000.00	EUR	2,500,000.00
AENOVA HOLDING GMBH																
Germany		Pharmaceuticals														
		Pharmaceuticals														
LX196242	BBG011MD2D02	FACILITY B2	06-Mar-2026	3.63	0	450.00	8.133	0.00	100.031	B+	B	65.00	35.00	900,000.00	EUR	900,000.00
LX237502	BBG011MD2D02	TERM LOAN B HYPO	10-Jul-2031	0.00	0	375.00	3.750	0.00	100.083	B+	B	65.00	35.00	1,500,000.00	EUR	1,500,000.00
AI SIRONA LUXEMBOURG ACQUISITION SARL																
Czech Republic		Pharmaceuticals														
		Pharmaceuticals														
LX226715	BBG01LCK6515	TERM LOAN B3 HYPO	30-Sep-2028	3.60	0	400.00	7.596	0.00	100.364	B	B	65.00	40.00	3,000,000.00	EUR	3,000,000.00
ALBEA BEAUTY HOLDINGS SA																
France		Packaging & Containers														
		Containers and Packaging														
LX211343	BBG01FRCXXT9	FACILITY BA (EUR)	31-Dec-2027	3.72	0	500.00	8.722	0.00	100.446	B-	Shadow	Shadow	28.50	2,500,000.00	EUR	2,500,000.00
ALBION FINANCING 3 SARL																
United Kingdom		Industrial/Manufacturing														
		Commercial Services and Supplies														
LX237508	BBG01NHBG5Z8	NEW 2024 AMENDED EUR TL HYPO	16-Aug-2029	3.71	0	425.00	7.958	0.00	100.391	BB-	BB-	80.00	35.00	4,000,000.00	EUR	4,000,000.00
ALTICE FINANCING SA																
Luxembourg		Telecommunications														
		Diversified Telecommunications Services														
LX217474	BBG01JJT4DS0	SEPTEMBER 2023 INCREMENTAL EURO LOAN HYPO	01-Nov-2027	3.69	0	500.00	8.685	0.00	85.859	B-	CCC+	65.00	40.00	1,985,000.00	EUR	1,985,000.00
ALTICE FRANCE SA																
France		Telecommunications														
		Diversified Telecommunications Services														
XS2332975007	BBG0100QYZQ7	SFRFP CORP	15-Jul-2029	0.00	0	0.00	4.000	0.00	68.506	CCC+	CCC	60.00	40.00	4,000,000.00	EUR	4,000,000.00
AMBER FINCO PLC																
Spain		Industrial/Manufacturing														
		Commercial Services and Supplies														
XS2857868942	BBG01NKW8L19	AMBRFN 6	15-Jul-2029	0.00	0	0.00	6.625	0.00	103.412	BB-	B+	63.00	45.00	500,000.00	EUR	500,000.00
LX236959	BBG01NJ26SG8	TERM LOAN B HYPO	04-Jul-2029	0.00	0	400.00	4.000	0.00	100.197	BB-	B+	63.00	45.00	1,500,000.00	EUR	1,500,000.00

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
AMER SPORTS		Consumer Products														
Finland		Leisure Products														
LX226654	BBG01L9WRCL3	INITIAL EUR TERM LOAN	18-Feb-2031	3.82	0	350.00	7.324	0.00	99.958	BB	B+	75.00	40.00	1,000,000.00	EUR	1,000,000.00
AMMEGA GROUP B.V.		Building & Materials														
Netherlands		Machinery														
LX239654	BBG01NY6DWH4	EUR TERM LOAN B HYPO	30-Dec-2028	0.00	0	475.00	4.750	0.00	100.000	B-	B-	41.00	35.00	750,000.00	EUR	750,000.00
LX213528	BBG01H7SL570	FACILITY B2	30-Dec-2028	3.72	0	500.00	8.722	0.00	100.139	B-	B-	41.00	35.00	750,000.00	EUR	750,000.00
APEX GROUP TREASURY LIMITED		Banking & Finance														
United States		Professional Services														
LX196234	BBG011R55HR3	TERM LOAN (EUR)	27-Jul-2028	3.79	0	400.00	7.788	0.00	99.950	B-	B	52.00	30.00	2,500,000.00	EUR	2,500,000.00
APLEONA HOLDING GMBH		Business Services General														
Germany		Real Estate Management and Development														
LX235576	BBG01N7P7604	INCREMENTAL FACILITY B3	28-Apr-2028	3.64	0	375.00	7.386	0.00	100.172	B	B	65.00	35.00	1,500,000.00	EUR	1,500,000.00
ARAGON BIDCO GMBH		Healthcare providers														
Germany		Healthcare Providers and Services														
LX199035	BBG012R0NFX9	FACILITY B	20-Nov-2028	3.64	0	375.00	7.386	0.00	97.297	B	B-	65.00	35.00	3,000,000.00	EUR	3,000,000.00
ARDONAGH FINCO LIMITED		Banking & Finance														
United Kingdom		Insurance														
XS2765406371	BBG01LC3NKY5	ARDGRP 6	15-Feb-2031	0.00	0	0.00	6.875	0.00	98.911	B-	B-	52.00	40.00	2,000,000.00	EUR	2,000,000.00
ASSEMBLIN CAVERION GROUP		Building & Materials														
United States		Construction and Engineering														
XS2842976289	BBG01N85QC58	ASSEMB FLOAT	01-Jul-2031	3.72	0	350.00	7.219	0.00	99.690	B	B	37.00	35.00	750,000.00	EUR	750,000.00
ATHENA BIDCO GMBH		Technology software														
Germany		Software														
LX228174	BBG01LX9NLR5	ADDITIONAL FACILITY B2 LOAN	16-Apr-2029	3.67	0	425.00	7.917	0.00	100.656	B	B-	65.00	40.00	500,000.00	EUR	500,000.00
LX185571	BBG00RLTLW18	HYPO FACILITY B LOAN	31-Mar-2027	3.72	0	275.00	6.472	0.00	99.625	B	B-	65.00	40.00	2,000,000.00	EUR	2,000,000.00

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
ATHENA BIDCO S.A.S		Banking & Finance														
France		Insurance														
LX227518	BBG01LPPCX30	FACILITY B HYPO	14-Apr-2031	3.72	0	400.00	7.722	0.00	100.453	B	B	65.00	35.00	3,000,000.00	EUR	3,000,000.00
AURIS LUXEMBOURG III S.A.R.L.		Healthcare Devices														
Germany		Healthcare Equipment and Supplies														
LX228129	BBG01LW37KW3	FACILITY B3 EUR	28-Feb-2029	3.77	0	450.00	8.268	0.00	100.250	B-	B	56.00	45.00	1,000,000.00	EUR	1,000,000.00
AWAZE LIMITED		Gaming, Leisure & Entertainment														
United Kingdom		Hotels, Restaurants and Leisure														
LX216984	BBG01J62WDR3	FACILITY B3 AMENDMENT	09-May-2028	3.63	0	500.00	8.634	0.00	99.875	B-	B-	65.00	35.00	2,000,000.00	EUR	2,000,000.00
BCP MODULAR SERVICES FINANCE II PLC		Building & Materials														
United Kingdom		Construction and Engineering														
XS2397447025	BBG012VFPFX9	MODULA 4	30-Nov-2028	0.00	0	0.00	4.750	0.00	94.769	B	B	60.00	30.00	500,000.00	EUR	500,000.00
BELLIS ACQUISITION COMPANY PLC		Retail food and drug														
United Kingdom		Food and Staples Retailing														
LX230713	BBG01ML5ZCK8	TERM LOAN B HYPO	14-May-2031	3.80	0	400.00	7.802	0.00	99.569	B+	B+	85.00	45.00	1,000,000.00	EUR	1,000,000.00
BERTRAND FRANCHISE FINANCE		Food, Beverage, & Tobacco														
France		Hotels, Restaurants and Leisure														
XS2831749481	BBG01N2F4SM2	BERFRA FLOAT	18-Jul-2030	3.74	0	375.00	7.489	0.00	100.300	B	B	60.00	35.00	1,500,000.00	EUR	1,500,000.00
BID CO SB SAS / SIACI SAINT HONORE SAS		Business Services General														
France		Insurance														
LX196309	BBG011RG1QX6	FACILITY B	16-Nov-2028	3.72	0	350.00	7.222	0.00	99.958	B	B	49.00	35.00	3,000,000.00	EUR	3,000,000.00
BIRKENSTOCK GROUP B.V. & CO. KG		Consumer Products														
Germany		Textiles, Apparel and Luxury Goods														
LX194376	BBG0100S01Y6	FACILITY B (EUR)	28-Apr-2028	3.84	0	300.00	6.835	0.00	99.972	BB	BB	80.00	50.00	2,000,000.00	EUR	2,000,000.00

Portfolio as of 31-Jul-2024

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
BLITZ 20-487 GMBH Germany		Business Services General Real Estate Management and Development														
LX192491	BBG00Z3TNY14	FACILITY B	28-Apr-2028	3.64	0	270.00	6.336	0.00	99.639	B	B	65.00	35.00	2,000,000.00	EUR	2,000,000.00
BLITZ F21-433 GMBH Germany		Healthcare providers Healthcare Providers and Services														
LX202933	BBG016M9MXW9	FACILITY B (EUR)	14-Mar-2029	3.72	0	425.00	7.972	0.00	100.313	B	B-	65.00	40.00	2,000,000.00	EUR	2,000,000.00
BOELS TOPHOLDING B.V. Netherlands		Industrial/Manufacturing Machinery														
LX233465	BBG01MRQZGG2	FACILITY B2 LOAN HYPO	24-May-2031	3.80	0	300.00	6.802	0.00	100.150	BB	BB-	65.00	30.00	1,000,000.00	EUR	1,000,000.00
BOLUDA TOWAGE Spain		Transportation and Distribution Marine														
LX228682	BBG01M1GVK13	FACILITY B3	01-Jun-2030	3.62	0	375.00	7.371	0.00	100.100	BB-	BB	65.00	30.00	2,000,000.00	EUR	2,000,000.00
BOOST NEWCO BORROWER, LLC United Kingdom		Banking & Finance Diversified Financial Services														
LX216845	BBG01J9HZMN8	INITIAL EURO TERM LOAN HYPO	31-Jan-2031	3.72	0	325.00	6.972	0.00	100.250	BB	BB	95.00	45.00	1,000,000.00	EUR	1,000,000.00
BOXER PARENT CO INC United States		Technology software Software														
LX236898	BBG01NHB2G89	2031 NEW FIRST LIEN EURO TERM LOAN HYPO	03-Jul-2031	3.66	0	400.00	7.655	0.00	100.125	B	Shadow	Shadow	35.00	4,000,000.02	EUR	4,000,000.02
BREITLING FINANCING S.A.R.L Switzerland		Consumer Products Textiles. Apparel and Luxury Goods														
LX199187	BBG012TW7HV3	FACILITY B	25-Oct-2028	3.67	0	390.00	7.572	0.00	98.458	B	B	65.00	40.00	4,000,000.00	EUR	4,000,000.00
BROOKFIELD SLATE HOLDINGS III LIMITED Spain		Building & Materials Building Products														
LX204068	BBG016NFZBL0	FACILITY B LOAN	30-May-2029	3.60	0	392.50	7.521	0.00	100.139	B	B	65.00	40.00	2,000,000.00	EUR	2,000,000.00

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
CAB France LX192244	BBG00Z0WX889	Healthcare providers Healthcare Providers and Services FACILITY B	09-Feb-2028	3.81	0	350.00	7.314	0.00	97.650	B-	B	53.00	35.00	4,000,000.00	EUR	4,000,000.00
CARNIVAL CORP United States XS2809222420	BBG01MG1NF38	Transportation and Distribution Marine CCL 5 CORP	15-Jan-2030	0.00	0	0.00	5.750	0.00	103.200	BB	B-	47.00	40.00	1,100,000.00	EUR	1,100,000.00
CD&R FIREFLY BIDCO LIMITED United Kingdom LX235674	BBG01N7P8GH3	Retail (General) Multiline Retails TERM LOAN B4-B HYPO	21-Jun-2028	3.64	0	400.00	7.636	0.00	100.377	B	B	65.00	35.00	2,000,000.00	EUR	2,000,000.00
CEDACRI S.P.A. Italy XS2345190263	BBG010Z18525	Technology software Software CEDCRI CORP	15-May-2028	3.83	0	462.50	8.453	0.00	99.647	B	B	33.00	35.00	2,000,000.00	EUR	2,000,000.00
CERVANTES BIDCO S.L.U. (EUROPA UNIVERSITY EDUCATION GROUP) Spain LX234776	BBG01N46YT90	Consumer Products Professional Services TERM LOAN B HYPO	13-Jun-2031	0.00	0	375.00	3.750	0.00	100.010	B	Shadow	Shadow	40.00	500,000.00	EUR	500,000.00
CERVED GROUP S.P.A. Italy XS2445840809	BBG015663DG8	Business Services General Diversified Financial Services CERVIM FLOAT	15-Feb-2029	3.72	0	525.00	8.969	0.00	98.490	B-	B	46.00	35.00	350,000.00	EUR	350,000.00
CHEMOURS COMPANY United States LX214554	BBG01HQ1GMT3	Chemicals Chemicals TERM LOAN B-3	18-Aug-2028	3.60	0	400.00	7.600	0.00	100.125	BB-	Shadow	Shadow	70.00	1,000,000.00	EUR	1,000,000.00
CHEPLAPHARM ARZNEIMITTEL GMBH Germany LX202725	BBG0155VW9R9	Pharmaceuticals Healthcare Providers and Services FACILITY B	22-Feb-2029	3.69	0	400.00	7.685	0.00	100.172	B+	B+	63.00	40.00	4,000,000.00	EUR	4,000,000.00

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ID	Bloomberg ID	Tranche														
CHROME BIDCO		Healthcare providers														
France		Healthcare Providers and Services														
LX194780	BBG010ML1D52	FACILITY B	30-Jun-2028	3.60	0	370.00	7.296	0.00	89.672	B-	B-	65.00	35.00	3,000,000.00	EUR	3,000,000.00
LX209834	BBG01BX1ZJV1	INCREMENTAL TERM LOAN D	16-Feb-2029	3.60	0	545.00	9.046	0.00	95.950	B-	B-	65.00	35.00	2,000,000.00	EUR	2,000,000.00
CHRYSAOR BIDCO SARL		Banking & Finance														
Luxembourg		Professional Services														
LX232237	BBG01MQSJTN1	TERM LOAN HYPO	14-May-2031	0.00	0	375.00	3.750	0.00	100.100	B	B-	65.00	40.00	931,044.52	EUR	931,044.52
LX232238	BBG01MQSJTN1	Unfunded Commitment	14-May-2031	0.00	0	0.00	0.000	0.00	100.100	B	B-	65.00	40.00	68,955.48	EUR	68,955.48
CIDRON AIDA FINCO SARL		Pharmaceuticals														
United Kingdom		Pharmaceuticals														
XS2325699994	BBG00ZR6XPY0	ADVZCN	01-Apr-2028	0.00	0	0.00	5.000	0.00	92.729	B-	B	68.00	30.00	1,000,000.00	EUR	1,000,000.00
LX193644	BBG00Z1SV8B5	FACILITY B	01-Jun-2028	3.60	0	450.00	8.096	0.00	98.938	B-	B	68.00	30.00	2,000,000.00	EUR	2,000,000.00
CIRCET EUROPE SAS		Telecommunications														
France		Communications Equipment														
LX196125	BBG011M0MT03	SENIOR FACILITY B	13-Oct-2028	3.72	0	325.00	6.972	0.00	98.833	BB-	B+	53.00	30.00	4,000,000.00	EUR	4,000,000.00
CIRSA FINANCE INTERNATIONAL S.A.R.L		Gaming, Leisure & Entertainment														
Spain		Hotels, Restaurants and Leisure														
XS2388186996	BBG012J586F4	LHMCFI 4	15-Mar-2027	0.00	0	0.00	4.500	0.00	98.294	B+	B	60.00	40.00	800,000.00	EUR	800,000.00
XS2649696890	BBG01H9ZLF52	LHMCFI FLOAT	31-Jul-2028	3.64	0	450.00	8.136	0.00	100.927	B+	B	60.00	40.00	1,400,000.00	EUR	1,400,000.00
CLARIOS GLOBAL LP		Automobiles														
United States		Auto Components														
LX236134	BBG01N67CH05	TERM LOAN B 2024	16-Jul-2031	3.60	0	300.00	6.596	0.00	99.864	BB-	B	63.00	45.00	5,528,100.49	EUR	5,528,100.49
CLAUDIUS FINANCE SARL		Technology software														
France		Software														
LX196230	BBG011K3NS91	FACILITY B	10-Jul-2028	3.70	0	350.00	7.198	0.00	99.830	B+	B	65.00	45.00	257,954.55	EUR	257,954.55
LX196230	BBG011K3NS91	FACILITY B	10-Jul-2028	3.61	0	350.00	7.115	0.00	99.830	B+	B	65.00	45.00	742,045.45	EUR	742,045.45
LX217081	BBG01JDFQDY5	FACILITY B2 LOAN	10-Jul-2028	3.71	0	350.00	7.205	0.00	99.979	B+	B	65.00	45.00	1,000,000.00	EUR	1,000,000.00

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ID	Bloomberg ID	Tranche														
CLAY HOLDCO B.V.																
Netherlands		Building & Materials														
		Building Products														
LX217355	BBG01JFJV2R1	TERM LOAN B2	31-Dec-2029	3.64	0	475.00	8.386	0.00	96.638	B	B	65.00	30.00	1,000,000.00	EUR	1,000,000.00
COBALT BIDCO (COLISEE GROUP)																
France		Healthcare providers														
		Healthcare Providers and Services														
LX195644	BBG011DFJ043	FACILITY B2	26-Nov-2027	3.87	0	375.00	7.618	0.00	96.813	B-	B-	65.00	30.00	2,000,000.00	EUR	2,000,000.00
CONCORDE LUX S.A.R.L																
United Kingdom		Technology software														
		Software														
LX192650	BBG00Z606L48	TERM LOAN B	01-Mar-2028	3.85	0	400.00	7.851	0.00	100.188	B-	B-	65.00	40.00	2,185,000.00	EUR	2,185,000.00
CUPPA BIDCO B.V																
Netherlands		Food, Beverage, & Tobacco														
		Beverages														
LX209709	BBG016NFZBL0	FACILITY B1	29-Jun-2029	3.67	0	475.00	8.422	0.00	96.083	B-	B-	65.00	40.00	2,000,000.00	EUR	2,000,000.00
CURIUM BIDCO S.A.R.L.																
United Kingdom		Pharmaceuticals														
		Pharmaceuticals														
LX214266	BBG01N2PFXX5	TERM LOAN B	31-Jul-2029	3.72	0	375.00	7.472	0.00	100.031	B-	B	55.00	35.00	1,000,000.00	EUR	1,000,000.00
DEDALUS FINANCE GMBH																
Germany		Technology software														
		Software														
LX195569	BBG011BPWKY1	ADDITIONAL TERM B2	17-Jul-2027	3.62	0	375.00	7.370	0.00	98.761	B-	Shadow	Shadow	35.00	1,000,000.00	EUR	1,000,000.00
DEXKO GLOBAL INC																
United States		Automobiles														
		Auto Components														
LX198942	BBG012GK6283	INITIAL GERMAN BORROWER	04-Oct-2028	3.72	0	400.00	7.722	0.00	97.607	B-	B-	75.00	35.00	1,213,164.92	EUR	1,213,164.92
		EURO TERM LOAN														
LX198244	BBG012Q8DQ51	INITIAL LEAD BORROWER EURO	04-Oct-2028	3.72	0	400.00	7.722	0.00	97.607	B-	B-	75.00	35.00	1,786,835.08	EUR	1,786,835.08
		TERM LOAN														

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ID	Bloomberg ID	Tranche														
DISCOVERY ENERGY HOLDING CORPORATION(KOHLER ENERGY)		Business Services General														
United States		Commercial Services and Supplies														
LX225259	BBG01KZMDRX7	INITAL EURO TERM LOAN HYPO	01-May-2031	3.72	0	475.00	8.472	0.00	100.875	B	B	75.00	35.00	1,000,000.00	EUR	1,000,000.00
ELSAN SAS		Healthcare providers														
France		Healthcare Providers and Services														
LX192651	BBG00Z6DX7P8	FACILITY B5	16-Jun-2028	3.72	0	310.00	6.819	0.00	98.650	B+	Shadow	Shadow	35.00	3,076,454.54	EUR	3,076,454.54
EMERIA SASU		Real Estate														
France		Real Estate Management and Development														
LX209469	BBG01BJBWT91	ADDITIONAL FACILITY B2	27-Mar-2028	3.69	0	525.00	8.936	0.00	92.250	B-	B	52.00	30.00	3,000,000.00	EUR	3,000,000.00
LX193463	BBG00ZLHJMM8	FACILITY B	24-Mar-2028	3.69	0	350.00	7.186	0.00	88.083	B-	B	52.00	30.00	2,000,000.00	EUR	2,000,000.00
ENCORE CAPITAL GROUP INC		Banking & Finance														
United Kingdom		Diversified Financial Services														
XS2271247178	BBG00YG1SYQ2	ECPG FLOAT CORP	15-Jan-2028	3.69	0	425.00	7.935	0.00	100.053	B	BB+	60.00	41.00	875,000.00	EUR	875,000.00
ENGINEERED MACHINERY HOLDINGS, INC (WP DELUXE)		Industrial/Manufacturing														
United States		Machinery														
LX194622	BBG0106X8ZT2	INCREMENTAL AMENDMENT NO 4 TERM LOAN	22-May-2028	3.72	0	375.00	7.472	0.00	100.188	B-	Shadow	Shadow	40.00	992,346.94	EUR	992,346.94
ENGINEERING INGEGNERIA INFORMATICA S.P.A.		Technology software														
Italy		Software														
XS2241097687	BBG00XPPM465	CNTRNB CORP	30-Sep-2026	0.00	0	0.00	5.875	0.00	91.195	B-	B	43.00	30.00	2,000,000.00	EUR	2,000,000.00
ENTAIN HOLDINGS (GIBRALTAR) LTD.		Gaming, Leisure & Entertainment														
United Kingdom		Hotels, Restaurants and Leisure														
LX230557	BBG01ML3TQQ3	TERM LOAN B4	30-Jun-2028	3.67	0	325.00	6.922	0.00	100.239	BB-	BB	80.00	45.00	2,500,000.00	EUR	2,500,000.00

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ID	Bloomberg ID	Tranche														
ETRAVELI GROUP HOLDING AB																
Sweden		Gaming, Leisure & Entertainment														
LX234322	BBG01JPB2734	Hotels, Restaurants and Leisure FACILITY B1 HYPO	02-Nov-2028	3.72	0	450.00	8.222	0.00	100.125	Shadow	Shadow	Shadow	Shadow	3,000,000.00	EUR	3,000,000.00
FIBER BIDCO SPA																
Italy		Paper & Forest Products														
XS2821787962	BBG01MRR0F70	Paper and Forest Products FEDRIG 6	15-Jun-2031	0.00	0	0.00	6.125	0.00	98.653	B	B+	60.00	27.00	500,000.00	EUR	500,000.00
XS2748964850	BBG01KXZ19W4	FEDRIG FLOAT	15-Jan-2030	3.70	0	400.00	7.695	0.00	100.369	B	B+	60.00	27.00	300,000.00	EUR	300,000.00
FILTRATION GROUP CORPORATION																
United States		Environmental Services														
LX212728	BBG01GN99TT4	Commercial Services and Supplies 2023 EXTENDED EURO TERM LOAN	21-Oct-2028	3.60	0.5	425.00	7.846	0.00	100.188	B	Shadow	Shadow	30.00	740,260.06	EUR	740,260.06
FINANCIERE HOLDING CEP																
France		Banking & Finance														
LX193653	BBG00ZNSR6Y5	Insurance FACILITY B1	18-Jun-2027	3.72	0	400.00	7.722	0.00	100.417	B	B	65.00	35.00	3,000,000.00	EUR	3,000,000.00
FINANCIERE MENDEL SAS																
France		Pharmaceuticals														
LX234218	BBG01JRM35H6	Pharmaceuticals ADDITIONAL TERM FACILITY 1 (EUR) HYPO	08-Nov-2030	3.72	0	350.00	7.222	0.00	99.950	B	B+	61.00	35.00	500,000.00	EUR	500,000.00
FINANCIERE PAX S.A.S																
France		Business Services General														
LX228248	BBG01LYMLLH8	Commercial Services and Supplies FACILITY B2	31-Dec-2029	3.74	0	500.00	8.738	0.00	99.139	B-	B-	65.00	40.00	1,000,000.00	EUR	1,000,000.00
FINCO UTILITAS BV																
Belgium		Building & Materials														
LX217099	BBG01JFHGDR8	Construction and Engineering FACILITY B	26-Sep-2030	3.86	0	375.00	7.608	0.00	100.139	B	B	65.00	40.00	3,000,000.00	EUR	3,000,000.00
FLOS B&B ITALIA S.P.A.																
Italy		Consumer Products														
XS2344474320	BBG010Z17H11	Household Products INTDGP CORP	15-May-2026	3.83	0	425.00	8.078	0.00	99.911	B	B	41.00	35.00	2,700,000.00	EUR	2,700,000.00

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ID	Bloomberg ID	Tranche															
FLUTTER TREASURY DAC		Gaming, Leisure & Entertainment															
United States		Hotels, Restaurants and Leisure															
XS2805234700	BBG01MG2DLL4	FLTR 5		29-Apr-2029	0.00	0	0.00	5.000	0.00	102.114	BB+	BBB-	60.00	55.00	300,000.00	EUR	300,000.00
FRONERI INTERNATIONAL PLC		Food, Beverage, & Tobacco															
United Kingdom		Food Products															
LX185229	BBG00R9Q1D03	FACILITY B1		31-Jan-2027	3.59	0	212.50	5.715	0.00	99.596	BB-	BB-	65.00	35.00	2,000,000.00	EUR	2,000,000.00
FUGUE FINANCE B.V.		Business Services General															
Hong Kong		Professional Services															
LX217177	BBG01CBRMYZ3	TERM LOAN (EUR) 2023		31-Jan-2028	3.79	0	425.00	8.044	0.00	100.402	B	Shadow	Shadow	35.00	2,000,000.00	EUR	2,000,000.00
GALAXY BIDCO LTD		Banking & Finance															
United Kingdom		Insurance															
XS2028892045	BBG00PNYDZZ4	DGGLN FLOAT CORP		31-Jul-2026	3.64	0	500.00	8.636	0.00	100.014	B	Shadow	Shadow	35.00	500,000.00	EUR	500,000.00
GETTY IMAGES		Broadcasting & Media															
United States		Media															
LX178593	BBG00N2FT3K3	INITIAL EURO TERM LOAN		19-Feb-2026	3.63	0	500.00	8.625	0.00	99.456	B+	Shadow	Shadow	62.50	817,161.58	EUR	817,161.58
GGE OPERATIONS SAS		Business Services General															
Luxembourg		Professional Services															
LX196204	BBG011MCVN46	FACILITY B		15-Jul-2028	3.82	0	325.00	7.074	0.00	99.846	B	B	65.00	35.00	4,000,000.00	EUR	4,000,000.00
GLOBAL BLUE ACQUISITION B.V. (GLOBAL BLUE)		Gaming, Leisure & Entertainment															
Switzerland		Hotels, Restaurants and Leisure															
LX231233	BBG01MNJDLM8	TERM LOAN B HYPO		05-Dec-2030	3.76	0	400.00	7.756	0.00	100.625	B+	B+	65.00	40.00	1,000,000.00	EUR	1,000,000.00
GOLD RUSH BIDCO LIMITED (ALL3 MEDIA)		Broadcasting & Media															
United Kingdom		Media															
LX229223	BBG01M8L7329	TERM LOAN B HYPO		16-May-2031	3.82	0	400.00	7.824	0.00	100.196	B	B	65.00	35.00	1,000,000.00	EUR	1,000,000.00

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ID	Bloomberg ID	Tranche														
GOLDSTORY SAS																
France		Retail (General)														
		Textiles, Apparel and Luxury Goods														
XS2761222400	BBG01L7Z5YP0	THOEUR FLOAT	01-Feb-2030	3.84	0	400.00	7.835	0.00	99.976	B+	B	60.00	40.00	1,000,000.00	EUR	1,000,000.00
GRANITE FRANCE BIDCO SAS																
France		Technology software														
		IT Services														
LX207140	BBG019MDFBQ7	FACILITY B LOAN	17-Oct-2028	3.71	0	500.00	8.712	0.00	100.000	B	B-	65.00	35.00	1,500,000.00	EUR	1,500,000.00
GRUPO ANTOLIN-IRAUSA S.A.																
Spain		Automobiles														
		Auto Components														
XS2355632584	BBG011F3N9K6	ATLNSA CORP	30-Apr-2028	0.00	0	0.00	3.500	0.00	81.546	B-	Shadow	Shadow	40.00	1,000,000.00	EUR	1,000,000.00
GUALA CLOSURES S.P.A.																
Italy		Packaging & Containers														
		Containers and Packaging														
XS2702257051	BBG01JLRNZD7	GCLIM FLOAT	29-Jun-2029	3.72	0	400.00	7.719	0.00	100.164	B	B	60.00	23.50	500,000.00	EUR	500,000.00
HESTIAFLOOR 2 SAS																
France		Building & Materials														
		Construction and Engineering														
LX193813	BBG00ZS01SJ8	FACILITY B2	27-Feb-2027	3.72	0	325.00	6.972	0.00	99.997	B	B	52.00	35.00	2,200,000.00	EUR	2,200,000.00
HIG FINANCE 2 LIMITED (HOWDEN)																
United Kingdom		Banking & Finance														
		Insurance														
LX226034	BBG01L81VXG7	2021 EURO TERM LOAN	15-Feb-2031	3.63	0	400.00	7.625	0.00	100.018	B	Shadow	Shadow	40.00	3,249,999.99	EUR	3,249,999.99
HOLDING SOCOTEC																
France		Business Services General														
		Commercial Services and Supplies														
LX194738	BBG010JC9GG9	FACILITY B (EUR)	02-Jun-2028	3.72	0	350.00	7.222	0.00	99.861	B	B	65.00	28.50	2,000,000.00	EUR	2,000,000.00
HOMEVI																
France		Healthcare providers														
		Healthcare Providers and Services														
LX236640	BBG01NFP9PM7	ADDITIONAL SENIOR FACILITY B3 HYPO	31-Oct-2029	3.64	0	500.00	8.636	0.00	95.722	B-	Shadow	Shadow	28.50	4,000,000.00	EUR	4,000,000.00

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
HUNTER DOUGLAS INC (SOLIS IV B.V.) Netherlands																
LX202553	BBG014QWL917	Building & Materials Building Products TRANCHE B-2 TERM LOAN	25-Feb-2029	3.81	0	400.00	7.808	0.00	99.931	B	Shadow	Shadow	35.00	2,000,000.00	EUR	2,000,000.00
IDEMIA GROUP France																
LX225618	BBG01H3PWZP2	Computers and Electronics Electronic Equipment, Instruments and Components EUR TERM LOAN B	29-Sep-2028	3.72	0	400.00	7.722	0.00	100.058	B	B	53.00	40.00	2,000,000.00	EUR	2,000,000.00
IFCO MANAGEMENT GMBH Germany																
LX226115	BBG01L7ZBMM2	Packaging & Containers Containers and Packaging FACILITY BB	29-Nov-2029	3.65	0	400.00	7.652	0.00	100.348	B+	B+	53.00	45.00	2,000,000.00	EUR	2,000,000.00
I-LOGIC TECHNOLOGIES BIDCO LIMITED United States																
LX192467	BBG00Z1J4H70	Technology software Software INITIAL EURO TERM LOAN	16-Feb-2028	3.72	0	400.00	7.722	0.00	98.635	B	Shadow	Shadow	35.00	3,909,090.90	EUR	3,909,090.90
IMA INDUSTRIA MACCHINE AUTOMATICHE S.P.A. Italy																
XS2805530693	BBG01MBKDZ10	Industrial/Manufacturing Machinery IMAIM FLOAT	15-Apr-2029	3.69	0	375.00	7.435	0.00	100.969	B	B	60.00	35.00	1,150,000.00	EUR	1,150,000.00
INDICOR, LLC United States																
LX233472	BBG01KD96TB8	Industrial/Manufacturing Construction and Engineering TERM LOAN C HYPO	22-Nov-2029	3.72	0	375.00	7.472	0.00	100.050	B	B	75.00	40.00	987,549.94	EUR	987,549.94
INDY DUTCH BIDCO B.V. United States																
LX200498	BBG013G5P2M7	Business Services General Media TRANCHE B-2	05-Mar-2028	3.60	0	375.00	7.346	0.00	98.875	B	B+	73.00	45.00	2,608,949.62	EUR	2,608,949.62
INDY US BIDCO, LLC (NIELSEN) United States																
LX236064	BBG01DMV2V88	Business Services General Media 9th AMENDMENT TERM LOAN HYPO	05-Mar-2028	3.60	0	475.00	8.346	0.00	99.953	B	B+	73.00	45.00	500,000.00	EUR	500,000.00

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
INEOS 226 LIMITED		Chemicals														
Germany		Chemicals														
LX192041	BBG00YV3F677	2026 TRANCHE B EURO TL	29-Jan-2026	3.60	0	275.00	6.346	0.00	99.969	BB	BB	80.00	45.00	402,290.77	EUR	402,290.77
INEOS ENTERPRISES HOLDINGS II LIMITED		Chemicals														
United Kingdom		Chemicals														
LX211382	BBG01GY4NDF7	2030 TRANCHE B EURO TERM LOANS	08-Jul-2030	3.79	0	400.00	7.794	0.00	100.550	BB	BB-	80.00	45.00	1,000,000.00	EUR	1,000,000.00
INEOS FINANCE PLC		Chemicals														
United Kingdom		Chemicals														
LX234266	BBG01N2PFBD5	2027-II EURO TERM LOAN	21-Jun-2031	3.60	0	350.00	7.096	0.00	99.319	BB	BB	80.00	45.00	4,962,828.33	EUR	4,962,828.33
INOVIE GROUP		Healthcare providers														
France		Healthcare Providers and Services														
LX205560	BBG018103SS4	ADDITIONAL FACILITY 2	03-Mar-2028	3.72	0	500.00	8.722	0.00	100.068	B-	B	53.00	35.00	2,000,000.00	EUR	2,000,000.00
INSPIRED FINCO HOLDINGS LTD		Consumer Products														
United Kingdom		Professional Services														
LX227133	BBG01LFMSLQ2	FACILITY B5 A	28-Feb-2031	3.65	0	400.00	7.646	0.00	100.167	B	B	65.00	40.00	4,000,000.00	EUR	4,000,000.00
ION CORPORATE SOLUTIONS FINANCE SARL		Technology software														
United States		Software														
LX193158	BBG00ZGWK5H2	INITIAL EURO TERM LOAN	11-Mar-2028	3.72	0	375.00	7.472	0.00	98.859	B	Shadow	Shadow	27.00	3,178,611.49	EUR	3,178,611.49
ION TRADING TECHNOLOGIES SARL		Technology software														
Ireland		Software														
LX193675	BBG00ZR57XR2	INITIAL EURO TL	01-Apr-2028	3.72	0	425.00	7.972	0.00	95.625	B-	B-	65.00	45.00	3,812,101.46	EUR	3,812,101.46
IPD 3 B.V		Business services data and analytics														
France		Media														
XS2844404710	BBG01N85V842	IPDEBV FLOAT	15-Jun-2031	3.72	0	337.50	7.092	0.00	99.795	B	B	55.00	30.00	1,500,000.00	EUR	1,500,000.00

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
ITALMATCH CHEMICALS SPA																
Italy		Chemicals														
		Chemicals														
XS2582796541	BBG01CHWFL73	FIREBC FLOAT	06-Feb-2028	3.70	0	550.00	9.195	0.00	100.972	B	B	39.00	35.00	150,000.00	EUR	150,000.00
IU FINANCE MANAGEMENT GMBH																
Germany		Consumer Products														
		Professional Services														
LX235813	BBG013JTPD66	TERM LOAN B HYPO	08-Dec-2028	3.70	0	375.00	7.450	0.00	100.000	B	B	56.00	40.00	500,000.00	EUR	500,000.00
IVC ACQUISITION LTD (VETSTRATEGY)																
United Kingdom		Healthcare providers														
		Healthcare Providers and Services														
LX219682	BBG01K2BKGS9	TERM LOAN B8	12-Dec-2028	3.80	0	500.00	8.795	0.00	100.152	B	B	47.00	40.00	3,000,000.00	EUR	3,000,000.00
KLEOPATRA FINCO SARL																
Germany		Packaging & Containers														
		Containers and Packaging														
LX192334	BBG00Z16RBV9	FACILITY B	12-Feb-2026	3.92	0	472.50	8.643	0.00	92.639	B-	B-	65.00	28.50	2,000,000.00	EUR	2,000,000.00
XS2298381307	BBG00Z2W02M0	KPERST	01-Mar-2026	0.00	0	0.00	4.250	0.00	89.141	B-	B-	60.00	28.50	1,400,000.00	EUR	1,400,000.00
KLEOPATRA HOLDINGS 2 S.C.A.																
Germany		Packaging & Containers														
		Containers and Packaging														
XS2298382453	BBG00Z2W02W9	KPERST CORP	01-Sep-2026	0.00	0	0.00	6.500	0.00	63.613	B-	B-	40.00	2.00	1,034,000.00	EUR	1,034,000.00
LA DORIA S.P.A.																
Italy		Food, Beverage, & Tobacco														
		Food Products														
XS2808394345	BBG01MN6XCR9	LDIM FLOAT	12-Nov-2029	3.66	0	450.00	8.155	0.00	101.304	B	B	68.00	35.00	450,000.00	EUR	450,000.00
LERNEN BIDCO LIMITED																
United Kingdom		Consumer Products														
		Professional Services														
LX177087	BBG01GXQZ0Y3	FACILITY B2-A	25-Apr-2029	3.78	0	425.00	8.034	0.00	100.363	B-	B-	45.00	30.00	1,000,000.00	EUR	1,000,000.00
LOIRE FINCO LUXEMBOURG S.A.R.L (LGC)																
United Kingdom		Healthcare providers														
		Life Sciences Tools and Services														
LX185225	BBG00R0K10Z5	FACILITY B	21-Apr-2027	3.60	0	325.00	6.846	0.00	99.488	B-	B	47.00	30.00	2,000,000.00	EUR	2,000,000.00

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
LORCA HOLDCO LIMITED																
Spain		Telecommunications														
		Diversified Telecommunications Services														
LX229603	BBG01MNKKT40	FACILITY B3	25-Mar-2031	3.70	0	350.00	7.195	0.00	100.002	B	BB	80.00	50.00	4,000,000.00	EUR	4,000,000.00
LOTTOMATICA S.P.A.																
Italy		Gaming, Leisure & Entertainment														
		Hotels, Restaurants and Leisure														
XS2824640713	BBG01MV9PXG9	GAMENT FLOAT	01-Jun-2031	3.82	0	325.00	7.065	0.00	100.892	BB-	BB-	60.00	35.00	1,000,000.00	EUR	1,000,000.00
XS2729669239	BBG01KKBQX88	GAMENT FLOAT	15-Dec-2030	3.79	0	400.00	7.788	0.00	100.855	BB-	BB-	60.00	35.00	1,000,000.00	EUR	1,000,000.00
LSF10 XL INVESTMENTS SARL																
Germany		Building & Materials														
		Building Products														
LX193640	BBG00ZNSM6B5	FACILITY B4	12-Apr-2028	3.72	0	417.50	7.897	0.00	95.021	B-	B-	65.00	30.00	2,706,940.87	EUR	2,706,940.87
LUNE HOLDINGS S.A.R.L.																
France		Chemicals														
		Chemicals														
XS2406727151	BBG0139H03V4	KEMONE 5	15-Nov-2028	0.00	0	0.00	5.625	0.00	87.764	B	B	41.00	40.00	1,000,000.00	EUR	1,000,000.00
MARKERMEER FINANCE BV																
Netherlands		Consumer Products														
		Professional Services														
LX185085	BBG00R9QL857	TERM LOAN B	29-Jan-2027	3.64	0	300.00	6.644	0.00	96.667	CCC+	B	62.00	50.00	2,500,000.00	EUR	2,500,000.00
MCAFEE CORP.																
United States		Technology software														
		Software														
LX233937	BBG014T1Q203	TERM LOAN B	01-Mar-2029	3.60	0	350.00	7.096	0.00	99.552	B-	B-	75.00	45.00	9,825.00	EUR	9,825.00
LX233937	BBG014T1Q203	TERM LOAN B	01-Mar-2029	3.64	0	350.00	7.136	0.00	99.552	B-	B-	75.00	45.00	3,920,175.00	EUR	3,920,175.00
MEDIAN B.V																
Netherlands		Healthcare providers														
		Healthcare Providers and Services														
LX198689	BBG012PM6JK8	FACILITY B-1 LOAN	14-Oct-2027	3.72	0	492.50	8.647	0.00	99.458	B-	B-	64.00	45.00	1,500,000.00	EUR	1,500,000.00
MEDLINE BORROWER LP																
United States		Healthcare Devices														
		Pharmaceuticals														
LX235701	BBG011MNRXM5	INITIAL EURO TERM LOAN HYPO	23-Oct-2028	3.60	0	250.00	6.096	0.00	100.000	B+	B+	78.00	30.00	1,000,000.00	EUR	1,000,000.00

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ID	Bloomberg ID	Tranche														
MEHILAINEN YHTIOT OY		Healthcare providers														
Finland		Healthcare Providers and Services														
LX236760	BBG01NH7J290	FACILITY B5A	05-Aug-2031	0.00	0	400.00	4.000	0.00	100.183	B	B	43.00	35.00	2,000,000.00	EUR	2,000,000.00
MKS INSTRUMENTS INC		Technology hardware														
United States		Semiconductors and Semiconductor Equipment														
LX236525	BBG01NC2SZS2	2024-1 EURO TERM B LOANS HYPO	17-Aug-2029	3.63	0	275.00	6.376	0.00	100.031	BB	BB+	80.00	30.00	982,500.00	EUR	982,500.00
MODULAIRE GROUP HOLDINGS LIMITED		Building & Materials														
United Kingdom		Construction and Engineering														
LX236139	BBG012QBCC38	FACILITY B2	15-Dec-2028	3.72	0	417.50	7.897	0.00	99.212	B	B	60.00	30.00	3,000,000.00	EUR	3,000,000.00
MOSEL BIDCO SE (SOFTWARE AG)		Technology software														
Germany		Software														
LX213903	BBG01HGW9YG2	FACILITY B EURO HYPO	16-Sep-2030	3.72	0	450.00	8.222	0.00	100.411	B	B	45.00	45.00	2,000,000.00	EUR	2,000,000.00
NEP/NCP HOLDCO, INC		Broadcasting & Media														
United States		Media														
LX222394	BBG01KHL67C4	TERM LOAN B	19-Aug-2026	3.60	0	350.00	7.096	0.00	92.750	B-	B-	71.00	50.00	1,953,488.36	EUR	1,953,488.36
NEPTUNE BIDCO US INC (NIELSEN)		Broadcasting & Media														
United States		Media														
LX208600	BBG01B529PW4	EURO TERM LOAN B	11-Apr-2029	3.71	0	500.00	8.708	0.00	97.200	B-	B+	88.00	60.00	2,962,500.00	EUR	2,962,500.00
NEURAXPHARM ARZNEIMITTEL (CEREBRO BIDCO GMBH)		Pharmaceuticals														
Germany		Pharmaceuticals														
LX190452	BBG00XXWZHB2	FACILITY B1 LOAN	15-Dec-2027	3.64	0	375.00	7.386	0.00	100.001	B	B-	65.00	30.00	1,392,493.59	EUR	1,392,493.59
LX191527	BBG00YT44NN5	FACILITY B2 LOAN	15-Dec-2027	3.64	0	375.00	7.386	0.00	100.001	B	B-	65.00	30.00	804,363.56	EUR	804,363.56

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ID	Bloomberg ID	Tranche														
NIDDA HEALTHCARE HOLDING		Pharmaceuticals														
Germany		Pharmaceuticals														
LX236587	BBG01NCJJH23	TERM LOAN B3 HYPO	21-Feb-2030	0.00	0	400.00	4.000	0.00	99.780	B	B	65.00	35.00	2,000,000.00	EUR	2,000,000.00
NOBIAN FINANCE B.V.		Chemicals														
Netherlands		Chemicals														
LX195672	BBG011F835B5	FACILITY B	01-Jul-2026	3.62	0	315.00	6.774	0.00	99.932	B	B	61.00	40.00	3,000,000.00	EUR	3,000,000.00
NOURYON FINANCE B.V		Chemicals														
Belgium		Chemicals														
LX234053	BBG01N0NH589	TERM LOAN B HYPO	03-Apr-2028	3.72	0	350.00	7.215	0.00	99.983	B+	B+	57.00	45.00	2,000,000.00	EUR	2,000,000.00
ODIDO HOLDING B.V.		Telecommunications														
Netherlands		Diversified Telecommunications Services														
LX200389	BBG013F3J8M7	FACILITY B	30-Mar-2029	3.72	0	390.00	7.622	0.00	100.197	B	B	65.00	35.00	4,000,000.00	EUR	4,000,000.00
OLYMPUS WATER US HOLDING CORP (SOLENIS)		Chemicals														
United States		Chemicals														
LX235123	BBG01N50MZ64	ADDITIONAL TERM B-5 HYPO	20-Jun-2031	3.71	0	375.00	7.462	0.00	99.694	B-	Shadow	Shadow	30.00	2,000,000.00	EUR	2,000,000.00
ORGANON & CO		Pharmaceuticals														
United States		Pharmaceuticals														
LX193826	BBG00ZSB55G3	EURO TERM LOAN	02-Jun-2028	3.63	0	300.00	6.628	0.00	100.464	BB	BB	80.00	35.00	3,991,659.97	EUR	3,991,659.97
PACHELBEL BIDCO S.P.A		Consumer Products														
Italy		Professional Services														
XS2816639095	BBG01MNJJX91	MLTIVR FLOAT	17-May-2031	3.82	0	425.00	8.066	0.00	100.826	B	B	60.00	30.00	1,000,000.00	EUR	1,000,000.00
PARTS EUROPE SA		Automobiles														
France		Auto Components														
LX225195	BBG01KZHYKV2	TERM LOAN B HYPO	03-Feb-2031	3.69	0	375.00	7.438	0.00	100.161	BB-	Shadow	Shadow	30.00	1,000,000.00	EUR	1,000,000.00
PCF GMBH		Paper & Forest Products														
Germany		Paper and Forest Products														
XS2333301674	BBG0100PLMZ2	PFLEID CORP	15-Apr-2026	0.00	0	0.00	4.750	0.00	83.489	CCC-	CCC	61.00	23.50	625,000.00	EUR	625,000.00

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
PEER HOLDING III B.V.		Retail (General)														
Netherlands		Specialty Retail														
LX212074	BBG01G6V0YZ5	TERM FACILITY B3	30-Sep-2028	3.62	0	375.00	7.366	0.00	100.271	BB	BB	65.00	40.00	4,000,000.00	EUR	4,000,000.00
PEGASUS BIDCO B.V.		Food, Beverage, & Tobacco														
Netherlands		Beverages														
LX225620	BBG016TVWFZ8	EUR TLB 2024-1 HYPO	12-Jul-2029	3.83	0	375.00	7.578	0.00	100.052	B+	B+	65.00	40.00	3,000,000.00	EUR	3,000,000.00
PLATIN 2025 ACQUISITION S.A.R.L		Industrial/Manufacturing														
Germany		Machinery														
LX200506	BBG013H94580	FACILITY B	30-Dec-2028	3.72	0	365.00	7.372	0.00	99.675	B	B	65.00	35.00	2,000,000.00	EUR	2,000,000.00
POSEIDON BIDCO S.A.S		Banking & Finance														
France		Diversified Financial Services														
LX227302	BBG01LGK0SN3	FACILITY B2	13-Mar-2030	3.72	0	500.00	8.722	0.00	93.100	B+	B	65.00	40.00	2,000,000.00	EUR	2,000,000.00
PRECISE BIDCO BV		Technology software														
Netherlands		Software														
LX231093	BBG01MMRPDS0	EUR TERM LOAN B 5	15-Nov-2030	3.72	0	400.00	7.719	0.00	100.159	B	B-	65.00	40.00	2,000,000.00	EUR	2,000,000.00
QUIMPER AB (AHLSELL)		Building & Materials														
Sweden		Construction and Engineering														
LX178841	BBG00ZDPNTG6	FACILITY B	16-Feb-2026	3.70	0	292.50	6.620	0.00	99.763	B+	B+	62.00	35.00	1,000,000.00	EUR	1,000,000.00
RAINBOW FINCO S.A.R.L		Consumer Products														
United States		Personal Products														
LX202335	BBG014LXJB54	FACILITY B2 LOAN	24-Feb-2029	3.91	0	350.00	7.407	0.00	99.702	B	B	75.00	40.00	2,397,469.19	EUR	2,397,469.19
RAMSAY GENERALE DE SANTE		Healthcare providers														
France		Healthcare Providers and Services														
LX238721	BBG01NT34283	TERM LOAN B4 HYPO	22-Jul-2031	0.00	0	400.00	4.000	0.00	100.000	BB-	B+	65.00	40.00	1,000,000.00	EUR	1,000,000.00

Portfolio as of 31-Jul-2024

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
RAMUDDEN GLOBAL(GROUP) GMBH																
Germany		Building & Materials														
LX238353	BBG01NQ2YFC1	Construction and Engineering TERM LOAN B HYPO	10-Dec-2029	0.00	0	425.00	4.250	0.00	99.056	B	B	65.00	40.00	2,000,000.00	EUR	2,000,000.00
REDHALO MIDCO UK LTD																
Germany		Technology software														
LX226055	BBG01L88TD42	Software TERM LOAN B3 HYPO	24-Mar-2031	3.72	0	400.00	7.722	0.00	100.334	B	B	65.00	40.00	500,000.00	EUR	500,000.00
ROCKET SOFTWARE, INC.																
United States		Technology software														
LX217144	BBG01JFKMMG6	Software EXTENDED EURO TERM FACILITY	28-Nov-2028	3.60	0	475.00	8.346	0.00	99.736	B-	B	87.00	35.00	3,000,000.00	EUR	3,000,000.00
ROHM HOLDING GMBH																
Germany		Chemicals														
LX228988	BBG01M7787V9	Chemicals NEW TLB1 HYPO	31-Jan-2029	3.59	0	500.00	8.590	0.00	95.944	B-	B-	43.00	40.00	2,000,000.00	EUR	2,000,000.00
ROSSINI SARL																
Italy		Pharmaceuticals														
XS2854303729	BBG01NP68348	Pharmaceuticals ROSINI 6	31-Dec-2029	0.00	0	0.00	6.750	0.00	102.997	B	B	40.00	23.50	400,000.00	EUR	400,000.00
XS2854309684	BBG01NP684Z2	ROSINI FLOAT	31-Dec-2029	3.67	0	387.50	7.549	0.00	101.017	B	B	40.00	23.50	1,200,000.00	EUR	1,200,000.00
RUBIX GROUP FINCO LIMITED																
United Kingdom		Industrial/Manufacturing														
LX210912	BBG01D5HS104	Distributors TERM LOAN B2 HYPO	30-Sep-2026	3.90	0	425.00	8.149	0.00	100.068	B	Shadow	Shadow	30.00	2,500,000.00	EUR	2,500,000.00
SAM BIDCO																
France		Pharmaceuticals														
LX225334	BBG01BN302B5	Healthcare Equipment and Supplies FACILITY B6	13-Dec-2027	3.72	0	375.00	7.472	0.00	100.464	B	B	65.00	30.00	2,000,000.00	EUR	2,000,000.00
SANDY BIDCO B.V.																
Netherlands		Lodging & Restaurants														
LX197880	BBG012CQ12V3	Hotels, Restaurants and Leisure FACILITY B	17-Aug-2029	3.81	0	360.00	7.410	0.00	99.900	B	B	65.00	45.00	4,000,000.00	EUR	4,000,000.00
SAPPHIRE BIDCO BV																
Netherlands		Banking & Finance														
LX225279	BBG01G963BB0	Professional Services FACILITY B1 - EUR	03-May-2028	3.71	0	375.00	7.455	0.00	100.230	B	Shadow	Shadow	40.00	4,000,000.00	EUR	4,000,000.00

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
SCIL IV LLC		Chemicals														
Italy		Chemicals														
XS2401849315	BBG012Y6GDF1	PLYIM 4	01-Nov-2026	0.00	0	0.00	4.375	0.00	98.940	BB-	B+	60.00	30.00	725,000.00	EUR	725,000.00
XS2401851485	BBG012XYD3T1	PLYIM FLOAT	01-Nov-2026	3.84	0	437.50	8.210	0.00	100.473	BB-	B+	60.00	30.00	1,250,000.00	EUR	1,250,000.00
SCUR-ALPHA 1503 GMBH		Chemicals														
Germany		Chemicals														
LX211802	BBG01G4F3XY2	FACILITY B1 (EUR) LOAN	29-Mar-2030	3.64	0	550.00	9.136	0.00	96.388	B-	B	48.00	50.00	2,000,000.00	EUR	2,000,000.00
SECTOR ALARM HOLDING AS		Consumer Products														
Norway		Diversified Consumer Services														
LX234261	BBG01N22QVP7	FACILITY B2 HYPO	14-Jun-2029	3.79	0	425.00	8.044	0.00	100.304	B	B	65.00	40.00	1,000,000.00	EUR	1,000,000.00
SHERWOOD FINANCING PLC		Banking & Finance														
United Kingdom		Diversified Financial Services														
XS2010027022	BBG0135G7W03	ARWLN	15-Nov-2026	0.00	0	0.00	4.500	0.00	88.966	B	B+	60.00	27.00	2,000,000.00	EUR	2,000,000.00
XS2010027535	BBG0135G7VY8	ARWLN FLOAT	15-Nov-2027	3.83	0	462.50	8.453	0.00	91.176	B	B+	60.00	27.00	2,000,000.00	EUR	2,000,000.00
SIGMA HOLDCO BV (FLORA/UPFIELD)		Food, Beverage, & Tobacco														
United Kingdom		Food Products														
XS1813504666	BBG00KN5NCW1	SIGHCO	15-May-2026	0.00	0	0.00	5.750	0.00	97.928	B	B	0.00	2.00	2,854,252.21	EUR	2,854,252.21
SILICA S.A.S.		Packaging & Containers														
France		Containers and Packaging														
LX196610	BBG011VMDQT0	FACILITY B	29-Sep-2028	3.86	0	365.00	7.508	0.00	99.875	B	B-	65.00	35.00	2,000,000.00	EUR	2,000,000.00
SIRONA BIDCO FRANCE		Pharmaceuticals														
France		Pharmaceuticals														
LX199218	BBG012VCDYP7	FACILITY B	18-Dec-2028	3.72	0	450.00	8.215	0.00	90.090	B-	B-	65.00	40.00	2,000,000.00	EUR	2,000,000.00
SISAL PAY		Banking & Finance														
Italy		Diversified Financial Services														
XS2092610141	BBG00R0JV6H2	SCHMAN FLOAT CORP	17-Dec-2026	3.72	0	387.50	7.594	0.00	99.797	BB-	B-	60.00	27.00	1,000,000.00	EUR	1,000,000.00

Aurium CLO X DAC

Portfolio as of 31-Jul-2024



Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
SITEL WORLDWIDE CORP (FOUNDEVER)		Business Services General														
United States		IT Services														
LX196483	BBG011RFN5T5	INITIAL EURO TERM LOAN	28-Aug-2028	3.60	0	375.00	7.350	0.00	69.775	BB-	B	75.00	40.00	4,000,000.00	EUR	4,000,000.00
SOLINA GROUP SERVICES		Food, Beverage, & Tobacco														
France		Food Products														
LX195531	BBG011BNP2M7	FACILITY B LOAN	28-Jul-2028	3.89	0	365.00	7.538	0.00	99.955	B	B	65.00	30.00	2,000,000.00	EUR	2,000,000.00
STUBHUB HOLDINGS INC		Business services data and analytics														
United States		Internet and Catalog Retail														
LX228036	BBG01LTG1LG0	EURO TERM LOAN B 2024 HYPO	15-Mar-2030	3.60	0	500.00	8.596	0.00	99.605	B-	B-	75.00	30.00	2,000,000.00	EUR	2,000,000.00
SUMMER (BC) BIDCO B LLC		Business Services General														
United States		Media														
LX225664	BBG00QJ0BQM7	EXTENDED FACILITY B	31-Jan-2029	3.82	0	450.00	8.322	0.00	100.063	B-	B-	75.00	40.00	2,000,000.00	EUR	2,000,000.00
SUMMER (BC) HOLDCO A S.A.R.L.		Business Services General														
United States		Media														
XS2067265392	BBG00QJ0BQM7	KANGRP 9	31-Oct-2027	0.00	0	0.00	9.250	0.00	98.113	B-	B-	40.00	2.00	270,315.79	EUR	270,315.79
SUNRISE BIDCO S.A.R.L.		Pharmaceuticals														
Germany		Healthcare Providers and Services														
LX194166	BBG00ZXV5JQ6	SENIOR FACILITY B LOAN	27-Jul-2028	3.62	0	325.00	6.869	0.00	99.906	B	B+	58.00	30.00	1,000,000.00	EUR	1,000,000.00
SYNLAB BONDCO PLC		Healthcare providers														
Germany		Healthcare Providers and Services														
LX191037	BBG00Y90TH51	INCREMENTAL FACILITY LOAN	01-Jul-2027	3.68	0	250.00	6.178	0.00	99.672	B	B	0.00	50.00	2,000,000.00	EUR	2,000,000.00
SYNTHOMER PLC		Chemicals														
United Kingdom		Chemicals														
XS2805249641	BBG01MBYHC80	YULCLN 7	02-May-2029	0.00	0	0.00	7.375	0.00	105.173	BB-	B+	40.00	45.00	250,000.00	EUR	250,000.00
TACKLE SARL		Gaming, Leisure & Entertainment														
Germany		Hotels, Restaurants and Leisure														
LX194656	BBG010FNKJM3	FACILITY B (EUR)	22-May-2028	3.82	0	350.00	7.323	0.00	99.413	B	B	65.00	40.00	4,000,000.00	EUR	4,000,000.00

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
TEAM.BLUE FINCO SARL		Technology software														
Belgium		Software														
LX236464	BBG01N86NR38	TERM LOAN HYPO	30-Sep-2029	0.00	0	370.00	3.700	0.00	99.500	B	B-	65.00	35.00	3,000,000.00	EUR	3,000,000.00
TEAMSYSTEM SPA		Technology software														
Italy		Software														
XS2295691633	BBG00Z1RVCM6	TITANL FLOAT	15-Feb-2028	3.69	0	375.00	7.435	0.00	100.284	B-	B	52.00	30.00	2,000,000.00	EUR	2,000,000.00
TECHEM		Utilities Power														
VERWALTUNGSGESELLSCHAFT 675 MBH																
Germany		Electric Utilities														
LX226834	BBG01LCW0DK7	FACILITY B5 HYPO	15-Jul-2029	3.62	0	375.00	7.374	0.00	100.150	B+	B	63.00	40.00	2,763,114.03	EUR	2,763,114.03
THEVELIA (US) LLC		Banking & Finance														
Hong Kong		Professional Services														
LX225307	BBG01L0SG6L6	EUR TERM B1 INC TL	17-Jun-2029	3.72	0	375.00	7.472	0.00	99.653	B+	B+	55.00	35.00	3,000,000.00	EUR	3,000,000.00
TIBCO SOFTWARE INC		Technology software														
(CITRIX) (CLOUD SOFTWARE GROUP INC)																
United States		Software														
LX233387	BBG019J9XMN9	EURO TERM LOAN B	29-Mar-2030	3.72	0	400.00	7.722	0.00	100.344	B	B-	75.00	35.00	3,728.07	EUR	3,728.07
LX233387	BBG019J9XMN9	EURO TERM LOAN B	29-Mar-2030	3.72	0	400.00	7.722	0.00	100.344	B	B-	75.00	35.00	1,487,498.84	EUR	1,487,498.84
TIC BIDCO LIMITED (PHENNA GROUP)		Business Services General														
United Kingdom		Commercial Services and Supplies														
LX236212	BBG01N384DM0	DELAY DRAW TERM LOAN HYPO	12-Jun-2031	0.00	0	425.00	4.250	0.00	99.929	B-	B-	65.00	35.00	225,352.11	EUR	225,352.11
LX234518	BBG01N384DM0	FACILITY B (EUR) LOAN HYPO	19-Jun-2031	3.71	0	425.00	7.961	0.00	99.929	B-	B-	65.00	35.00	1,774,647.89	EUR	1,774,647.89
TK ELEVATOR MIDCO GMBH		Industrial/Manufacturing														
Germany		Construction and Engineering														
LX227858	BBG01LS8V278	FACILITY B2 (EUR) LOAN	30-Apr-2030	3.59	0	400.00	7.590	0.00	100.150	B	B	51.00	45.00	1,000,000.00	EUR	1,000,000.00
LX196017	BBG011K2YTZ0	TERM B	30-Jul-2027	3.59	0	362.50	7.215	0.00	100.115	B	B	51.00	45.00	1,000,000.00	EUR	1,000,000.00

Aurium CLO X DAC

Portfolio as of 31-Jul-2024

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
TSM II LUXCO 21 SARL																
Netherlands		Building & Materials														
		Construction and Engineering														
LX235093	BBG01N4VW9Y3	TERM LOAN B HYPO	13-Jun-2031	0.00	0	400.00	4.000	0.00	99.938	B+	B	65.00	45.00	1,000,000.00	EUR	1,000,000.00
TTD HOLDING IV GMBH																
Germany		Business Services General														
		Commercial Services and Supplies														
LX232776	BBG01MRWWSD9	TERM LOAN B5	02-Oct-2029	3.62	0	400.00	7.624	0.00	99.727	B	B	54.00	40.00	1,000,000.00	EUR	1,000,000.00
UNITED GROUP B.V																
Netherlands		Cable														
		Diversified Telecommunications Services														
XS2010029317	BBG00Y9Z5N02	ADRBID CORP	15-Nov-2027	0.00	0	0.00	4.000	0.00	97.572	B	Shadow	Shadow	41.00	500,000.00	EUR	500,000.00
XS2758099779	BBG01L4Z6JG5	ADRBID FLOAT	15-Feb-2031	3.83	0	425.00	8.078	0.00	100.274	B	Shadow	Shadow	41.00	1,350,000.00	EUR	1,350,000.00
XS2759982650	BBG01L6X7PG3	ADRBID FLOAT	01-Feb-2029	3.83	0	425.00	8.078	0.00	100.263	B	Shadow	Shadow	41.00	1,000,000.00	EUR	1,000,000.00
UPC HOLDING B.V.																
Switzerland		Broadcasting & Media														
		Diversified Telecommunications Services														
XS1629969327	BBG00GW39QS5	UPCB 3	15-Jun-2029	0.00	0	0.00	3.875	0.00	95.675	BB-	BB-	0.00	2.00	1,000,000.00	EUR	1,000,000.00
VERISURE HOLDING AB																
Sweden		Consumer Products														
		Diversified Consumer Services														
XS2287912450	BBG00YVS6VX8	5 1/4 02/2029 USN REGS	15-Feb-2029	0.00	0	0.00	5.250	0.00	98.672	B+	B+	40.00	2.00	500,000.00	EUR	500,000.00
LX230934	BBG01MLTJP07	TERM LOAN B	30-May-2030	3.71	0	350.00	7.205	0.00	100.163	B+	B+	65.00	45.00	4,570,265.46	EUR	4,570,265.46
VILLA DUTCH BIDCO B.V.																
Belgium		Business Services General														
		Professional Services														
LX230415	BBG019RTWS09	ADDITIONAL FACILITY B2 HYPO	05-Nov-2029	3.83	0	525.00	9.077	0.00	100.188	B	B	65.00	40.00	3,000,000.00	EUR	3,000,000.00
LX208319	BBG019RTWT25	SECOND LIEN FACILITY LOAN	04-Nov-2030	3.83	0	900.00	12.827	0.00	99.938	B	B	15.00	18.00	539,967.66	EUR	539,967.66
VIRGIN MEDIA IRELAND LIMITED																
Ireland		Cable														
		Diversified Telecommunications Services														
LX195575	BBG011CFVTJ1	FACILITY B1	15-Jul-2029	3.61	0	350.00	7.111	0.00	99.538	B+	B+	76.00	35.00	1,647,058.82	EUR	1,647,058.82

Issuer Country		Industry Class: Fitch Industry S&P Industry	Final Maturity Date	Base Rate %	Floor Index Rate %	Margin	All In Interest Rate %	PIK Rate %	Market Value* (Bid Side)	S&P Rating	Fitch Rating	Fitch Recovery Rate	S&P Recovery Rate	Current Notional Amount (CCY)	Original Currency	Current Notional Amount (EUR)
ID	Bloomberg ID	Tranche														
VIVALTO SANTE INVESTISSEMENT		Pharmaceuticals														
France		Healthcare Providers and Services														
LX196308	BBG011PCPZX1	FACILITY B	21-Jul-2028	3.72	0	335.00	7.072	0.00	99.786	B	B	65.00	30.00	1,000,000.00	EUR	1,000,000.00
VMED O2 UK HOLDCO 4 LIMITED		Cable														
United Kingdom		Diversified Telecommunications Services														
LX189822	BBG00X6LC554	FACILITY R	31-Jan-2029	3.61	0	325.00	6.861	0.00	99.339	B+	BB-	80.00	45.00	3,000,000.00	EUR	3,000,000.00
WINTERFELL FINANCING S.A.R.L		Building & Materials														
United Kingdom		Building Products														
LX211609	BBG01G07FMM8	FACILITY B3	04-May-2028	3.81	0	500.00	8.806	0.00	98.727	B	B	54.00	40.00	1,000,000.00	EUR	1,000,000.00
WITTUR HOLDING GMBH		Building & Materials														
Germany		Construction and Engineering														
LX227864	BBG00Q71VHZ2	OPCO TERM LOAN	29-Sep-2028	3.68	0	550.00	9.182	0.00	88.071	CCC+	CCC	65.00	50.00	1,000,000.00	EUR	1,000,000.00
ZEPHYR BIDCO LIMITED		Real Estate														
United Kingdom		Real Estate Management and Development														
LX218394	BBG01JNQCXH0	FACILITY B2	20-Jul-2028	3.63	0	425.00	7.880	0.00	100.398	B-	B-	65.00	40.00	1,000,000.00	EUR	1,000,000.00
ZF INVEST		Retail food and drug														
France		Food and Staples Retailing														
LX195828	BBG011FRCBV8	SENIOR FACILITY B LOAN	12-Jul-2028	3.70	0	347.50	7.179	0.00	98.875	B-	Shadow	Shadow	35.00	2,500,000.00	EUR	2,500,000.00
ZIGGO FINANCING PARTNERSHIP		Cable														
United States		Diversified Telecommunications Services														
LX183461	BBG00QKHM6B2	FACILITY H	31-Jan-2029	3.61	0	300.00	6.611	0.00	98.404	B+	B+	90.00	45.00	4,000,000.00	EUR	4,000,000.00

396,352,362.55

Collateral Enhancement Obligations as of 31-Jul-2024

Issue	Country	Fitch Industry	Interest Rate	Principal Balance (CCY)	Principal Balance (EUR)
Issuer	Collateral Enhancement Type	S&P Industry	Maturity Date	Currency	

Nothing to report

Issuer Name	Issue Name	Currency	Principal Balance (CCY)	Total Issuance	Percentage Held (%)
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Nothing to report

Swapped Non-Discount Obligations as of 31-Jul-2024

Issuer Name	Industry Class : Fitch Industry S&P Industry	Issue Name	Security ID	Maturity Date	S&P Rating	Fitch Rating	Market Price (%)	Purchase Price (%)	CCY	Principal Balance (EUR)
Country										
KLEOPATRA HOLDINGS 2 S.C.A. Germany	Packaging & Containers Containers and Packaging	KPERST CORP	XS2298382453	01-Sep-2026	B-	B-	63.61	61.50	EUR	1,034,000.00
										1,034,000.00

Purchase and Sales between 10-Jul-2024 and 31-Jul-2024

Trade Date	Settlement Date	Issuer Name	Issue Name	Currency	Disposal Reason	Trade Amount (CCY)	Trade Quantity (EUR)	Original Trade Price (%)	Premium/ Discount	Net Amount (CCY)	Net Amount
Purchase											
10-Jul-2024	12-Jul-2024	SIGMA HOLDCO BV (FLORA/UPFIELD)	SIGHCO	EUR		570,850.44	570,850.44	98.2500	-9,989.88	560,860.56	560,860.56
11-Jul-2024	18-Jul-2024	ROSSINI SARL	ROSINI 6	EUR		400,000.00	400,000.00	100.0000	0.00	400,000.00	400,000.00
11-Jul-2024	18-Jul-2024	ROSSINI SARL	ROSINI FLOAT	EUR		1,200,000.00	1,200,000.00	100.0000	0.00	1,200,000.00	1,200,000.00
15-Jul-2024	17-Jul-2024	GRUPO ANTOLIN-IRAUSA S.A.	ATLNSA CORP	EUR		400,000.00	400,000.00	84.1250	-63,500.00	336,500.00	336,500.00
16-Jul-2024	18-Jul-2024	GRUPO ANTOLIN-IRAUSA S.A.	ATLNSA CORP	EUR		100,000.00	100,000.00	83.7500	-16,250.00	83,750.00	83,750.00
18-Jul-2024		RAMUDDEN GLOBAL(GROUP) GMBH	TERM LOAN B HYPO	EUR		2,000,000.00	2,000,000.00	99.0000	-20,000.00	1,980,000.00	1,980,000.00
26-Jul-2024		RAMSAY GENERALE DE SANTE	TERM LOAN B4 HYPO	EUR		1,000,000.00	1,000,000.00	99.7500	-2,500.00	997,500.00	997,500.00
30-Jul-2024	01-Aug-2024	GRUPO ANTOLIN-IRAUSA S.A.	ATLNSA CORP	EUR		250,000.00	250,000.00	81.7000	-45,750.00	204,250.00	204,250.00
31-Jul-2024	02-Aug-2024	UPC HOLDING B.V.	UPCB 3	EUR		1,000,000.00	1,000,000.00	96.5000	-35,000.00	965,000.00	965,000.00
31-Jul-2024		AMMEGA GROUP B.V.	EUR TERM LOAN B HYPO	EUR		750,000.00	750,000.00	100.0000	0.00	750,000.00	750,000.00
31-Jul-2024		APEX GROUP TREASURY LIMITED	TERM LOAN (EUR)	EUR		500,000.00	500,000.00	100.2500	1,250.00	501,250.00	501,250.00
							8,170,850.44		-191,739.88		7,979,110.56

Purchase and Sales between 10-Jul-2024 and 31-Jul-2024

Trade Date	Settlement Date	Issuer Name	Issue Name	Currency	Disposal Reason	Trade Amount (CCY)	Trade Quantity (EUR)	Original Trade Price (%)	Premium/ Discount	Net Amount (CCY)	Net Amount
Sale											
10-Jul-2024	12-Jul-2024	GARFUNKELUX HOLDCO 3 SA	GFKLDE CORP	EUR	Credit Risk Security	1,000,000.00	1,000,000.00	63.1250	-368,750.00	631,250.00	631,250.00
18-Jul-2024		AVS GROUP GMBH	FACILITY B2	EUR	Refinance	2,000,000.00	2,000,000.00	100.0000	0.00	2,000,000.00	2,000,000.00
18-Jul-2024		FILTRATION GROUP CORPORATION	2023 EXTENDED EURO TERM LOAN	EUR	Credit Improved Security	1,000,000.00	1,000,000.00	100.2500	2,500.00	1,002,500.00	1,002,500.00
18-Jul-2024	22-Jul-2024	PCF GMBH	PFLEID FLOAT	EUR	Credit Improved Security	250,000.00	250,000.00	92.6250	-18,437.50	231,562.50	231,562.50
18-Jul-2024		IVC ACQUISITION LTD (VETSTRATEGY)	TERM LOAN B8	EUR	Credit Improved Security	1,000,000.00	1,000,000.00	100.4580	4,580.00	1,004,580.00	1,004,580.00
23-Jul-2024	25-Jul-2024	PCF GMBH	PFLEID CORP	EUR	Credit Improved Security	375,000.00	375,000.00	91.0000	-33,750.00	341,250.00	341,250.00
23-Jul-2024		STUBHUB HOLDINGS INC	EURO TERM LOAN B 2024 HYPO	EUR	Credit Improved Security	1,000,000.00	1,000,000.00	100.0000	0.00	1,000,000.00	1,000,000.00
29-Jul-2024	31-Jul-2024	SISAL PAY	SCHMAN FLOAT CORP	EUR	Discretionary	500,000.00	500,000.00	100.1250	625.00	500,625.00	500,625.00
29-Jul-2024		FINANCIERE HOLDING CEP	FACILITY B1	EUR	Credit Improved Security	1,000,000.00	1,000,000.00	100.8750	8,750.00	1,008,750.00	1,008,750.00
29-Jul-2024	31-Jul-2024	FLOS B&B ITALIA S.P.A.	INTDGP CORP	EUR	Discretionary	200,000.00	200,000.00	100.5000	1,000.00	201,000.00	201,000.00
29-Jul-2024	31-Jul-2024	GALAXY BIDCO LTD	DGGLN FLOAT CORP	EUR	Discretionary	500,000.00	500,000.00	100.3750	1,875.00	501,875.00	501,875.00
29-Jul-2024		MEDIAN B.V	FACILITY B-1 LOAN	EUR	Discretionary	500,000.00	500,000.00	99.7500	-1,250.00	498,750.00	498,750.00
30-Jul-2024		TK ELEVATOR MIDCO GMBH	TERM B	EUR	Discretionary	1,000,000.00	1,000,000.00	100.3750	3,750.00	1,003,750.00	1,003,750.00
30-Jul-2024		ALBEA BEAUTY HOLDINGS SA	FACILITY BA (EUR)	EUR	Credit Improved Security	500,000.00	500,000.00	100.7500	3,750.00	503,750.00	503,750.00
						10,825,000.00			-395,357.50		10,429,642.50

Portfolio Changes with Affiliated Funds between 10-Jul-2024 and 31-Jul-2024

Issuer	Loan Facility	Counterparty	Currency	Disposal Reason	Trade Quantity (CCY)	Trade Quantity (EUR)	Price	Net Amount	Net Amount
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** Nothing to report **

Unsettled Trades as of 31-Jul-2024

Trade Date	Issuer	Facility	Currency	Original Trade Quantity (CCY)	Original Trade Quantity (EUR)	Principal Transaction Trade (CCY)	Principal Transaction Trade (EUR)	Amended Trade Quantity (CCY)	Amended Trade Quantity (EUR)	Price	Premium/ Discount	Net Amount (CCY)	Net Amount (EUR)
Purchase													
05-Mar-2024	MEHILAINEN YHTIOT OY	INCREMENTAL FACILITY B4	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	100.000	0.00	1,000,000.00	1,000,000.00
25-Mar-2024	AURIS LUXEMBOURG III S.A.R.L.	FACILITY B1	EUR	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	0.00	0.00	99.750	-5,000.00	0.00	0.00
12-Apr-2024	CUPPA BIDCO B.V	FACILITY B1	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	94.750	-55,000.00	945,000.00	945,000.00
14-May-2024	CHRYSAOR BIDCO SARL	Unfunded Commitment	EUR	68,955.48	68,955.48	0.00	0.00	68,955.48	68,955.48	100.000	0.00	68,955.48	68,955.48
14-May-2024	CHRYSAOR BIDCO SARL	TERM LOAN HYPO	EUR	931,044.52	931,044.52	0.00	0.00	931,044.52	931,044.52	100.000	0.00	931,044.52	931,044.52
07-Jun-2024	MEDLINE BORROWER LP	INITIAL EURO TERM LOAN HYPO	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	100.000	0.00	1,000,000.00	1,000,000.00
12-Jun-2024	CLARIOS GLOBAL LP	TERM LOAN B 2024	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	100.000	0.00	1,000,000.00	1,000,000.00
12-Jun-2024	TIC BIDCO LIMITED (PHENNA GROUP)	DELAY DRAW TERM LOAN HYPO	EUR	225,352.11	225,352.11	0.00	0.00	225,352.11	225,352.11	99.500	-1,126.76	224,225.35	224,225.35
13-Jun-2024	CERVANTES BIDCO S.L.U. (EUROPA UNIVERSITY EDUCATION GROUP)	TERM LOAN B HYPO	EUR	500,000.00	500,000.00	0.00	0.00	500,000.00	500,000.00	100.000	0.00	500,000.00	500,000.00
13-Jun-2024	TSM II LUXCO 21 SARL	TERM LOAN B HYPO	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	99.500	-5,000.00	995,000.00	995,000.00
21-Jun-2024	TEAM.BLUE FINCO SARL	TERM LOAN HYPO	EUR	3,000,000.00	3,000,000.00	0.00	0.00	3,000,000.00	3,000,000.00	99.500	-15,000.00	2,985,000.00	2,985,000.00
28-Jun-2024	NIDDA HEALTHCARE HOLDING	TERM LOAN B3 HYPO	EUR	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	2,000,000.00	100.000	0.00	2,000,000.00	2,000,000.00
03-Jul-2024	BOXER PARENT CO INC	2031 NEW FIRST LIEN EURO TERM LOAN HYPO	EUR	633,727.57	633,727.57	0.00	0.00	633,727.57	633,727.57	99.500	-3,168.64	630,558.93	630,558.93
04-Jul-2024	AMBER FINCO PLC	TERM LOAN B HYPO	EUR	1,500,000.00	1,500,000.00	0.00	0.00	1,500,000.00	1,500,000.00	99.750	-3,750.00	1,496,250.00	1,496,250.00
04-Jul-2024	MEHILAINEN YHTIOT OY	FACILITY B5A	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	99.500	-5,000.00	995,000.00	995,000.00
04-Jul-2024	MEHILAINEN YHTIOT OY	FACILITY B5A	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	99.500	-5,000.00	995,000.00	995,000.00
09-Jul-2024	AENOVA HOLDING GMBH	TERM LOAN B HYPO	EUR	1,500,000.00	1,500,000.00	0.00	0.00	1,500,000.00	1,500,000.00	100.000	0.00	1,500,000.00	1,500,000.00
18-Jul-2024	RAMUDDEN GLOBAL(GROUP) GMBH	TERM LOAN B HYPO	EUR	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	2,000,000.00	99.000	-20,000.00	1,980,000.00	1,980,000.00
26-Jul-2024	RAMSAY GENERALE DE SANTE	TERM LOAN B4 HYPO	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	99.750	-2,500.00	997,500.00	997,500.00
30-Jul-2024	GRUPO ANTOLIN-IRAUSA S.A.	ATLNSA CORP	EUR	250,000.00	250,000.00	0.00	0.00	250,000.00	250,000.00	81.700	-45,750.00	204,250.00	204,250.00
31-Jul-2024	AMMEGA GROUP B.V.	EUR TERM LOAN B HYPO	EUR	750,000.00	750,000.00	0.00	0.00	750,000.00	750,000.00	100.000	0.00	750,000.00	750,000.00
31-Jul-2024	APEX GROUP TREASURY LIMITED	TERM LOAN (EUR)	EUR	500,000.00	500,000.00	0.00	0.00	500,000.00	500,000.00	100.250	1,250.00	501,250.00	501,250.00

Unsettled Trades as of 31-Jul-2024

Trade Date	Issuer	Facility	Currency	Original Trade Quantity (CCY)	Original Trade Quantity (EUR)	Principal Transaction Trade (CCY)	Principal Transaction Trade (EUR)	Amended Trade Quantity (CCY)	Amended Trade Quantity (EUR)	Price	Premium/ Discount	Net Amount (CCY)	Net Amount (EUR)
31-Jul-2024	UPC HOLDING B.V.	UPCB 3	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	96.500	-35,000.00	965,000.00	965,000.00
				24,859,079.68		2,000,000.00		22,859,079.68		22,664,034.28			
Sale													
25-Mar-2024	AURIS LUXEMBOURG III S.A.R.L.	FACILITY B1	EUR	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	0.00	0.00	100.000	0.00	0.00	0.00
21-Jun-2024	TEAM.BLUE FINCO SARL	FACILITY B	EUR	3,000,000.00	3,000,000.00	0.00	0.00	3,000,000.00	3,000,000.00	100.000	0.00	3,000,000.00	3,000,000.00
28-Jun-2024	NIDDA HEALTHCARE HOLDING	FACILITY G (EUR) LOAN	EUR	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	2,000,000.00	100.000	0.00	2,000,000.00	2,000,000.00
28-Jun-2024	NIDDA HEALTHCARE HOLDING AG	TERM LOAN F	EUR	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	2,000,000.00	100.000	0.00	2,000,000.00	2,000,000.00
04-Jul-2024	MEHILAINEN YHTIOT OY	INCREMENTAL FACILITY B4	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	100.000	0.00	1,000,000.00	1,000,000.00
04-Jul-2024	MEHILAINEN YHTIOT OY	INCREMENTAL FACILITY B4	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	100.000	0.00	1,000,000.00	1,000,000.00
18-Jul-2024	AVS GROUP GMBH	FACILITY B2	EUR	2,000,000.00	2,000,000.00	0.00	0.00	2,000,000.00	2,000,000.00	100.000	0.00	2,000,000.00	2,000,000.00
18-Jul-2024	FILTRATION GROUP CORPORATION	2023 EXTENDED EURO TERM LOAN	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	100.250	2,500.00	1,002,500.00	1,002,500.00
18-Jul-2024	IVC ACQUISITION LTD (VETSTRATEGY)	TERM LOAN B8	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	100.458	4,580.00	1,004,580.00	1,004,580.00
23-Jul-2024	STUBHUB HOLDINGS INC	EURO TERM LOAN B 2024 HYPO	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	100.000	0.00	1,000,000.00	1,000,000.00
29-Jul-2024	FINANCIERE HOLDING CEP	FACILITY B1	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	100.875	8,750.00	1,008,750.00	1,008,750.00
29-Jul-2024	MEDIAN B.V	FACILITY B-1 LOAN	EUR	500,000.00	500,000.00	0.00	0.00	500,000.00	500,000.00	99.750	-1,250.00	498,750.00	498,750.00
30-Jul-2024	ALBEA BEAUTY HOLDINGS SA	FACILITY BA (EUR)	EUR	500,000.00	500,000.00	0.00	0.00	500,000.00	500,000.00	100.750	3,750.00	503,750.00	503,750.00
30-Jul-2024	TK ELEVATOR MIDCO GMBH	TERM B	EUR	1,000,000.00	1,000,000.00	0.00	0.00	1,000,000.00	1,000,000.00	100.375	3,750.00	1,003,750.00	1,003,750.00
				19,000,000.00		2,000,000.00		17,000,000.00		17,022,080.00			
Net Unsettled Trades												-5,641,954.29	

Loan Principal Repayments between 10-Jul-2024 and 31-Jul-2024

Amortisation Date	Issuer	Facility	Security ID	CCY	Amortisation Amount (CCY)	Amortisation Amount
11-Jul-2024	INDY US HOLDCO LLC	SEVENTH AMENDMENT EURO INCREMENTAL	LX213819	EUR	990,000.00	990,000.00
11-Jul-2024	NEPTUNE BIDCO US INC (NIELSEN)	EURO TERM LOAN B	LX208600	EUR	7,500.00	7,500.00
15-Jul-2024	ALTICE FINANCING SA	SEPTEMBER 2023 INCREMENTAL EURO LOA	LX217474	EUR	5,000.00	5,000.00
23-Jul-2024	SIGMA HOLDCO BV (FLORA/UPFIELD)	FACILITY B6	LX213701	EUR	6,000,000.00	6,000,000.00
						7,002,500.00

Bond Principal Repayments between 10-Jul-2024 and 31-Jul-2024

ISIN / CUSIP	Issuer	Obligation	Amortisation Date	CCY	Outstanding Principal at Start of Reporting Period	Amortisation Amount	Outstanding Principal at End of Reporting Period
XS1812087598	GRUPO ANTOLIN-IRAUSA S.A.	ATLNSA	31-Jul-2024	EUR	1,250,000.00	1,250,000.00	0.00

Issuer Rating Changes between 10-Jul-2024 and 31-Jul-2024

Obligation	Rating Agency	Prior Rating	Prior Rating Date	Current Rating	Current Rating Date
Downgrade					
MOSEL BIDCO SE (SOFTWARE AG)	Fitch	B+	18-Jul-2023	B	15-Jul-2024
PCF GMBH	Fitch	B	03-Nov-2023	CCC+	29-Jul-2024
PCF GMBH	S&P	B	12-Apr-2021	CCC	30-Jul-2024

Interest Rate Hedges as of 31-Jul-2024

Hedge Name	Termination Date	Receive Notional Outstanding	Receive Rate	Receive Spread	Receive Fixed / Floating	Receive Index	Receive Date	Receive Currency	Scheduled Receivable Due By Next Payment Date
Counterparty		Pay Notional Outstanding	Pay Rate	Pay Spread	Pay Fixed / Floating	Pay Index	Payment Date	Pay Currency	Scheduled Payable Due By Next Payment Date

** Nothing to report **

Current Pay Obligations as of 31-Jul-2024

Issuer	Industry Class :	Tranche	Security ID	Final Maturity Date	Base Rate %	Margin	All In Interest Rate %	S&P Recovery Rate	Fitch Recovery Rate	Market Price	S&P Rating	Fitch Rating	Original Currency	Current Notional Amount (CCY)	Current Notional Amount (EUR)
Country	Fitch Industry	S&P Industry													

Nothing to report

Issuer Country	Industry Class : Fitch Industry S&P Industry	Tranche	ISIN / CUSIP	Final Maturity Date	Base Rate %	Margin	All In Interest Rate %	Market Value* (Bid Side)	S&P Rating	Original Currency	Current Notional Amount (EUR)
ALTICE FRANCE SA France	Telecommunications										
	Diversified Telecommunications Services	SFRFP CORP	XS2332975007	15-Jul-2029	0.000	0.0	4.000	68.506	CCC+	EUR	4,000,000.00
MARKERMEER FINANCE BV Netherlands	Consumer Products										
	Professional Services	TERM LOAN B	LX185085	29-Jan-2027	3.644	300.0	6.644	96.667	CCC+	EUR	2,500,000.00
PCF GMBH Germany	Paper & Forest Products										
	Paper and Forest Products	PFLEID CORP	XS2333301674	15-Apr-2026	0.000	0.0	4.750	83.489	CCC-	EUR	625,000.00
WITTUR HOLDING GMBH Germany	Building & Materials										
	Construction and Engineering	OPCO TERM LOAN	LX227864	29-Sep-2028	3.682	550.0	9.182	88.071	CCC+	EUR	1,000,000.00
											8,125,000.00

Issuer Country	Industry Class : Fitch Industry S&P Industry	Tranche	ISIN / CUSIP	Final Maturity Date	Base Rate %	Margin	All In Interest Rate %	Market Value* (Bid Side)	Fitch Rating	Original Currency	Current Notional Amount (EUR)
ALTICE FINANCING SA Luxembourg	Telecommunications										
	Diversified Telecommunications Services	SEPTEMBER 2023 INCREMENTAL EURO LOAN HYPO	LX217474	01-Nov-2027	3.685	500.0	8.685	85.859	CCC+	EUR	1,985,000.00
ALTICE FRANCE SA France	Telecommunications										
	Diversified Telecommunications Services	SFRFP CORP	XS2332975007	15-Jul-2029	0.000	0.0	4.000	68.506	CCC	EUR	4,000,000.00
PCF GMBH Germany	Paper & Forest Products										
	Paper and Forest Products	PFLEID CORP	XS2333301674	15-Apr-2026	0.000	0.0	4.750	83.489	CCC	EUR	625,000.00
WITTUR HOLDING GMBH Germany	Building & Materials										
	Construction and Engineering	OPCO TERM LOAN	LX227864	29-Sep-2028	3.682	550.0	9.182	88.071	CCC	EUR	1,000,000.00
											7,610,000.00

Issuer Name	Industry Class : Fitch Industry S&P Industry	Issue Name	Security ID	Maturity Date	S&P Rating	Fitch Rating	Market Price (%)	Purchase Price (%)	CCY	Principal Balance (EUR)
Country										

Nothing to report

Collateral Obligations Subject to Withholding Tax as of 31-Jul-2024

Issuer	Industry Class :	Tranche	Security ID	Final Maturity Date	Base Rate %	Margin	All In Interest Rate %	S&P Recovery Rate	Fitch Recovery Rate	Market Price	S&P Rating	Fitch Rating	Original Currency	Current Notional Amount (CCY)	Current Notional Amount (EUR)
Country	Fitch Industry														
	S&P Industry														

Nothing to report

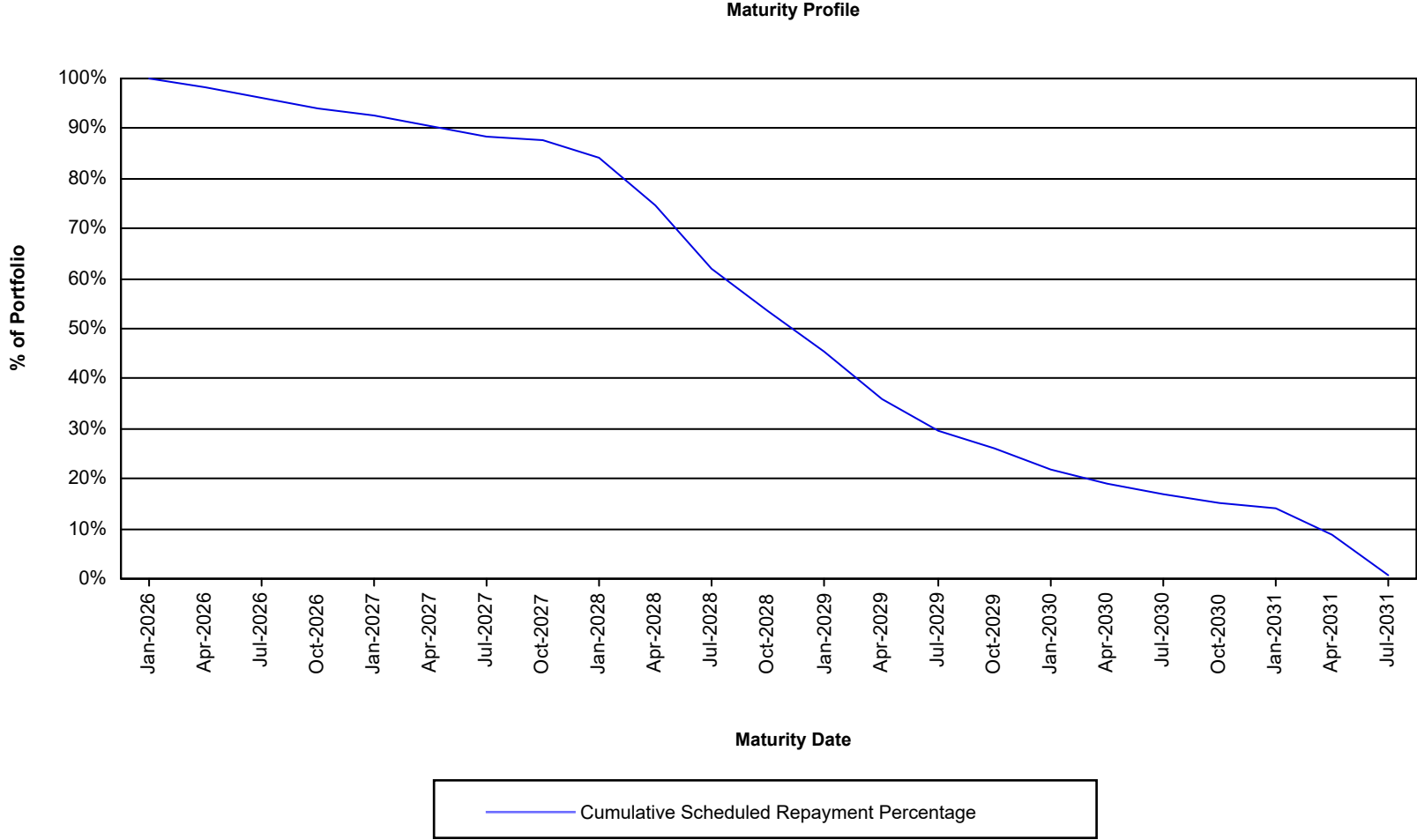
Collateral Obligation Paying Interest Less Frequently Than Semi-Annually as of 31-Jul-2024

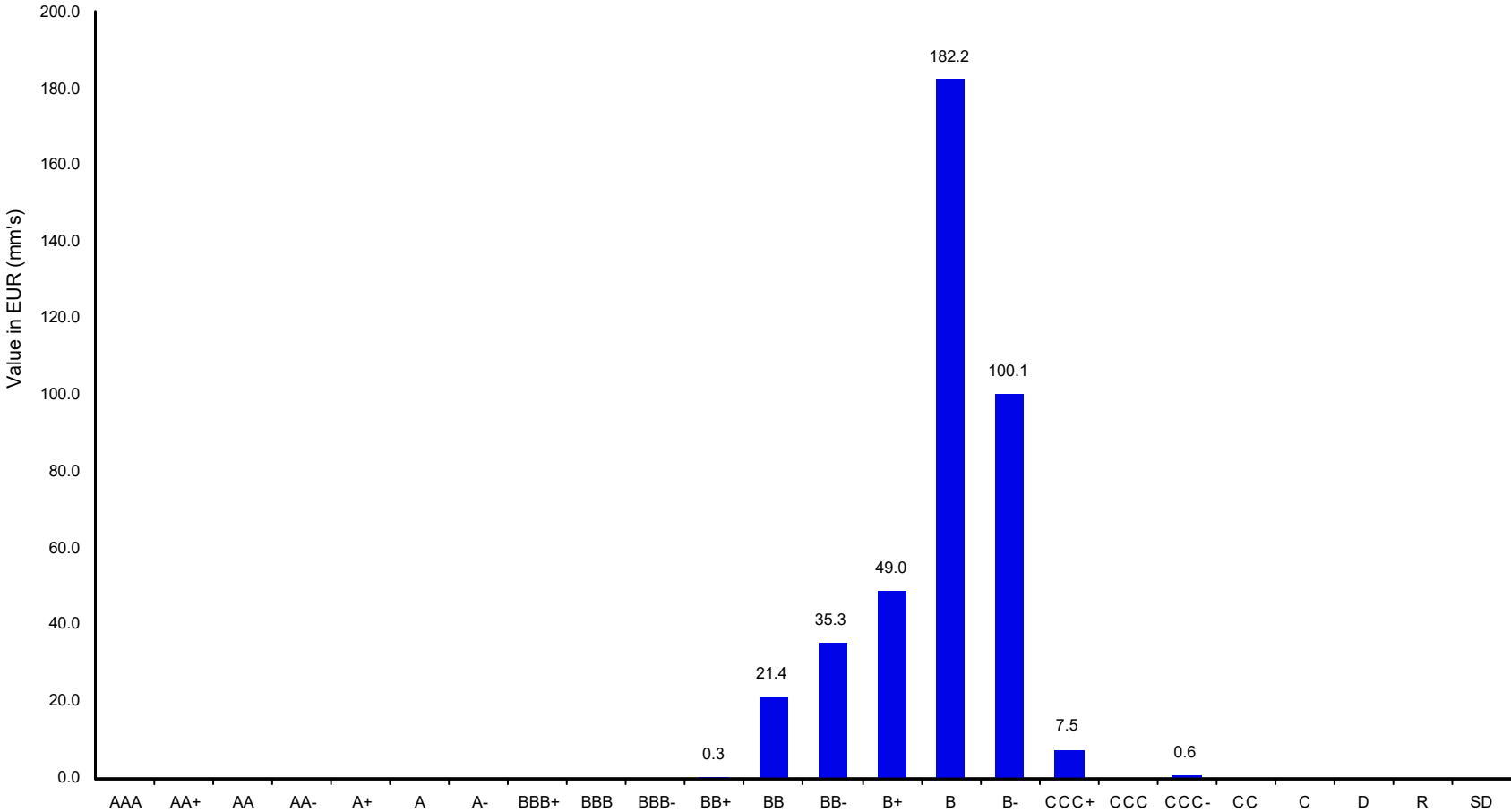
Issuer	Industry Class :	Tranche	Security ID	Final Maturity Date	Base Rate %	Margin	All In Interest Rate %	S&P Recovery Rate	Fitch Recovery Rate	Market Price	S&P Rating	Fitch Rating	Original Currency	Current Notional Amount (CCY)	Current Notional Amount (EUR)
Country	Fitch Industry	S&P Industry													
CARNIVAL CORP United States	Transportation and Distribution														
	Marine														
		CCL 5 CORP	XS2809222420	15-Jan-2030			5.750	40.000	47.000	103.200	BB	B-	EUR	1,100,000.00	1,100,000.00
														1,100,000.00	

CCY	Account Name	Starting Balance (CCY)	Ending Balance (CCY)	Starting Balance (EUR)	Ending Balance (EUR)
Interest					
EUR	EUR Blackrock MMF Expense Reserve Account	0.00	0.00	0.00	0.00
EUR	EUR Blackrock MMF Interest Account	7,752,057.19	714,577.47	7,752,057.19	714,577.47
EUR	EUR Expense Reserve Account	0.00	0.00	0.00	0.00
EUR	EUR Interest Account	621,332.36	1,038,528.23	621,332.36	1,038,528.23
EUR	EUR Interest Smoothing Account	0.00	0.00	0.00	0.00
GBP	GBP Interest Account	6,584.44	0.00	7,817.28	0.00
USD	USD Interest Account	1,896.31	0.00	1,748.79	0.00
				8,382,955.62	1,753,105.70
Principal					
EUR	EUR Blackrock MMF Principal Account	15,271,270.91	9,942,437.09	15,271,270.91	9,942,437.09
EUR	EUR Blackrock MMF Unused Proceeds Account	0.00	0.00	0.00	0.00
EUR	EUR Principal Account	-11,320,894.40	-2,279,028.32	-11,320,894.40	-2,279,028.32
EUR	EUR Unfunded Reserve Account	0.00	0.00	0.00	0.00
EUR	EUR Unused Proceeds Account	0.00	0.00	0.00	0.00
GBP	GBP Principal Account	0.00	0.00	0.00	0.00
USD	USD Principal Account	0.00	0.00	0.00	0.00
				3,950,376.51	7,663,408.77
Other					
EUR	EUR Blackrock MMF First Period Reserve Account	0.00	0.00	0.00	0.00
EUR	EUR Counterparty Downgrade Account 1	0.00	0.00	0.00	0.00
EUR	EUR Counterparty Downgrade Account 2	0.00	0.00	0.00	0.00
EUR	EUR Custody Account	0.00	0.00	0.00	0.00
EUR	EUR First Period Reserve Account	0.00	0.00	0.00	0.00
EUR	EUR Payment Account	0.00	0.00	0.00	0.00
EUR	EUR Payment Hedge Termination Account	0.00	0.00	0.00	0.00
EUR	EUR Supplemental Reserve Account	0.00	0.00	0.00	0.00
EUR	Trading Gains - EUR*	0.00	0.00	0.00	0.00
				0.00	0.00
				12,333,332.13	9,416,514.47

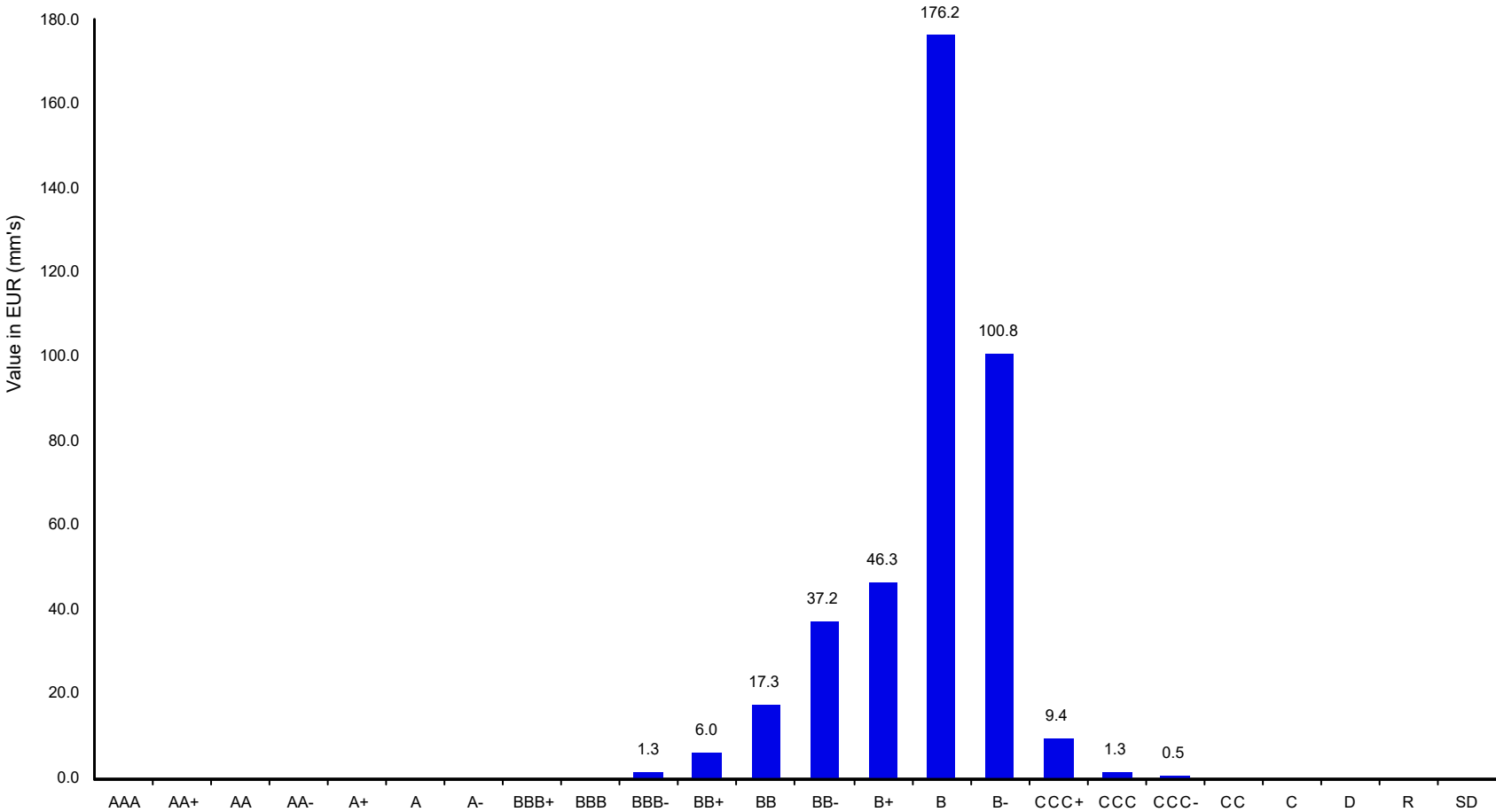
Balances reported on a traded basis *EUR Trading Gains Account Balance for the current Due Period. *EUR Unfunded Revolver Reserve Account Balance for the current Due Period. Please note the EUR Trading Gains Account Balance is included in the balance of the EUR Interest Account / EUR MMF Account for the IC Tests and Account Balances Page. Please note the EUR Unfunded Revolver Reserve Account Balance is included in the balance of the EUR Principal Account / EUR MMF Principal Account the OC Tests and Account Balances Page.MMF's do not own MBS / or obs rated (sf) by S&P

Rated Class	Rated Par (EUR)	Initial Rating	Current Breakeven Rate (%)	Scenario Default Rate (%)	Rate Differential (%)	Result
A	218,000,000.00	AAA	68.56	60.99	7.57	Pass
A	30,000,000.00	AAA	68.56	60.99	7.57	Pass

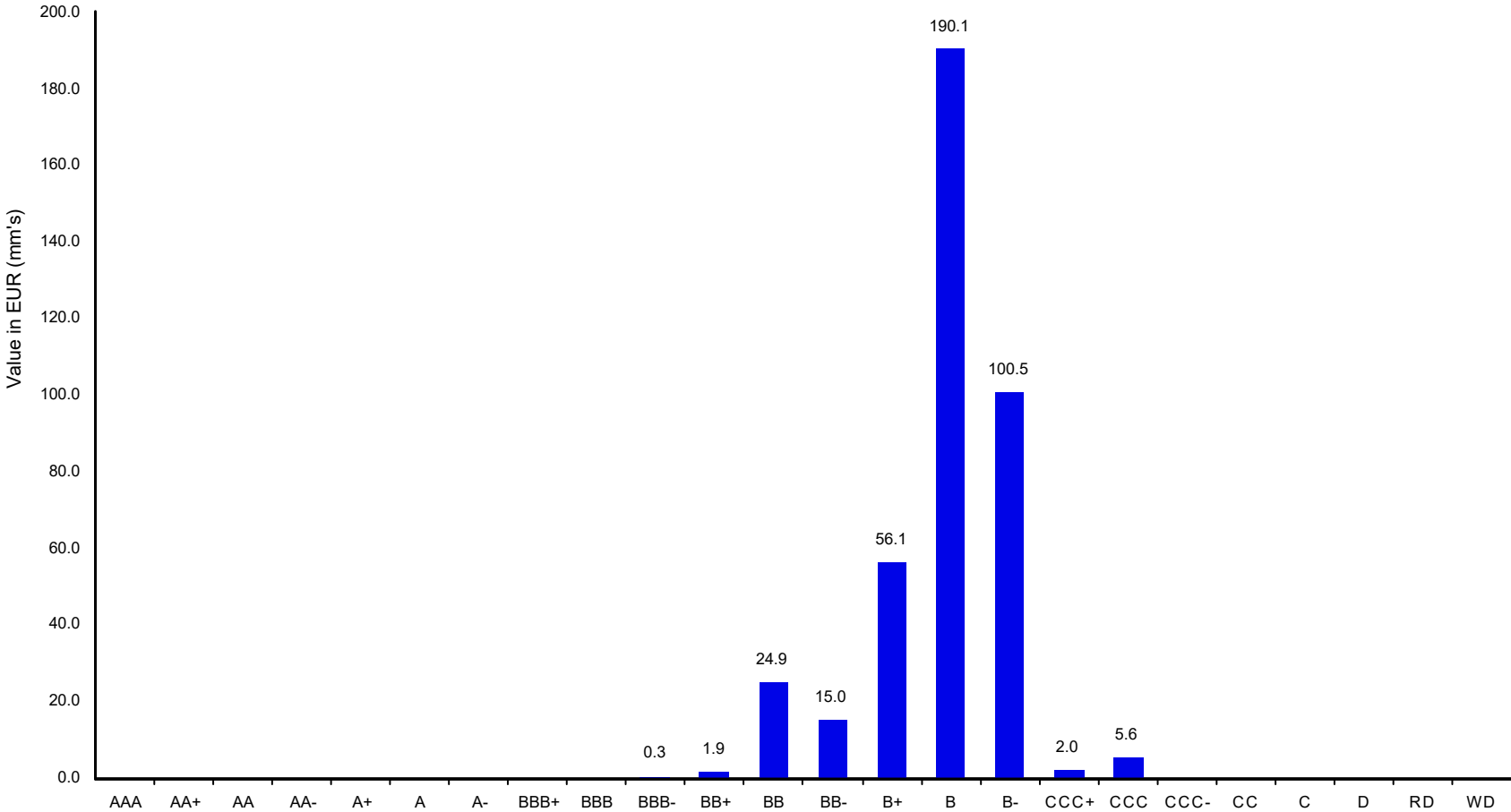




* S&P Issuer Rating *



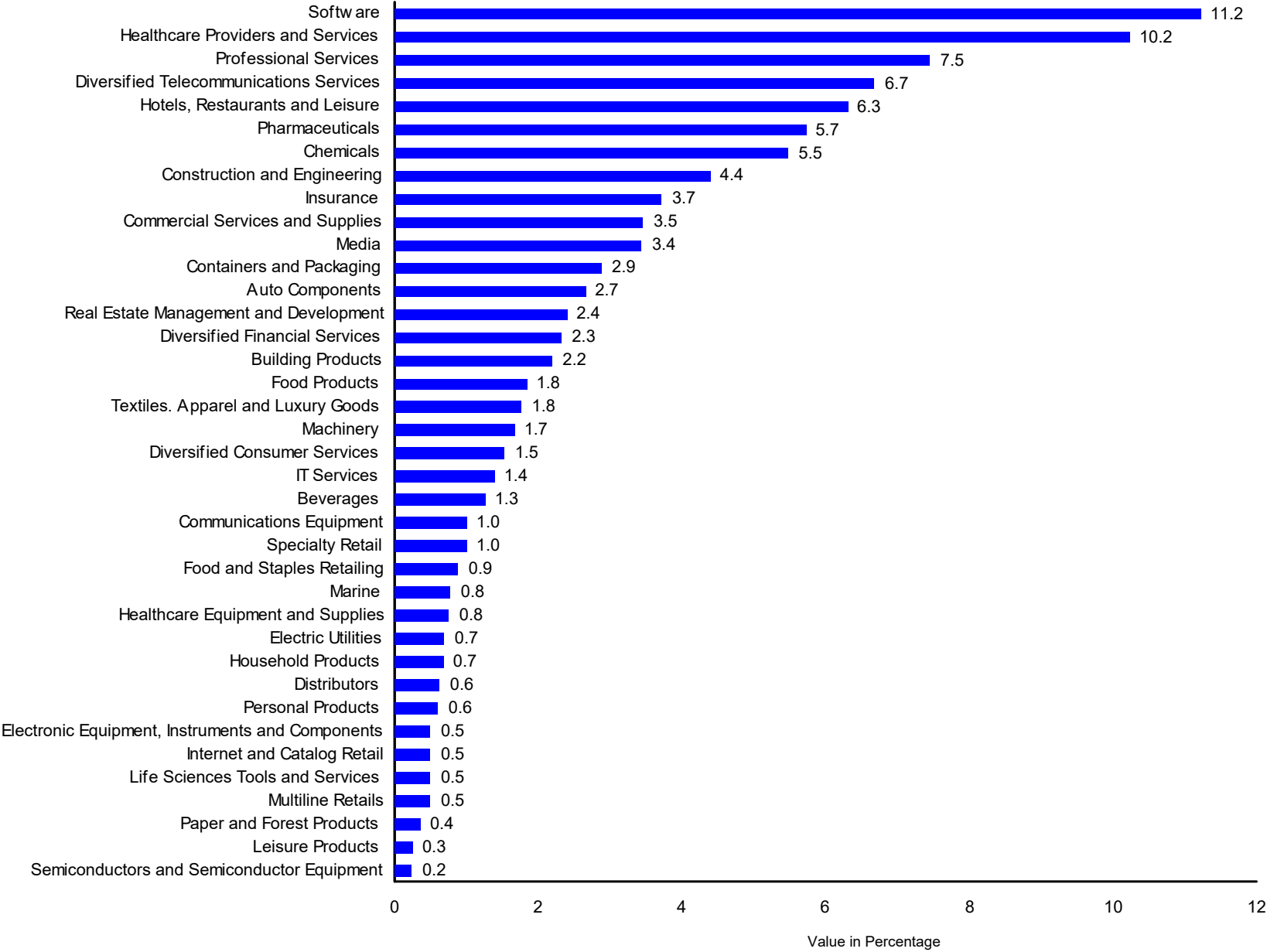
Rating	Principal Balance (EUR)	% of APB
AAA	0.00	0.00 %
AA+	0.00	0.00 %
AA	0.00	0.00 %
AA-	0.00	0.00 %
A+	0.00	0.00 %
A	0.00	0.00 %
A-	0.00	0.00 %
BBB+	0.00	0.00 %
BBB	0.00	0.00 %
BBB-	1,300,000.00	0.33 %
BB+	6,000,000.00	1.51 %
BB	17,339,279.07	4.37 %
BB-	37,170,262.07	9.38 %
B+	46,331,892.85	11.69 %
B	176,197,515.27	44.45 %
B-	100,814,877.63	25.44 %
CCC+	9,354,252.21	2.36 %
CCC	1,304,315.79	0.33 %
CCC-	539,967.66	0.14 %
CC	0.00	0.00 %
C	0.00	0.00 %
D	0.00	0.00 %
R	0.00	0.00 %
SD	0.00	0.00 %
	396,352,362.55	100.00 %



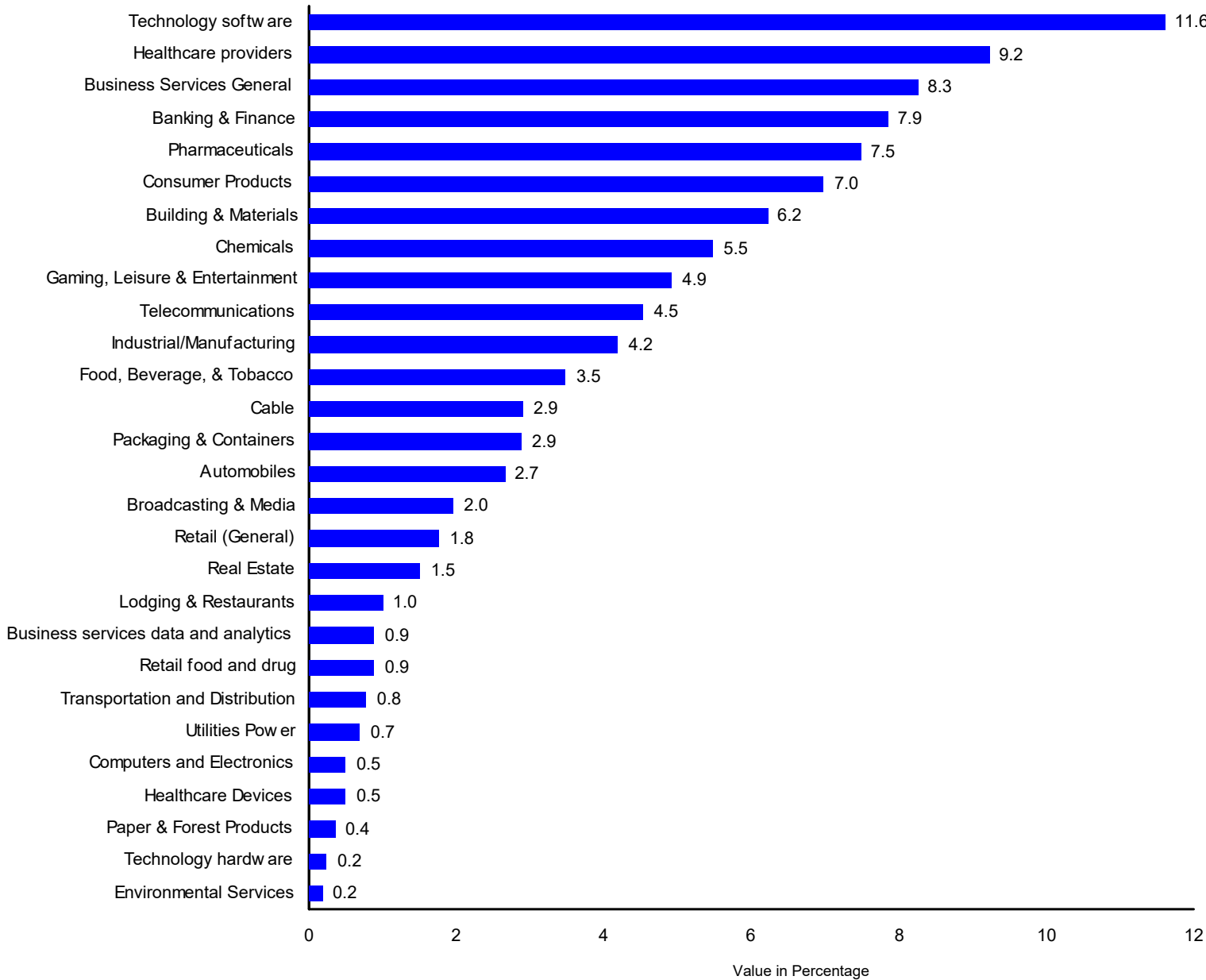
* Fitch Issuer Default Rating *

Rating	Principal Balance (EUR)	% of APB
AAA	0.00	0.00 %
AA+	0.00	0.00 %
AA	0.00	0.00 %
AA-	0.00	0.00 %
A+	0.00	0.00 %
A	0.00	0.00 %
A-	0.00	0.00 %
BBB+	0.00	0.00 %
BBB	0.00	0.00 %
BBB-	300,000.00	0.08 %
BB+	1,857,500.00	0.47 %
BB	24,856,779.07	6.27 %
BB-	15,000,000.00	3.78 %
B+	56,130,935.48	14.16 %
B	190,096,259.04	47.96 %
B-	100,500,888.96	25.36 %
CCC+	1,985,000.00	0.50 %
CCC	5,625,000.00	1.42 %
CCC-	0.00	0.00 %
CC	0.00	0.00 %
C	0.00	0.00 %
D	0.00	0.00 %
RD	0.00	0.00 %
WD	0.00	0.00 %
	396,352,362.55	100.00 %

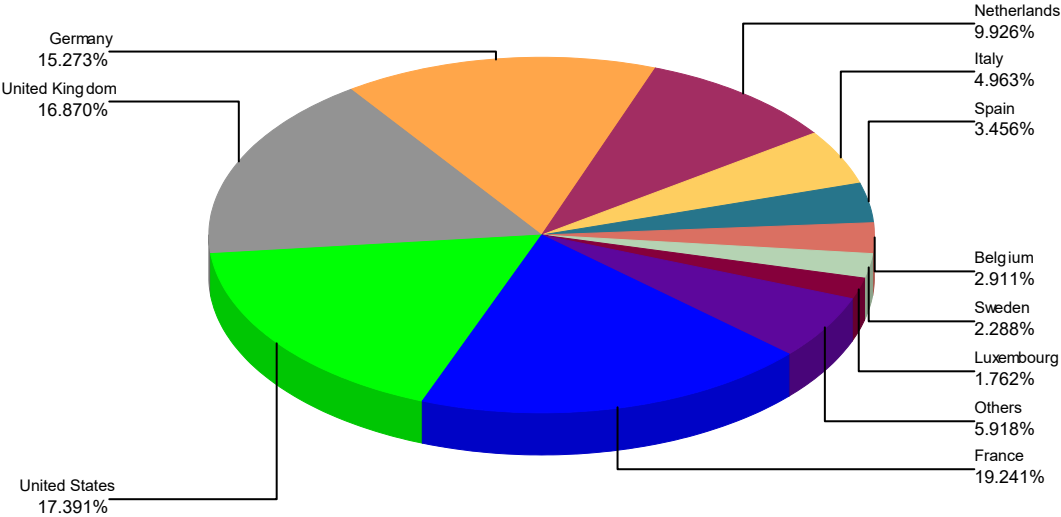
Bar Graphic By SP Industry as of 31-Jul-2024



Bar Graphic By Fitch Industry as of 31-Jul-2024



Geographical Split By Country



Others Include	
Switzerland	1.514%
Ireland	1.377%
Hong Kong	1.261%
Czech Republic	0.757%
Finland	0.757%
Norway	0.252%

Issuer	Identifier	Tranche	Security Level	Asset Type	Coupon Type	Lien Type	Notional Amount (CCY)	CCY	Notional Amount (EUR)
Senior Secured									
888 ACQUISITIONS LTD		GAMHOL FLOAT	Senior Secured		Floating		2,500,000.00	EUR	2,500,000.00
AENOVA HOLDING GMBH		TERM LOAN B HYPO	Senior Secured		Floating		1,500,000.00	EUR	1,500,000.00
AENOVA HOLDING GMBH		FACILITY B2	Senior Secured		Floating		900,000.00	EUR	900,000.00
AI SIRONA LUXEMBOURG ACQUISITION SARL	ZENTIVA	TERM LOAN B3 HYPO	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
ALBEA BEAUTY HOLDINGS SA		FACILITY BA (EUR)	Senior Secured		Floating		2,500,000.00	EUR	2,500,000.00
ALBION FINANCING 3 SARL	AGGREKO	NEW 2024 AMENDED EUR TL HYPO	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
ALTICE FINANCING SA		SEPTEMBER 2023 INCREMENTAL EURO LOAN HYPO	Senior Secured		Floating		1,985,000.00	EUR	1,985,000.00
ALTICE FRANCE SA		SFRFP CORP	Senior Secured		Fixed		4,000,000.00	EUR	4,000,000.00
AMBER FINCO PLC	APPLUS	AMBRFN 6	Senior Secured		Fixed		500,000.00	EUR	500,000.00
AMBER FINCO PLC	APPLUS	TERM LOAN B HYPO	Senior Secured		Floating		1,500,000.00	EUR	1,500,000.00
AMER SPORTS		INITIAL EUR TERM LOAN	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
AMMEGA GROUP B.V.		FACILITY B2	Senior Secured		Floating		750,000.00	EUR	750,000.00
AMMEGA GROUP B.V.		EUR TERM LOAN B HYPO	Senior Secured		Floating		750,000.00	EUR	750,000.00
APEX GROUP TREASURY LIMITED		TERM LOAN (EUR)	Senior Secured		Floating		2,500,000.00	EUR	2,500,000.00
APLEONA HOLDING GMBH		INCREMENTAL FACILITY B3	Senior Secured		Floating		1,500,000.00	EUR	1,500,000.00
ARAGON BIDCO GMBH	AMEDES	FACILITY B	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
ARDONAGH FINCO LIMITED		ARDGRP 6	Senior Secured		Fixed		2,000,000.00	EUR	2,000,000.00
ASSEMBLIN CAVERION GROUP		ASSEMB FLOAT	Senior Secured		Floating		750,000.00	EUR	750,000.00
ATHENA BIDCO GMBH	P&I	FACILITY B LOAN	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
ATHENA BIDCO GMBH	P&I	ADDITIONAL FACILITY B2 LOAN HYPO	Senior Secured		Floating		500,000.00	EUR	500,000.00
ATHENA BIDCO S.A.S	APRIL	FACILITY B HYPO	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
AURIS LUXEMBOURG III S.A.R.L.	SIVANTOS	FACILITY B3 EUR	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
AWAZE LIMITED	COMPASS	FACILITY B3 AMENDMENT	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
BCP MODULAR SERVICES FINANCE II PLC	MODULAIRE	MODULA 4	Senior Secured		Fixed		500,000.00	EUR	500,000.00
BELLIS ACQUISITION COMPANY PLC	ASDA	TERM LOAN B HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
BERTRAND FRANCHISE FINANCE	BURGER KING FRANCE	BERFRA FLOAT	Senior Secured		Floating		1,500,000.00	EUR	1,500,000.00
BID CO SB SAS / SIACI SAINT HONORE SAS	SIACI	FACILITY B	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
BIRKENSTOCK GROUP B.V. & CO. KG		FACILITY B (EUR)	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
BLITZ 20-487 GMBH	TRIANGLE	FACILITY B	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
BLITZ F21-433 GMBH	VEONET	FACILITY B (EUR)	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00

Portfolio Composition - Asset Type as of 31-Jul-2024

Issuer	Identifier	Tranche	Security Level	Asset Type	Coupon Type	Lien Type	Notional Amount (CCY)	CCY	Notional Amount (EUR)
BOELS TOPHOLDING B.V.		FACILITY B2 LOAN HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
BOLUDA TOWAGE		FACILITY B3	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
BOOST NEWCO BORROWER, LLC	WORLDPAY	INITIAL EURO TERM LOAN HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
BOXER PARENT CO INC	BMC	2031 NEW FIRST LIEN EURO TERM LOAN HYPO	Senior Secured		Floating		4,000,000.02	EUR	4,000,000.02
BREITLING FINANCING S.A.R.L		FACILITY B	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
BROOKFIELD SLATE HOLDINGS III LIMITED	CUPA GROUP	FACILITY B LOAN	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
CAB	BIOGROUP	FACILITY B	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
CD&R FIREFLY BIDCO LIMITED	MFG	TERM LOAN B4-B HYPO	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
CEDACRI S.P.A.		CEDCRI CORP	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
CERVANTES BIDCO S.L.U. (EUROPA UNIVERSITY EDUCATION GROUP)	EUROPA UNIVERSITY	TERM LOAN B HYPO	Senior Secured		Floating		500,000.00	EUR	500,000.00
CERVED GROUP S.P.A.	CERVED	CERVIM FLOAT	Senior Secured		Floating		350,000.00	EUR	350,000.00
CHEMOURS COMPANY		TERM LOAN B-3	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
CHEPLAPHARM ARZNEIMITTEL GMBH		FACILITY B	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
CHROME BIDCO	CERBA	INCREMENTAL TERM LOAN D	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
CHROME BIDCO	CERBA	FACILITY B	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
CHRYSAOR BIDCO SARL	ALTER DOMUS	Unfunded Commitment	Senior Secured				68,955.48	EUR	68,955.48
CHRYSAOR BIDCO SARL	ALTER DOMUS	TERM LOAN HYPO	Senior Secured		Floating		931,044.52	EUR	931,044.52
CIDRON AIDA FINCO SARL	ADVANZ PHARMA	ADVZCN	Senior Secured		Fixed		1,000,000.00	EUR	1,000,000.00
CIDRON AIDA FINCO SARL	ADVANZ PHARMA	FACILITY B	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
CIRCET EUROPE SAS	CIRCET	SENIOR FACILITY B	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
CIRSA FINANCE INTERNATIONAL S.A.R.L		LHMCFI 4	Senior Secured		Fixed		800,000.00	EUR	800,000.00
CIRSA FINANCE INTERNATIONAL S.A.R.L		LHMCFI FLOAT	Senior Secured		Floating		1,400,000.00	EUR	1,400,000.00
CLARIOS GLOBAL LP	POWER SOLUTIONS	TERM LOAN B 2024	Senior Secured		Floating		5,528,100.49	EUR	5,528,100.49
CLAUDIUS FINANCE SARL	CEGID	FACILITY B	Senior Secured		Floating		257,954.55	EUR	257,954.55
CLAUDIUS FINANCE SARL	CEGID	FACILITY B2 LOAN	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
CLAUDIUS FINANCE SARL	CEGID	FACILITY B	Senior Secured		Floating		742,045.45	EUR	742,045.45
CLAY HOLDCO B.V.	BME	TERM LOAN B2	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
COBALT BIDCO (COLISEE GROUP)	COLISEE	FACILITY B2	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
CONCORDE LUX S.A.R.L	CDK	TERM LOAN B	Senior Secured		Floating		2,185,000.00	EUR	2,185,000.00
CUPPA BIDCO B.V	EKATERRA	FACILITY B1	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
CURIUM BIDCO S.A.R.L.		TERM LOAN B	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
DEDALUS FINANCE GMBH		ADDITIONAL TERM B2	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00

Portfolio Composition - Asset Type as of 31-Jul-2024

Issuer	Identifier	Tranche	Security Level	Asset Type	Coupon Type	Lien Type	Notional Amount (CCY)	CCY	Notional Amount (EUR)
DEXKO GLOBAL INC	DEXKO	INITIAL LEAD BORROWER EURO TERM LOAN	Senior Secured		Floating		1,786,835.08	EUR	1,786,835.08
DEXKO GLOBAL INC	DEXKO	INITIAL GERMAN BORROWER EURO TERM LOAN	Senior Secured		Floating		1,213,164.92	EUR	1,213,164.92
DISCOVERY ENERGY HOLDING CORPORATION(KOHLER ENERGY)	KOHLER ENERGY	INITAL EURO TERM LOAN HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
ELSAN SAS		FACILITY B5	Senior Secured		Floating		3,076,454.54	EUR	3,076,454.54
EMERIA SASU	FONCIA	ADDITIONAL FACILITY B2	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
EMERIA SASU	FONCIA	FACILITY B	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
ENCORE CAPITAL GROUP INC		ECPG FLOAT CORP	Senior Secured		Floating		875,000.00	EUR	875,000.00
ENGINEERED MACHINERY HOLDINGS, INC (WP DELUXE)	DURAVANT	INCREMENTAL AMENDMENT NO 4 TERM LOAN	Senior Secured		Floating		992,346.94	EUR	992,346.94
ENGINEERING INGEGNERIA INFORMATICA S.P.A.	ENGINEERING	CNTRNB CORP	Senior Secured		Fixed		2,000,000.00	EUR	2,000,000.00
ENTAIN HOLDINGS (GIBRALTAR) LTD.	GVC	TERM LOAN B4	Senior Secured		Floating		2,500,000.00	EUR	2,500,000.00
ETRAVELI GROUP HOLDING AB		FACILITY B1 HYPO	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
FIBER BIDCO SPA	FEDRIGONI	FEDRIG FLOAT	Senior Secured		Floating		300,000.00	EUR	300,000.00
FIBER BIDCO SPA	FEDRIGONI	FEDRIG 6	Senior Secured		Fixed		500,000.00	EUR	500,000.00
FILTRATION GROUP CORPORATION		2023 EXTENDED EURO TERM LOAN	Senior Secured		Floating		740,260.06	EUR	740,260.06
FINANCIERE HOLDING CEP	CEP	FACILITY B1	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
FINANCIERE MENDEL SAS	CEVA SANTE ANIMALE	ADDITIONAL TERM FACILITY 1 (EUR) HYPO	Senior Secured		Floating		500,000.00	EUR	500,000.00
FINANCIERE PAX S.A.S	AREAS	FACILITY B2	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
FINCO UTILITAS BV	INFRA GROUP	FACILITY B	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
FLOS B&B ITALIA S.P.A.	IDG	INTDGP CORP	Senior Secured		Floating		2,700,000.00	EUR	2,700,000.00
FLUTTER TREASURY DAC		FLTR 5	Senior Secured		Fixed		300,000.00	EUR	300,000.00
FRONERI INTERNATIONAL PLC		FACILITY B1	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
FUGUE FINANCE B.V.	NORD ANGLIA	TERM LOAN (EUR) 2023	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
GALAXY BIDCO LTD	DOMESTIC & GENERAL	DGGLN FLOAT CORP	Senior Secured		Floating		500,000.00	EUR	500,000.00
GETTY IMAGES		INITIAL EURO TERM LOAN	Senior Secured		Floating		817,161.58	EUR	817,161.58
GGE OPERATIONS SAS	GALILEO	FACILITY B	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
GLOBAL BLUE ACQUISITION B.V. (GLOBAL BLUE)		TERM LOAN B HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
GOLD RUSH BIDCO LIMITED (ALL3 MEDIA)	ALL3MEDIA	TERM LOAN B HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
GOLDSTORY SAS	THOM EUROPE	THOEUR FLOAT	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
GRANITE FRANCE BIDCO SAS	INETUM	FACILITY B LOAN	Senior Secured		Floating		1,500,000.00	EUR	1,500,000.00

Portfolio Composition - Asset Type as of 31-Jul-2024

Issuer	Identifier	Tranche	Security Level	Asset Type	Coupon Type	Lien Type	Notional Amount (CCY)	CCY	Notional Amount (EUR)
GRUPO ANTOLIN-IRAUSA S.A.		ATLNSA CORP	Senior Secured		Fixed		1,000,000.00	EUR	1,000,000.00
GUALA CLOSURES S.P.A.		GCLIM FLOAT	Senior Secured		Floating		500,000.00	EUR	500,000.00
HESTIAFLOOR 2 SAS	GERFLOOR	FACILITY B2	Senior Secured		Floating		2,200,000.00	EUR	2,200,000.00
HIG FINANCE 2 LIMITED (HOWDEN)	HYPERION	2021 EURO TERM LOAN	Senior Secured		Floating		3,249,999.99	EUR	3,249,999.99
HOLDING SOCOTEC		FACILITY B (EUR)	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
HOMEVI	DOMUSVI	ADDITIONAL SENIOR FACILITY B3 HYPO	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
HUNTER DOUGLAS INC (SOLIS IV B.V.)	SOLIS	TRANCHE B-2 TERM LOAN	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
IDEMIA GROUP		EUR TERM LOAN B	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
IFCO MANAGEMENT GMBH		FACILITY BB	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
I-LOGIC TECHNOLOGIES BIDCO LIMITED	ION ANALYTICS	INITIAL EURO TERM LOAN	Senior Secured		Floating		3,909,090.90	EUR	3,909,090.90
IMA INDUSTRIA MACCHINE AUTOMATICHE S.P.A.		IMAIM FLOAT	Senior Secured		Floating		1,150,000.00	EUR	1,150,000.00
INDICOR, LLC		TERM LOAN C HYPO	Senior Secured		Floating		987,549.94	EUR	987,549.94
INDY DUTCH BIDCO B.V.	NIELSENIQ	TRANCHE B-2	Senior Secured		Floating		2,608,949.62	EUR	2,608,949.62
INDY US BIDCO, LLC (NIELSEN)		9th AMENDMENT TERM LOAN HYPO	Senior Secured		Floating		500,000.00	EUR	500,000.00
INEOS 226 LIMITED	STYROLUTION	2026 TRANCHE B EURO TL	Senior Secured	Cov-Lite	Floating		402,290.77	EUR	402,290.77
INEOS ENTERPRISES HOLDINGS II LIMITED		2030 TRANCHE B EURO TERM LOANS	Senior Secured	Cov-Lite	Floating		1,000,000.00	EUR	1,000,000.00
INEOS FINANCE PLC		2027-II EURO TERM LOAN	Senior Secured	Cov-Lite	Floating		4,962,828.33	EUR	4,962,828.33
INOVIE GROUP		ADDITIONAL FACILITY 2	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
INSPIRED FINCO HOLDINGS LTD	INSPIRED EDUCATION	FACILITY B5 A	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
ION CORPORATE SOLUTIONS FINANCE SARL	HELIOS	INITIAL EURO TERM LOAN	Senior Secured		Floating		3,178,611.49	EUR	3,178,611.49
ION TRADING TECHNOLOGIES SARL		INITIAL EURO TL	Senior Secured		Floating		3,812,101.46	EUR	3,812,101.46
IPD 3 B.V	INFOPRO	IPDEBV FLOAT	Senior Secured		Floating		1,500,000.00	EUR	1,500,000.00
ITALMATCH CHEMICALS SPA		FIREBC FLOAT	Senior Secured		Floating		150,000.00	EUR	150,000.00
IU FINANCE MANAGEMENT GMBH		TERM LOAN B HYPO	Senior Secured		Floating		500,000.00	EUR	500,000.00
IVC ACQUISITION LTD (VETSTRATEGY)		TERM LOAN B8	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
KLEOPATRA FINCO SARL	KLOCKNER PENTAPLAST	FACILITY B	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
KLEOPATRA FINCO SARL	KLOCKNER PENTAPLAST	KPERST	Senior Secured		Fixed		1,400,000.00	EUR	1,400,000.00
LA DORIA S.P.A.		LDIM FLOAT	Senior Secured		Floating		450,000.00	EUR	450,000.00
LERNEN BIDCO LIMITED	COGNITA	FACILITY B2-A	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
LOIRE FINCO LUXEMBOURG S.A.R.L (LGC)	LGC SCIENCE	FACILITY B	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
LORCA HOLDCO LIMITED	MASORANGE	FACILITY B3	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00

Portfolio Composition - Asset Type as of 31-Jul-2024

Issuer	Identifier	Tranche	Security Level	Asset Type	Coupon Type	Lien Type	Notional Amount (CCY)	CCY	Notional Amount (EUR)
LOTTOMATICA S.P.A.		GAMENT FLOAT	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
LOTTOMATICA S.P.A.		GAMENT FLOAT	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
LSF10 XL INVESTMENTS SARL	XELLA	FACILITY B4	Senior Secured		Floating		2,706,940.87	EUR	2,706,940.87
LUNE HOLDINGS S.A.R.L.	KEM ONE	KEMONE 5	Senior Secured		Fixed		1,000,000.00	EUR	1,000,000.00
MARKERMEER FINANCE BV	GLOBAL UNIVERSITY SYSTEMS	TERM LOAN B	Senior Secured		Floating		2,500,000.00	EUR	2,500,000.00
MCAFEE CORP.		TERM LOAN B	Senior Secured		Floating		9,825.00	EUR	9,825.00
MCAFEE CORP.		TERM LOAN B	Senior Secured		Floating		3,920,175.00	EUR	3,920,175.00
MEDIAN B.V		FACILITY B-1 LOAN	Senior Secured		Floating		1,500,000.00	EUR	1,500,000.00
MEDLINE BORROWER LP		INITIAL EURO TERM LOAN HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
MEHILAINEN YHTIOT OY		FACILITY B5A	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
MKS INSTRUMENTS INC		2024-1 EURO TERM B LOANS HYPO	Senior Secured		Floating		982,500.00	EUR	982,500.00
MODULAIRE GROUP HOLDINGS LIMITED		FACILITY B2	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
MOSEL BIDCO SE (SOFTWARE AG)	SOFTWARE AG	FACILITY B EURO HYPO	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
NEP/NCP HOLDCO, INC		TERM LOAN B	Senior Secured		Floating		2,001,587.15	EUR	2,001,587.15
NEPTUNE BIDCO US INC (NIELSEN)	NIELSEN	EURO TERM LOAN B	Senior Secured		Floating		2,962,500.00	EUR	2,962,500.00
NEURAXPHARM ARZNEIMITTEL (CEREBRO BIDCO GMBH)		FACILITY B1 LOAN	Senior Secured		Floating		1,392,493.59	EUR	1,392,493.59
NEURAXPHARM ARZNEIMITTEL (CEREBRO BIDCO GMBH)		FACILITY B2 LOAN	Senior Secured		Floating		804,363.56	EUR	804,363.56
NIDDA HEALTHCARE HOLDING	STADA	TERM LOAN B3 HYPO	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
NOBIAN FINANCE B.V.		FACILITY B	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
NOURYON FINANCE B.V	AKZO NOBEL	TERM LOAN B HYPO	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
ODIDO HOLDING B.V.	T-MOBILE NETHERLANDS	FACILITY B	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
OLYMPUS WATER US HOLDING CORP (SOLENIS)	SOLENIS	ADDITIONAL TERM B-5 HYPO	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
ORGANON & CO		EURO TERM LOAN	Senior Secured		Floating		3,991,659.97	EUR	3,991,659.97
PACHELBEL BIDCO S.P.A	MULTIVERSITY	MLTIVR FLOAT	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
PARTS EUROPE SA		TERM LOAN B HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
PCF GMBH	PFLEIDERER	PFLEID CORP	Senior Secured		Fixed		625,000.00	EUR	625,000.00
PEER HOLDING III B.V.	ACTION	TERM FACILITY B3	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
PEGASUS BIDCO B.V.	REFRESCO	EUR TLB 2024-1 HYPO	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
PLATIN 2025 ACQUISITION S.A.R.L	SYNTEGON	FACILITY B	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
POSEIDON BIDCO S.A.S	INGENICO	FACILITY B2	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
PRECISE BIDCO BV	EXACT	EUR TERM LOAN B 5	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
QUIMPER AB (AHLSELL)	AHLSELL	FACILITY B	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00

Portfolio Composition - Asset Type as of 31-Jul-2024

Issuer	Identifier	Tranche	Security Level	Asset Type	Coupon Type	Lien Type	Notional Amount (CCY)	CCY	Notional Amount (EUR)
RAINBOW FINCO S.A.R.L	WELLA	FACILITY B2 LOAN	Senior Secured		Floating		2,397,469.19	EUR	2,397,469.19
RAMSAY GENERALE DE SANTE		TERM LOAN B4 HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
RAMUDDEN GLOBAL(GROUP) GMBH	AVS	TERM LOAN B HYPO	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
REDHALO MIDCO UK LTD	GROUP ONE	TERM LOAN B3 HYPO	Senior Secured		Floating		500,000.00	EUR	500,000.00
ROCKET SOFTWARE, INC.		EXTENDED EURO TERM FACILITY	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
ROHM HOLDING GMBH	MADRID	NEW TLB1 HYPO	Senior Secured		Floating		2,000,805.56	EUR	2,000,805.56
ROSSINI SARL		ROSINI FLOAT	Senior Secured		Floating		1,200,000.00	EUR	1,200,000.00
ROSSINI SARL		ROSINI 6	Senior Secured		Fixed		400,000.00	EUR	400,000.00
RUBIX GROUP FINCO LIMITED		TERM LOAN B2 HYPO	Senior Secured		Floating		2,500,000.00	EUR	2,500,000.00
SAM BIDCO	SEBIA	FACILITY B6	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
SANDY BIDCO B.V.	ROOMPOT	FACILITY B	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
SAPPHIRE BIDCO BV	TMF	FACILITY B1 - EUR	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
SCIL IV LLC	POLYNT	PLYIM FLOAT	Senior Secured		Floating		1,250,000.00	EUR	1,250,000.00
SCIL IV LLC	POLYNT	PLYIM 4	Senior Secured		Fixed		725,000.00	EUR	725,000.00
SCUR-ALPHA 1503 GMBH	ENVALIOR	FACILITY B1 (EUR) LOAN	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
SECTOR ALARM HOLDING AS		FACILITY B2 HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
SHERWOOD FINANCING PLC	ARROW	ARWLN FLOAT	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
SHERWOOD FINANCING PLC	ARROW	ARWLN	Senior Secured		Fixed		2,000,000.00	EUR	2,000,000.00
SILICA S.A.S.	SGD PHARMA	FACILITY B	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
SIRONA BIDCO FRANCE	SEQENS	FACILITY B	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
SISAL PAY		SCHMAN FLOAT CORP	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
SITEL WORLDWIDE CORP (FOUNDEVER)		INITIAL EURO TERM LOAN	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
SOLINA GROUP SERVICES	SOLINA	FACILITY B LOAN	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
STUBHUB HOLDINGS INC	VIAGOGO	EURO TERM LOAN B 2024 HYPO	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
SUMMER (BC) BIDCO B LLC	KANTAR	EXTENDED FACILITY B	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
SUNRISE BIDCO S.A.R.L.	AMEOS	SENIOR FACILITY B LOAN	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
SYNLAB BONDCO PLC		INCREMENTAL FACILITY LOAN	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
TACKLE SARL	TIPICO	FACILITY B (EUR)	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
TEAM.BLUE FINCO SARL		TERM LOAN HYPO	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
TEAMSYSTEM SPA		TITANL FLOAT	Senior Secured		Floating		2,000,000.00	EUR	2,000,000.00
TECHEM VERWALTUNGSGESELLSCHAFT 675 MBH		FACILITY B5 HYPO	Senior Secured		Floating		2,763,114.03	EUR	2,763,114.03
THEVELIA (US) LLC	TRICOR-VISTRA	EUR TERM B1 INC TL	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
TIBCO SOFTWARE INC (CITRIX) (CLOUD SOFTWARE GROUP INC)	CITRIX	EURO TERM LOAN B	Senior Secured		Floating		3,728.07	EUR	3,728.07

Portfolio Composition - Asset Type as of 31-Jul-2024

Issuer	Identifier	Tranche	Security Level	Asset Type	Coupon Type	Lien Type	Notional Amount (CCY)	CCY	Notional Amount (EUR)
TIBCO SOFTWARE INC (CITRIX) (CLOUD SOFTWARE GROUP INC)	CITRIX	EURO TERM LOAN B	Senior Secured		Floating		1,487,498.84	EUR	1,487,498.84
TIC BIDCO LIMITED (PHENNA GROUP)	PHENNA	DELAY DRAW TERM LOAN HYPO	Senior Secured		Floating		225,352.11	EUR	225,352.11
TIC BIDCO LIMITED (PHENNA GROUP)	PHENNA	FACILITY B (EUR) LOAN HYPO	Senior Secured		Floating		1,774,647.89	EUR	1,774,647.89
TK ELEVATOR MIDCO GMBH	THYSSENKRUPP ELEVATOR	FACILITY B2 (EUR) LOAN	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
TK ELEVATOR MIDCO GMBH	THYSSENKRUPP ELEVATOR	TERM B	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
TSM II LUXCO 21 SARL	ETT	TERM LOAN B HYPO	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
TTD HOLDING IV GMBH	TOI TOI & DIXI	TERM LOAN B5	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
UNITED GROUP B.V		ADRBID CORP	Senior Secured		Fixed		500,000.00	EUR	500,000.00
UNITED GROUP B.V		ADRBID FLOAT	Senior Secured		Floating		1,350,000.00	EUR	1,350,000.00
UNITED GROUP B.V		ADRBID FLOAT	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
VERISURE HOLDING AB		TERM LOAN B	Senior Secured		Floating		4,570,265.46	EUR	4,570,265.46
VILLA DUTCH BIDCO B.V.	HOUSE OF HR	ADDITIONAL FACILITY B2 HYPO	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
VIRGIN MEDIA IRELAND LIMITED	VMED O2	FACILITY B1	Senior Secured		Floating		1,647,058.82	EUR	1,647,058.82
VIVALTO SANTE INVESTISSEMENT		FACILITY B	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
VMED O2 UK HOLDCO 4 LIMITED		FACILITY R	Senior Secured		Floating		3,000,000.00	EUR	3,000,000.00
WINTERFELL FINANCING S.A.R.L	STARK	FACILITY B3	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
WITTUR HOLDING GMBH	INDEX	OPCO TERM LOAN	Senior Secured		Floating		1,015,166.67	EUR	1,015,166.67
ZEPHYR BIDCO LIMITED	ZPG	FACILITY B2	Senior Secured		Floating		1,000,000.00	EUR	1,000,000.00
ZF INVEST	PROSOL	SENIOR FACILITY B LOAN	Senior Secured		Floating		2,500,000.00	EUR	2,500,000.00
ZIGGO FINANCING PARTNERSHIP		FACILITY H	Senior Secured		Floating		4,000,000.00	EUR	4,000,000.00
Senior Unsecured									
CARNIVAL CORP		CCL 5 CORP	Senior Unsecured		Fixed		1,100,000.00	EUR	1,100,000.00
KLEOPATRA HOLDINGS 2 S.C.A.	KLOCKNER	KPERST CORP	Senior Unsecured		Fixed		1,034,000.00	EUR	1,034,000.00
SIGMA HOLDCO BV (FLORA/UPFIELD)	FLORA	SIGHCO	Senior Unsecured		Fixed		2,854,252.21	EUR	2,854,252.21
SUMMER (BC) HOLDCO A S.A.R.L.	KANTAR	KANGRP 9	Senior Unsecured		Fixed		270,315.79	EUR	270,315.79
SYNTHOMER PLC		YULCLN 7	Senior Unsecured		Fixed		250,000.00	EUR	250,000.00
UPC HOLDING B.V.		UPCB 3	Senior Unsecured		Fixed		1,000,000.00	EUR	1,000,000.00
VERISURE HOLDING AB		5 1/4 02/2029 USN REGS	Senior Unsecured		Fixed		500,000.00	EUR	500,000.00
VILLA DUTCH BIDCO B.V.	HOUSE OF HR	SECOND LIEN FACILITY LOAN	Senior Unsecured		Floating	Second Lien	539,967.66	EUR	539,967.66
									396,416,433.57

Additional Footnotes - Risk Retention Letter as of 31-Jul-2024

The Retention Holder (Spire Management Limited) has confirmed that as of the date of this Report, its compliance with the covenants set out in paragraph (a) and (b) of the Risk Retention Letter, namely that it has retained a material net economic interest in the transaction of not less than 5 % of the nominal value of each Class of Notes within the meaning of paragraph 1(a) of the CRD Retention Requirements and Art. 51(a) of the AIFMD Requirements and it agrees not to sell, hedge or otherwise mitigate its credit risk under or associated with the Retention Notes or the underlying portfolio of Collateral Obligations, except to the extent required or permitted in accordance with the Retention Requirements.

Deal Participant	Participant Role
Issuer - Legal Entity Identifier - LEI Number	635400L2H9CIYIPFDA93
Collateral Manager - Legal Entity Identifier - LEI Number	2138002K41TZWHALVU77
HSBC Bank PLC	Account Bank; Custodian
HSBC Bank PLC (only role to monitor ratings)	No Ratings Downgrade
Deutsche Bank AG, London Branch	Paying Agent; Collateral Administrator; Calculation Agent
Deutsche Trustee Company Ltd	Security Trustee
Jefferies International Limited	Arranger and Initial Purchaser
Spire Management Limited	Collateral Manager
Custodian and Account Bank Agent- Ratings	Aa3 , P(1) / A+ , F1
Paying Agent- Ratings (Moody's/S&P/Fitch)	A2/ A- / A-