

Glenbrook Park CLO DAC

LEI : 254900YWB4I905VRWM29

COMPLIANCE REPORT

As of 08-Jan-2025

Disclaimer: This report is for informational purposes only, certain information included in the report is estimated, approximated or projected and the report is provided without any representations or warranties as to accuracy or completeness and that none of the Collateral Manager, the Issuer, the Trustee or the Collateral Administrator will have any liability for such estimates, approximations or projections. This document contains information that is confidential and is the property of BNY. It may not be copied, published or used, in whole or in part, for any purpose other than as expressly authorized by BNY.



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Blackstone Ireland Limited

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Compliance Summary

Tranche	Original Balance	Current Balance	Current Coupon	Current Spread	Interest	CCY	S&P Rating			Fitch Rating			Maturity Date
							Original	Current	CW	Original	Current	CW	
Class A Senior Secured Floating Rate Notes	217,000,000.00	217,000,000.00	5.06900%	1.85000%	2,811,042.11	EUR	AAA	AAA	-	AAA	AAA	-	21-Jul-2036
Class B Senior Secured Floating Rate Notes	34,300,000.00	34,300,000.00	6.26900%	3.05000%	549,512.68	EUR	AA	AA	-	AA	AA	-	21-Jul-2036
Class C Senior Secured Deferrable Floating Rate Notes	18,900,000.00	18,900,000.00	7.11900%	3.90000%	343,847.70	EUR	A	A	-	A	A	-	21-Jul-2036
Class D Senior Secured Deferrable Floating Rate Notes	22,000,000.00	22,000,000.00	8.96900%	5.75000%	504,257.11	EUR	BBB-	BBB-	-	BBB-	BBB-	-	21-Jul-2036
Class E Senior Secured Deferrable Floating Rate Notes	16,250,000.00	16,250,000.00	10.79900%	7.58000%	448,458.47	EUR	BB-	BB-	-	BB-	BB-	-	21-Jul-2036
Class F Senior Secured Deferrable Floating Rate	11,500,000.00	11,500,000.00	11.17900%	7.96000%	328,538.39	EUR	B-	B-	-	B-	B-	-	21-Jul-2036
Class Z-1 Notes	30,675,000.00	30,586,501.54	N/A	N/A	N/A	EUR			-			-	21-Jul-2036
Class Z-2 Notes	30,675,000.00	30,321,006.16	N/A	N/A	N/A	EUR			-			-	21-Jul-2036
Subordinated Notes	30,675,000.00	30,675,000.00	N/A	N/A	Residual	EUR			-			-	21-Jul-2036
	411,975,000.00	411,532,507.70			4,985,656.46								

Deal Summary

Description	Value
Closing Date	12-Jul-2023
Effective Date	12-Jul-2023
Reinvestment Rate	0.00000%
Collection Period Start Date	10-Oct-2024
Collection Period End Date	08-Jan-2025
Current Payment Date	21-Jan-2025
Next Payment Date	22-Apr-2025
Next Collection Period Start Date	09-Jan-2025
Next Collection Period End Date	10-Apr-2025
Index Rate/Reference Rate	3.21900%
Stated Maturity	21-Jul-2036
Reinvestment Period End Date	21-Jan-2028
Senior Secured Loans	325,798,012.61
Senior Unsecured Loans	0.00
Senior Secured Bonds	26,766,000.00
Senior Unsecured Bonds	2,989,000.00
Subordinated Obligations	0.00
First Call Date	
Currency Exchange Spot Rate	1 GBP = 1.1982428 EUR
Currency Exchange Spot Rate	1 USD = 0.97082665 EUR

Test Results Summary

Test Type	Pass	Fail	N/A
Coverage Tests	9	0	0
Collateral Quality	5	0	0
Portfolio Profile Tests	38	0	0
Counterparty Tests	30	0	0
Other Tests	6	0	9

Miscellaneous Information

Description	Current
Aggregate Principal Balance	355,553,012.61
Principal Proceeds	(4,406,582.80)
Unused Proceeds	0.00
Collateral Principal Amount	351,146,429.81
Adjusted Collateral Principal Amount	349,245,179.81
Defaulted Obligations	2,000,000.00
Aggregate Funded Spread	13,459,973.65
Aggregate Unfunded Spread	0.00
Aggregate Excess Funded Spread	0.00
APB Selling Institution Not Lender of Record	0.00
Interest Proceeds used to purchase Loss Mitigation Obligations	0.00
Principal Proceeds used to purchase Loss Mitigation Obligations	0.00
Trading Gains paid into the Interest Account	0.00
Trading Gains Ledger Balance	0.00
Incentive Collateral Management Fee	0.00
Contributions received from a Contributor	0.00

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
Par Value					
Class A/B Par Value Test	349,245,179.81	251,300,000.00	138.98%	>= 130.00%	✓ Passed
Class C Par Value Test	349,245,179.81	270,200,000.00	129.25%	>= 122.50%	✓ Passed
Class D Par Value Test	349,245,179.81	292,200,000.00	119.52%	>= 113.70%	✓ Passed
Class E Par Value Test	349,245,179.81	308,450,000.00	113.23%	>= 108.40%	✓ Passed
Reinvestment Par Value Test	349,245,179.81	308,450,000.00	113.23%	>= 108.90%	✓ Passed
Event of Default	350,307,431.81	217,000,000.00	161.43%	>= 102.50%	✓ Passed
Interest Coverage					
Class A/B Interest Coverage Test	6,174,554.86	3,360,554.79	183.74%	>= 120.00%	✓ Passed
Class C Interest Coverage Test	6,174,554.86	3,704,402.49	166.68%	>= 110.00%	✓ Passed
Class D Interest Coverage Test	6,174,554.86	4,208,659.60	146.71%	>= 105.00%	✓ Passed
Collateral Quality					
S&P CDO Monitor Test			62.83%	<= 65.93%	✓ Passed
Fitch Maximum Weighted Average Rating Factor Test			25.60	<= 26.00	✓ Passed
Fitch Minimum Weighted Average Recovery Rate Test			62.20%	>= 59.42%	✓ Passed
Fitch Minimum Weighted Average Spread Test			3.93%	>= 3.90%	✓ Passed
Weighted Average Life Test			4.30	<= 7.01	✓ Passed
Portfolio Profile					
(a) Secured Senior Obligations	346,157,429.81	350,307,431.81	98.82%	>= 90.00%	✓ Passed
(b) First Lien Loans	321,391,429.81	350,307,431.81	91.75%	>= 70.00%	✓ Passed
(c) Unsecured Senior Obligations, Second Lien Loans, First Lien Last Out Loans, Mezzanine Obligations and High Yield Bonds	2,989,000.00	350,307,431.81	0.85%	<= 10.00%	✓ Passed
(d)(i) Highest Single Obligor	5,250,000.00	350,307,431.81	1.50%	<= 3.00%	✓ Passed
(d)(ii) Fourth Highest Single Obligor	4,046,416.00	350,307,431.81	1.16%	<= 2.50%	✓ Passed
(d)(iii) Highest Single Obligor of Collateral Obligations which are not Secured Senior Obligations	1,000,000.00	350,307,431.81	0.29%	<= 1.50%	✓ Passed
(e) Non-Euro Obligations	1,157,005.67	350,307,431.81	0.33%	<= 20.00%	✓ Passed
(f) Participations	0.00	350,307,431.81	0.00%	<= 5.00%	✓ Passed
(g)(i) Current Pay Obligations	0.00	350,307,431.81	0.00%	<= 5.00%	✓ Passed
(g)(ii) Current Pay Obligations that are Uptier Priming Debt	0.00	350,307,431.81	0.00%	<= 5.00%	✓ Passed
(h) Revolving Obligations or Delayed Drawdown Collateral Debt Obligations	457,685.37	350,307,431.81	0.13%	<= 5.00%	✓ Passed
(i) Fitch CCC Obligations	24,756,087.53	350,307,431.81	7.07%	<= 7.50%	✓ Passed
(j) S&P CCC Obligations	17,145,203.30	350,307,431.81	4.89%	<= 7.50%	✓ Passed
(k) Bridge Loans	0.00	350,307,431.81	0.00%	<= 5.00%	✓ Passed
(l) PIK Securities	4,289,747.45	350,307,431.81	1.22%	<= 5.00%	✓ Passed
(m) Fixed Rate Collateral Obligations	12,984,000.00	350,307,431.81	3.71%	<= 6.25%	✓ Passed
(n)(i) Top Fitch Industry Classification	39,749,999.98	350,307,431.81	11.35%	<= 17.50%	✓ Passed
(n)(ii) 2nd Highest Fitch Industry Classification	33,331,631.97	350,307,431.81	9.51%	<= 15.00%	✓ Passed
(n)(iii) Top 3 Fitch Industry Classifications	100,536,770.01	350,307,431.81	28.70%	<= 40.00%	✓ Passed
(o)(i) S&P Industry Highest	39,249,999.98	350,307,431.81	11.20%	<= 17.50%	✓ Passed
(o)(ii) S&P Industry Second Highest	33,859,747.74	350,307,431.81	9.67%	<= 15.00%	✓ Passed

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
(o)(iii) S&P Industry Third Highest	22,591,836.74	350,307,431.81	6.45%	<= 12.00%	✓ Passed
(o)(iv) S&P Industry Concentration Test - Top 3 Industries	95,701,584.46	350,307,431.81	27.32%	<= 40.00%	✓ Passed
(p) Obligors Domiciled in Countries with a Fitch country ceiling below AAA	11,244,000.00	350,307,431.81	3.21%	<= 10.00%	✓ Passed
(q)(i) Obligors Domiciled in Countries with a S&P country ceiling below AA-	34,040,050.51	350,307,431.81	9.72%	<= 20.00%	✓ Passed
(q)(ii) Obligors Domiciled in Countries with a S&P country ceiling below A-	14,744,000.00	350,307,431.81	4.21%	<= 15.00%	✓ Passed
(q)(iii) Obligors Domiciled in Countries with a S&P country ceiling below BBB-	0.00	350,307,431.81	0.00%	<= 10.00%	✓ Passed
(q)(iv) Obligors Domiciled in Countries with a S&P country ceiling below BB-	0.00	350,307,431.81	0.00%	<= 5.00%	✓ Passed
(r) Cov-Lite Loans	9,350,749.08	350,307,431.81	2.67%	<= 30.00%	✓ Passed
(s) Obligors with Total Indebtedness >= 150m and < 250m	0.00	350,307,431.81	0.00%	<= 5.00%	✓ Passed
(t) Unhedged Collateral Obligations	0.00	350,307,431.81	0.00%	<= 2.50%	✓ Passed
(u) Annual Obligations	0.00	350,307,431.81	0.00%	<= 5.00%	✓ Passed
(v) Obligations with a purchase price between 55 per cent and 60 per cent	0.00	350,307,431.81	0.00%	<= 5.00%	✓ Passed
(w) Corporate Rescue Loans and Defaulted Uptier Priming Debt	0.00	350,307,431.81	0.00%	<= 5.00%	✓ Passed
(x) Distressed Exchange Obligations	0.00	350,307,431.81	0.00%	<= 2.50%	✓ Passed
(y) Top 10 Obligors	41,657,116.12	350,307,431.81	11.89%	<= 20.00%	✓ Passed
(z) Discount Obligations	1,000,000.00	350,307,431.81	0.29%	<= 30.00%	✓ Passed
(aa) Portfolio Company Obligors	8,407,005.67	350,307,431.81	2.40%	<= 20.00%	✓ Passed

Counterparty

(bb)(i) Fitch Individual Third Party Credit Exposure Rated AAA	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(ii) Fitch Individual Third Party Credit Exposure Rated AA+	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(iii) Fitch Individual Third Party Credit Exposure Rated AA	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(iv) Fitch Individual Third Party Credit Exposure Rated AA-	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(v) Fitch Individual Third Party Credit Exposure Rated A+	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(vi) Fitch Individual Third Party Credit Exposure Rated A	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(vii) Fitch Individual Third Party Credit Exposure Rated A- or lower	0.00	349,146,429.81	0.00%	<= 0.00%	✓ Passed
(bb)(i) Fitch Aggregate Third Party Credit Exposure Rated AAA or lower	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(ii) Fitch Aggregate Third Party Credit Exposure Rated AA+ or lower	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(iii) Fitch Aggregate Third Party Credit Exposure Rated AA or lower	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(iv) Fitch Aggregate Third Party Credit Exposure Rated AA- or lower	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(v) Fitch Aggregate Third Party Credit Exposure Rated A+ or lower	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(vi) Fitch Aggregate Third Party Credit Exposure Rated A or lower	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(vii) Fitch Aggregate Third Party Credit Exposure Rated A- or lower	0.00	349,146,429.81	0.00%	<= 0.00%	✓ Passed
(bb)(i) S&P Individual Third Party Credit Exposure Rated AAA	0.00	349,146,429.81	0.00%	<= 20.00%	✓ Passed
(bb)(ii) S&P Individual Third Party Credit Exposure Rated AA+	0.00	349,146,429.81	0.00%	<= 10.00%	✓ Passed
(bb)(iii) S&P Individual Third Party Credit Exposure Rated AA	0.00	349,146,429.81	0.00%	<= 10.00%	✓ Passed
(bb)(iv) S&P Individual Third Party Credit Exposure Rated AA-	0.00	349,146,429.81	0.00%	<= 10.00%	✓ Passed
(bb)(v) S&P Individual Third Party Credit Exposure Rated A+	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(vi) S&P Individual Third Party Credit Exposure Rated A	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(vii) S&P Individual Third Party Credit Exposure Rated A without Short Term A-1	0.00	349,146,429.81	0.00%	<= 0.00%	✓ Passed
(bb)(viii) S&P Individual Third Party Credit Exposure Rated A- or below	0.00	349,146,429.81	0.00%	<= 0.00%	✓ Passed
(bb)(i) S&P Aggregate Third Party Credit Exposure Rated AAA	0.00	349,146,429.81	0.00%	<= 20.00%	✓ Passed

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
(bb)(ii) S&P Aggregate Third Party Credit Exposure Rated AA+	0.00	349,146,429.81	0.00%	<= 10.00%	✓ Passed
(bb)(iii) S&P Aggregate Third Party Credit Exposure Rated AA	0.00	349,146,429.81	0.00%	<= 10.00%	✓ Passed
(bb)(iv) S&P Aggregate Third Party Credit Exposure Rated AA-	0.00	349,146,429.81	0.00%	<= 10.00%	✓ Passed
(bb)(v) S&P Aggregate Third Party Credit Exposure Rated A+	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(vi) S&P Aggregate Third Party Credit Exposure Rated A	0.00	349,146,429.81	0.00%	<= 5.00%	✓ Passed
(bb)(vii) S&P Aggregate Third Party Credit Exposure Rated A without Short Term A-1	0.00	349,146,429.81	0.00%	<= 0.00%	✓ Passed
(bb)(viii) S&P Aggregate Third Party Credit Exposure Rated A- or below	0.00	349,146,429.81	0.00%	<= 0.00%	✓ Passed
Other					
Moody's Weighted Average Rating Factor	3,103.00		3,103.00	N/A	● N/A
Diversity Score	353,553,012.61	353,553,012.61	61.00	N/A	● N/A
Weighted Average Floating Spread excl Agg Unfunded Spread	3.96		3.96%	N/A	● N/A
Weighted Average Floating Spread excl Agg Excess Funded Spread	3.96		3.96%	N/A	● N/A
Weighted Average Floating Spread excl Unfunded and Excess Agg Spread			3.96	N/A	● N/A
BCF Requirement	265,051,025.49	351,146,429.81	75.48%	>= 50.00%	✓ Passed
Cumulative PB LMO acquired by the Issuer on or after the Issue Date with Principal Proceeds		350,000,000.00		<= 5.00%	● Not Calculated
Cumulative PB LMO acquired by the Issuer on or after the Issue Date with Principal Proceeds and/or Interest Proceeds		350,000,000.00		<= 10.00%	● Not Calculated
Swapped Non-Discount Clause (D)(ii)	0.00	350,000,000.00	0.00%	<= 12.50%	✓ Passed
Swapped Non-Discount clause (D)(v)	0.00	351,146,429.81	0.00%	<= 5.00%	✓ Passed
Determination of a) Frequency Switch Event	0.00	354,714,014.61	0.00%	<= 20.00%	✓ Passed
Determination of b) Frequency Switch Event	0.00		0.00%	N/A	● N/A
Determination of c) Frequency Switch Event	0.00		0.00	N/A	● N/A
Discretionary Sales	10,245,000.00	350,158,464.30	2.93%	<= 30.00%	✓ Passed
Long Dated Obligations	0.00	349,546,429.81	0.00%	<= 5.00%	✓ Passed

Par Value Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Par Value Test	349,245,179.81	251,300,000.00	138.98%	8.98%	>= 130.00%	✓ Passed
Class C Par Value Test	349,245,179.81	270,200,000.00	129.25%	6.75%	>= 122.50%	✓ Passed
Class D Par Value Test	349,245,179.81	292,200,000.00	119.52%	5.82%	>= 113.70%	✓ Passed
Class E Par Value Test	349,245,179.81	308,450,000.00	113.23%	4.83%	>= 108.40%	✓ Passed
Reinvestment Par Value Test	349,245,179.81	308,450,000.00	113.23%	4.33%	>= 108.90%	✓ Passed
Event of Default	350,307,431.81	217,000,000.00	161.43%	58.93%	>= 102.50%	✓ Passed

Par Value Test Numerator Detail

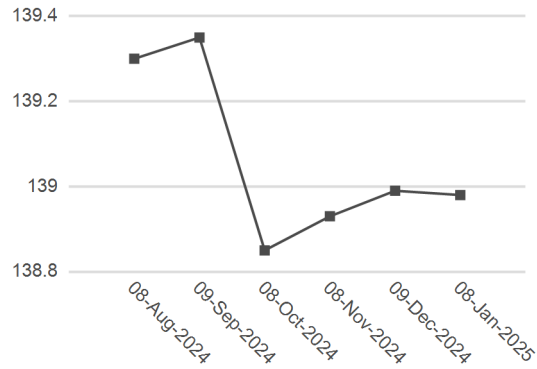
Aggregate Principal Balance	355,553,012.61
Principal Proceeds	(4,406,582.80)
Unused Proceeds	0.00
Purchased Accrued Interest	0.00
Sub Total:	351,146,429.81
Less:	
Deferring and Defaulted Adjustment Amount	1,600,000.00
Current Pay Adjustment	0.00
Discount Adjustment	301,250.00
Differential Swapped Non-Discount Adjustment	0.00
Corporate Rescue Loan Adjustment	0.00
Distressed Exchange Adjustment	0.00
CCC Adjustment Amount	0.00
Uptier Priming Debt Adjustment	0.00
Defaulted Uptier Priming Debt Adjustment	0.00
Sub Total:	1,901,250.00
Adjusted Collateral Principal Amount	349,245,179.81

Par Value Test Denominator Detail

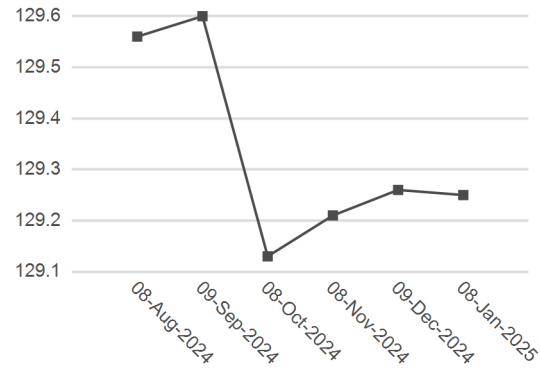
Tranche	Principal Amount
Class A Senior Secured Floating Rate Notes	217,000,000.00
Class B Senior Secured Floating Rate Notes	34,300,000.00
Class C Senior Secured Deferrable Floating Rate Notes	18,900,000.00
Class D Senior Secured Deferrable Floating Rate Notes	22,000,000.00
Class E Senior Secured Deferrable Floating Rate Notes	16,250,000.00

Par Value Tests Result Value History

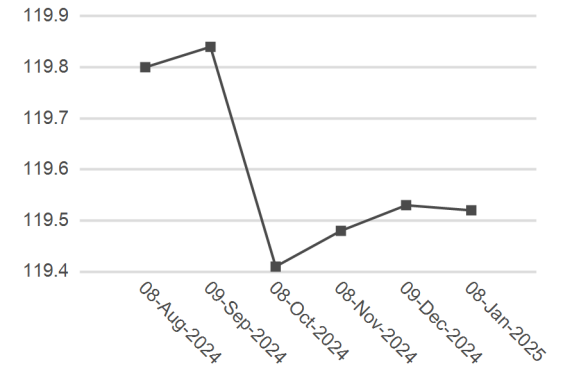
Class A/B Par Value Test



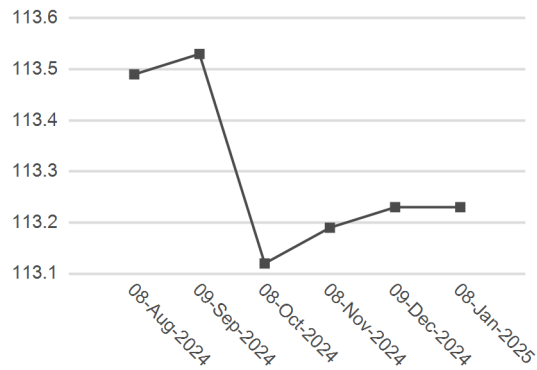
Class C Par Value Test



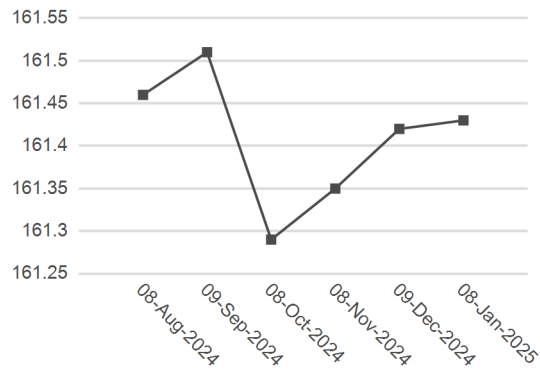
Class D Par Value Test



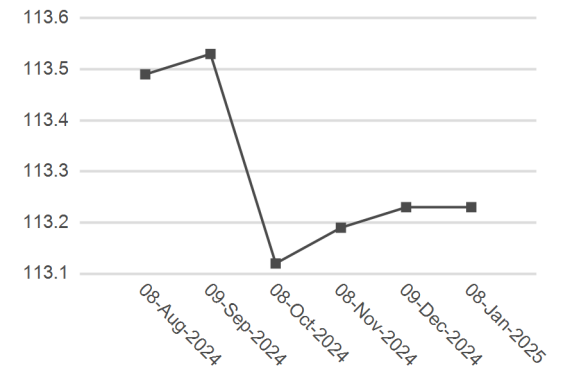
Class E Par Value Test



Event of Default



Reinvestment Par Value Test



Interest Coverage Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Interest Coverage Test	6,174,554.86	3,360,554.79	183.74%	63.74%	>= 120.00%	✓ Passed
Class C Interest Coverage Test	6,174,554.86	3,704,402.49	166.68%	56.68%	>= 110.00%	✓ Passed
Class D Interest Coverage Test	6,174,554.86	4,208,659.60	146.71%	41.71%	>= 105.00%	✓ Passed

Interest Coverage Test Numerator Detail

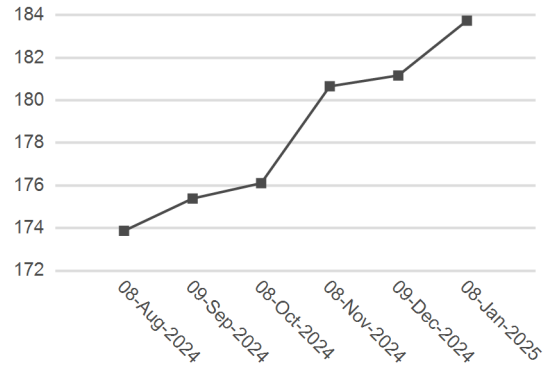
Actual Interest Received	6,320,739.67
Projected Interest	0.00
Reinvestment Interest	0.00
Interest on Account Balances	0.00
Miscellaneous Proceeds	0.00
Sub Total:	6,320,739.67
Plus:	
Amount Payable from Currency Account	0.00
Amount Payable from Expense Reserve Account	0.00
Amount Payable from First Period Reserve Account	0.00
Amount Payable From Interest Smoothing Account	0.00
Scheduled Periodic Interest Rate Hedge Counterparty Payments	0.00
Sub Total:	0.00
Less:	
Amounts Payable into Interest Smoothing Account	0.00
Amounts Payable Priority of Payments	146,184.81
Principal Financed Accrued Interest	0.00
PIK Obligation that has been deferred (without duplication)	0.00
Sub Total:	146,184.81
Interest Coverage Numerator	6,174,554.86

Interest Coverage Test Denominator Detail

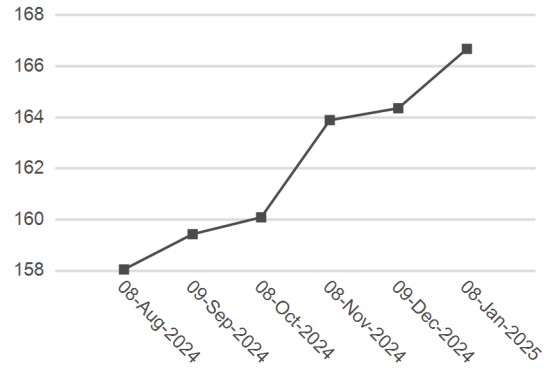
Tranche	Interest
Class A Senior Secured Floating Rate Notes	2,811,042.11
Class B Senior Secured Floating Rate Notes	549,512.68
Class C Senior Secured Deferrable Floating Rate Notes	343,847.70
Class D Senior Secured Deferrable Floating Rate Notes	504,257.11

Interest Coverage Tests Result Value History

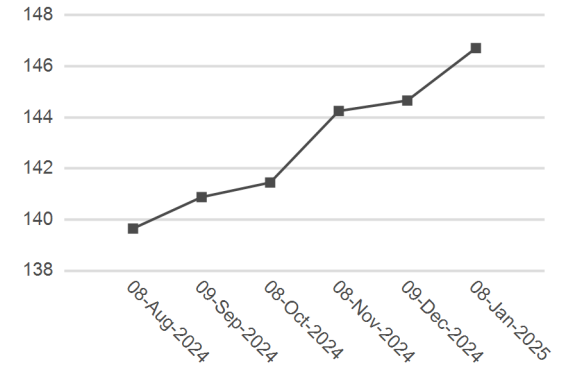
Class A/B Interest Coverage Test



Class C Interest Coverage Test



Class D Interest Coverage Test



Industry Concentrations

S&P Industry	# of Assets	Principal Balance	% of APB
Aerospace & Defense	1	1,750,000.00	0.49%
Auto Components	1	2,000,000.00	0.56%
Automobile Components	4	2,240,000.00	0.63%
Beverages	1	2,275,000.00	0.64%
Biotechnology	1	3,386,471.05	0.95%
Broadline Retail	2	5,000,000.00	1.41%
Building Products	16	20,997,005.67	5.91%
Capital Markets	7	5,250,000.00	1.48%
Chemicals	18	19,726,910.75	5.55%
Commercial Services & Supplies	13	19,390,874.91	5.45%
Construction & Engineering	7	7,125,000.00	2.00%
Construction Materials	2	2,250,000.00	0.63%
Consumer Staples Distribution & Retail	4	3,625,000.00	1.02%
Containers & Packaging	4	5,524,000.00	1.55%
Diversified Consumer Services	11	11,659,562.24	3.28%
Diversified Telecommunication Services	14	20,945,858.69	5.89%
Electrical Equipment	1	1,500,000.00	0.42%
Electronic Equipment, Instruments & Components	1	400,000.00	0.11%
Financial Services	7	10,568,884.23	2.97%
Food Products	10	12,112,912.91	3.41%
Health Care Equipment & Supplies	7	8,100,000.00	2.28%
Health Care Providers & Services	29	39,249,999.98	11.04%
Hotels, Restaurants & Leisure	8	15,750,000.00	4.43%
Household Durables	5	4,239,747.45	1.19%
Insurance	4	5,283,000.00	1.49%
Interactive Media and Services	1	1,817,126.32	0.51%
IT Services	4	4,000,000.00	1.13%
Leisure Products	5	9,100,000.00	2.56%
Life Sciences Tools & Services	1	500,000.00	0.14%
Machinery	5	9,423,026.93	2.65%
Media	7	7,500,000.00	2.11%
Oil, Gas & Consumable Fuels	1	750,000.00	0.21%
Personal Care Products	2	2,100,000.00	0.59%
Pharmaceuticals	13	22,591,836.74	6.35%
Professional Services	7	10,482,005.17	2.95%
Real Estate Management & Development	1	2,000,000.00	0.56%
Software	22	33,859,747.74	9.52%
Specialty Retail	4	7,581,983.02	2.13%
Textiles, Apparel & Luxury Goods	1	2,000,000.00	0.56%
Trading Companies & Distributors	3	5,147,058.81	1.45%
Transportation Infrastructure	6	6,350,000.00	1.79%
Total:		355,553,012.61	100.00%

Fitch Industry	# of Assets	Principal Balance	% of APB
Aerospace & Defense	2	3,750,000.00	1.05%
Automobiles	5	4,240,000.00	1.19%
Banking & Finance	11	17,392,005.17	4.89%
Broadcasting & Media	4	3,500,000.00	0.98%
Building & Materials	21	25,297,005.67	7.11%
Business Services Data and Analytics	6	10,787,126.32	3.03%
Business Services General	26	27,455,138.06	7.72%
Cable	6	6,834,748.27	1.92%
Chemicals	21	24,873,969.56	7.00%
Consumer Products	14	14,449,309.70	4.06%
Environmental Services	3	4,250,000.00	1.20%
Food & Beverage & Tobacco	13	18,387,912.91	5.17%
Food & Drug Retail	3	2,125,000.00	0.60%
Gaming & Leisure & Entertainment	9	15,600,000.00	4.39%
Healthcare Devices	9	13,386,471.05	3.76%
Healthcare Providers	28	39,749,999.98	11.18%
Industrial/Manufacturing	16	21,023,026.93	5.91%
Lodging & Restaurants	5	10,250,000.00	2.88%
Packaging & Containers	3	3,524,000.00	0.99%
Pharmaceuticals	11	19,091,836.74	5.37%
Real Estate	3	3,910,736.84	1.10%
Retail (General)	4	10,081,983.02	2.84%
Technology Hardware	1	400,000.00	0.11%
Technology Software	24	33,331,631.97	9.37%
Telecommunications	11	18,111,110.42	5.09%
Transportation & Distribution	1	3,000,000.00	0.84%
Utilities	1	750,000.00	0.21%
Total:		355,553,012.61	100.00%

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Loan							
Ace Bidco GmbH - Tlb	LX255578	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	08-Jul-2031
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	Term Loan	1,817,126.32	1,817,126.32	0.00	Senior Secured	16-Feb-2028
Ad Education - Tlb	LX249460	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	14-Nov-2031
Aernnova Aerospace S.A.U. - EUR Term Loan B 2024	LX236054	Term Loan	1,750,000.00	1,750,000.00	0.00	Senior Secured	27-Feb-2030
Al Silk UK Midco 2 Limited - Facility B	LX226415	Term Loan	2,250,000.00	2,250,000.00	0.00	Senior Secured	04-Mar-2031
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Sep-2028
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	Term Loan	1,930,138.07	1,930,138.07	0.00	Senior Secured	12-May-2028
Almaviva Developpement - Facility B	LX193594	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	10-Apr-2028
Amber Finco Plc - Facility B2	LX254125	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	11-Jun-2029
Apex Group Treasury Limited - EUR Term Loan	LX196234	Term Loan	4,000,000.00	4,000,000.00	0.00	Senior Secured	27-Jul-2028
Apleona Holding GMBH - Incremental Facility B3 Loan	LX235576	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Apr-2028
Aragon Bidco GMBH - Facility B Loan	LX199035	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	20-Nov-2028
Artemis Acquisitions UK Limited - Incremental Facility B5	LX236141	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	04-Jul-2031
Athena Bidco - Facility B2	LX248261	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	14-Apr-2031
Auris Luxembourg III SARL - Facility B5	LX247701	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	28-Feb-2029
Awaze Limited - Facility B3	LX216984	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	09-May-2028
Barentz Bidco BV - Facility B (Eur) Loan	LX190863	Term Loan	1,333,333.33	1,333,333.33	0.00	Senior Secured	01-Mar-2031
Belron Finance 2019 LLC - 2031 Euro Incremental Term Loans	LX247575	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	16-Oct-2031
Best Food of Nature Holdco III - Facility B Loan	LX181871	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	11-Sep-2026
Blitz 20-487 GmbH - Facility B Loan	LX192491	Term Loan	910,736.84	910,736.84	0.00	Senior Secured	28-Apr-2028
Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	14-Mar-2029
BMC Software (Boxer/ Bladelogic) - (Eur) Tlb	LX236898	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Jul-2031
BME Group Holding BV - Facility B2	LX217355	Term Loan	4,000,000.00	4,000,000.00	0.00	Senior Secured	31-Dec-2029
Bock Capital Bidco BV - Term Loan	LX194536	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	29-Jun-2028
Boluda Towage - FACILITY B3	LX228682	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Jan-2030
Breitling Financing S.A R.L. - Term Loan B	LX199187	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	25-Oct-2028
Broom Holdings Bidco Limited - Term Loan	LX196487	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	24-Aug-2028
BVI Medical Inc - First Lien Term Loan	LX185292	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	02-Mar-2026
CAB - Facility B Loan	LX192244	Term Loan	1,999,999.98	1,999,999.98	0.00	Senior Secured	09-Feb-2028
Casper Bidco SAS - Term Loan B5	LX227420	Term Loan	2,750,000.00	2,750,000.00	0.00	Senior Secured	21-Mar-2031
CD&R Firefly Bidco Limited - (Eur) Term Loan (First Lien)	LX235674	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	21-Jun-2028
Celeste BidCo B.V - Term Loan	LX227374	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	22-Jul-2029
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Feb-2029
CHG PPC Parent LLC - 2023-1 EURO TERM LOAN	LX213121	Term Loan	1,750,000.00	1,750,000.00	0.00	Senior Secured	08-Dec-2028
Chrome Bidco - Term Loan D	LX209834	Term Loan	3,500,000.00	3,500,000.00	0.00	Senior Secured	16-Feb-2029
Chrysaor Bidco S.A R.L. - Facility B Eur Loan	LX232237	Term Loan	931,044.52	931,044.52	0.00	Senior Secured	30-Oct-2031
Chrysaor Bidco S.A R.L. - Unfunded Commitment	LX232238	Delayed Draw Loan	68,955.48	68,955.48	68,955.48	Senior Secured	30-Oct-2031
Cidron Aida Finco Sarl - Term Loan B	LX249777	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	17-Oct-2031
Circet Europe - Senior Facility B	LX196125	Term Loan	1,313,333.33	1,313,333.33	0.00	Senior Secured	13-Oct-2028
Clarios Global LP - TLB 2024	LX236134	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	16-Jul-2031
Claudius Finance SARL - Facility B2 Loan	LX217081	Term Loan	2,250,000.00	2,250,000.00	0.00	Senior Secured	10-Jul-2028

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Cobalt Bidco - Repriced Facility B Loan	LX195644	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	26-Nov-2027
Cooper Consumer Health - Facility B Loan	LX194161	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	06-Nov-2028
Cooper Consumer Health - Term Loan B2	LX253054	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	06-Nov-2028
Cordobes Holdco SI - Facility B Loan	LX202358	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	02-Feb-2029
CTEC III GmbH - Facility B	LX202118	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	16-Mar-2029
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Term Loan	2,275,000.00	2,275,000.00	0.00	Senior Secured	29-Jun-2029
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - (Eur) Tlb	LX254370	Term Loan	1,750,000.00	1,750,000.00	0.00	Senior Secured	04-Dec-2031
Dedalus Finance GmbH - Additional Term Loan B2	LX195569	Term Loan	3,500,000.00	3,500,000.00	0.00	Senior Secured	17-Jul-2027
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	Term Loan	982,005.17	982,005.17	0.00	Senior Secured	09-Apr-2027
Dellner Couplers Group AB (fka Couplers Bidco AB) - Facility B3	LX234217	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	18-Jun-2029
Eden - Term B Loan	LX250175	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	22-Jun-2029
EG Finco Limited - Additional Facility B2	LX253996	Term Loan	3,581,983.02	3,581,983.02	0.00	Senior Secured	07-Feb-2028
Eircom Holdings (Ireland) Limited - Facility B3	LX227379	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	15-May-2029
Eleda Management AB - Term Loan B	LX226815	Term Loan	1,458,333.33	1,458,333.33	0.00	Senior Secured	03-Apr-2031
Eleda Management AB - Delayed Draw Term Loan	LX226816	Delayed Draw Loan	57,189.54	57,189.54	0.00	Senior Secured	03-Apr-2031
Eleda Management AB - Unfunded Commitment	LX226816	Delayed Draw Loan	234,477.13	234,477.13	234,477.13	Senior Secured	03-Apr-2031
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	06-Jul-2029
Elsan SAS - Facility B5	LX192651	Term Loan	3,500,000.00	3,500,000.00	0.00	Senior Secured	16-Jun-2028
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	LX194622	Term Loan	1,964,467.02	1,964,467.02	0.00	Senior Secured	21-May-2028
Entain PLC - Facility B4 (EUR)	LX230557	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Jun-2028
Ephios Subco 3 S.a r. l. - Facility B	LX246913	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	18-Apr-2031
etraveli Group Holding AB - FACILITY B2	LX254235	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	02-Nov-2028
Everest Subbidco - (Eur) Tlb1	LX254367	Term Loan	604,280.74	604,280.74	0.00	Senior Secured	05-Dec-2031
Everest Subbidco - Unfunded Commitment	LX254478	Delayed Draw Loan	97,063.22	97,063.22	97,063.22	Senior Secured	05-Dec-2031
Everest Subbidco - (Eur) Tlb2	LX255861	Term Loan	298,656.05	298,656.05	0.00	Senior Secured	05-Dec-2031
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	Term Loan	1,125,000.00	1,125,000.00	0.00	Senior Secured	28-Sep-2027
Financiere Labeyrie Fine Foods - Facility B	LX196522	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Jul-2026
Financiere Mendel - Additional Term Facility (Eur)	LX234218	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	08-Nov-2030
Financiere PAX SAS - Facility B4	LX228248	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	31-Dec-2029
Finco Utilitas Bv - Facility B Loan	LX217099	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	26-Sep-2030
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	Term Loan	990,000.00	990,000.00	0.00	Senior Secured	30-Mar-2027
Foncia Management - Term Loan B Add-On	LX209469	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	27-Mar-2028
Froneri International Limited - Facility B3	LX244533	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Sep-2031
Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	14-Jul-2028
Galileo Global Education Operations SAS - Facility B3	LX249539	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	14-Jul-2028
Global Blue Acquisition B.V. - Tlb	LX254714	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	05-Dec-2030
Granite France Bidco SAS - Term Loan B	LX207140	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	17-Oct-2028
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	Term Loan	3,386,471.05	3,386,471.05	0.00	Senior Secured	15-Nov-2027
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	03-Jul-2028
Hestia Holding SAS - Facility B1	LX193653	Term Loan	1,783,000.00	1,783,000.00	0.00	Senior Secured	21-Jun-2027
Hestiafloor 2 - Facility B3	LX248016	Term Loan	3,590,000.00	3,590,000.00	0.00	Senior Secured	27-Feb-2030
HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Feb-2031

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
HNVR Holdco Limited - Term Loan D2	LX228404	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	12-Sep-2027
Home VI - Additional Senior Facility B3	LX236640	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Oct-2029
Idemia Group - Facility B5 Eur	LX225618	Term Loan	1,750,000.00	1,750,000.00	0.00	Senior Secured	30-Sep-2028
IFCO Management Gmbh - Facility Bb1 Term Loan Eur	LX248178	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Nov-2029
IGT Holding IV AB - Facility Term B	LX193483	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Mar-2028
IGT Holding IV AB - B4 Incremental Facility	LX238948	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	29-Aug-2031
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	07-Jul-2030
Ineos Finance PLC - 2028 Euro Term Loans	LX200216	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	08-Nov-2028
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	14-Mar-2030
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	06-Jul-2028
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	Term Loan	1,791,893.24	1,791,893.24	0.00	Senior Secured	02-Nov-2028
Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	03-Mar-2028
Inspired Finco Holdings Limited - Term Loan B	LX213881	Term Loan	999,999.99	999,999.99	0.00	Senior Secured	31-Dec-2028
International Park Holdings B.V. - Facility B2	LX210657	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	11-Dec-2026
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Term Loan	3,826,971.63	3,826,971.63	0.00	Senior Secured	01-Apr-2028
IVC Acquisition Ltd - Facility B8	LX219682	Term Loan	5,250,000.00	5,250,000.00	0.00	Senior Secured	12-Dec-2028
Keter Group BV - Facility B	LX231433	Term Loan	1,678,998.37	1,678,998.37	0.00	Senior Secured	31-Dec-2029
Keter Group Holding Limited - Holdco Pik Facility B	LX231434	Term Loan	654,891.73	610,749.08	0.00	Senior Secured	28-Dec-2029
Lernen Bidco Limited - Facility B2 Eur	LX177087	Term Loan	1,159,562.25	1,159,562.25	0.00	Senior Secured	25-Apr-2029
Lorca Finco Plc - (Eur) Term Loan	LX229603	Term Loan	2,059,579.46	2,059,579.46	0.00	Senior Secured	25-Mar-2031
LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	03-Mar-2028
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	12-Apr-2028
Mar Bidco SARL - Eur Term Loan	LX194153	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	07-Jul-2028
Market Bidco Limited - Facility B3	LX249633	Term Loan	1,125,000.00	1,125,000.00	0.00	Senior Secured	04-Nov-2030
Mcafee Corp - Term Loan B 3 EUR	LX233937	Term Loan	4,277,061.82	4,277,061.82	0.00	Senior Secured	01-Mar-2029
Medline Borrower LP - Initial Euro Term Loan	LX235701	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	23-Oct-2028
Mehilainen Yhtymä Oy - Facility B5a	LX236760	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	05-Aug-2031
Mermaid Bidco Inc - Facility B (Eur)	LX236699	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	03-Jul-2031
Modulaire Group Holdings Limited - Term Loan B	LX236139	Term Loan	4,000,000.00	4,000,000.00	0.00	Senior Secured	15-Dec-2028
Nidda Healthcare GmbH - Term Loan B5	LX236587	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	21-Feb-2030
Nobel Bidco BV - Term Loan	LX195412	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	01-Sep-2028
Nobian Finance BV - Facility Tlb	LX246433	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	02-Jul-2029
Normec 1 B.V. - Facility B Loan	LX228253	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	16-Apr-2031
Nouryon Finance BV - Term Loan B EUR	LX234053	Term Loan	2,793,577.42	2,793,577.42	0.00	Senior Secured	03-Apr-2028
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	Term Loan	3,060,197.63	3,060,197.63	0.00	Senior Secured	15-Aug-2028
Oat Bidco Limited - Facility B (Eur) Loan	LX248915	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	07-Nov-2031
OCS Group Investments Limited - Facility B2 Loan	LX252997	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	27-Nov-2031
Odido Holding B.V - Term Loan Facility B	LX200389	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	30-Mar-2029
One Hotels GMBH - Term Loan B	LX230918	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	02-Apr-2031
Optimus Bidco SAS - Term Loan	LX213580	Term Loan	1,750,000.00	1,750,000.00	0.00	Senior Secured	31-Dec-2028
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	Term Loan	1,100,000.00	1,100,000.00	0.00	Senior Secured	31-Dec-2026
Patagonia Bidco Limited - (Gbp) Tlb	LX199088	Term Loan	1,157,005.67	1,157,005.67	0.00	Senior Secured	01-Nov-2028

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	01-Nov-2028
Paysafe Group Holdings II Limited - Facility B2	LX195448	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	28-Jun-2028
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	26-Feb-2029
Peer Holding III BV - Term Loan B7	LX252693	Term Loan	3,500,000.00	3,500,000.00	0.00	Senior Secured	14-Nov-2031
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	Term Loan	2,362,912.91	2,362,912.91	0.00	Senior Secured	12-Jul-2029
Piolin Bidco SAU - Term Loan B-4	LX230404	Term Loan	1,600,000.00	1,600,000.00	0.00	Senior Secured	16-Sep-2029
Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Dec-2028
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Term Loan	2,485,884.23	2,485,884.23	0.00	Senior Secured	02-Jun-2028
Precise Bidco BV - Facility B5	LX231093	Term Loan	1,785,714.28	1,785,714.28	0.00	Senior Secured	15-Nov-2030
Quimper AB - Term Loan B	LX250873	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	31-Mar-2030
Radar Bidco Sarl - Term Loan	LX248257	Term Loan	1,100,000.00	1,100,000.00	0.00	Senior Secured	04-Apr-2031
Rainbow Finco S. A R.L. - Term Loan B (Eur)	LX202335	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	23-Feb-2029
Ramsay Generale de Sante - Facility B4	LX238721	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	13-Aug-2031
Ramudden Global (Group) GMBH - Facility B3	LX238353	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	10-Dec-2029
Redhalo Midco (UK) Limited - Term Loan B4	LX248180	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	24-Mar-2031
Ren10 Holding AB - Tlb	LX255951	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Jul-2030
Roar BidCo AB - Facility B Loan	LX193550	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	17-Feb-2028
Rocket Software Inc - Euro Term Loan	LX217144	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	28-Nov-2028
Roehm Holding GMBH - New Term Loan B-1	LX228988	Term Loan	1,000,402.78	1,000,000.00	0.00	Senior Secured	31-Jan-2029
Root Bidco Sarl - Facility B	LX189315	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	29-Sep-2027
Root Bidco Sarl - Andromeda Additional Facility Loan	LX208167	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	29-Sep-2027
Rubix Group Midco Limited - EXTENDED FACILITY B ADD FACILITY	LX246193	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Sep-2028
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	09-Aug-2028
Sam Bidco - (Eur) Term Loan B	LX225334	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	13-Dec-2027
Sandy Bidco BV - Term Loan B	LX197880	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	17-Aug-2029
Saphilux S.A.R.L. - EURO FACILITY B	LX225678	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	18-Jul-2028
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	04-Apr-2029
Sector Alarm Holdings AS - Facility B2	LX234261	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	14-Jun-2029
Shilton Bidco Limited - Facility B6	LX249935	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	14-Jan-2030
Sirona Bidco - Facility B	LX199218	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	18-Dec-2028
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	28-Jul-2028
Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	04-Feb-2028
Stella Group - Term Loan B2	LX236467	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	26-Jun-2029
Stepstone Group Inc. - (Eur) TI	LX254354	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	04-Dec-2031
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Mar-2030
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Term Loan	1,298,989.80	1,298,989.80	0.00	Senior Secured	31-Jan-2029
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	Term Loan	201,010.20	201,010.20	0.00	Senior Secured	31-Jan-2029
Tackle Sarl - Facility B(EUR)	LX194656	Term Loan	3,500,000.00	3,500,000.00	0.00	Senior Secured	22-May-2028
TakeCare Bidco - Tlb	LX254474	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	03-Dec-2031
Team Blue Finco Sarl - Senior Facility B	LX193432	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Mar-2028
Tele Columbus AG - Term Loan B	LX228349	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	01-Jan-2029
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	18-Jun-2029

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
THG Operations Holding Limited - Facility B Loan (EUR)	LX184460	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	11-Dec-2026
Timber Servicios Empresariales SA - Facility B	LX202736	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Mar-2029
TK Elevator Midco Gmbh - Repriced Euro Term Loan	LX196017	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Jul-2027
TK Elevator Midco Gmbh - Eur Term Loan B	LX227858	Term Loan	1,666,666.67	1,666,666.67	0.00	Senior Secured	30-Apr-2030
Total Webhosting Solutions B.V. - Facility B Loan	LX250182	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Oct-2031
Triley Midco 2 Limited - Facility B1 Loan	LX235096	Term Loan	2,591,836.74	2,591,836.74	0.00	Senior Secured	19-Apr-2029
TTD Holding IV GMBH - Facility B5	LX232776	Term Loan	1,100,000.00	1,100,000.00	0.00	Senior Secured	02-Oct-2029
UPC Broadband Holding BV - Facility AY	LX194310	Term Loan	1,288,332.27	1,288,332.27	0.00	Senior Secured	31-Jan-2029
Verisure Holding AB - Term Loan B	LX230934	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-May-2030
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Term Loan	3,500,000.00	3,500,000.00	0.00	Senior Secured	03-Nov-2029
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	15-Jul-2029
Virgin Media SFA Finance Limited - O Facility	LX183233	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Jan-2029
Vivalto Sante Investissement - Euro Term Loan	LX196308	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	21-Jul-2028
VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Jan-2029
Windsor Holdings III LLC - Facility Term Loan B	LX245523	Term Loan	2,147,058.81	2,147,058.81	0.00	Senior Secured	01-Aug-2030
Winterfell Financing Sarl - Term Loan	LX211609	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	04-May-2028
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	10-Mar-2028
Zephyr Midco 2 Limited - Facility B-4 Loan	LX248854	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	20-Jul-2028
ZF Invest - Term Loan B	LX195828	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	12-Jul-2028
Ziggo BV - Term Loan H	LX183461	Term Loan	3,046,416.00	3,046,416.00	0.00	Senior Secured	31-Jan-2029
Loan Subtotal:			325,842,558.04	325,798,012.61	400,495.83		

Bond

Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	850,000.00	850,000.00	0.00	Senior Secured	01-Jun-2028
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	1,125,000.00	1,125,000.00	0.00	Senior Secured	15-Jan-2028
Altice Financing SA - 4.25 15Aug29	XS2373430425	1,750,000.00	1,750,000.00	0.00	Senior Secured	15-Aug-2029
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	303,000.00	303,000.00	0.00	Senior Secured	15-Oct-2029
Apollo Swedish Bidco AB - Assemblin Caverio 6.236 01Jul31 Frn	XS2842976289	100,000.00	100,000.00	0.00	Senior Secured	01-Jul-2031
Bubbles Bidco SPA - Bubbles Bidco Spa 6.933 30Sep31 Frn	XS2904658429	100,000.00	100,000.00	0.00	Senior Secured	30-Sep-2031
CAB - Cab Sela 3.375 01Feb28	XS2294186965	1,500,000.00	1,500,000.00	0.00	Senior Secured	01-Feb-2028
Castello BC Bidco Spa - 4.5 14Nov31	XS2929905292	400,000.00	400,000.00	0.00	Senior Secured	14-Nov-2031
Castle Uk Finco Plc - Miller Homes Grou 8.273 15May28 Frn	XS2447921466	550,000.00	550,000.00	0.00	Senior Secured	15-May-2028
Castor Spa - Cerved Group Spa 8.136 15Feb29 Frn	XS2445840809	3,000,000.00	3,000,000.00	0.00	Senior Secured	15-Feb-2029
Cedacri Mergeco Spa - Cedacri Mergeco S 7.648 15May28 Frn	XS2345190263	2,720,000.00	2,720,000.00	0.00	Senior Secured	15-May-2028
Cirsa Finance Inter - Cirsa Finance Int 7.556 31Jul28 Frn	XS2649696890	500,000.00	500,000.00	0.00	Senior Secured	31-Jul-2028
CTEC II GmbH - 5.25 15Feb30	XS2434776113	600,000.00	600,000.00	0.00	Senior Unsecured	15-Feb-2030
Cullinan Holdco Scsp - Cullinan Holdco S 7.929 15Oct26 Frn	XS2397354015	750,000.00	750,000.00	0.00	Senior Secured	15-Oct-2026
Fiber Bidco Spa - Fedrigoni Spa 6.683 15Jan30 Frn	XS2748964850	524,000.00	524,000.00	0.00	Senior Secured	15-Jan-2030
Fire BC Spa - Italmatch Chemica 8.183 06Feb28 Frn	XS2582796541	1,000,000.00	1,000,000.00	0.00	Senior Secured	06-Feb-2028
IQVIA Inc - IQVIA Inc	XS2189947505	500,000.00	500,000.00	0.00	Senior Unsecured	15-Jun-2028
Irca Spa - Irca Spa/Gallarat 6.631 15Dec29 Frn	XS2947181769	750,000.00	750,000.00	0.00	Senior Secured	15-Dec-2029
Louvre Bidco SAS - Iqera Group SAS 9.523 15Feb27 Frn	XS2580885908	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Feb-2027
Monitchem Holdco 3 S.A - Monitchem Holdco 3 SA 8.75 01May28	XS2615006470	750,000.00	750,000.00	0.00	Senior Secured	01-May-2028

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Nexi Spa - 2.125 30Apr29	XS2332590475		1,000,000.00	1,000,000.00	0.00	Senior Unsecured	30-Apr-2029
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516		400,000.00	400,000.00	0.00	Senior Secured	15-Jun-2028
Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	XS2391351454		1,250,000.00	1,250,000.00	0.00	Senior Secured	01-Oct-2028
PachelBel Bidco SPA - 8.066 17May31	XS2816639095		1,000,000.00	1,000,000.00	0.00	Senior Secured	17-May-2031
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426		1,456,000.00	1,456,000.00	0.00	Senior Secured	15-Jun-2029
Rossini Sarl - Rossini SARL 6.558 31Dec29 Frn	XS2854309684		2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Dec-2029
Sherwood Financing Plc - Sherwood Financin 8.362 15Dec29 Frn	XS2953567745		627,000.00	627,000.00	0.00	Senior Secured	15-Dec-2029
TeamSystem Holding S.p.A - Teamsystem Spa 6.679 31Jul31 Frn	XS2864287466		750,000.00	750,000.00	0.00	Senior Secured	31-Jul-2031
United Group BV - 3.625% - 02/2028	XS2111947748		500,000.00	500,000.00	0.00	Senior Secured	15-Feb-2028
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132		889,000.00	889,000.00	0.00	Senior Unsecured	28-Feb-2030
Ziggo BV - 2.875 15Jan30	XS2069016165		111,000.00	111,000.00	0.00	Senior Secured	15-Jan-2030
Bond Subtotal:			29,755,000.00	29,755,000.00	0.00		
Equity							
Keter Group BV - Keter Holdco Shares			63,919,777.00	0.00	0.00	Senior Secured	
Equity Subtotal:			63,919,777.00	0.00	0.00		
Total:			419,517,335.04	355,553,012.61	400,495.83		

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
Loan								
Ace Bidco GmBh - Tlb	LX255578	EUR	1,000,000.00	-	-	-	First Lien	6.50 United States
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	EUR	1,817,126.32	-	-	-	First Lien	3.07 United Kingdom
Ad Education - Tlb	LX249460	EUR	1,000,000.00	-	-	-	First Lien	6.85 France
Aernnova Aerospace S.A.U. - EUR Term Loan B 2024	LX236054	EUR	1,750,000.00	-	-	-	First Lien	5.14 Spain
AI Silk UK Midco 2 Limited - Facility B	LX226415	EUR	2,250,000.00	-	-	-	First Lien	6.15 France
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	EUR	1,000,000.00	-	Yes	-	First Lien	3.73 Luxembourg
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	EUR	1,930,138.07	-	-	-	First Lien	3.29 United States
Almaviva Developpement - Facility B	LX193594	EUR	1,000,000.00	-	-	-	First Lien	3.25 France
Amber Finco Plc - Facility B2	LX254125	EUR	1,500,000.00	-	-	-	First Lien	4.42 Spain
Apex Group Treasury Limited - EUR Term Loan	LX196234	EUR	4,000,000.00	-	-	-	First Lien	3.55 Ireland
Apleona Holding GMBH - Incremental Facility B3 Loan	LX235576	EUR	1,000,000.00	-	-	-	First Lien	3.30 Germany
Aragon Bidco GMBH - Facility B Loan	LX199035	EUR	1,000,000.00	-	-	-	First Lien	3.87 Germany
Artemis Acquisitions UK Limited - Incremental Facility B5	LX236141	EUR	1,000,000.00	-	-	-	First Lien	6.49 United Kingdom
Athena Bidco - Facility B2	LX248261	EUR	2,500,000.00	-	-	-	First Lien	6.27 France
Auris Luxembourg III SARL - Facility B5	LX247701	EUR	2,000,000.00	-	-	-	First Lien	4.14 Luxembourg
Awaze Limited - Facility B3	LX216984	EUR	1,000,000.00	-	-	-	First Lien	3.33 United Kingdom
Barentz Bidco BV - Facility B (Eur) Loan	LX190863	EUR	1,333,333.33	-	-	-	First Lien	6.15 Netherlands
Belron Finance 2019 LLC - 2031 Euro Incremental Term Loans	LX247575	EUR	2,000,000.00	-	-	-	First Lien	6.77 United Kingdom
Best Food of Nature Holdco III - Facility B Loan	LX181871	EUR	1,000,000.00	-	-	-	First Lien	1.67 France
Blitz 20-487 GmbH - Facility B Loan	LX192491	EUR	910,736.84	-	-	-	First Lien	3.30 Germany
Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	EUR	3,000,000.00	-	-	-	First Lien	4.18 Germany
BMC Software (Boxer/ Bladelogic) - (Eur) Tlb	LX236898	EUR	3,000,000.00	-	-	-	First Lien	6.35 United States
BME Group Holding BV - Facility B2	LX217355	EUR	4,000,000.00	-	-	-	First Lien	4.98 Netherlands
Bock Capital Bidco BV - Term Loan	LX194536	EUR	1,000,000.00	-	-	-	First Lien	3.47 Netherlands
Boluda Towage - FACILITY B3	LX228682	EUR	3,000,000.00	-	-	-	First Lien	5.07 Spain
Breitling Financing S.A R.L. - Term Loan B	LX199187	EUR	2,000,000.00	-	-	-	First Lien	3.80 Luxembourg
Broom Holdings Bidco Limited - Term Loan	LX196487	EUR	2,000,000.00	-	-	-	First Lien	3.63 Ireland
BVI Medical Inc - First Lien Term Loan	LX185292	EUR	2,000,000.00	-	-	-	First Lien	1.15 United States
CAB - Facility B Loan	LX192244	EUR	1,999,999.98	-	-	-	First Lien	3.09 France
Casper Bidco SAS - Term Loan B5	LX227420	EUR	2,750,000.00	-	-	-	First Lien	6.20 France
CD&R Firefly Bidco Limited - (Eur) Term Loan (First Lien)	LX235674	EUR	3,000,000.00	-	-	-	First Lien	3.45 United Kingdom
Celeste BidCo B.V - Term Loan	LX227374	EUR	2,000,000.00	-	-	-	First Lien	4.54 Netherlands
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	EUR	1,000,000.00	-	-	-	First Lien	4.14 Luxembourg
CHG PPC Parent LLC - 2023-1 EURO TERM LOAN	LX213121	EUR	1,750,000.00	-	-	-	First Lien	3.92 United States
Chrome Bidco - Term Loan D	LX209834	EUR	3,500,000.00	-	-	-	First Lien	4.11 France
Chrysaor Bidco S.A R.L. - Facility B Eur Loan	LX232237	EUR	931,044.52	-	-	-	First Lien	6.81 Luxembourg
Chrysaor Bidco S.A R.L. - Unfunded Commitment	LX232238	EUR	68,955.48	-	-	-	First Lien	6.81 Luxembourg
Cidron Aida Finco Sarl - Term Loan B	LX249777	EUR	1,250,000.00	-	-	-	First Lien	6.78 Luxembourg
Circet Europe - Senior Facility B	LX196125	EUR	1,313,333.33	-	-	-	First Lien	3.76 France
Clarios Global LP - TLB 2024	LX236134	EUR	1,250,000.00	-	-	-	First Lien	6.52 Canada

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
Claudius Finance SARL - Facility B2 Loan	LX217081	EUR	2,250,000.00	-	-	-	First Lien	3.50 Luxembourg
Cobalt Bidco - Repriced Facility B Loan	LX195644	EUR	2,000,000.00	-	-	-	First Lien	2.88 France
Cooper Consumer Health - Facility B Loan	LX194161	EUR	3,000,000.00	-	-	-	First Lien	3.83 France
Cooper Consumer Health - Term Loan B2	LX253054	EUR	2,000,000.00	-	-	-	First Lien	3.83 France
Cordobes Holdco SI - Facility B Loan	LX202358	EUR	1,500,000.00	-	-	-	First Lien	4.07 Spain
CTEC III GmbH - Facility B	LX202118	EUR	1,500,000.00	-	-	-	First Lien	4.19 Germany
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	EUR	2,275,000.00	-	-	-	First Lien	4.47 Netherlands
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - (Eur) Tlb	LX254370	EUR	1,750,000.00	-	-	-	First Lien	6.91 United Kingdom
Dedalus Finance GmbH - Additional Term Loan B2	LX195569	EUR	3,500,000.00	-	-	-	First Lien	2.52 Germany
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	EUR	982,005.17	-	-	-	First Lien	2.23 United States
Dellner Couplers Group AB (fka Couplers Bidco AB) - Facility B3	LX234217	EUR	1,250,000.00	-	Yes	-	First Lien	4.44 Sweden
Eden - Term B Loan	LX250175	EUR	1,000,000.00	-	-	-	First Lien	4.45 France
EG Finco Limited - Additional Facility B2	LX253996	EUR	3,581,983.02	-	-	-	First Lien	3.04 United Kingdom
Eircom Holdings (Ireland) Limited - Facility B3	LX227379	EUR	1,500,000.00	-	-	-	First Lien	4.35 Luxembourg
Eleda Management AB - Delayed Draw Term Loan	LX226816	EUR	57,189.54	-	-	-	First Lien	6.24 Sweden
Eleda Management AB - Term Loan B	LX226815	EUR	1,458,333.33	-	-	-	First Lien	6.24 Sweden
Eleda Management AB - Unfunded Commitment	LX226816	EUR	234,477.13	-	-	-	First Lien	6.24 Sweden
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	EUR	2,000,000.00	-	-	-	First Lien	4.49 United Kingdom
Elsan SAS - Facility B5	LX192651	EUR	3,500,000.00	-	-	-	First Lien	3.44 France
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	LX194622	EUR	1,964,467.02	-	-	-	First Lien	3.31 United States
Entain PLC - Facility B4 (EUR)	LX230557	EUR	2,000,000.00	-	-	-	First Lien	3.48 United Kingdom
Ephios Subco 3 S.a r. l. - Facility B	LX246913	EUR	2,000,000.00	-	Yes	-	First Lien	6.28 Luxembourg
etraveli Group Holding AB - FACILITY B2	LX254235	EUR	2,000,000.00	-	-	-	First Lien	3.82 Sweden
Everest Subbidco - (Eur) Tlb1	LX254367	EUR	604,280.74	-	-	-	First Lien	6.91 France
Everest Subbidco - (Eur) Tlb2	LX255861	EUR	298,656.05	-	-	-	First Lien	6.91 France
Everest Subbidco - Unfunded Commitment	LX254478	EUR	97,063.22	-	-	-	First Lien	6.91 France
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	EUR	1,125,000.00	-	-	-	First Lien	2.72 France
Financiere Labeyrie Fine Foods - Facility B	LX196522	EUR	1,000,000.00	-	-	-	First Lien	1.56 France
Financiere Mendel - Additional Term Facility (Eur)	LX234218	EUR	2,500,000.00	-	-	-	First Lien	5.84 France
Financiere PAX SAS - Facility B4	LX228248	EUR	1,500,000.00	-	-	-	First Lien	4.98 Spain
Finco Utilitas Bv - Facility B Loan	LX217099	EUR	1,000,000.00	-	-	-	First Lien	5.72 Belgium
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	EUR	990,000.00	-	Yes	-	First Lien	2.20 United States
Foncia Management - Term Loan B Add-On	LX209469	EUR	2,000,000.00	-	-	-	First Lien	3.22 France
Froneri International Limited - Facility B3	LX244533	EUR	3,000,000.00	-	-	-	First Lien	6.51 Luxembourg
Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	EUR	1,000,000.00	-	-	-	First Lien	3.52 France
Galileo Global Education Operations SAS - Facility B3	LX249539	EUR	1,000,000.00	-	-	-	First Lien	3.52 France
Global Blue Acquisition B.V. - Tlb	LX254714	EUR	1,000,000.00	-	-	-	First Lien	5.91 Netherlands
Granite France Bidco SAS - Term Loan B	LX207140	EUR	2,000,000.00	-	-	-	First Lien	3.78 France
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	EUR	3,386,471.05	-	-	-	First Lien	2.79 Spain
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	EUR	1,000,000.00	-	-	-	First Lien	3.48 Luxembourg
Hestia Holding SAS - Facility B1	LX193653	EUR	1,783,000.00	-	-	-	First Lien	2.45 France
Hestiafloor 2 - Facility B3	LX248016	EUR	3,590,000.00	-	-	-	First Lien	5.14 France

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	EUR	1,000,000.00	-	-	-	First Lien	6.11 United Kingdom
HNVR Holdco Limited - Term Loan D2	LX228404	EUR	3,000,000.00	-	-	-	First Lien	2.68 United Kingdom
Home VI - Additional Senior Facility B3	LX236640	EUR	3,000,000.00	-	-	-	First Lien	4.81 France
Idemia Group - Facility B5 Eur	LX225618	EUR	1,750,000.00	-	-	-	First Lien	3.73 France
IFCO Management Gmbh - Facility Bb1 Term Loan Eur	LX248178	EUR	2,000,000.00	-	-	-	First Lien	4.89 Germany
IGT Holding IV AB - B4 Incremental Facility	LX238948	EUR	1,000,000.00	-	-	-	First Lien	6.64 Sweden
IGT Holding IV AB - Facility Term B	LX193483	EUR	1,000,000.00	-	-	-	First Lien	3.23 Sweden
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	EUR	1,000,000.00	-	-	-	First Lien	5.50 United Kingdom
Ineos Finance PLC - 2028 Euro Term Loans	LX200216	EUR	1,500,000.00	-	Yes	-	First Lien	3.84 United Kingdom
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	EUR	2,000,000.00	-	Yes	-	First Lien	5.18 United Kingdom
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	EUR	3,000,000.00	-	-	-	First Lien	3.49 United Kingdom
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	EUR	1,791,893.24	-	-	-	First Lien	3.82 Austria
Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	EUR	3,000,000.00	-	-	-	First Lien	3.15 France
Inspired Finco Holdings Limited - Term Loan B	LX213881	EUR	999,999.99	-	-	-	First Lien	3.98 United Kingdom
International Park Holdings B.V. - Facility B2	LX210657	EUR	2,000,000.00	-	-	-	First Lien	1.92 Netherlands
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	EUR	3,826,971.63	-	-	-	First Lien	3.18 Ireland
IVC Acquisition Ltd - Facility B8	LX219682	EUR	5,250,000.00	-	-	-	First Lien	3.93 United Kingdom
Keter Group BV - Facility B	LX231433	EUR	1,678,998.37	-	-	Yes	First Lien	4.98 Netherlands
Keter Group Holding Limited - Holdco Pik Facility B	LX231434	EUR	610,749.08	-	Yes	Yes	First Lien	4.97 Netherlands
Lernen Bidco Limited - Facility B2 Eur	LX177087	EUR	1,159,562.25	-	-	-	First Lien	4.30 United Kingdom
Lorca Finco Plc - (Eur) Term Loan	LX229603	EUR	2,059,579.46	-	-	-	First Lien	6.21 United Kingdom
LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	EUR	1,000,000.00	-	-	-	First Lien	3.15 Luxembourg
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	EUR	2,000,000.00	-	-	-	First Lien	3.26 Luxembourg
Mar Bidco SARL - Eur Term Loan	LX194153	EUR	1,000,000.00	-	-	-	First Lien	3.50 Luxembourg
Market Bidco Limited - Facility B3	LX249633	EUR	1,125,000.00	-	-	-	First Lien	5.82 United Kingdom
Mcafee Corp - Term Loan B 3 EUR	LX233937	EUR	4,277,061.82	-	-	-	First Lien	4.06 United States
Medline Borrower LP - Initial Euro Term Loan	LX235701	EUR	1,000,000.00	-	-	-	First Lien	3.79 United States
Mehilainen Yhtymä Oy - Facility B5a	LX236760	EUR	1,000,000.00	-	-	-	First Lien	6.58 Finland
Mermaid Bidco Inc - Facility B (Eur)	LX236699	EUR	1,000,000.00	-	-	-	First Lien	6.48 United States
Modulaire Group Holdings Limited - Term Loan B	LX236139	EUR	4,000,000.00	-	-	-	First Lien	3.94 United Kingdom
Nidda Healthcare GmbH - Term Loan B5	LX236587	EUR	2,500,000.00	-	-	-	First Lien	5.12 Germany
Nobel Bidco BV - Term Loan	LX195412	EUR	1,000,000.00	-	-	-	First Lien	3.65 Netherlands
Nobian Finance BV - Facility Tlb	LX246433	EUR	1,500,000.00	-	-	-	First Lien	4.48 Netherlands
Normec 1 B.V. - Facility B Loan	LX228253	EUR	1,250,000.00	-	-	-	First Lien	6.27 Netherlands
Nouryon Finance BV - Term Loan B EUR	LX234053	EUR	2,793,577.42	-	-	-	First Lien	3.24 Netherlands
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	EUR	3,060,197.63	-	-	-	First Lien	3.53 France
Oat Bidco Limited - Facility B (Eur) Loan	LX248915	EUR	1,000,000.00	-	-	-	First Lien	6.83 United Kingdom
OCS Group Investments Limited - Facility B2 Loan	LX252997	EUR	1,250,000.00	-	-	-	First Lien	6.89 United Kingdom
Odido Holding B.V. - Term Loan Facility B	LX200389	EUR	2,500,000.00	-	-	-	First Lien	4.22 Netherlands
One Hotels GMBH - Term Loan B	LX230918	EUR	1,500,000.00	-	-	-	First Lien	6.23 Germany
Optimus Bidco SAS - Term Loan	LX213580	EUR	1,750,000.00	-	-	-	First Lien	3.98 France

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	EUR	1,100,000.00	-	-	-	First Lien	1.98 Germany
Patagonia Bidco Limited - (Gbp) Tlb	LX199088	GBP	1,157,005.67	-	-	-	First Lien	3.82 United Kingdom
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	EUR	1,000,000.00	-	-	-	First Lien	3.82 United Kingdom
Paysafe Group Holdings II Limited - Facility B2	LX195448	EUR	1,500,000.00	-	-	-	First Lien	3.47 United States
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	EUR	2,000,000.00	-	-	-	First Lien	4.14 Netherlands
Peer Holding III BV - Term Loan B7	LX252693	EUR	3,500,000.00	-	-	-	First Lien	6.85 Netherlands
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	EUR	2,362,912.91	-	-	-	First Lien	4.51 Netherlands
Piolin Bidco SAU - Term Loan B-4	LX230404	EUR	1,600,000.00	-	-	-	First Lien	4.69 Spain
Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	EUR	2,000,000.00	-	-	-	First Lien	3.98 Luxembourg
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	EUR	2,485,884.23	-	-	-	First Lien	3.34 United States
Precise Bidco BV - Facility B5	LX231093	EUR	1,785,714.28	-	-	-	First Lien	5.85 Netherlands
Quimper AB - Term Loan B	LX250873	EUR	1,250,000.00	-	-	-	First Lien	5.23 Sweden
Radar Bidco Sarl - Term Loan	LX248257	EUR	1,100,000.00	-	-	-	First Lien	6.24 Luxembourg
Rainbow Finco S. A R.L. - Term Loan B (Eur)	LX202335	EUR	2,000,000.00	-	-	-	First Lien	4.13 Luxembourg
Ramsay Generale de Sante - Facility B4	LX238721	EUR	1,500,000.00	-	-	-	First Lien	6.60 France
Ramudden Global (Group) GMBH - Facility B3	LX238353	EUR	1,000,000.00	-	-	-	First Lien	4.92 Germany
Redhalo Midco (UK) Limited - Term Loan B4	LX248180	EUR	1,000,000.00	-	-	-	First Lien	6.21 United Kingdom
Ren10 Holding AB - Tlb	LX255951	EUR	1,000,000.00	-	-	-	First Lien	5.56 Sweden
Roar BidCo AB - Facility B Loan	LX193550	EUR	2,000,000.00	-	-	-	First Lien	3.11 Sweden
Rocket Software Inc - Euro Term Loan	LX217144	EUR	3,000,000.00	-	-	-	First Lien	3.89 United States
Roehm Holding GMBH - New Term Loan B-1	LX228988	EUR	1,000,000.00	-	-	Yes	First Lien	4.07 Germany
Root Bidco Sarl - Andromeda Additional Facility Loan	LX208167	EUR	1,500,000.00	-	-	-	First Lien	2.72 Luxembourg
Root Bidco Sarl - Facility B	LX189315	EUR	1,000,000.00	-	-	-	First Lien	2.72 Luxembourg
Rubix Group Midco Limited - EXTENDED FACILITY B ADD FACILITY	LX246193	EUR	1,000,000.00	-	-	-	First Lien	3.73 United Kingdom
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	EUR	1,000,000.00	-	-	-	First Lien	3.59 Luxembourg
Sam Bidco - (Eur) Term Loan B	LX225334	EUR	1,000,000.00	-	-	-	First Lien	2.93 France
Sandy Bidco BV - Term Loan B	LX197880	EUR	3,000,000.00	-	-	-	First Lien	4.61 Netherlands
Saphilux S.A.R.L. - EURO FACILITY B	LX225678	EUR	1,250,000.00	-	-	-	First Lien	3.53 Luxembourg
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	EUR	2,000,000.00	-	-	-	First Lien	4.24 United States
Sector Alarm Holdings AS - Facility B2	LX234261	EUR	1,000,000.00	-	-	-	First Lien	4.43 Norway
Shilton Bidco Limited - Facility B6	LX249935	EUR	1,250,000.00	-	-	-	First Lien	5.02 United Kingdom
Sirona Bidco - Facility B	LX199218	EUR	2,000,000.00	-	-	-	First Lien	3.95 France
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	EUR	1,250,000.00	-	-	-	First Lien	3.55 France
Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	EUR	2,000,000.00	-	-	-	First Lien	3.07 Finland
Stella Group - Term Loan B2	LX236467	EUR	1,250,000.00	-	-	-	First Lien	4.47 France
Stepstone Group Inc. - (Eur) TI	LX254354	EUR	1,000,000.00	-	-	-	First Lien	6.91 Germany
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	EUR	1,000,000.00	-	-	-	First Lien	5.18 United States
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	EUR	201,010.20	-	-	-	First Lien	4.07 Luxembourg
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	EUR	1,298,989.80	-	-	-	First Lien	4.07 Luxembourg
Tackle Sarl - Facility B(EUR)	LX194656	EUR	3,500,000.00	-	-	-	First Lien	3.37 Luxembourg
TakeCare Bidco - Tlb	LX254474	EUR	3,000,000.00	-	-	-	First Lien	6.90 France

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
Team Blue Finco Sarl - Senior Facility B	LX193432	EUR	1,000,000.00	-	-	-	First Lien	3.22 Luxembourg
Tele Columbus AG - Term Loan B	LX228349	EUR	1,000,000.00	-	-	Yes	First Lien	3.98 Germany
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	EUR	2,000,000.00	-	-	-	First Lien	4.35 Luxembourg
THG Operations Holding Limited - Facility B Loan (EUR)	LX184460	EUR	1,500,000.00	-	-	-	First Lien	1.92 United Kingdom
Timber Servicios Empresariales SA - Facility B	LX202736	EUR	1,000,000.00	-	-	-	First Lien	4.22 Spain
TK Elevator Midco Gmbh - Eur Term Loan B	LX227858	EUR	1,666,666.67	-	-	-	First Lien	5.31 Germany
TK Elevator Midco Gmbh - Repriced Euro Term Loan	LX196017	EUR	2,000,000.00	-	-	-	First Lien	2.56 Germany
Total Webhosting Solutions B.V. - Facility B Loan	LX250182	EUR	1,000,000.00	-	-	-	First Lien	6.81 Netherlands
Triley Midco 2 Limited - Facility B1 Loan	LX235096	EUR	2,591,836.74	-	-	-	First Lien	4.28 United Kingdom
TTD Holding IV GMBH - Facility B5	LX232776	EUR	1,100,000.00	-	-	-	First Lien	4.73 Germany
UPC Broadband Holding BV - Facility AY	LX194310	EUR	1,288,332.27	-	-	-	First Lien	4.07 Netherlands
Verisure Holding AB - Term Loan B	LX230934	EUR	1,000,000.00	-	-	-	First Lien	5.39 Sweden
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	EUR	3,500,000.00	-	-	-	First Lien	4.82 Netherlands
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	EUR	2,500,000.00	-	-	-	First Lien	4.52 Ireland
Virgin Media SFA Finance Limited - O Facility	LX183233	EUR	1,000,000.00	-	-	-	First Lien	4.07 United Kingdom
Vivalto Sante Investissement - Euro Term Loan	LX196308	EUR	1,000,000.00	-	-	-	First Lien	3.53 France
VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	EUR	1,000,000.00	-	-	-	First Lien	4.07 United Kingdom
Windsor Holdings III LLC - Facility Term Loan B	LX245523	EUR	2,147,058.81	-	-	-	First Lien	5.56 United States
Winterfell Financing Sarl - Term Loan	LX211609	EUR	2,000,000.00	-	-	-	First Lien	3.32 Luxembourg
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	EUR	1,500,000.00	-	-	-	First Lien	3.17 Germany
Zephyr Midco 2 Limited - Facility B-4 Loan	LX248854	EUR	1,000,000.00	-	-	-	First Lien	3.53 United Kingdom
ZF Invest - Term Loan B	LX195828	EUR	1,000,000.00	-	-	-	First Lien	3.51 France
Ziggo BV - Term Loan H	LX183461	EUR	3,046,416.00	-	-	-	First Lien	4.07 Netherlands

Loan SubTotal: 325,798,012.61

Bond

Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	EUR	850,000.00	-	-	-	3.40 United States
Altice Financing SA - 4.25 15Aug29	XS2373430425	EUR	1,750,000.00	-	-	-	4.60 Luxembourg
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	EUR	1,125,000.00	-	-	-	3.02 Luxembourg
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	EUR	303,000.00	-	-	-	4.77 France
Apollo Swedish Bidco AB - Assemblin Caverio 6.236 01Jul31 Frn	XS2842976289	EUR	100,000.00	-	-	-	6.48 Sweden
Bubbles Bidco SPA - Bubbles Bidco Spa 6.933 30Sep31 Frn	XS2904658429	EUR	100,000.00	-	-	-	6.73 Italy
CAB - Cab Selsas 3.375 01Feb28	XS2294186965	EUR	1,500,000.00	-	-	-	3.07 France
Castello BC Bidco Spa - 4.5 14Nov31	XS2929905292	EUR	400,000.00	-	-	-	6.85 Italy
Castle Uk Finco Plc - Miller Homes Grou 8.273 15May28 Frn	XS2447921466	EUR	550,000.00	-	-	-	3.35 United Kingdom
Castor Spa - Cerved Group Spa 8.136 15Feb29 Frn	XS2445840809	EUR	3,000,000.00	-	-	-	4.11 Italy
Cedacri Mergeco Spa - Cedacri Mergeco S 7.648 15May28 Frn	XS2345190263	EUR	2,720,000.00	-	-	-	3.35 Italy
Cirsa Finance Inter - Cirsa Finance Int 7.556 31Jul28 Frn	XS2649696890	EUR	500,000.00	-	-	-	3.56 Luxembourg
CTEC II GmbH - 5.25 15Feb30	XS2434776113	EUR	600,000.00	-	-	-	5.11 Germany
Cullinan Holdco Scsp - Cullinan Holdco S 7.929 15Oct26 Frn	XS2397354015	EUR	750,000.00	-	-	-	1.77 Luxembourg
Fiber Bidco Spa - Fedrigoni Spa 6.683 15Jan30 Frn	XS2748964850	EUR	524,000.00	-	-	-	5.02 Italy
Fire BC Spa - Italmatch Chemica 8.183 06Feb28 Frn	XS2582796541	EUR	1,000,000.00	-	-	-	3.08 Italy

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
IQVIA Inc - IQVIA Inc	XS2189947505	EUR	500,000.00	-	-	-		3.44 United States
Irca Spa - Irca Spa/Gallarat 6.631 15Dec29 Frn	XS2947181769	EUR	750,000.00	-	-	-		4.94 Italy
Louvre Bidco SAS - Iqera Group SAS 9.523 15Feb27 Frn	XS2580885908	EUR	2,000,000.00	-	-	-		2.10 France
Monitchem Holdco 3 S.A - Monitchem Holdco 3 SA 8.75 01May28	XS2615006470	EUR	750,000.00	-	-	-		3.31 Luxembourg
Nexi Spa - 2.125 30Apr29	XS2332590475	EUR	1,000,000.00	-	-	-		4.31 Italy
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	EUR	400,000.00	-	-	-		3.44 Netherlands
Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	EUR	1,250,000.00	-	-	-		3.73 United States
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	EUR	1,000,000.00	-	-	-		6.36 Italy
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	EUR	1,456,000.00	-	-	-		4.44 United States
Rossini Sarl - Rossini SARL 6.558 31Dec29 Frn	XS2854309684	EUR	2,000,000.00	-	-	-		4.98 Luxembourg
Sherwood Financing Plc - Sherwood Financin 8.362 15Dec29 Frn	XS2953567745	EUR	627,000.00	-	-	-		4.94 United Kingdom
TeamSystem Holding S.p.A - Teamsystem Spa 6.679 31Jul31 Frn	XS2864287466	EUR	750,000.00	-	-	-		6.56 Italy
United Group BV - 3.625% - 02/2028	XS2111947748	EUR	500,000.00	-	-	-		3.10 Netherlands
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	EUR	889,000.00	-	-	-		5.14 Netherlands
Ziggo BV - 2.875 15Jan30	XS2069016165	EUR	111,000.00	-	-	-		5.02 Netherlands
Bond SubTotal:			29,755,000.00					
Total:			355,553,012.61					

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
Loan																			
8420314	Ace Bidco GmbH - Tlb	LX255578	BBG01R4ZSVP1	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
4731898	Acuris Finance US Inc - Initial Euro Term Loan	LX192467	BBG00Z1J4H70	Yes	-	-	-	-	-	-	-	-	-	-	-	97.3335	B	***	450,831.21
4731904	Acuris Finance US Inc - Initial Euro Term Loan	LX192467	BBG00Z1J4H70	Yes	-	-	-	-	-	-	-	-	-	-	-	97.2500	B	***	1,366,295.11
8002423	Ad Education - Senior Facility B	LX249460	BBG01Q8XBMZ1	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,000,000.00
7074379	Aernnova Aerospace S.A.U. - Eur Term Loan B 2024	LX236054	BBG01N8GGKP5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,750,000.00
6327030	Al Silk UK Midco 2 Limited - Facility B	LX226415	BBG01LCHSDL9	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0000			1,250,000.00
7939875	Al Silk UK Midco 2 Limited - Facility B	LX226415	BBG01LCHSDL9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.6250			1,000,000.00
6295949	Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	BBG01LCK6515	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			111,111.11
6295950	Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	BBG01LCK6515	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			888,888.89
4482168	Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	BBG00YJTT081	Yes	-	-	-	-	-	-	-	-	-	-	-	93.4220	B	B-	1,930,138.07
5206489	Almaviva Developpement - Facility B	LX193594	BBG00ZMXWHW7	Yes	-	-	-	-	-	-	-	-	-	-	-	95.2500	B	B	1,000,000.00
8435849	Amber Finco Plc - Facility B2	LX254125	BBG01QXHZMX4	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,500,000.00
4675601	Apex Group Treasury Limited - Eur Term Loan	LX196234	BBG011R55HR3	Yes	-	-	-	-	-	-	-	-	-	-	-	93.0000	B-	B	2,000,000.00
4675573	Apex Group Treasury Limited - Eur Term Loan	LX196234	BBG011R55HR3	Yes	-	-	-	-	-	-	-	-	-	-	-	98.7500	B-	B	1,000,000.00
4784781	Apex Group Treasury Limited - Eur Term Loan	LX196234	BBG011R55HR3	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000	B-	B	1,000,000.00
7057037	Apleona Holding GMBH - Incremental Facility B3 Loan	LX235576	BBG01N7P7604	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
4675602	Aragon Bidco GMBH - Facility B Loan	LX199035	BBG012R0NFX9	Yes	-	-	-	-	-	-	-	-	-	-	-	92.0000	B	B	1,000,000.00
7115448	Artemis Acquisitions UK Limited - Incremental Facility B5	LX236141	BBG01N8XDGG0	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		***	1,000,000.00
8008158	Athena Bidco - Facility B2	LX248261	BBG01Q35YNW3	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			2,500,000.00
8076640	Auris Luxembourg III SARL - Facility B5	LX247701	BBG01PZR48Y6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			2,000,000.00
6211374	Awaze Limited - Facility B3	LX216984	BBG01J62WDR3	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0000			1,000,000.00
6369512	Barentz Bidco BV - Facility B (Eur) Loan	LX190863	BBG01LM0B6T0	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,333,333.33
7868561	Belron Finance 2019 LLC - 2031 Euro Incremental Term Loans	LX247575	BBG01PZQ63W9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			2,000,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
5270527	Best Food of Nature Holdco III - Facility B Loan	LX181871	BBG00P33L9X5	Yes	-	-	-	-	-	-	-	-	-	-	-	91.0000	CCC+	CCC+	1,000,000.00
4675615	Blitz 20-487 GmbH - Facility B Loan	LX192491	BBG00Z3TNY14	Yes	-	-	-	-	-	-	-	-	-	-	-	96.7500	B	B	910,736.84
4675621	Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	BBG016M9MXW9	Yes	-	-	-	-	-	-	-	-	-	-	-	97.1250	B	B-	1,250,000.00
5254786	Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	BBG016M9MXW9	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000	B	B-	1,750,000.00
7224561	BMC Software (Boxer/ Bladelogic) - 2031 New First Lien Euro Term Loan Facility	LX236898	BBG01NHB2G89	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000		***	2,000,000.00
7959147	BMC Software (Boxer/ Bladelogic) - 2031 New First Lien Euro Term Loan Facility	LX236898	BBG01NHB2G89	Yes	-	-	-	-	-	-	-	-	-	-	-	99.8750		***	1,000,000.00
5449133	BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	Yes	-	-	-	-	-	-	-	-	-	-	-	96.7500			2,000,000.00
5182383	BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000	B	B	1,000,000.00
6426607	BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	Yes	-	-	-	-	-	-	-	-	-	-	-	96.5000			1,000,000.00
4918020	Bock Capital Bidco BV - Facility B Loan	LX194536	BBG00ZSB32Q1	Yes	-	-	-	-	-	-	-	-	-	-	-	91.4060	CCC+	B	1,000,000.00
6636580	Boluda Towage - Facility B3	LX228682	BBG01M1GVK13	Yes	-	-	-	-	-	-	-	-	-	-	-	98.3750			3,000,000.00
5099455	Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	Yes	-	-	-	-	-	-	-	-	-	-	-	98.3750	B	B	1,000,000.00
7326535	Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,000,000.00
4675618	Broom Holdings Bidco Limited - Term Loan	LX196487	BBG011R5T977	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0625	B	B	2,000,000.00
4675518	BVI Medical Inc - Term Loan	LX185292	BBG00RDGBZ91	Yes	-	-	-	-	-	-	-	-	-	-	-	84.7500	CCC+	***	2,000,000.00
4976338	CAB - Facility B Loan	LX192244	BBG00Z0WX889	Yes	-	-	-	-	-	-	-	-	-	-	-	90.5555	B	B	1,999,999.98
6365024	Casper Bidco SAS - Term Loan B5	LX227420	BBG01LMVGDJ3	Yes	-	-	-	-	-	-	-	-	-	-	-	96.8280			2,000,000.00
6283145	Casper Bidco SAS - Term Loan B5	LX227420	BBG01LMVGDJ3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			750,000.00
7220573	CD&R Firefly Bidco Limited - (Eur) Term Loan (First Lien)	LX235674	BBG01N7P8GH3	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000			3,000,000.00
6586634	Celeste BidCo B.V - Term Loan	LX227374	BBG01LKWK0C3	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000			2,000,000.00
4675603	Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	BBG014LPPKV5	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0310	B	B	1,000,000.00
4675561	CHG PPC Parent LLC - 2023-1 Euro Term Loan	LX213121	BBG01GVWB1H5	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000	B	B	1,750,000.00
4675625	Chrome Bidco - Incremental Tld Facility	LX209834	BBG01BX1ZJV1	Yes	-	-	-	-	-	-	-	-	-	-	-	96.5000	B	B	2,000,000.00
4718464	Chrome Bidco - Incremental Tld Facility	LX209834	BBG01BX1ZJV1	Yes	-	-	-	-	-	-	-	-	-	-	-	98.3375	B	B	1,500,000.00
6813562	Chrysaor Bidco S.A R.L. - (Eur) Delayed TI	LX232238	BBG01MRBLJH3	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			68,955.48

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
6813570	Chrysaor Bidco S.A R.L. - Facility B Eur Loan	LX232237	BBG01MQSJTN1	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			931,044.52
7966089	Cidron Aida Finco Sarl - Term Loan B	LX249777	BBG01Q6RZ0C3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			1,250,000.00
5893675	Circet Europe - Senior Facility B	LX196125	BBG011MOMT03	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000			1,313,333.33
7025779	Clarios Global LP - TLB 2024	LX236134	BBG01N67CH05	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,250,000.00
5137104	Claudius Finance SARL - Facility B2 Loan	LX217081	BBG01JDFQDY5	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B+	B	2,250,000.00
4967165	Cobalt Bidco - Repriced Facility B Loan	LX195644	BBG011DFJ043	Yes	-	-	-	-	-	-	-	-	-	-	-	95.1250	B-	B-	1,000,000.00
5950513	Cobalt Bidco - Repriced Facility B Loan	LX195644	BBG011DFJ043	Yes	-	-	-	-	-	-	-	-	-	-	-	98.3750			1,000,000.00
4482213	Cooper Consumer Health - Facility B Loan	LX194161	BBG00ZXND9Q3	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000	B	B	1,000,000.00
7671575	Cooper Consumer Health - Facility B Loan	LX194161	BBG00ZXND9Q3	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000			2,000,000.00
8226490	Cooper Consumer Health - Facility B3	LX253054	BBG01QRYH339	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			2,000,000.00
4675532	Cordobes Holdco SI - Facility B Loan	LX202358	BBG014LW9YY5	Yes	-	-	-	-	-	-	-	-	-	-	-	93.8750	***	***	1,500,000.00
4675577	CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	Yes	-	-	-	-	-	-	-	-	-	-	-	96.5970	B	B-	1,500,000.00
6211371	Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	Yes	-	-	-	-	-	-	-	-	-	-	-	92.0000			1,275,000.00
8683853	Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	Yes	-	-	-	-	-	-	-	-	-	-	-	89.8750			1,000,000.00
8339733	Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - (Eur) Tlb	LX254370	BBG01QYFQ939	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,750,000.00
4675527	Dedalus Finance GmbH - Additional Term Loan B2	LX195569	BBG011BPWKY1	Yes	-	-	-	-	-	-	-	-	-	-	-	87.5000	B-	B-	1,000,000.00
4718547	Dedalus Finance GmbH - Additional Term Loan B2	LX195569	BBG011BPWKY1	Yes	-	-	-	-	-	-	-	-	-	-	-	90.8125	B-	B-	1,500,000.00
5939842	Dedalus Finance GmbH - Additional Term Loan B2	LX195569	BBG011BPWKY1	Yes	-	-	-	-	-	-	-	-	-	-	-	91.0000			1,000,000.00
4482152	Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	BBG00RTY2BV3	Yes	-	-	-	-	-	-	-	-	-	-	-	96.2500	B-	B-	982,005.17
6865541	Dellner Couplers Group AB (fka Couplers Bidco AB) - Facility B3	LX234217	BBG01N1N1Q61	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000	***	***	1,250,000.00
8130093	Eden - Term B Loan	LX250175	BBG01QDZJ5B5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
8532933	EG Finco Limited - Additional Facility B2	LX253996	BBG01QXJT2B5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			162,760.10
8600961	EG Finco Limited - Additional Facility B2	LX253996	BBG01QXJT2B5	Yes	-	-	-	-	-	-	-	-	-	-	-	91.1750			1,034,619.52
8600962	EG Finco Limited - Additional Facility B2	LX253996	BBG01QXJT2B5	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0000			215,040.90
8296459	EG Finco Limited - Additional Facility B2	LX253996	BBG01QXJT2B5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			2,169,562.50
6575259	Eircom Holdings (Ireland) Limited - Facility B3	LX227379	BBG01LGHPDN6	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0445			1,500,000.00
6926862	Eleda Management AB - Delayed Draw Term Loan	LX226816	BBG01L03P6X8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			291,666.67

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
6926863	Eleda Management AB - Term Loan B	LX226815	BBG01L03P668	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,458,333.33
7901467	Element Materials Technology Group US Holdings Inc - EUR Term B facility	LX245322	BBG01PNM13H3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000		***	2,000,000.00
4675568	Elsan SAS - Facility B5	LX192651	BBG00Z6DX7P8	Yes	-	-	-	-	-	-	-	-	-	-	-	97.6135	B+	***	1,000,000.00
7676207	Elsan SAS - Facility B5	LX192651	BBG00Z6DX7P8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.2500		***	2,500,000.00
5526589	Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	LX194622	BBG0106X8ZT2	Yes	-	-	-	-	-	-	-	-	-	-	-	98.9795		***	1,964,467.02
6827722	Entain PLC - Facility B4 (Eur)	LX230557	BBG01ML3TQQ3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			2,000,000.00
7992433	Ephios Subco 3 S.a r. l. - Facility B	LX246913	BBG01PT0GFB8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			2,000,000.00
8675988	etraveli Group Holding AB - Facility B2	LX254235	BBG01QXNRLJ8	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000	***	***	2,000,000.00
8420151	Everest Subbidco - (Eur) Tlb1	LX254367	BBG01QYBW3W2	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			604,280.74
8420334	Everest Subbidco - (Eur) Tlb2	LX255861	BBG01R5VHC55	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			298,656.05
8366262	Everest Subbidco - Delayed TI	LX254478	BBG01R5VH783	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			97,063.22
4695608	Expleo Services (fka Assystem Technologies) - Term Loan B	LX213673	BBG01H7SCBM0	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0000	B-	B-	1,125,000.00
7544477	Financiere Labeyrie Fine Foods - Facility B	LX196522	BBG011YQ7N03	Yes	-	-	Yes	-	-	-	-	-	-	-	-	69.8750			1,000,000.00
7024766	Financiere Mendel - Additional Term Facility (Eur)	LX234218	BBG01N1MYQL0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			2,500,000.00
8453329	Financiere PAX SAS - Facility B4	LX228248	BBG00NZWCFV9	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000			500,000.00
8453330	Financiere PAX SAS - Facility B4	LX228248	BBG00NZWCFV9	Yes	-	-	-	-	-	-	-	-	-	-	-	92.0000			1,000,000.00
5909611	Finco Utilitas Bv - Facility B Loan	LX217099	BBG01JFHGDR8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			1,000,000.00
6343224	First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	BBG01DD51ZQ7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			990,000.00
4675609	Foncia Management - Additional Facility B2 Loan	LX209469	BBG01BJBWT91	Yes	-	-	-	-	-	-	-	-	-	-	-	95.5000	B	B	2,000,000.00
7707778	Froneri International Limited - Facility B3	LX244533	BBG01PKMC7H5	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			3,000,000.00
4482223	Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	BBG011MCVN46	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000	B	B	1,000,000.00
7970044	Galileo Global Education Operations SAS - Facility B3	LX249539	BBG01Q9FX001	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
8381403	Global Blue Acquisition B.V. - Term Loan B2	LX254714	BBG01R0HKQL8	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000			1,000,000.00
6096183	Granite France Bidco SAS - Term Loan B	LX207140	BBG019MDFBQ7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.2500			1,000,000.00
5354947	Granite France Bidco SAS - Term Loan B	LX207140	BBG019MDFBQ7	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000	B	B	1,000,000.00

Asset Information III

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4675564	Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	BBG00QQ0VWT7	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0975	B+	BB-	1,021,253.59
5884951	Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	BBG00QQ0VWT7	Yes	-	-	-	-	-	-	-	-	-	-	-	97.2500			682,608.73
8043533	Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	BBG00QQ0VWT7	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000			1,000,000.00
7528580	Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	BBG00QQ0VWT7	Yes	-	-	-	-	-	-	-	-	-	-	-	95.6250			682,608.73
7560129	Herens Holdco Sarl - Euro Term Loan	LX194449	BBG00ZTK8KS3	Yes	-	-	-	-	-	-	-	-	-	-	-	95.7500			1,000,000.00
4482162	Hestia Holding SAS - Facility B1	LX193653	BBG00ZNSR6Y5	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B	B	1,000,000.00
5282809	Hestia Holding SAS - Facility B1	LX193653	BBG00ZNSR6Y5	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000	B	B	783,000.00
7803631	Hestiafloor 2 - Facility B3	LX248016	BBG01PSVNY59	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			2,590,000.00
8025070	Hestiafloor 2 - Facility B3	LX248016	BBG01PSVNY59	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000			1,000,000.00
8368979	HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	BBG01QXLT4J8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		***	1,000,000.00
6385154	HNVR Holdco Limited - Term Loan D2	LX228404	BBG01M8H5KK2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			500,000.00
6635388	HNVR Holdco Limited - Term Loan D2	LX228404	BBG01M8H5KK2	Yes	-	-	-	-	-	-	-	-	-	-	-	96.5000			2,500,000.00
7435653	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	Yes	-	-	-	-	-	-	-	-	-	-	-	96.2500		***	500,000.00
7436246	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	Yes	-	-	-	-	-	-	-	-	-	-	-	87.3130		***	2,000,000.00
7436247	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	Yes	-	-	-	-	-	-	-	-	-	-	-	83.5000		***	500,000.00
6154253	Idemia Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	Yes	-	-	-	-	-	-	-	-	-	-	-	96.7500			1,500,000.00
6175969	Idemia Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			250,000.00
7964071	IFCO Management Gmbh - Facility Bb1 Term Loan Eur	LX248178	BBG01Q33ZN84	Yes	-	-	-	-	-	-	-	-	-	-	-	98.2500			2,000,000.00
7434940	IGT Holding IV AB - B4 Incremental Facility	LX238948	BBG01NY4NTD9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,000,000.00
4675619	IGT Holding IV AB - Facility Term B1	LX193483	BBG00ZLH42T1	Yes	-	-	-	-	-	-	-	-	-	-	-	98.7500	B	B	1,000,000.00
5061220	Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	BBG01GZXTCY7	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000	BB	BB-	1,000,000.00
5061218	Ineos Finance PLC - 2028 Euro Term Loans	LX200216	BBG0138YDN22	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0000	BB	BB+	1,500,000.00
4675536	Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	BBG01FNBS4K4	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000	BB	BB	2,000,000.00
4482171	Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	BBG010WQMD93	Yes	-	-	-	-	-	-	-	-	-	-	-	95.5000	B	B	2,000,000.00
4482172	Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	BBG010WQMD93	Yes	-	-	-	-	-	-	-	-	-	-	-	95.6250	B	B	1,000,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
8406507	Innio Group Holding GmbH. - 2025 AMENDED FACILITY B (EUR)	LX255443		Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,541,893.24
8408194	Innio Group Holding GmbH. - 2025 AMENDED FACILITY B (EUR)	LX255443		Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			250,000.00
4675622	Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	BBG018103SS4	Yes	-	-	-	-	-	-	-	-	-	-	-	94.0000	B	B	3,000,000.00
5932363	Inspired Finco Holdings Limited - Facility B4 A (Eur)	LX213881	BBG01JR41L29	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			999,999.99
4675586	International Park Holdings B.V. - Facility B2	LX210657	BBG01DJ8G763	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0000	B-	B	2,000,000.00
4675525	Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	BBG00ZR57XR2	Yes	-	-	-	-	-	-	-	-	-	-	-	95.8280	B-	B-	2,847,764.74
6642801	Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	BBG00ZR57XR2	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0300			979,206.89
5560266	IVC Acquisition Ltd - Facility B8	LX219682	BBG01K2BKGS9	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000			1,250,000.00
5684912	IVC Acquisition Ltd - Facility B8	LX219682	BBG01K2BKGS9	Yes	-	-	-	-	-	-	-	-	-	-	-	94.9895			3,000,000.00
5685144	IVC Acquisition Ltd - Facility B8	LX219682	BBG01K2BKGS9	Yes	-	-	-	-	-	-	-	-	-	-	-	96.9445			1,000,000.00
6772550	Keter Group BV - Facility B	LX231433	BBG01MQ6X779	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000		***	678,998.37
7707774	Keter Group BV - Facility B	LX231433	BBG01MQ6X779	Yes	-	-	-	-	-	-	-	-	-	-	-	95.3750		***	1,000,000.00
6835419	Keter Group Holding Limited - Holdco Pik Facility B	LX231434	BBG01MQ6X7Q8	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000		***	610,749.08
6857080	Keter Group Holding Limited - Holdco Pik Facility B	LX231434	BBG01MQ6X7Q8	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000		***	0.00
5603841	Lernen Bidco Limited - Facility B2 Eur	LX177087	BBG01GXQZ0Y3	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000			1,159,562.25
6875949	Lorca Finco Plc - (Eur) Term Loan	LX229603	BBG01MBN9QG3	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0140			2,059,579.46
4976339	LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	BBG00Z8XRLM1	Yes	-	-	-	-	-	-	-	-	-	-	-	95.8750	B	B	1,000,000.00
4861168	LSF10 XL Bidco S.C.A. - Facility B4	LX193640	BBG00ZNSM6B5	Yes	-	-	-	-	-	-	-	-	-	-	-	89.7500	B-	B-	2,000,000.00
5033534	Mar Bidco SARL - Eur Term Loan	LX194153	BBG00ZYDXK2	Yes	-	-	-	-	-	-	-	-	-	-	-	96.7500	***	***	1,000,000.00
8199990	Market Bidco Limited - Facility B3	LX249633	BBG01Q9FJQ73	Yes	-	-	-	-	-	-	-	-	-	-	-	85.5000			900,000.00
8199991	Market Bidco Limited - Facility B3	LX249633	BBG01Q9FJQ73	Yes	-	-	-	-	-	-	-	-	-	-	-	84.1000			225,000.00
6941523	Mcafee Corp - Term Loan B 3 EUR	LX233937	BBG01N07Z5K0	Yes	-	-	-	-	-	-	-	-	-	-	-	96.4530			2,688,365.62
8631251	Mcafee Corp - Term Loan B 3 EUR	LX233937	BBG01N07Z5K0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.8750			1,588,696.20
7282231	Medline Borrower LP - Initial Euro Term Loan	LX235701	BBG01N779XD9	Yes	-	-	-	-	-	-	-	-	-	-	-	97.4000			1,000,000.00
7476728	Mehilainen Yhtymaa Oy - Facility B5a	LX236760	BBG01NH7J290	Yes	-	-	-	-	-	-	-	-	-	-	-	94.4580			1,000,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
7458951	Mermaid Bidco Inc - Facility B (Eur)	LX236699	BBG01NFZZJ22	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		***	1,000,000.00
7204077	Modulaire Group Holdings Limited - Term Loan B	LX236139	BBG01N8X2YD6	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0000			2,000,000.00
7204078	Modulaire Group Holdings Limited - Term Loan B	LX236139	BBG01N8X2YD6	Yes	-	-	-	-	-	-	-	-	-	-	-	94.0000			2,000,000.00
7743298	Nidda Healthcare GmbH - Term Loan B5	LX236587	BBG01NCJJH23	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0000			1,500,000.00
7246278	Nidda Healthcare GmbH - Term Loan B5	LX236587	BBG01NCJJH23	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
4675571	Nobel Bidco BV - Facility B Loan	LX195412	BBG0109Z1HW7	Yes	-	-	-	-	-	-	-	-	-	-	-	80.4585	B	B	1,000,000.00
7908168	Nobian Finance BV - Facility Tlb	LX246433	BBG01PSNH2L6	Yes	-	-	-	-	-	-	-	-	-	-	-	94.7500			1,000,000.00
7911165	Nobian Finance BV - Facility Tlb	LX246433	BBG01PSNH2L6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			500,000.00
6450726	Normec 1 B.V. - Facility B Loan	LX228253	BBG01LW260P8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,062,030.08
8157407	Normec 1 B.V. - Facility B Loan	LX228253	BBG01LW260P8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			63,909.77
7930833	Normec 1 B.V. - Facility B Loan	LX228253	BBG01LW260P8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			31,954.89
7554266	Normec 1 B.V. - Facility B Loan	LX228253	BBG01LW260P8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			92,105.26
6997326	Nouryon Finance BV - 2024 Euro Term Loans	LX234053	BBG01N0NH589	Yes	-	-	-	-	-	-	-	-	-	-	-	95.6720			1,043,577.42
6997327	Nouryon Finance BV - 2024 Euro Term Loans	LX234053	BBG01N0NH589	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			150,858.65
6997328	Nouryon Finance BV - 2024 Euro Term Loans	LX234053	BBG01N0NH589	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,599,141.35
4675556	Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	BBG01CH0Q175	Yes	-	-	-	-	-	-	-	-	-	-	-	95.8405	B-	B-	1,828,947.63
4675557	Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	BBG01CH0Q175	Yes	-	-	-	-	-	-	-	-	-	-	-	90.2500	B-	B-	1,231,250.00
8021566	Oat Bidco Limited - Facility B (Eur) Loan	LX248915	BBG01Q9QMS17	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			1,000,000.00
8258283	OCS Group Investments Limited - Facility B2 Loan	LX252997	BBG01Q0BP4B8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,250,000.00
4675576	Odido Holding B.V - Term Loan Facility B	LX200389	BBG013F3J8M7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.1765	B	B	2,500,000.00
6747206	One Hotels GMBH - Facility B Loan	LX230918	BBG01ML3T124	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,500,000.00
4995650	Optimus Bidco SAS - Term Loan B	LX213580	BBG01H9WM202	Yes	-	-	-	-	-	-	-	-	-	-	-	92.2500	B-	B-	1,500,000.00
6527164	Optimus Bidco SAS - Term Loan B	LX213580	BBG01H9WM202	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000			250,000.00
8376452	OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	BBG00HQ07R79	Yes	-	-	-	-	-	-	-	-	-	-	-	88.0000		***	1,100,000.00
4738706	Patagonia Bidco Limited - (Gbp) Tlb	LX199088	BBG012V0YHV0	Yes	-	-	-	-	-	-	-	-	-	-	-	82.0000	B-	B-	1,157,005.67

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
5157599	Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	BBG012V0YHW9	Yes	-	-	-	-	-	-	-	-	-	-	-	93.5000	B-	B-	1,000,000.00
4936240	Paysafe Group Holdings II Limited - Facility B2	LX195448	BBG0118YPV89	Yes	-	-	-	-	-	-	-	-	-	-	-	93.6250	B	***	1,500,000.00
4675605	Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000	B+	B	1,000,000.00
4675606	Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	Yes	-	-	-	-	-	-	-	-	-	-	-	92.5000	B+	B	1,000,000.00
8342145	Peer Holding III BV - Term Loan B7	LX252693	BBG01QRD60N1	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000			2,500,000.00
8342146	Peer Holding III BV - Term Loan B7	LX252693	BBG01QRD60N1	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,000,000.00
7376464	Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	BBG01NXVM1G9	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
7883614	Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	BBG01NXVM1G9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			1,362,912.91
6747207	Piolin Bidco SAU - Term Loan B-4	LX230404	BBG01ML2YW68	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,600,000.00
4675531	Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	BBG013H94580	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000	B	B	2,000,000.00
7854228	Polaris Newco LLC - First Lien Euro Term Loan	LX195132	BBG0113FZW91	Yes	-	-	-	-	-	-	-	-	-	-	-	95.5000		***	997,422.68
6749957	Polaris Newco LLC - First Lien Euro Term Loan	LX195132	BBG0113FZW91	Yes	-	-	-	-	-	-	-	-	-	-	-	95.6250		***	1,488,461.55
6842597	Precise Bidco BV - Facility B5	LX231093	BBG01MMRPDS0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,000,000.00
7289813	Precise Bidco BV - Facility B5	LX231093	BBG01MMRPDS0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			785,714.28
8120523	Quimper AB - Term Loan B	LX250873	BBG01QJR95T9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,250,000.00
7928952	Radar Bidco Sarl - Eur B2 Tlb	LX248257	BBG01Q34XJR2	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,100,000.00
4976341	Rainbow Finco S. A R.L. - Term Loan B	LX202335	BBG014LXJB54	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0000	B	B	2,000,000.00
7376550	Ramsay Generale de Sante - Facility B4	LX238721	BBG01NT34283	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,500,000.00
7536631	Ramudden Global (Group) GMBH - Facility B3	LX238353	BBG01NQ2YFC1	Yes	-	-	-	-	-	-	-	-	-	-	-	94.7290			1,000,000.00
8203606	Redhalo Midco (UK) Limited - Term Loan B4	LX248180	BBG01Q33D2R3	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
8435081	Ren10 Holding AB - 2024 Facility B2	LX255951	BBG01R6GBBC7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,000,000.00
6691634	Roar BidCo AB - Facility B Loan	LX193550	BBG00ZNS7LN6	Yes	-	-	-	-	-	-	-	-	-	-	-	98.2500			2,000,000.00
6607500	Rocket Software Inc - Euro Term Loan	LX217144	BBG01JFKMMG6	Yes	-	-	-	-	-	-	-	-	-	-	-	98.6300			1,500,000.00
5298240	Rocket Software Inc - Euro Term Loan	LX217144	BBG01JFKMMG6	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000	B-	B-	1,500,000.00
7051105	Roehm Holding GMBH - New Term Loan B-1	LX228988	BBG01M7787V9	Yes	-	-	-	-	-	-	-	-	-	-	-	87.7500			1,000,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
4675534	Root Bidco Sarl - Andromeda Additional Facility Loan	LX208167	BBG019M5J2L5	Yes	-	-	-	-	-	-	-	-	-	-	-	95.7500	B	B	1,500,000.00
4675566	Root Bidco Sarl - Facility B	LX189315	BBG00ZMX4BH8	Yes	-	-	-	-	-	-	-	-	-	-	-	97.3125	B	B	1,000,000.00
7826250	Rubix Group Midco Limited - Extended Facility B Additional Facility	LX246193	BBG01PL0DYK8	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000		***	1,000,000.00
5315861	S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	BBG011WF7385	Yes	-	-	-	-	-	-	-	-	-	-	-	96.2500			1,000,000.00
6316983	Sam Bidco - (Eur) Term Loan B	LX225334	BBG01L12BJW7	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000			1,000,000.00
4675529	Sandy Bidco BV - Facility B	LX197880	BBG012CQ12V3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.3750	B	B	3,000,000.00
6216054	Saphilux S.A.R.L. - Euro Facility B	LX225678	BBG01L5296L6	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,250,000.00
4675551	Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	BBG014V0Q319	Yes	-	-	-	-	-	-	-	-	-	-	-	97.3280	B	B	2,000,000.00
7246546	Sector Alarm Holdings AS - Facility B2	LX234261	BBG01N22QVP7	Yes	-	-	-	-	-	-	-	-	-	-	-	86.5000			1,000,000.00
8002422	Shilton Bidco Limited - Facility B6	LX249935	BBG01Q9GZ604	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	***	***	1,250,000.00
4675530	Sirona Bidco - Facility B	LX199218	BBG012VCDYP7	Yes	-	-	-	-	-	-	-	-	-	-	-	94.5000	B	B	2,000,000.00
5121558	Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	BBG011BNP2M7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000	B	B	1,250,000.00
4675570	Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	BBG00ZH9LGX9	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000	B	B+	1,000,000.00
4675594	Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	BBG00ZH9LGX9	Yes	-	-	-	-	-	-	-	-	-	-	-	95.6640	B	B+	1,000,000.00
7115453	Stella Group - Term Loan B2	LX236467	BBG01NBM4Y44	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			1,250,000.00
8354883	Stepstone Group Inc. - (Eur) TI	LX254354	BBG01QYDHL37	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,000,000.00
6332829	StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	BBG01LTG1LG0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,000,000.00
6522006	Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	BBG01L4Z6SL9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			1,298,989.80
7014680	Summer (BC) Bidco B LLC - Extended Facility B (Eur) Additional Facility (Bnc)	LX228294	BBG01N099V64	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			201,010.20
4482170	Tackle Sarl - Facility B(EUR)	LX194656	BBG010FNKJM3	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0000	B	B	1,500,000.00
5985540	Tackle Sarl - Facility B(EUR)	LX194656	BBG010FNKJM3	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			2,000,000.00
8459308	TakeCare Bidco - Term Loan B	LX254474	BBG01QYFSJP1	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,000,000.00
8459309	TakeCare Bidco - Term Loan B	LX254474	BBG01QYFSJP1	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000			2,000,000.00
7940804	Team Blue Finco Sarl - Senior Facility B	LX193432	BBG00ZKX1SF8	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000			1,000,000.00
8087975	Tele Columbus AG - Term Loan B	LX228349	BBG01K9J0RD9	Yes	-	-	-	-	-	-	-	-	-	-	-	80.0000			1,000,000.00
6029077	Thevelia (US) LLC - Eur Term B-1 Incrmental Term Loan	LX225307	BBG01L0SG6L6	Yes	-	-	-	-	-	-	-	-	-	-	-	97.8125			2,000,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
5328930	THG Operations Holding Limited - Facility B Loan (Eur)	LX184460	BBG00QYKXCH9	Yes	-	-	-	-	-	-	-	-	-	-	-	85.0000	B-	B+	1,500,000.00
4972327	Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	Yes	-	-	-	-	-	-	-	-	-	-	-	91.5000	B	***	1,000,000.00
6332828	TK Elevator Midco Gmbh - Facility B2 (Eur) Loan	LX227858	BBG01LS8V278	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,666,666.67
4675597	TK Elevator Midco Gmbh - Repriced Euro Term Loan	LX196017	BBG011K2YTZ0	Yes	-	-	-	-	-	-	-	-	-	-	-	98.1250	B	B	1,000,000.00
4675598	TK Elevator Midco Gmbh - Repriced Euro Term Loan	LX196017	BBG011K2YTZ0	Yes	-	-	-	-	-	-	-	-	-	-	-	97.7500	B	B	1,000,000.00
8087969	Total Webhosting Solutions B.V. - Facility B Loan	LX250182	BBG01QFY5BF4	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,000,000.00
7201945	Triley Midco 2 Limited - Facility B1 Loan	LX235096	BBG01N5C7M46	Yes	-	-	-	-	-	-	-	-	-	-	-	95.4000			863,945.58
7201946	Triley Midco 2 Limited - Facility B1 Loan	LX235096	BBG01N5C7M46	Yes	-	-	-	-	-	-	-	-	-	-	-	95.8750			863,945.58
7201947	Triley Midco 2 Limited - Facility B1 Loan	LX235096	BBG01N5C7M46	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			863,945.58
7007478	TTD Holding IV GMBH - Facility B5	LX232776	BBG01MRWWSD9	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000			1,100,000.00
4675526	UPC Broadband Holding BV - Facility AY	LX194310	BBG0100Q0X89	Yes	-	-	-	-	-	-	-	-	-	-	-	98.4315	BB-	BB-	1,288,332.27
6728587	Verisure Holding AB - Term Loan B	LX230934	BBG01MLTJJP07	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
6839676	Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	BBG01ML3KNX1	Yes	-	-	-	-	-	-	-	-	-	-	-	92.1250			1,000,000.00
6839677	Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	BBG01ML3KNX1	Yes	-	-	-	-	-	-	-	-	-	-	-	92.0000			2,500,000.00
4675596	Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0000	B+	B+	1,000,000.00
4999732	Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	Yes	-	-	-	-	-	-	-	-	-	-	-	96.5000	B+	B+	1,500,000.00
7988313	Virgin Media SFA Finance Limited - O Facility	LX183233	BBG00QG1LNB6	Yes	-	-	-	-	-	-	-	-	-	-	-	98.2000			1,000,000.00
5464585	Vivalto Sante Investissement - Euro Term Loan	LX196308	BBG011PCPZX1	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000			1,000,000.00
4675522	VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	BBG00X6LC554	Yes	-	-	-	-	-	-	-	-	-	-	-	99.1805	BB-	BB-	1,000,000.00
7748055	Windsor Holdings III LLC - Facility Term Loan B	LX245523	BBG01PNNF6D3	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000			2,147,058.81
4675587	Winterfell Financing Sarl - Term Loan	LX211609	BBG01G07FMM8	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0000	B	B	2,000,000.00
4675541	Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	BBG00YC6GWS0	Yes	-	-	-	-	-	-	-	-	-	-	-	94.0000	B	B	1,500,000.00
8173991	Zephyr Midco 2 Limited - Facility B-4 Loan	LX248854	BBG01Q6BZXW5	Yes	-	-	-	-	-	-	-	-	-	-	-	91.8065			1,000,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
5073530	ZF Invest - Term Loan B	LX195828	BBG011FRCBV8	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000	B-	***	1,000,000.00
4482203	Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	Yes	-	-	-	-	-	-	-	-	-	-	-	94.6250	B+	B+	3,046,416.00
Loan SubTotal:																			325,798,012.61
Bond																			
7115462	Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	BBG010KZYJ18	Yes	-	-	-	-	-	-	-	-	-	-	-	91.7500			200,000.00
7085475	Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	BBG010KZYJ18	Yes	-	-	-	-	-	-	-	-	-	-	-	91.7500			300,000.00
4518427	Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	BBG010KZYJ18	Yes	-	-	-	-	-	-	-	-	-	-	-	81.8140	B	B-	350,000.00
4518431	Altice Financing SA - 4.25 15Aug29	XS2373430425	BBG0120R3019	Yes	-	-	-	-	-	-	-	-	-	-	-	77.0000	B	B-	1,750,000.00
4518428	Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	BBG00RB6TQV1	Yes	-	-	-	-	-	-	-	-	-	-	-	79.7830	B	B-	1,125,000.00
5965083	Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	BBG012PNNMD8	Yes	-	-	-	-	-	-	-	-	-	-	-	77.1250			303,000.00
7041111	Apollo Swedish Bidco AB - Assemblin Caverio 6.236 01Jul31 Frn	XS2842976289	BBG01N85QC58	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			100,000.00
7712597	Bubbles Bidco SPA - Bubbles Bidco Spa 6.933 30Sep31 Frn	XS2904658429	BBG01PSNDZT9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			100,000.00
5066886	CAB - Cab Selas 3.375 01Feb28	XS2294186965	BBG00Z1667H7	Yes	-	-	-	-	-	-	-	-	-	-	-	83.9400	B	B	1,500,000.00
8087963	Castello BC Bidco Spa - 4.5 14Nov31	XS2929905292	BBG01QK268K8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			400,000.00
4519366	Castle Uk Finco Plc - Miller Homes Grou 8.273 15May28 Frn	XS2447921466	BBG0170RXYM8	Yes	-	-	-	-	-	-	-	-	-	-	-	89.0000	B+	B+	550,000.00
4519396	Castor Spa - Cerved Group Spa 8.136 15Feb29 Frn	XS2445840809	BBG015663DG8	Yes	-	-	-	-	-	-	-	-	-	-	-	96.2600	B-	B	1,000,000.00
4519395	Castor Spa - Cerved Group Spa 8.136 15Feb29 Frn	XS2445840809	BBG015663DG8	Yes	-	-	-	-	-	-	-	-	-	-	-	90.7500	B-	B	2,000,000.00
4519153	Cedacri Mergeco Spa - Cedacri Mergeco S 7.648 15May28 Frn	XS2345190263	BBG010Z18525	Yes	-	-	-	-	-	-	-	-	-	-	-	97.3135	B	B	720,000.00
4519152	Cedacri Mergeco Spa - Cedacri Mergeco S 7.648 15May28 Frn	XS2345190263	BBG010Z18525	Yes	-	-	-	-	-	-	-	-	-	-	-	94.0000	B	B	2,000,000.00
4686730	Cirsa Finance Inter - Cirsa Finance Int 7.556 31Jul28 Frn	XS2649696890	BBG01H9ZLF52	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000	B	B	500,000.00
4518546	CTEC II GmbH - 5.25 15Feb30	XS2434776113	BBG014L58F85	Yes	Yes	-	-	-	-	-	-	-	-	-	-	83.0000	B	B-	600,000.00
4518454	Cullinan Holdco Scsp - Cullinan Holdco S 7.929 15Oct26 Frn	XS2397354015	BBG012T910Q3	Yes	-	-	-	-	-	-	-	-	-	-	-	95.0000	B+	B+	750,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
5909360	Fiber Bidco Spa - Fedrigoni Spa 6.683 15Jan30 Frn	XS2748964850	BBG01KXZ19W4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			524,000.00
4518573	Fire BC Spa - Italmatch Chemica 8.183 06Feb28 Frn	XS2582796541	BBG01CHWFL73	Yes	-	-	-	-	-	-	-	-	-	-	-	94.0000	B	B	1,000,000.00
7085503	IQVIA Inc - IQVIA Inc	XS2189947505	BBG00VCVL657	Yes	Yes	-	-	-	-	-	-	-	-	-	-	94.6250		***	500,000.00
8296339	Irca Spa - Irca Spa/Gallarati 6.631 15Dec29 Frn	XS2947181769	BBG01R0HVF60	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			750,000.00
4518568	Louvre Bidco SAS - Iqera Group SAS 9.523 15Feb27 Frn	XS2580885908	BBG01CCVVZ62	Yes	-	-	-	-	-	-	-	-	-	-	-	95.0000	B+	***	2,000,000.00
4518452	Monitchem Holdco 3 S.A - Monitchem Holdco 3 SA 8.75 01May28	XS2615006470	BBG01G93QXH8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	B-	750,000.00
4518459	Nexi Spa - 2.125 30Apr29	XS2332590475	BBG0100PWWB4	Yes	-	-	-	-	-	-	-	-	-	-	-	80.0955	BB+	BB+	1,000,000.00
7094777	Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	BBG011BXM CW5	Yes	-	-	-	-	-	-	-	-	-	-	-	89.8000			400,000.00
4518468	Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	BBG012N0ZDY4	Yes	-	-	-	-	-	-	-	-	-	-	-	81.3750	B-	***	1,250,000.00
6757165	PachelBel Bidco SPA - 8.066 17May31	XS2816639095	BBG01MNXJX91	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
4518477	Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	BBG011BYLSM0	Yes	-	-	-	-	-	-	-	-	-	-	-	81.3225	B	***	456,000.00
4518475	Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	BBG011BYLSM0	Yes	-	-	-	-	-	-	-	-	-	-	-	79.5000	B	***	1,000,000.00
7290327	Rossini Sarl - Rossini SARL 6.558 31Dec29 Frn	XS2854309684	BBG01NP684Z2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			2,000,000.00
8295161	Sherwood Financing Plc - Sherwood Financin 8.362 15Dec29 Frn	XS2953567745	BBG01QZCH4D5	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000			299,000.00
8409454	Sherwood Financing Plc - Sherwood Financin 8.362 15Dec29 Frn	XS2953567745	BBG01QZCH4D5	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000			328,000.00
7314628	TeamSystem Holding S.p.A - Teamsystem Spa 6.679 31Jul31 Frn	XS2864287466	BBG01NSCT278	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			750,000.00
4518451	United Group BV - 3.625% - 02/2028	XS2111947748	BBG00RHC2G52	Yes	-	-	-	-	-	-	-	-	-	-	-	76.7230	B	***	500,000.00
4518476	Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	BBG00RMZ36S1	Yes	-	-	-	-	-	-	-	-	-	-	-	76.2565	B+	B+	889,000.00
7879025	Ziggo BV - 2.875 15Jan30	XS2069016165	BBG00QKVD7R2	Yes	-	-	-	-	-	-	-	-	-	-	-	92.6250			111,000.00
Bond SubTotal:																			29,755,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Corporate Rescue Loan	Discount Obligation	Swapped Non Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Purchase Price	Rating at Acquisition S&P	Fitch	Principal Balance
Equity																			
7494291	Keter Group BV - Keter Holdco Shares			-	-	-	-	-	-	-	-	-	-	-	-	0.0000		***	63,919,777.00
																		Equity SubTotal:	63,919,777.00
																		Total:	419,517,335.04

Asset Information IV (Equity Securities)

Purchase		Security ID	Principal Balance
Lot ID	Description		
Equity			
7494291	Keter Group BV - Keter Holdco Shares		63,919,777.00
			63,919,777.00

Market Value (including MV Determined By Investment Manager)

Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Principal Balance	Market Price	Market Value
Ace Bidco GmBh - Tlb	Loan	LX255578	-	0.28%	1,000,000.00	100.0830	1,000,830.00
Acuris Finance US Inc - Initial Euro Term Loan	Loan	LX192467	-	0.52%	1,817,126.32	99.7750	1,813,037.79
Ad Education - Tlb	Loan	LX249460	-	0.28%	1,000,000.00	100.1880	1,001,880.00
Aernnova Aerospace S.A.U. - EUR Term Loan B 2024	Loan	LX236054	-	0.50%	1,750,000.00	98.7500	1,728,125.00
AI Silk UK Midco 2 Limited - Facility B	Loan	LX226415	-	0.64%	2,250,000.00	99.7080	2,243,430.00
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	Loan	LX226715	-	0.28%	1,000,000.00	100.2920	1,002,920.00
Allied Universal Holdco LLC - 3.625 01Jun28	Bond	XS2342057143	-	0.24%	850,000.00	96.3742	819,180.70
Allied Universal Holdco LLC - Initial Euro Term Loan	Loan	LX194228	-	0.55%	1,930,138.07	99.6940	1,924,231.85
Almaviva Developpement - Facility B	Loan	LX193594	-	0.28%	1,000,000.00	99.0000	990,000.00
Altice Financing SA - 4.25 15Aug29	Bond	XS2373430425	-	0.50%	1,750,000.00	73.0125	1,277,718.75
Altice Financing SA - Altice Financing SA 3.0 15Jan28	Bond	XS2102493389	-	0.32%	1,125,000.00	76.0000	855,000.00
Altice France SA - Altice France SA 4.25 15Oct29	Bond	XS2390152986	-	0.09%	303,000.00	76.0200	230,340.60
Amber Finco Plc - Facility B2	Loan	LX254125	-	0.43%	1,500,000.00	100.2710	1,504,065.00
Apex Group Treasury Limited - EUR Term Loan	Loan	LX196234	-	1.14%	4,000,000.00	100.1250	4,005,000.00
Apleona Holding GMBH - Incremental Facility B3 Loan	Loan	LX235576	-	0.28%	1,000,000.00	100.4090	1,004,090.00
Apollo Swedish Bidco AB - Assemblin Caverio 6.236 01Jul31 Frn	Bond	XS2842976289	-	0.03%	100,000.00	100.1750	100,175.00
Aragon Bidco GMBH - Facility B Loan	Loan	LX199035	-	0.28%	1,000,000.00	97.8750	978,750.00
Artemis Acquisitions UK Limited - Incremental Facility B5	Loan	LX236141	-	0.28%	1,000,000.00	100.7080	1,007,080.00
Athena Bidco - Facility B2	Loan	LX248261	-	0.71%	2,500,000.00	100.4440	2,511,100.00
Auris Luxembourg III SARL - Facility B5	Loan	LX247701	-	0.57%	2,000,000.00	100.1820	2,003,640.00
Awaze Limited - Facility B3	Loan	LX216984	-	0.28%	1,000,000.00	90.0310	900,310.00
Barentz Bidco BV - Facility B (Eur) Loan	Loan	LX190863	-	0.38%	1,333,333.33	100.5230	1,340,306.66
Belron Finance 2019 LLC - 2031 Euro Incremental Term Loans	Loan	LX247575	-	0.57%	2,000,000.00	100.2970	2,005,940.00
Best Food of Nature Holdco III - Facility B Loan	Loan	LX181871	-	0.28%	1,000,000.00	97.8750	978,750.00
Blitz 20-487 GmbH - Facility B Loan	Loan	LX192491	-	0.26%	910,736.84	100.1140	911,775.08
Blitz F21-433 GMBH - Facility B (Eur) Loan	Loan	LX202933	-	0.85%	3,000,000.00	100.3250	3,009,750.00
BMC Software (Boxer/ Bladelogic) - (Eur) Tlb	Loan	LX236898	-	0.85%	3,000,000.00	100.5940	3,017,820.00
BME Group Holding BV - Facility B2	Loan	LX217355	-	1.14%	4,000,000.00	92.5160	3,700,640.00
Bock Capital Bidco BV - Term Loan	Loan	LX194536	-	0.28%	1,000,000.00	99.8000	998,000.00
Boluda Towage - FACILITY B3	Loan	LX228682	-	0.85%	3,000,000.00	100.4910	3,014,730.00
Breitling Financing S.A R.L. - Term Loan B	Loan	LX199187	-	0.57%	2,000,000.00	98.7610	1,975,220.00
Broom Holdings Bidco Limited - Term Loan	Loan	LX196487	-	0.57%	2,000,000.00	100.2360	2,004,720.00
Bubbles Bidco SPA - Bubbles Bidco Spa 6.933 30Sep31 Frn	Bond	XS2904658429	-	0.03%	100,000.00	99.6157	99,615.70
BVI Medical Inc - First Lien Term Loan	Loan	LX185292	-	0.57%	2,000,000.00	94.5740	1,891,480.00
CAB - Cab Selas 3.375 01Feb28	Bond	XS2294186965	-	0.43%	1,500,000.00	94.0575	1,410,862.50
CAB - Facility B Loan	Loan	LX192244	-	0.57%	1,999,999.98	97.5090	1,950,179.98
Casper Bidco SAS - Term Loan B5	Loan	LX227420	-	0.78%	2,750,000.00	100.3020	2,758,305.00
Castello BC Bidco Spa - 4.5 14Nov31	Bond	XS2929905292	-	0.11%	400,000.00	100.4991	401,996.40
Castle Uk Finco Plc - Miller Homes Grou 8.273 15May28 Frn	Bond	XS2447921466	-	0.16%	550,000.00	100.5000	552,750.00
Castor Spa - Cerved Group Spa 8.136 15Feb29 Frn	Bond	XS2445840809	-	0.85%	3,000,000.00	97.0414	2,911,242.00
CD&R Firefly Bidco Limited - (Eur) Term Loan (First Lien)	Loan	LX235674	-	0.85%	3,000,000.00	100.5660	3,016,980.00
Cedacri Mergeco Spa - Cedacri Mergeco S 7.648 15May28 Frn	Bond	XS2345190263	-	0.77%	2,720,000.00	100.2500	2,726,800.00

Market Value (including MV Determined By Investment Manager)

Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Principal Balance	Market Price	Market Value
Celeste BidCo B.V - Term Loan	Loan	LX227374	-	0.57%	2,000,000.00	100.5000	2,010,000.00
Cep V Investment 23 S.A R.L. - Facility B Loan	Loan	LX202330	-	0.28%	1,000,000.00	99.7500	997,500.00
CHG PPC Parent LLC - 2023-1 EURO TERM LOAN	Loan	LX213121	-	0.50%	1,750,000.00	100.5830	1,760,202.50
Chrome Bidco - Term Loan D	Loan	LX209834	-	1.00%	3,500,000.00	90.6140	3,171,490.00
Chrysaor Bidco S.A R.L. - Facility B Eur Loan	Loan	LX232237	-	0.27%	931,044.52	100.5570	936,230.44
Chrysaor Bidco S.A R.L. - Unfunded Commitment	Loan	LX232238	-	0.02%	68,955.48	100.5570	69,339.56
Cidron Aida Finco Sarl - Term Loan B	Loan	LX249777	-	0.36%	1,250,000.00	99.8750	1,248,437.50
Circet Europe - Senior Facility B	Loan	LX196125	-	0.37%	1,313,333.33	99.7390	1,309,905.53
Cirsa Finance Inter - Cirsa Finance Int 7.556 31Jul28 Frn	Bond	XS2649696890	-	0.14%	500,000.00	101.2020	506,010.00
Clarios Global LP - TLB 2024	Loan	LX236134	-	0.36%	1,250,000.00	99.6810	1,246,012.50
Claudius Finance SARL - Facility B2 Loan	Loan	LX217081	-	0.64%	2,250,000.00	100.2780	2,256,255.00
Cobalt Bidco - Repriced Facility B Loan	Loan	LX195644	-	0.57%	2,000,000.00	91.0750	1,821,500.00
Cooper Consumer Health - Facility B Loan	Loan	LX194161	-	0.85%	3,000,000.00	99.7500	2,992,500.00
Cooper Consumer Health - Term Loan B2	Loan	LX253054	-	0.57%	2,000,000.00	100.1250	2,002,500.00
Cordobes Holdco SI - Facility B Loan	Loan	LX202358	-	0.43%	1,500,000.00	100.1000	1,501,500.00
CTEC II GmbH - 5.25 15Feb30	Bond	XS2434776113	-	0.17%	600,000.00	92.2175	553,305.00
CTEC III GmbH - Facility B	Loan	LX202118	-	0.43%	1,500,000.00	99.9090	1,498,635.00
Cullinan Holdco Scsp - Cullinan Holdco S 7.929 15Oct26 Frn	Bond	XS2397354015	-	0.21%	750,000.00	94.3666	707,749.50
Cuppa Bidco B.V. - Facility B1 EUR	Loan	LX209709	-	0.65%	2,275,000.00	89.6000	2,038,400.00
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - (Eur) Tlb	Loan	LX254370	-	0.50%	1,750,000.00	100.3390	1,755,932.50
Dedalus Finance GmbH - Additional Term Loan B2	Loan	LX195569	-	1.00%	3,500,000.00	98.7860	3,457,510.00
Deerfield Dakota Holding LLC - Initial Euro Term Loan	Loan	LX186125	-	0.28%	982,005.17	95.9530	942,263.42
Dellner Couplers Group AB (fka Couplers Bidco AB) - Facility B3	Loan	LX234217	-	0.36%	1,250,000.00	98.3330	1,229,162.50
Eden - Term B Loan	Loan	LX250175	-	0.28%	1,000,000.00	100.3750	1,003,750.00
EG Finco Limited - Additional Facility B2	Loan	LX253996	-	1.02%	3,581,983.02	100.1000	3,585,565.00
Eircom Holdings (Ireland) Limited - Facility B3	Loan	LX227379	-	0.43%	1,500,000.00	100.3270	1,504,905.00
Eleda Management AB - Delayed Draw Term Loan	Loan	LX226816	-	0.02%	57,189.54	100.4630	57,454.33
Eleda Management AB - Term Loan B	Loan	LX226815	-	0.42%	1,458,333.33	100.4630	1,465,085.41
Eleda Management AB - Unfunded Commitment	Loan	LX226816	-	0.07%	234,477.13	100.4630	235,562.76
Element Materials Technology Group US Holdings Inc - (EUR) TL	Loan	LX245322	-	0.57%	2,000,000.00	100.3910	2,007,820.00
Elsan SAS - Facility B5	Loan	LX192651	-	1.00%	3,500,000.00	99.9170	3,497,095.00
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	Loan	LX194622	-	0.56%	1,964,467.02	100.3210	1,970,772.96
Entain PLC - Facility B4 (EUR)	Loan	LX230557	-	0.57%	2,000,000.00	100.2880	2,005,760.00
Ephios Subco 3 S.a r. l. - Facility B	Loan	LX246913	-	0.57%	2,000,000.00	100.2730	2,005,460.00
etraveli Group Holding AB - FACILITY B2	Loan	LX254235	-	0.57%	2,000,000.00	100.3250	2,006,500.00
Everest Subbidco - (Eur) Tlb1	Loan	LX254367	-	0.17%	604,280.74	99.1250	598,993.28
Everest Subbidco - (Eur) Tlb2	Loan	LX255861	-	0.09%	298,656.05	99.1250	296,042.81
Everest Subbidco - Unfunded Commitment	Loan	LX254478	-	0.03%	97,063.22	99.1250	96,213.92
Expleo Services (fka Assystem Technologies) - Term loan	Loan	LX213673	-	0.32%	1,125,000.00	94.4170	1,062,191.25
Fiber Bidco Spa - Fedrigoni Spa 6.683 15Jan30 Frn	Bond	XS2748964850	-	0.15%	524,000.00	100.6500	527,406.00
Financiere Labeyrie Fine Foods - Facility B	Loan	LX196522	-	0.28%	1,000,000.00	82.5500	825,500.00
Financiere Mendel - Additional Term Facility (Eur)	Loan	LX234218	-	0.71%	2,500,000.00	100.3230	2,508,075.00

Market Value (including MV Determined By Investment Manager)

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Financiere PAX SAS - Facility B4	Loan	LX228248	-	0.43%	1,500,000.00	100.2080	1,503,120.00
Finco Utilitas Bv - Facility B Loan	Loan	LX217099	-	0.28%	1,000,000.00	100.5280	1,005,280.00
Fire BC Spa - Italmatch Chemica 8.183 06Feb28 Frn	Bond	XS2582796541	-	0.28%	1,000,000.00	101.0000	1,010,000.00
First Brands Group LLC - 2023 Euro Incremental Term Loan	Loan	LX218476	-	0.28%	990,000.00	96.0830	951,221.70
Foncia Management - Term Loan B Add-On	Loan	LX209469	-	0.57%	2,000,000.00	89.9880	1,799,760.00
Froneri International Limited - Facility B3	Loan	LX244533	-	0.85%	3,000,000.00	99.9110	2,997,330.00
Galileo Global Education Finance S.a r.l. - Term Loan B	Loan	LX196204	-	0.28%	1,000,000.00	100.0100	1,000,100.00
Galileo Global Education Operations SAS - Facility B3	Loan	LX249539	-	0.28%	1,000,000.00	100.0100	1,000,100.00
Global Blue Acquisition B.V. - Tlb	Loan	LX254714	-	0.28%	1,000,000.00	100.2190	1,002,190.00
Granite France Bidco SAS - Term Loan B	Loan	LX207140	-	0.57%	2,000,000.00	99.3390	1,986,780.00
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	Loan	LX183734	-	0.96%	3,386,471.05	98.4690	3,334,624.18
Herens Holdco Sarl - Facility B (EUR) Loans	Loan	LX194449	-	0.28%	1,000,000.00	98.0830	980,830.00
Hestia Holding SAS - Facility B1	Loan	LX193653	-	0.51%	1,783,000.00	100.5000	1,791,915.00
Hestiafloor 2 - Facility B3	Loan	LX248016	-	1.02%	3,590,000.00	100.2610	3,599,369.90
HIG Finance 2 Limited - 2024-3 Euro Term Loan	Loan	LX254075	-	0.28%	1,000,000.00	100.2250	1,002,250.00
HNVR Holdco Limited - Term Loan D2	Loan	LX228404	-	0.85%	3,000,000.00	100.3880	3,011,640.00
Home VI - Additional Senior Facility B3	Loan	LX236640	-	0.85%	3,000,000.00	100.1100	3,003,300.00
Idemia Group - Facility B5 Eur	Loan	LX225618	-	0.50%	1,750,000.00	100.4330	1,757,577.50
IFCO Management Gmbh - Facility Bb1 Term Loan Eur	Loan	LX248178	-	0.57%	2,000,000.00	100.3880	2,007,760.00
IGT Holding IV AB - B4 Incremental Facility	Loan	LX238948	-	0.28%	1,000,000.00	100.1500	1,001,500.00
IGT Holding IV AB - Facility Term B	Loan	LX193483	-	0.28%	1,000,000.00	99.8390	998,390.00
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	Loan	LX211382	-	0.28%	1,000,000.00	100.1480	1,001,480.00
Ineos Finance PLC - 2028 Euro Term Loans	Loan	LX200216	-	0.43%	1,500,000.00	99.6250	1,494,375.00
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	Loan	LX211165	-	0.57%	2,000,000.00	100.1670	2,003,340.00
Infinity Bidco 1 Limited - Facility B (Eur)	Loan	LX194934	-	0.85%	3,000,000.00	99.7640	2,992,920.00
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	Loan	LX255443	-	0.51%	1,791,893.24	100.3390	1,797,967.76
Inovie Group - Term Loan B Non-Fungible Add-On	Loan	LX205560	-	0.85%	3,000,000.00	97.6670	2,930,010.00
Inspired Finco Holdings Limited - Term Loan B	Loan	LX213881	-	0.28%	999,999.99	100.4500	1,004,499.99
International Park Holdings B.V. - Facility B2	Loan	LX210657	-	0.57%	2,000,000.00	100.0860	2,001,720.00
Ion Trading Finance Limited - Initial Euro Term Loan	Loan	LX193675	-	1.09%	3,826,971.63	99.2500	3,798,269.34
IQVIA Inc - IQVIA Inc	Bond	XS2189947505	-	0.14%	500,000.00	97.3518	486,759.00
Irca Spa - Irca Spa/Gallarat 6.631 15Dec29 Frn	Bond	XS2947181769	-	0.21%	750,000.00	101.5832	761,874.00
IVC Acquisition Ltd - Facility B8	Loan	LX219682	-	1.50%	5,250,000.00	100.2720	5,264,280.00
Keter Group BV - Facility B	Loan	LX231433	-	0.48%	1,678,998.37	98.6390	1,656,147.20
Keter Group BV - Keter Holdco Shares	Equity		-	18.20%	0.00		0.00
Keter Group Holding Limited - Holdco Pik Facility B	Loan	LX231434	-	0.19%	610,749.08	99.2000	605,863.09
Lernen Bidco Limited - Facility B2 Eur	Loan	LX177087	-	0.33%	1,159,562.25	100.4380	1,164,641.13
Lorca Finco Plc - (Eur) Term Loan	Loan	LX229603	-	0.59%	2,059,579.46	100.3780	2,067,364.67
Louvre Bidco SAS - Iqera Group SAS 9.523 15Feb27 Frn	Bond	XS2580885908	-	0.57%	2,000,000.00	58.0501	1,161,002.00
LSF10 Edilians Investments Sarl - Term Loan B-3	Loan	LX192831	-	0.28%	1,000,000.00	99.3570	993,570.00
LSF10 XL Bidco S.C.A. - Facility B4	Loan	LX193640	-	0.57%	2,000,000.00	94.6880	1,893,760.00
Mar Bidco SARL - Eur Term Loan	Loan	LX194153	-	0.28%	1,000,000.00	99.0000	990,000.00

Market Value (including MV Determined By Investment Manager)

Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Principal Balance	Market Price	Market Value
Market Bidco Limited - Facility B3	Loan	LX249633	-	0.32%	1,125,000.00	99.8230	1,123,008.75
Mcafee Corp - Term Loan B 3 EUR	Loan	LX233937	-	1.22%	4,277,061.82	99.9580	4,275,265.45
Medline Borrower LP - Initial Euro Term Loan	Loan	LX235701	-	0.28%	1,000,000.00	100.1460	1,001,460.00
Mehilainen Yhtymä Oy - Facility B5a	Loan	LX236760	-	0.28%	1,000,000.00	100.4380	1,004,380.00
Mermaid Bidco Inc - Facility B (Eur)	Loan	LX236699	-	0.28%	1,000,000.00	100.4380	1,004,380.00
Modulaire Group Holdings Limited - Term Loan B	Loan	LX236139	-	1.14%	4,000,000.00	99.5000	3,980,000.00
Monitchem Holdco 3 S.A - Monitchem Holdco 3 SA 8.75 01May28	Bond	XS2615006470	-	0.21%	750,000.00	103.2500	774,375.00
Nexi Spa - 2.125 30Apr29	Bond	XS2332590475	-	0.28%	1,000,000.00	94.8875	948,875.00
Nidda Healthcare GmbH - Term Loan B5	Loan	LX236587	-	0.71%	2,500,000.00	100.4300	2,510,750.00
Nobel Bidco BV - Term Loan	Loan	LX195412	-	0.28%	1,000,000.00	99.6500	996,500.00
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	Bond	XS2355515516	-	0.11%	400,000.00	94.7125	378,850.00
Nobian Finance BV - Facility Tlb	Loan	LX246433	-	0.43%	1,500,000.00	100.1350	1,502,025.00
Normec 1 B.V. - Facility B Loan	Loan	LX228253	-	0.36%	1,250,000.00	100.4380	1,255,475.00
Nouryon Finance BV - Term Loan B EUR	Loan	LX234053	-	0.80%	2,793,577.42	100.1440	2,797,600.17
Numericable U.S. LLC - (Eur) B14 Term Loan	Loan	LX210660	-	0.87%	3,060,197.63	80.8230	2,473,343.53
Oat Bidco Limited - Facility B (Eur) Loan	Loan	LX248915	-	0.28%	1,000,000.00	100.0000	1,000,000.00
OCS Group Investments Limited - Facility B2 Loan	Loan	LX252997	-	0.36%	1,250,000.00	99.5630	1,244,537.50
Odido Holding B.V - Term Loan Facility B	Loan	LX200389	-	0.71%	2,500,000.00	100.5180	2,512,950.00
Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	Bond	XS2391351454	-	0.36%	1,250,000.00	97.6187	1,220,233.75
One Hotels GMBH - Term Loan B	Loan	LX230918	-	0.43%	1,500,000.00	100.4170	1,506,255.00
Optimus Bidco SAS - Term Loan	Loan	LX213580	-	0.50%	1,750,000.00	97.4580	1,705,515.00
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	Loan	LX168813	-	0.31%	1,100,000.00	85.5500	941,050.00
PachelBel Bidco SPA - 8.066 17May31	Bond	XS2816639095	-	0.28%	1,000,000.00	100.8229	1,008,229.00
Patagonia Bidco Limited - (Gbp) Tlb	Loan	LX199088	-	0.33%	1,157,005.67	90.5830	1,048,050.45
Patagonia Bidco Limited - Facility B2 (EUR)	Loan	LX199090	-	0.28%	1,000,000.00	91.1250	911,250.00
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	Bond	XS2010028426	-	0.41%	1,456,000.00	95.3700	1,388,587.20
Paysafe Group Holdings II Limited - Facility B2	Loan	LX195448	-	0.43%	1,500,000.00	99.6110	1,494,165.00
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	Loan	LX202499	-	0.57%	2,000,000.00	100.3860	2,007,720.00
Peer Holding III BV - Term Loan B7	Loan	LX252693	-	1.00%	3,500,000.00	100.4860	3,517,010.00
Pegasus Bidco Bv - 2024-2 Euro Term Loan	Loan	LX239315	-	0.67%	2,362,912.91	100.5750	2,376,499.66
Piolin Bidco SAU - Term Loan B-4	Loan	LX230404	-	0.46%	1,600,000.00	100.0630	1,601,008.00
Platin2025 Holdings S.A R.L. - Term Loan B	Loan	LX200506	-	0.57%	2,000,000.00	100.1960	2,003,920.00
Polaris Newco LLC - First Lien Euro Term Loan	Loan	LX195132	-	0.71%	2,485,884.23	96.7500	2,405,092.99
Precise Bidco BV - Facility B5	Loan	LX231093	-	0.51%	1,785,714.28	100.1750	1,788,839.28
Quimper AB - Term Loan B	Loan	LX250873	-	0.36%	1,250,000.00	100.2920	1,253,650.00
Radar Bidco Sarl - Term Loan	Loan	LX248257	-	0.31%	1,100,000.00	100.2500	1,102,750.00
Rainbow Finco S. A R.L. - Term Loan B (Eur)	Loan	LX202335	-	0.57%	2,000,000.00	100.0730	2,001,460.00
Ramsay Generale de Sante - Facility B4	Loan	LX238721	-	0.43%	1,500,000.00	100.4810	1,507,215.00
Ramudden Global (Group) GMBH - Facility B3	Loan	LX238353	-	0.28%	1,000,000.00	100.1020	1,001,020.00
Redhalo Midco (UK) Limited - Term Loan B4	Loan	LX248180	-	0.28%	1,000,000.00	100.5360	1,005,360.00
Ren10 Holding AB - Tlb	Loan	LX255951	-	0.28%	1,000,000.00	100.3750	1,003,750.00
Roar BidCo AB - Facility B Loan	Loan	LX193550	-	0.57%	2,000,000.00	99.1020	1,982,040.00

Market Value (including MV Determined By Investment Manager)

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Rocket Software Inc - Euro Term Loan	Loan	LX217144	-	0.85%	3,000,000.00	100.2810	3,008,430.00
Roehm Holding GMBH - New Term Loan B-1	Loan	LX228988	-	0.28%	1,000,000.00	95.6250	956,250.00
Root Bidco Sarl - Andromeda Additional Facility Loan	Loan	LX208167	-	0.43%	1,500,000.00	99.4110	1,491,165.00
Root Bidco Sarl - Facility B	Loan	LX189315	-	0.28%	1,000,000.00	98.1940	981,940.00
Rossini Sarl - Rossini SARL 6.558 31Dec29 Frn	Bond	XS2854309684	-	0.57%	2,000,000.00	101.3740	2,027,480.00
Rubix Group Midco Limited - EXTENDED FACILITY B ADD FACILITY	Loan	LX246193	-	0.28%	1,000,000.00	100.1350	1,001,350.00
S4 Capital LUX Finance S.a r.l. - Facility B Loan	Loan	LX196617	-	0.28%	1,000,000.00	88.3440	883,440.00
Sam Bidco - (Eur) Term Loan B	Loan	LX225334	-	0.28%	1,000,000.00	100.3750	1,003,750.00
Sandy Bidco BV - Term Loan B	Loan	LX197880	-	0.85%	3,000,000.00	99.2920	2,978,760.00
Saphilux S.A.R.L. - EURO FACILITY B	Loan	LX225678	-	0.36%	1,250,000.00	100.6250	1,257,812.50
Scientific Games Holdings LP - Initial Euro Term Loan	Loan	LX202415	-	0.57%	2,000,000.00	99.9440	1,998,880.00
Sector Alarm Holdings AS - Facility B2	Loan	LX234261	-	0.28%	1,000,000.00	100.4510	1,004,510.00
Sherwood Financing Plc - Sherwood Financin 8.362 15Dec29 Frn	Bond	XS2953567745	-	0.18%	627,000.00	97.1040	608,842.08
Shilton Bidco Limited - Facility B6	Loan	LX249935	-	0.36%	1,250,000.00	100.2000	1,252,500.00
Sirona Bidco - Facility B	Loan	LX199218	-	0.57%	2,000,000.00	84.6940	1,693,880.00
Solina Group Services (fka Powder Bidco) - Facility B Loan	Loan	LX195531	-	0.36%	1,250,000.00	100.3000	1,253,750.00
Spa Holdings 3 Oy - Facility B (Eur) Loan	Loan	LX193267	-	0.57%	2,000,000.00	100.0340	2,000,680.00
Stella Group - Term Loan B2	Loan	LX236467	-	0.36%	1,250,000.00	99.3130	1,241,412.50
Stepstone Group Inc. - (Eur) TI	Loan	LX254354	-	0.28%	1,000,000.00	98.7340	987,340.00
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	Loan	LX228036	-	0.28%	1,000,000.00	99.6250	996,250.00
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	Loan	LX228294	-	0.06%	201,010.20	100.4810	201,977.06
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	Loan	LX225664	-	0.37%	1,298,989.80	100.4810	1,305,237.94
Tackle Sarl - Facility B(EUR)	Loan	LX194656	-	1.00%	3,500,000.00	99.9810	3,499,335.00
TakeCare Bidco - Tib	Loan	LX254474	-	0.85%	3,000,000.00	100.2340	3,007,020.00
Team Blue Finco Sarl - Senior Facility B	Loan	LX193432	-	0.28%	1,000,000.00	99.6560	996,560.00
TeamSystem Holding S.p.A - Teamsystem Spa 6.679 31Jul31 Frn	Bond	XS2864287466	-	0.21%	750,000.00	100.5138	753,853.50
Tele Columbus AG - Term Loan B	Loan	LX228349	-	0.28%	1,000,000.00	81.9220	819,220.00
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	Loan	LX225307	-	0.57%	2,000,000.00	100.1940	2,003,880.00
THG Operations Holding Limited - Facility B Loan (EUR)	Loan	LX184460	-	0.43%	1,500,000.00	98.3640	1,475,460.00
Timber Servicios Empresariales SA - Facility B	Loan	LX202736	-	0.28%	1,000,000.00	97.7050	977,050.00
TK Elevator Midco Gmbh - Eur Term Loan B	Loan	LX227858	-	0.47%	1,666,666.67	100.6250	1,677,083.34
TK Elevator Midco Gmbh - Repriced Euro Term Loan	Loan	LX196017	-	0.57%	2,000,000.00	100.2840	2,005,680.00
Total Webhosting Solutions B.V. - Facility B Loan	Loan	LX250182	-	0.28%	1,000,000.00	100.0000	1,000,000.00
Triley Midco 2 Limited - Facility B1 Loan	Loan	LX235096	-	0.74%	2,591,836.74	100.1880	2,596,709.39
TTD Holding IV GMBH - Facility B5	Loan	LX232776	-	0.31%	1,100,000.00	100.2050	1,102,255.00
United Group BV - 3.625% - 02/2028	Bond	XS2111947748	-	0.14%	500,000.00	97.6000	488,000.00
UPC Broadband Holding BV - Facility AY	Loan	LX194310	-	0.37%	1,288,332.27	100.1670	1,290,483.78
Verisure Holding AB - Term Loan B	Loan	LX230934	-	0.28%	1,000,000.00	100.5540	1,005,540.00
Villa Dutch Bidco BV - Additional Facility B2 Loan	Loan	LX230415	-	1.00%	3,500,000.00	95.6720	3,348,520.00
Virgin Media Ireland Limited - Facility B1 Loan	Loan	LX195575	-	0.71%	2,500,000.00	98.8300	2,470,750.00
Virgin Media SFA Finance Limited - O Facility	Loan	LX183233	-	0.28%	1,000,000.00	98.1880	981,880.00
Vivalto Sante Investissement - Euro Term Loan	Loan	LX196308	-	0.28%	1,000,000.00	99.6790	996,790.00

Market Value (including MV Determined By Investment Manager)

Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Principal Balance	Market Price	Market Value
VMED 02 UK 4 Holdco Limited - Facility R Advance	Loan	LX189822	-	0.28%	1,000,000.00	100.2150	1,002,150.00
Windsor Holdings III LLC - Facility Term Loan B	Loan	LX245523	-	0.61%	2,147,058.81	100.3040	2,153,585.87
Winterfell Financing Sarl - Term Loan	Loan	LX211609	-	0.57%	2,000,000.00	98.8130	1,976,260.00
Zephyr German Bidco Gmbh - Facility B1 Loan	Loan	LX191143	-	0.43%	1,500,000.00	99.6590	1,494,885.00
Zephyr Midco 2 Limited - Facility B-4 Loan	Loan	LX248854	-	0.28%	1,000,000.00	100.3380	1,003,380.00
ZF Invest - Term Loan B	Loan	LX195828	-	0.28%	1,000,000.00	99.7920	997,920.00
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	Bond	XS2116386132	-	0.25%	889,000.00	90.2500	802,322.50
Ziggo BV - 2.875 15Jan30	Bond	XS2069016165	-	0.03%	111,000.00	93.3250	103,590.75
Ziggo BV - Term Loan H	Loan	LX183461	-	0.87%	3,046,416.00	99.1020	3,019,059.18
Total:					355,553,012.61		349,415,449.27

Purchases and Sales

Description	Security ID	Trade Date	Settlement Date	CCY	Par	Price	Principal	Interest	Total	Reason for Trade	Affiliate to PM
Purchase											
Ace Bidco GmBh - Tib	LX255578	11-Dec-2024		EUR	1,000,000.00	100.0000	(1,000,000.00)	0.00	(1,000,000.00)		-
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	08-Jan-2025		EUR	1,000,000.00	89.8750	(898,750.00)	0.00	(898,750.00)		-
				EUR Total:	2,000,000.00		(1,898,750.00)	0.00	(1,898,750.00)		
Sale											
Ace Bidco GmBh - Term Loan B	LX230920	11-Dec-2024		EUR	(1,000,000.00)	100.0000	1,000,000.00	0.00	1,000,000.00		-
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	12-Dec-2024		EUR	(1,000,000.00)	99.3750	993,750.00	0.00	993,750.00	Discretionary	-
Cullinan Holdco Scsp - Cullinan Holdco S 7.929 15Oct26 Frn	XS2397354015	13-Dec-2024	17-Dec-2024	EUR	(250,000.00)	94.1250	235,312.50	3,468.94	238,781.44	Discretionary	-
Edge Finco Plc - Facility B	LX247592	19-Dec-2024		EUR	(1,000,000.00)	100.0000	1,000,000.00	0.00	1,000,000.00	Discretionary	-
Cooper Consumer Health - Facility B3	LX253054	06-Jan-2025		EUR	(2,000,000.00)	100.0000	2,000,000.00	0.00	2,000,000.00		-
Kleopatra Finco SARL - Facility B (Eur) Loan	LX192334	08-Jan-2025		EUR	(1,000,000.00)	89.0000	890,000.00	0.00	890,000.00	Discretionary	-
				EUR Total:	(6,250,000.00)		6,119,062.50	3,468.94	6,122,531.44		

Unsettled Trades Information

Description	Security ID	TradeDate	Unsettled Par Balance	Price	Unsettled Prin Balance	Total Reason Proceeds for Trade
Purchase						
Normec 1 B.V. - Delayed Draw Term Loan	LX228254	27-Mar-2024	63,909.77	99.7500	(63,750.00)	(63,750.00)
Keter Group BV - Keter Holdco Shares	KETER GROUP BV_KETER_HOLDCO_SHA RES	29-Apr-2024	63,919,777.00	0.0000	(639.20)	(639.20)
Chrysaor Bidco S.A R.L. - (Eur) Delayed TI	LX232238	14-May-2024	68,955.48	100.0000	(68,955.48)	(68,955.48)
Chrysaor Bidco S.A R.L. - Facility B Eur Loan	LX232237	14-May-2024	931,044.52	100.0000	(931,044.52)	(931,044.52)
Herens Holdco Sarl - Euro Term Loan	LX194449	20-Aug-2024	1,000,000.00	95.7500	(957,500.00)	(957,500.00)
Cooper Consumer Health - Facility B Loan	LX194161	09-Sep-2024	2,000,000.00	98.5000	(1,970,000.00)	(1,970,000.00)
Elsan SAS - Facility B5	LX192651	10-Sep-2024	2,500,000.00	99.2500	(2,481,250.00)	(2,481,250.00)
Mcafee Corp - Term Loan B 3 EUR	LX233937	11-Sep-2024	1,588,696.20	99.8750	(1,586,710.33)	(1,586,710.33)
Hestiafloor 2 - Facility B3	LX248016	26-Sep-2024	2,590,000.00	100.0000	(2,590,000.00)	(2,590,000.00)
Shilton Bidco Limited - Facility B6	LX249935	22-Oct-2024	1,250,000.00	100.0000	(1,250,000.00)	(1,250,000.00)
Virgin Media SFA Finance Limited - O Facility	LX183233	22-Oct-2024	1,000,000.00	98.2000	(982,000.00)	(982,000.00)
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	29-Oct-2024	1,000,000.00	98.0000	(980,000.00)	(980,000.00)
Tele Columbus AG - Term Loan B	LX228349	01-Nov-2024	1,000,000.00	80.0000	(800,000.00)	(800,000.00)
Cooper Consumer Health - Facility B3	LX253054	21-Nov-2024	2,000,000.00	100.0000	(2,000,000.00)	(2,000,000.00)
OCS Group Investments Limited - Facility B2 Loan	LX252997	22-Nov-2024	1,250,000.00	99.0000	(1,237,500.00)	(1,237,500.00)
EG Finco Limited - Additional Facility B2	LX253996	28-Nov-2024	2,169,562.50	100.0000	(2,169,562.50)	(2,169,562.50)
EG Finco Limited - Additional Facility B2	LX253996	28-Nov-2024	162,760.10	100.0000	(162,760.10)	(162,760.10)
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - (Eur) Tlb	LX254370	04-Dec-2024	1,750,000.00	99.7500	(1,745,625.00)	(1,745,625.00)
Everest Subbidco - Delayed TI	LX254478	05-Dec-2024	97,063.22	99.0000	(96,092.59)	(96,092.59)
Everest Subbidco - (Eur) Tlb1	LX254367	05-Dec-2024	604,280.74	99.0000	(598,237.93)	(598,237.93)
Everest Subbidco - (Eur) Tlb2	LX255861	05-Dec-2024	298,656.05	99.0000	(295,669.49)	(295,669.49)
Stepstone Group Inc. - (Eur) TI	LX254354	05-Dec-2024	1,000,000.00	99.0000	(990,000.00)	(990,000.00)
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	09-Dec-2024	1,100,000.00	88.0000	(968,000.00)	(968,000.00)
Ace Bidco GmBh - Tlb	LX255578	11-Dec-2024	1,000,000.00	100.0000	(1,000,000.00)	(1,000,000.00)
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	08-Jan-2025	1,000,000.00	89.8750	(898,750.00)	(898,750.00)
SubTotal:			91,344,705.58		(26,824,047.13)	(26,824,047.13)
Sale						
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	23-Oct-2024	(1,000,000.00)	98.2500	982,500.00	982,500.00
Normec 1 B.V. - Delayed Draw Term Loan	LX228254	31-Oct-2024	(63,909.77)	99.7500	63,750.00	63,750.00
Athena Bidco - Facility B2	LX248261	11-Nov-2024	(1,000,000.00)	100.3750	1,003,750.00	1,003,750.00
Belron Finance 2019 LLC - 2031 Euro Incremental Term Loans	LX247575	11-Nov-2024	(1,000,000.00)	100.2500	1,002,500.00	1,002,500.00
Cerelia Participation Holding - Term B3 Loan	LX193455	29-Nov-2024	(1,000,000.00)	100.1460	1,001,460.00	1,001,460.00
Infinitas Learning Finco B.V. - Term Loan B	LX196389	29-Nov-2024	(1,154,545.00)	100.0155	1,154,723.95	1,154,723.95
Platform Bidco Limited - Facility B (EUR)	LX195825	29-Nov-2024	(1,577,190.47)	98.9170	1,560,109.50	1,560,109.50
Winterfell Financing Sarl - Term Loan	LX211609	29-Nov-2024	(1,000,000.00)	98.9115	989,115.00	989,115.00
Ace Bidco GmBh - Term Loan B	LX230920	11-Dec-2024	(1,000,000.00)	100.0000	1,000,000.00	1,000,000.00
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	12-Dec-2024	(1,000,000.00)	99.3750	993,750.00	993,750.00 Discretionary
Edge Finco Plc - Facility B	LX247592	19-Dec-2024	(1,000,000.00)	100.0000	1,000,000.00	1,000,000.00 Discretionary

Unsettled Trades Information

Description	Security ID	TradeDate	Unsettled Par Balance	Price	Unsettled Prin Balance	Total Reason Proceeds for Trade
Sale						
Cooper Consumer Health - Facility B3	LX253054	06-Jan-2025	(2,000,000.00)	100.0000	2,000,000.00	2,000,000.00
Kleopatra Finco SARL - Facility B (Eur) Loan	LX192334	08-Jan-2025	(1,000,000.00)	89.0000	890,000.00	890,000.00 Discretionary
		SubTotal:	(13,795,645.24)		13,641,658.45	13,641,658.45
		Total:	77,549,060.34		(13,182,388.69)	(13,182,388.69)

Discretionary Reason for Sale

Discretionary Sale Denominator	350,158,464.30
Report Total	10,245,000.00
Actual	2.9%
Trigger	30.00%
Test Result	Passed

Description	Security ID	Asset Type	Reason for Sale	Trade Date	Settlement Date	Trade Price	Trade Amount
Sam Bidco - (Eur) Term Loan B	LX225334	Facility	Discretionary	15-Feb-2024	29-Apr-2024	100.0000	1,000,000.00
Sam Bidco - (Eur) Term Loan B	LX225334	Facility	Discretionary	15-Feb-2024	16-Jul-2024	100.0000	1,000,000.00
Boxer Parent Company Inc - 2028 Extended Euro TL	LX220912	Facility	Discretionary	25-Mar-2024	03-Jun-2024	100.2015	1,995,000.00
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Facility	Discretionary	25-Mar-2024	05-Jun-2024	100.0850	1,000,000.00
Seine Holdco SAS - 2023 - Facility B	LX220198	Facility	Discretionary	25-Mar-2024	17-May-2024	100.4585	1,000,000.00
Root Bidco Sarl - Andromeda Additional Facility Loan	LX208167	Facility	Discretionary	20-Aug-2024	11-Sep-2024	98.3750	1,000,000.00
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Facility	Discretionary	12-Dec-2024	01-Jan-0001	99.3750	1,000,000.00
Cullinan Holdco Scsp - Cullinan Holdco S 7.929 15Oct26 Frn	XS2397354015	Security	Discretionary	13-Dec-2024	17-Dec-2024	94.1250	250,000.00
Edge Finco Plc - Facility B	LX247592	Facility	Discretionary	19-Dec-2024	01-Jan-0001	100.0000	1,000,000.00
Kleopatra Finco SARL - Facility B (Eur) Loan	LX192334	Facility	Discretionary	08-Jan-2025	01-Jan-0001	89.0000	1,000,000.00
						Total :	10,245,000.00

Restructured Assets

Description	Security ID	Security Type	Restructured Date	CCY	Restructured Amount	Maturity Date	Name of Obligor prior to Restructuring	Prior Security ID	Prior Maturity Date
Amber Finco Plc - Facility B2	LX254125	Loan	12-Dec-2024	EUR	1,500,000.00	11-Jun-2029	Amber Finco Plc	LX236959	11-Jun-2029
Cooper Consumer Health - Facility B3	LX253054	Loan	06-Jan-2025	EUR	2,000,000.00	06-Nov-2028	Cooper Consumer Health	LX219297	06-Nov-2028
Ren10 Holding AB - 2024 Facility B2	LX255951	Loan	17-Dec-2024	EUR	1,000,000.00	31-Jul-2030	Ren10 Holding AB	LX227423	31-Jul-2030
TakeCare Bidco - Term Loan B	LX254474	Loan	17-Dec-2024	EUR	3,000,000.00	03-Dec-2031	TakeCare Bidco	LX194960	19-Jun-2028
Total :					7,500,000.00				

Account Balances

Account Name	CCY	Native Currency (Trade Date Basis)	Native Currency (Received Date Basis)	Deal Currency (Trade Date Basis)	Deal Currency (Received Date Basis)
Collection Account					
GLENBROOKPARKCLODAC CURRENCY	EUR	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC HEDGE TERM	EUR	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC ISSUER IRISH	EUR	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC PAYMENT CSH	EUR	0.00	0.00	0.00	0.00
Collection Account Subtotal:				0.00	0.00
Interest Funding Account					
GLENBROOKPARKCLODAC INT SMOOTHING	EUR	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC INTEREST - EUR	EUR	6,320,739.67	6,320,739.67	6,320,739.67	6,320,739.67
GLENBROOKPARKCLODAC INTEREST - EUR - MMF	EUR	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC INTEREST - GBP	GBP	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC INTEREST - USD	USD	0.00	0.00	0.00	0.00
Interest Funding Account Subtotal:				6,320,739.67	6,320,739.67
Principal Funding Account					
GLENBROOKPARKCLODAC CUSTODY - EUR	EUR	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC PRINCIPAL - EUR	EUR	(4,406,582.80)	8,775,156.71	(4,406,582.80)	8,775,156.71
GLENBROOKPARKCLODAC PRINCIPAL - EUR - MMF	EUR	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC PRINCIPAL - GBP	GBP	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC PRINCIPAL - USD	USD	0.00	0.00	0.00	0.00
Principal Funding Account Subtotal:				(4,406,582.80)	8,775,156.71
Reserve Account					
GLENBROOKPARKCLODAC EXPENSE RESERVE	EUR	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC IST PERIOD RES	EUR	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC SUPP RESERVE	EUR	0.00	0.00	0.00	0.00
GLENBROOKPARKCLODAC UNFD REVRES CSH	EUR	234,477.13	234,477.13	234,477.13	234,477.13
Reserve Account Subtotal:				234,477.13	234,477.13
Total:				2,148,634.00	15,330,373.51

Rating Concentrations

Fitch Rating	# of Assets	Principal Balance	% of Balance
BBB-	1	1,000,000.00	0.28%
BB+	1	500,000.00	0.14%
BB	6	14,059,579.46	3.95%
BB-	8	11,388,332.27	3.20%
B+	32	49,232,662.76	13.85%
B	107	175,687,626.10	49.41%
B-	47	76,928,724.49	21.64%
CCC+	11	18,292,889.90	5.14%
CCC	3	5,363,197.63	1.51%
CCC-	1	1,100,000.00	0.31%
C	1	2,000,000.00	0.56%
Total:	218	355,553,012.61	

S&P Rating	# of Assets	Principal Balance	% of Balance
BB+	2	1,500,000.00	0.42%
BB	6	11,059,579.46	3.11%
BB-	9	16,851,665.60	4.74%
B+	23	39,118,329.43	11.00%
B	110	170,500,299.69	47.95%
B-	55	97,377,935.13	27.39%
CCC+	8	10,682,005.67	3.00%
CCC	3	5,363,197.63	1.51%
CCC-	1	1,100,000.00	0.31%
D	1	2,000,000.00	0.56%
Total:	218	355,553,012.61	

Rating Concentrations

S&P Rating Pre-Notch	# of Assets	Principal Balance	% of Balance	Fitch Rating Pre-Notch	# of Assets	Principal Balance	% of Balance
BB+	2	1,500,000.00	0.42%	BBB-	1	1,000,000.00	0.28%
BB	5	10,059,579.46	2.83%	BB+	1	500,000.00	0.14%
BB-	10	17,851,665.60	5.02%	BB	6	14,059,579.46	3.95%
B+	23	39,118,329.43	11.00%	BB-	9	12,388,332.27	3.48%
B	110	169,250,299.69	47.60%	B+	32	48,782,662.76	13.72%
B-	55	98,627,935.13	27.74%	B	106	175,137,626.10	49.26%
CCC+	8	10,682,005.67	3.00%	B-	47	76,928,724.49	21.64%
CCC	3	5,363,197.63	1.51%	CCC+	11	18,292,889.90	5.14%
CCC-	1	1,100,000.00	0.31%	CCC	3	5,363,197.63	1.51%
D	1	2,000,000.00	0.56%	CCC-	1	1,100,000.00	0.31%
				C	1	2,000,000.00	0.56%
Total:	218	355,553,012.61		Total:	218	355,553,012.61	

Rating Upgrades and Downgrades

Description	Security ID	Change Date	Prior Rating	Current Rating	Upgrade	Downgrade
S&P						
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	11-Dec-2024	CCC+	CCC	0.00	303,000.00
BME Group Holding BV - Facility B2	LX217355	18-Dec-2024	B	B-	0.00	4,000,000.00
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	11-Dec-2024	B	B+	3,386,471.05	0.00
Louvre Bidco SAS - Iqera Group SAS 9.523 15Feb27 Frn	XS2580885908	13-Dec-2024	C	D	0.00	2,000,000.00
Medline Borrower LP - Initial Euro Term Loan	LX235701	20-Dec-2024	B+	BB	1,000,000.00	0.00
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	11-Dec-2024	CCC+	CCC	0.00	3,060,197.63
Winterfell Financing Sarl - Term Loan	LX211609	13-Dec-2024	B	B-	0.00	2,000,000.00
S&P Total:					4,386,471.05	11,363,197.63

Fitch

Castle Uk Finco Plc - Miller Homes Grou 8.273 15May28 Frn	XS2447921466	23-Dec-2024	B+	B	0.00	550,000.00
Everest Subbidco - (Eur) Tlb1	LX254367		***	B	0.00	0.00
Everest Subbidco - (Eur) Tlb2	LX255861		***	B	0.00	0.00
Everest Subbidco - Unfunded Commitment	LX254478		***	B	0.00	0.00
Medline Borrower LP - Initial Euro Term Loan	LX235701	03-Jan-2025	B+	BB-	1,000,000.00	0.00
Nexi Spa - 2.125 30Apr29	XS2332590475	18-Dec-2024	BB+	BBB-	1,000,000.00	0.00
Root Bidco Sarl - Andromeda Additional Facility Loan	LX208167	12-Dec-2024	B	B-	0.00	1,500,000.00
Root Bidco Sarl - Facility B	LX189315	12-Dec-2024	B	B-	0.00	1,000,000.00
Fitch Total:					2,000,000.00	3,050,000.00

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Ace Bidco GmBh - Tlb	LX255578	1,000,000.00	B	40.00	3(60%)	Construction & Engineering	B	75.00		Building & Materials
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	1,817,126.32	B	35.00	3(55%)	Interactive Media and Services	***	***	***	Business Services Data and Analytics
Ad Education - Tlb	LX249460	1,000,000.00	B-	40.00	3(60%)	Diversified Consumer Services	B-	65.00		Consumer Products
Aernnova Aerospace S.A.U. - EUR Term Loan B 2024	LX236054	1,750,000.00	B	35.00	3(55%)	Aerospace & Defense	B	53.00	RR3	Aerospace & Defense
AI Silk UK Midco 2 Limited - Facility B	LX226415	2,250,000.00	B-	30.00	3(50%)	Diversified Consumer Services	B-	65.00		Business Services Data and Analytics
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	1,000,000.00	B	40.00	3(60%)	Pharmaceuticals	B	65.00		Healthcare Devices
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	1,930,138.07	B	35.00	3(55%)	Commercial Services & Supplies	B-	75.00		Business Services General
Almaviva Developpement - Facility B	LX193594	1,000,000.00	B	30.00	3(50%)	Health Care Providers & Services	B	69.00	RR3	Healthcare Providers
Amber Finco Plc - Facility B2	LX254125	1,500,000.00	BB-	45.00	3(65%)	Construction & Engineering	B+	64.00	RR3	Business Services General
Apex Group Treasury Limited - EUR Term Loan	LX196234	4,000,000.00	B-	30.00	3(50%)	Capital Markets	B	52.00	RR3	Banking & Finance
Apleona Holding GMBH - Incremental Facility B3 Loan	LX235576	1,000,000.00	B	35.00	3(55%)	Commercial Services & Supplies	B	65.00		Real Estate
Aragon Bidco GMBH - Facility B Loan	LX199035	1,000,000.00	B	35.00	3(55%)	Health Care Providers & Services	B-	65.00		Healthcare Providers
Artemis Acquisitions UK Limited - Incremental Facility B5	LX236141	1,000,000.00	B	30.00	3(50%)	Food Products	***	***	***	Food & Beverage & Tobacco
Athena Bidco - Facility B2	LX248261	2,500,000.00	B	35.00	3(55%)	Insurance	B	65.00		Banking & Finance
Auris Luxembourg III SARL - Facility B5	LX247701	2,000,000.00	B-	45.00	3(65%)	Health Care Equipment & Supplies	B	54.00	RR3	Healthcare Devices
Awaze Limited - Facility B3	LX216984	1,000,000.00	B-	35.00	3(55%)	Hotels, Restaurants & Leisure	B-	65.00		Lodging & Restaurants
Barentz Bidco BV - Facility B (Eur) Loan	LX190863	1,333,333.33	B	40.00	3(60%)	Chemicals	B-	65.00		Chemicals
Belron Finance 2019 LLC - 2031 Euro Incremental Term Loans	LX247575	2,000,000.00	BB-	40.00	3(60%)	Auto Components	BB	80.00	RR2	Automobiles
Best Food of Nature Holdco III - Facility B Loan	LX181871	1,000,000.00	CCC+	30.00	3(50%)	Food Products	CCC+	65.00		Food & Beverage & Tobacco
Blitz 20-487 GmbH - Facility B Loan	LX192491	910,736.84	B	35.00	3(55%)	Commercial Services & Supplies	B	65.00		Real Estate
Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	3,000,000.00	B	40.00	3(60%)	Health Care Providers & Services	B-	65.00		Healthcare Providers
BMC Software (Boxer/ Bladelogic) - (Eur) Tlb	LX236898	3,000,000.00	B	35.00	3(55%)	Software	***	***	***	Technology Software
BME Group Holding BV - Facility B2	LX217355	4,000,000.00	B-	30.00	3(50%)	Building Products	B-	65.00		Building & Materials
Bock Capital Bidco BV - Term Loan	LX194536	1,000,000.00	B-	30.00	3(50%)	Software	B	53.00	RR3	Technology Software
Boluda Towage - FACILITY B3	LX228682	3,000,000.00	BB-	30.00	3(50%)	Transportation Infrastructure	BB	65.00		Transportation & Distribution
Breitling Financing S.A R.L. - Term Loan B	LX199187	2,000,000.00	B	40.00	3(60%)	Textiles, Apparel & Luxury Goods	B	65.00		Consumer Products
Broom Holdings Bidco Limited - Term Loan	LX196487	2,000,000.00	B	30.00	3(50%)	Commercial Services & Supplies	B	65.00		Environmental Services
BVI Medical Inc - First Lien Term Loan	LX185292	2,000,000.00	CCC	35.00	3(55%)	Health Care Equipment & Supplies	***	***	***	Healthcare Devices
CAB - Facility B Loan	LX192244	1,999,999.98	B-	35.00	3(55%)	Health Care Providers & Services	B	53.00	RR3	Healthcare Providers
Casper Bidco SAS - Term Loan B5	LX227420	2,750,000.00	B	40.00	3(60%)	Hotels, Restaurants & Leisure	B-	65.00		Lodging & Restaurants
CD&R Firefly Bidco Limited - (Eur) Term Loan (First Lien)	LX235674	3,000,000.00	B	35.00	3(55%)	Specialty Retail	B	65.00		Retail (General)
Celeste BidCo B.V - Term Loan	LX227374	2,000,000.00	B	40.00	3(60%)	Health Care Providers & Services	B-	65.00		Healthcare Providers

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	1,000,000.00	B	40.00	3(60%)	Software	B	65.00		Technology Software
CHG PPC Parent LLC - 2023-1 EURO TERM LOAN	LX213121	1,750,000.00	B	30.00	3(50%)	Food Products	B	75.00		Food & Beverage & Tobacco
Chrome Bidco - Term Loan D	LX209834	3,500,000.00	B-	35.00	3(55%)	Health Care Providers & Services	CCC+	65.00		Healthcare Providers
Chrysaor Bidco S.A R.L. - Facility B Eur Loan	LX232237	931,044.52	B	40.00	3(60%)	IT Services	B-	65.00		Business Services Data and Analytics
Chrysaor Bidco S.A R.L. - Unfunded Commitment	LX232238	68,955.48	B	40.00	3(60%)	IT Services	B-	65.00		Business Services Data and Analytics
Cidron Aida Finco Sarl - Term Loan B	LX249777	1,250,000.00	B-	30.00	3(50%)	Pharmaceuticals	B	58.00	RR3	Pharmaceuticals
Circet Europe - Senior Facility B	LX196125	1,313,333.33	BB-	30.00	3(50%)	Diversified Telecommunication Services	B+	51.00	RR3	Telecommunications
Clarios Global LP - TLB 2024	LX236134	1,250,000.00	BB-	35.00	3(55%)	Automobile Components	B	53.00	RR3	Automobiles
Claudius Finance SARL - Facility B2 Loan	LX217081	2,250,000.00	B+	45.00	3(65%)	Software	B	65.00		Technology Software
Cobalt Bidco - Repriced Facility B Loan	LX195644	2,000,000.00	B-	30.00	3(50%)	Health Care Providers & Services	B-	65.00		Healthcare Providers
Cooper Consumer Health - Facility B Loan	LX194161	3,000,000.00	B	40.00	3(60%)	Pharmaceuticals	B	59.00	RR3	Pharmaceuticals
Cooper Consumer Health - Term Loan B2	LX253054	2,000,000.00	B	40.00		Pharmaceuticals	B	59.00	RR3	Pharmaceuticals
Cordobes Holdco SI - Facility B Loan	LX202358	1,500,000.00	***	***	***	Financial Services	***	***	***	Banking & Finance
CTEC III GmbH - Facility B	LX202118	1,500,000.00	B	40.00	3(60%)	Health Care Equipment & Supplies	B	65.00		Industrial/Manufacturing
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	2,275,000.00	CCC+	35.00	3(55%)	Beverages	CCC+	65.00		Food & Beverage & Tobacco
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - (Eur) Tlb	LX254370	1,750,000.00	B-	40.00	3(60%)	Pharmaceuticals	B+	68.00	RR3	Pharmaceuticals
Dedalus Finance GmbH - Additional Term Loan B2	LX195569	3,500,000.00	B-	35.00	3(55%)	Software	B-	53.00	RR3	Healthcare Providers
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	982,005.17	B-	35.00	3(55%)	Professional Services	B-	75.00		Banking & Finance
Dellner Couplers Group AB (fka Couplers Bidco AB) - Facility B3	LX234217	1,250,000.00	***	***	***	Transportation Infrastructure	***	***	***	Industrial/Manufacturing
Eden - Term B Loan	LX250175	1,000,000.00	B	40.00	3(60%)	Chemicals	B	65.00		Chemicals
EG Finco Limited - Additional Facility B2	LX253996	3,581,983.02	B-	40.00	3(60%)	Specialty Retail	B	60.00	RR3	Retail (General)
Eircom Holdings (Ireland) Limited - Facility B3	LX227379	1,500,000.00	B+	35.00	3(55%)	Diversified Telecommunication Services	B+	60.00	RR3	Telecommunications
Eleda Management AB - Delayed Draw Term Loan	LX226816	57,189.54	B	30.00		Construction & Engineering	B	65.00		Building & Materials
Eleda Management AB - Term Loan B	LX226815	1,458,333.33	B	30.00	3(50%)	Construction & Engineering	B	65.00		Building & Materials
Eleda Management AB - Unfunded Commitment	LX226816	234,477.13	B	30.00		Construction & Engineering	B	65.00		Building & Materials
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	2,000,000.00	B	35.00	3(55%)	Professional Services	***	***	***	Aerospace & Defense
Elsan SAS - Facility B5	LX192651	3,500,000.00	B+	35.00	3(55%)	Health Care Providers & Services	***	***	***	Healthcare Providers
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	LX194622	1,964,467.02	B-	40.00	3(60%)	Machinery	***	***	***	Industrial/Manufacturing
Entain PLC - Facility B4 (EUR)	LX230557	2,000,000.00	BB-	45.00	3(65%)	Hotels, Restaurants & Leisure	BB	80.00	RR2	Gaming & Leisure & Entertainment
Ephios Subco 3 S.a.r.l. - Facility B	LX246913	2,000,000.00	B	50.00	2(70%)	Health Care Providers & Services	B	65.00	RR3	Healthcare Providers
etraveli Group Holding AB - FACILITY B2	LX254235	2,000,000.00	***	***	***	Leisure Products	***	***	***	Gaming & Leisure & Entertainment

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Everest Subbidco - (Eur) Tlb1	LX254367	604,280.74	B-	28.50	4(45%)	Software	B	56.00		Technology Software
Everest Subbidco - (Eur) Tlb2	LX255861	298,656.05	B-	50.00		Software	B	56.00		Technology Software
Everest Subbidco - Unfunded Commitment	LX254478	97,063.22	B-	28.50		Software	B	56.00	RR3	Technology Software
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	1,125,000.00	B-	30.00	3(50%)	Construction & Engineering	B-	52.00	RR3	Business Services General
Financiere Labeyrie Fine Foods - Facility B	LX196522	1,000,000.00	CCC+	35.00	3(55%)	Food Products	CCC+	65.00		Food & Beverage & Tobacco
Financiere Mendel - Additional Term Facility (Eur)	LX234218	2,500,000.00	B	35.00	3(55%)	Pharmaceuticals	B+	59.00	RR3	Food & Beverage & Tobacco
Financiere PAX SAS - Facility B4	LX228248	1,500,000.00	B-	40.00	3(60%)	Consumer Staples Distribution & Retail	B-	65.00		Food & Beverage & Tobacco
Finco Utilitas Bv - Facility B Loan	LX217099	1,000,000.00	B	40.00	3(60%)	Building Products	B	65.00		Building & Materials
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	990,000.00	B+	40.00	3(60%)	Automobile Components	B+	100.00	RR1	Automobiles
Foncia Management - Term Loan B Add-On	LX209469	2,000,000.00	B-	30.00	3(50%)	Real Estate Management & Development	B-	51.00	RR3	Real Estate
Froneri International Limited - Facility B3	LX244533	3,000,000.00	BB-	35.00	3(55%)	Food Products	BB-	65.00		Food & Beverage & Tobacco
Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	1,000,000.00	B	35.00	3(55%)	Diversified Consumer Services	B	65.00		Consumer Products
Galileo Global Education Operations SAS - Facility B3	LX249539	1,000,000.00	B	35.00	3(55%)	Diversified Consumer Services	B	65.00		Consumer Products
Global Blue Acquisition B.V. - Tlb	LX254714	1,000,000.00	B+	40.00	3(60%)	Diversified Consumer Services	B+	65.00		Business Services General
Granite France Bidco SAS - Term Loan B	LX207140	2,000,000.00	B	35.00	3(55%)	IT Services	B-	65.00		Business Services General
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	3,386,471.05	B+	40.00	3(60%)	Biotechnology	B+	55.00	RR3	Healthcare Devices
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	1,000,000.00	B-	35.00	3(55%)	Chemicals	B-	65.00		Chemicals
Hestia Holding SAS - Facility B1	LX193653	1,783,000.00	B	35.00	3(55%)	Insurance	B	65.00		Banking & Finance
Hestiafloor 2 - Facility B3	LX248016	3,590,000.00	B	35.00	3(55%)	Building Products	B	52.00	RR3	Building & Materials
HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	1,000,000.00	B	35.00	3(55%)	Insurance	***	***	***	Banking & Finance
HNVR Holdco Limited - Term Loan D2	LX228404	3,000,000.00	B	50.00	NR(0%)	Hotels, Restaurants & Leisure	B	65.00		Gaming & Leisure & Entertainment
Home VI - Additional Senior Facility B3	LX236640	3,000,000.00	B-	28.50	4(45%)	Health Care Providers & Services	***	***	***	Healthcare Providers
Idemia Group - Facility B5 Eur	LX225618	1,750,000.00	B	40.00	3(60%)	Software	B	53.00	RR3	Industrial/Manufacturing
IFCO Management Gmbh - Facility Bb1 Term Loan Eur	LX248178	2,000,000.00	B+	45.00	3(65%)	Containers & Packaging	B+	53.00	RR3	Packaging & Containers
IGT Holding IV AB - B4 Incremental Facility	LX238948	1,000,000.00	B	35.00	3(55%)	Software	B-	65.00		Technology Software
IGT Holding IV AB - Facility Term B	LX193483	1,000,000.00	B	35.00	3(55%)	Software	B-	65.00		Technology Software
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	1,000,000.00	BB	45.00	3(65%)	Chemicals	B+	80.00	RR2	Chemicals
Ineos Finance PLC - 2028 Euro Term Loans	LX200216	1,500,000.00	BB	45.00	3(65%)	Chemicals	BB	80.00	RR2	Chemicals
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	2,000,000.00	BB	45.00	3(65%)	Chemicals	BB-	80.00	RR2	Chemicals
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	3,000,000.00	B	35.00	3(55%)	Building Products	B	65.00		Building & Materials

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	1,791,893.24	B+	40.00	3(60%)	Machinery	B+	56.00	RR3	Industrial/Manufacturing
Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	3,000,000.00	B-	35.00	3(55%)	Health Care Providers & Services	B	53.00	RR3	Healthcare Providers
Inspired Finco Holdings Limited - Term Loan B	LX213881	999,999.99	B	40.00	3(60%)	Diversified Consumer Services	B	65.00		Business Services General
International Park Holdings B.V. - Facility B2	LX210657	2,000,000.00	B-	40.00	3(60%)	Leisure Products	B	64.00	RR3	Gaming & Leisure & Entertainment
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	3,826,971.63	B-	45.00	3(65%)	Software	B-	65.00		Technology Software
IVC Acquisition Ltd - Facility B8	LX219682	5,250,000.00	B	40.00	3(60%)	Health Care Providers & Services	B	47.00	RR4	Healthcare Providers
Keter Group BV - Facility B	LX231433	1,678,998.37	B	55.00	2(75%)	Household Durables	***	***	***	Consumer Products
Keter Group Holding Limited - Holdco Pik Facility B	LX231434	610,749.08	B	2.00	6(0%)	Household Durables	***	***	***	Consumer Products
Lernen Bidco Limited - Facility B2 Eur	LX177087	1,159,562.25	B-	30.00	3(50%)	Diversified Consumer Services	B	38.00	RR4	Consumer Products
Lorca Finco Plc - (Eur) Term Loan	LX229603	2,059,579.46	BB	50.00	2(70%)	Diversified Telecommunication Services	BB	80.00	RR2	Telecommunications
LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	1,000,000.00	B	40.00	3(60%)	Building Products	B	65.00		Building & Materials
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	2,000,000.00	B-	30.00	3(50%)	Building Products	B-	65.00		Building & Materials
Mar Bidco SARL - Eur Term Loan	LX194153	1,000,000.00	***	***	***	Containers & Packaging	***	***	***	Packaging & Containers
Market Bidco Limited - Facility B3	LX249633	1,125,000.00	B	60.00	2(80%)	Consumer Staples Distribution & Retail	B	92.00	RR1	Food & Drug Retail
Mcafee Corp - Term Loan B 3 EUR	LX233937	4,277,061.82	B-	45.00	3(65%)	Software	B-	75.00		Technology Software
Medline Borrower LP - Initial Euro Term Loan	LX235701	1,000,000.00	BB	35.00	3(55%)	Health Care Equipment & Supplies	BB-	95.00	RR1	Healthcare Devices
Mehilainen Yhtymä Oy - Facility B5a	LX236760	1,000,000.00	B	35.00	3(55%)	Health Care Providers & Services	B	43.00	RR4	Healthcare Providers
Mermaid Bidco Inc - Facility B (Eur)	LX236699	1,000,000.00	B	30.00	3(50%)	Professional Services	***	***	***	Technology Software
Modulaire Group Holdings Limited - Term Loan B	LX236139	4,000,000.00	B	30.00	3(50%)	Commercial Services & Supplies	B	60.00	RR3	Business Services General
Nidda Healthcare GmbH - Term Loan B5	LX236587	2,500,000.00	B	35.00	3(55%)	Pharmaceuticals	B	53.00	RR3	Pharmaceuticals
Nobel Bidco BV - Term Loan	LX195412	1,000,000.00	B	30.00	3(50%)	Household Durables	B	65.00		Consumer Products
Nobian Finance BV - Facility Tlb	LX246433	1,500,000.00	B	40.00	3(60%)	Chemicals	B	61.00	RR3	Chemicals
Normec 1 B.V. - Facility B Loan	LX228253	1,250,000.00	B	40.00	3(60%)	Diversified Consumer Services	B	65.00		Business Services General
Nouryon Finance BV - Term Loan B EUR	LX234053	2,793,577.42	B+	45.00	3(65%)	Chemicals	B+	57.00	RR3	Chemicals
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	3,060,197.63	CCC	40.00	3(60%)	Diversified Telecommunication Services	CCC	65.00		Telecommunications
Oat Bidco Limited - Facility B (Eur) Loan	LX248915	1,000,000.00	B	35.00	3(55%)	Commercial Services & Supplies	B	65.00		Environmental Services
OCS Group Investments Limited - Facility B2 Loan	LX252997	1,250,000.00	B	30.00	3(50%)	Commercial Services & Supplies	B	65.00		Business Services General
Odido Holding B.V - Term Loan Facility B	LX200389	2,500,000.00	B	35.00	3(55%)	Diversified Telecommunication Services	B	65.00		Telecommunications
One Hotels GMBH - Term Loan B	LX230918	1,500,000.00	B-	35.00	3(55%)	Hotels, Restaurants & Leisure	B+	69.00	RR3	Lodging & Restaurants
Optimus Bidco SAS - Term Loan	LX213580	1,750,000.00	B-	35.00	3(55%)	Construction & Engineering	B-	65.00		Industrial/Manufacturing
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	1,100,000.00	CCC-	30.00	3(50%)	Chemicals	***	***	***	Chemicals

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Patagonia Bidco Limited - (Gbp) Tlb	LX199088	1,157,005.67	CCC+	35.00	3(55%)	Building Products	CCC+	65.00		Building & Materials
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	1,000,000.00	CCC+	35.00	3(55%)	Building Products	CCC+	65.00		Building & Materials
Paysafe Group Holdings II Limited - Facility B2	LX195448	1,500,000.00	B	40.00	3(60%)	Financial Services	***	***	***	Technology Software
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	2,000,000.00	B	35.00	3(55%)	Trading Companies & Distributors	B	65.00		Chemicals
Peer Holding III BV - Term Loan B7	LX252693	3,500,000.00	BB	40.00	3(60%)	Broadline Retail	BB	65.00		Retail (General)
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	2,362,912.91	B+	40.00	3(60%)	Food Products	B+	65.00		Food & Beverage & Tobacco
Piolin Bidco SAU - Term Loan B-4	LX230404	1,600,000.00	B-	35.00	3(55%)	Leisure Products	B-	65.00		Gaming & Leisure & Entertainment
Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	2,000,000.00	B	35.00	3(55%)	Machinery	B	65.00		Industrial/Manufacturing
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	2,485,884.23	B-	45.00	3(65%)	Financial Services	***	***	***	Technology Software
Precise Bidco BV - Facility B5	LX231093	1,785,714.28	B	40.00	3(60%)	Software	B	65.00		Technology Software
Quimper AB - Term Loan B	LX250873	1,250,000.00	B+	35.00	3(55%)	Construction Materials	B+	55.00	RR3	Building & Materials
Radar Bidco Sarl - Term Loan	LX248257	1,100,000.00	B+	30.00	3(50%)	Transportation Infrastructure	BB-	80.00	RR2	Business Services General
Rainbow Finco S. A R.L. - Term Loan B (Eur)	LX202335	2,000,000.00	B	40.00	3(60%)	Personal Care Products	B	65.00		Consumer Products
Ramsay Generale de Sante - Facility B4	LX238721	1,500,000.00	BB-	40.00	3(60%)	Health Care Providers & Services	B+	65.00		Healthcare Providers
Ramudden Global (Group) GMBH - Facility B3	LX238353	1,000,000.00	B	40.00	3(60%)	Transportation Infrastructure	B	65.00		Industrial/Manufacturing
Redhalo Midco (UK) Limited - Term Loan B4	LX248180	1,000,000.00	B	40.00	3(60%)	Software	B	65.00		Technology Software
Ren10 Holding AB - Tlb	LX255951	1,000,000.00	B	23.50	4(35%)	Construction Materials	B+	40.00	RR4	Business Services General
Roar BidCo AB - Facility B Loan	LX193550	2,000,000.00	B-	40.00	3(60%)	Pharmaceuticals	B	61.00	RR3	Pharmaceuticals
Rocket Software Inc - Euro Term Loan	LX217144	3,000,000.00	B-	30.00	3(50%)	Software	B	87.00	RR2	Technology Software
Roehm Holding GMBH - New Term Loan B-1	LX228988	1,000,000.00	B-	40.00	3(60%)	Chemicals	B-	43.00	RR4	Chemicals
Root Bidco Sarl - Andromeda Additional Facility Loan	LX208167	1,500,000.00	B-	35.00	3(55%)	Chemicals	B-	43.00	RR4	Chemicals
Root Bidco Sarl - Facility B	LX189315	1,000,000.00	B-	35.00	3(55%)	Chemicals	B-	43.00	RR4	Chemicals
Rubix Group Midco Limited - EXTENDED FACILITY B ADD FACILITY	LX246193	1,000,000.00	B	30.00	3(50%)	Trading Companies & Distributors	***	***	***	Industrial/Manufacturing
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	1,000,000.00	B+	45.00	3(65%)	Media	BB-	60.00	RR3	Broadcasting & Media
Sam Bidco - (Eur) Term Loan B	LX225334	1,000,000.00	B	30.00	3(50%)	Health Care Equipment & Supplies	B	65.00		Healthcare Devices
Sandy Bidco BV - Term Loan B	LX197880	3,000,000.00	B	45.00	3(65%)	Hotels, Restaurants & Leisure	B	65.00		Lodging & Restaurants
Saphilux S.A.R.L. - EURO FACILITY B	LX225678	1,250,000.00	B	40.00	3(60%)	Capital Markets	B-	65.00		Business Services General
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	2,000,000.00	B	40.00	3(60%)	Hotels, Restaurants & Leisure	B	75.00	RR2	Lodging & Restaurants
Sector Alarm Holdings AS - Facility B2	LX234261	1,000,000.00	B	40.00	3(60%)	Commercial Services & Supplies	B	65.00		Business Services General
Shilton Bidco Limited - Facility B6	LX249935	1,250,000.00	***	***	***	Commercial Services & Supplies	***	***	***	Environmental Services
Sirona Bidco - Facility B	LX199218	2,000,000.00	CCC+	40.00	3(60%)	Pharmaceuticals	CCC+	65.00		Pharmaceuticals

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	1,250,000.00	B	30.00	3(50%)	Food Products	B	65.00		Food & Beverage & Tobacco
Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	2,000,000.00	B	28.50	4(45%)	Containers & Packaging	B+	46.00	RR4	Building & Materials
Stella Group - Term Loan B2	LX236467	1,250,000.00	B	40.00	3(60%)	Building Products	B	65.00		Industrial/Manufacturing
Stepstone Group Inc. - (Eur) TI	LX254354	1,000,000.00	B	40.00	3(60%)	Professional Services	B+	61.00	RR3	Business Services General
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	1,000,000.00	B-	30.00	3(50%)	Specialty Retail	B-	75.00		Gaming & Leisure & Entertainment
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	201,010.20	B-	40.00		Media	B-	65.00		Broadcasting & Media
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	1,298,989.80	B-	40.00	3(60%)	Media	B-	65.00		Broadcasting & Media
Tackle Sarl - Facility B(EUR)	LX194656	3,500,000.00	B	40.00	3(60%)	Leisure Products	B	65.00		Gaming & Leisure & Entertainment
TakeCare Bidco - Tib	LX254474	3,000,000.00	B	30.00	3(50%)	Health Care Providers & Services	B	65.00		Healthcare Devices
Team Blue Finco Sarl - Senior Facility B	LX193432	1,000,000.00	B	35.00	3(55%)	IT Services	B-	65.00		Technology Software
Tele Columbus AG - Term Loan B	LX228349	1,000,000.00	CCC+	35.00	3(55%)	Media	CCC+	65.00		Cable
Thevelia (US) LLC - Eur Term B-1 Incrmental Term Loan	LX225307	2,000,000.00	B+	35.00	3(55%)	Professional Services	B+	55.00	RR3	Banking & Finance
THG Operations Holding Limited - Facility B Loan (EUR)	LX184460	1,500,000.00	B-	30.00	3(50%)	Broadline Retail	B+	59.00	RR3	Consumer Products
Timber Servicios Empresariales SA - Facility B	LX202736	1,000,000.00	B-	40.00	3(60%)	Building Products	***	***	***	Chemicals
TK Elevator Midco Gmbh - Eur Term Loan B	LX227858	1,666,666.67	B	45.00	3(65%)	Machinery	B	54.00	RR3	Industrial/Manufacturing
TK Elevator Midco Gmbh - Repriced Euro Term Loan	LX196017	2,000,000.00	B	45.00	3(65%)	Machinery	B	54.00	RR3	Industrial/Manufacturing
Total Webhosting Solutions B.V. - Facility B Loan	LX250182	1,000,000.00	B	45.00	3(65%)	Software	B	65.00		Technology Software
Triley Midco 2 Limited - Facility B1 Loan	LX235096	2,591,836.74	B	55.00	2(75%)	Pharmaceuticals	B	51.00	RR3	Pharmaceuticals
TTD Holding IV GMBH - Facility B5	LX232776	1,100,000.00	B	40.00	3(60%)	Commercial Services & Supplies	B	54.00	RR3	Business Services General
UPC Broadband Holding BV - Facility AY	LX194310	1,288,332.27	BB-	45.00	3(65%)	Diversified Telecommunication Services	BB-	80.00	RR2	Cable
Verisure Holding AB - Term Loan B	LX230934	1,000,000.00	B+	45.00	3(65%)	Diversified Consumer Services	B+	65.00		Consumer Products
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	3,500,000.00	B	35.00	3(55%)	Professional Services	B-	65.00		Business Services General
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	2,500,000.00	B+	35.00	3(55%)	Media	B+	76.00	RR2	Telecommunications
Virgin Media SFA Finance Limited - O Facility	LX183233	1,000,000.00	B+	45.00	3(65%)	Diversified Telecommunication Services	BB-	80.00	RR2	Telecommunications
Vivalto Sante Investissement - Euro Term Loan	LX196308	1,000,000.00	B	30.00	3(50%)	Health Care Providers & Services	B	65.00		Healthcare Providers
VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	1,000,000.00	B+	45.00	3(65%)	Diversified Telecommunication Services	BB-	80.00	RR2	Telecommunications
Windsor Holdings III LLC - Facility Term Loan B	LX245523	2,147,058.81	B+	35.00	3(55%)	Trading Companies & Distributors	B+	52.00	RR3	Chemicals
Winterfell Financing Sarl - Term Loan	LX211609	2,000,000.00	B-	40.00	3(60%)	Building Products	B	54.00	RR3	Building & Materials
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	1,500,000.00	B	35.00	3(55%)	Electrical Equipment	B	47.00	RR4	Industrial/Manufacturing

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Zephyr Midco 2 Limited - Facility B-4 Loan	LX248854	1,000,000.00	B-	40.00	3(60%)	Media	B-	65.00		Broadcasting & Media
ZF Invest - Term Loan B	LX195828	1,000,000.00	B	35.00	3(55%)	Consumer Staples Distribution & Retail	***	***	***	Food & Drug Retail
Ziggo BV - Term Loan H	LX183461	3,046,416.00	B+	45.00	3(65%)	Diversified Telecommunication Services	B+	89.00	RR2	Cable
Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	850,000.00	B	35.00	3(55%)	Commercial Services & Supplies	B-	60.00		Business Services General
Altice Financing SA - 4.25 15Aug29	XS2373430425	1,750,000.00	B-	40.00	3(60%)	Diversified Telecommunication Services	CCC+	60.00		Telecommunications
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	1,125,000.00	B-	40.00	3(60%)	Diversified Telecommunication Services	CCC+	60.00		Telecommunications
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	303,000.00	CCC	40.00	3(60%)	Diversified Telecommunication Services	CCC	60.00		Telecommunications
Apollo Swedish Bidco AB - Assemblin Caverio 6.236 01Jul31 Frn	XS2842976289	100,000.00	B	35.00	3(55%)	Commercial Services & Supplies	B	37.00	RR4	Business Services General
Bubbles Bidco SPA - Bubbles Bidco Spa 6.933 30Sep31 Frn	XS2904658429	100,000.00	B	35.00	3(55%)	Personal Care Products	B	60.00		Consumer Products
CAB - Cab Selas 3.375 01Feb28	XS2294186965	1,500,000.00	B-	35.00	3(55%)	Health Care Providers & Services	B	53.00	RR3	Healthcare Providers
Castello BC Bidco Spa - 4.5 14Nov31	XS2929905292	400,000.00	B	40.00	3(60%)	Electronic Equipment, Instruments & Components	B	60.00		Technology Hardware
Castle Uk Finco Plc - Miller Homes Grou 8.273 15May28 Frn	XS2447921466	550,000.00	B	28.50	4(45%)	Household Durables	B	51.00	RR3	Building & Materials
Castor Spa - Cerved Group Spa 8.136 15Feb29 Frn	XS2445840809	3,000,000.00	B-	35.00	3(55%)	Commercial Services & Supplies	B	46.00	RR4	Business Services Data and Analytics
Cedacri Mergeco Spa - Cedacri Mergeco S 7.648 15May28 Frn	XS2345190263	2,720,000.00	B	35.00	3(55%)	Software	B	33.00	RR4	Business Services Data and Analytics
Cirsa Finance Inter - Cirsa Finance Int 7.556 31Jul28 Frn	XS2649696890	500,000.00	B+	40.00	3(60%)	Hotels, Restaurants & Leisure	B	60.00		Gaming & Leisure & Entertainment
CTEC II GmbH - 5.25 15Feb30	XS2434776113	600,000.00	B	2.00	6(0%)	Health Care Equipment & Supplies	B	40.00		Industrial/Manufacturing
Cullinan Holdco Scsp - Cullinan Holdco S 7.929 15Oct26 Frn	XS2397354015	750,000.00	B-	41.00		Oil, Gas & Consumable Fuels	B+	45.00	RR4	Utilities
Fiber Bidco Spa - Fedrigoni Spa 6.683 15Jan30 Frn	XS2748964850	524,000.00	B	27.00	4(40%)	Containers & Packaging	B+	60.00	RR3	Packaging & Containers
Fire BC Spa - Italmatch Chemica 8.183 06Feb28 Frn	XS2582796541	1,000,000.00	B	35.00	3(55%)	Chemicals	B	39.00	RR4	Chemicals
IQVIA Inc - IQVIA Inc	XS2189947505	500,000.00	BB+	10.00	5(15%)	Life Sciences Tools & Services	***	***	***	Business Services General
Irca Spa - Irca Spa/Gallarati 6.631 15Dec29 Frn	XS2947181769	750,000.00	B-	35.00	3(55%)	Food Products	B	55.00	RR3	Food & Beverage & Tobacco
Louvre Bidco SAS - Iqera Group SAS 9.523 15Feb27 Frn	XS2580885908	2,000,000.00	D	20.00	4(30%)	Financial Services	***	***	***	Banking & Finance
Monitchem Holdco 3 S.A - Monitchem Holdco 3 SA 8.75 01May28	XS2615006470	750,000.00	B	30.00	3(50%)	Chemicals	B-	60.00		Chemicals
Nexi Spa - 2.125 30Apr29	XS2332590475	1,000,000.00	BB+	35.00	3(55%)	Financial Services	BBB-	40.00	RR4	Banking & Finance
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	400,000.00	B	30.00	3(50%)	Household Durables	B	60.00		Consumer Products
Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	1,250,000.00	B-	30.00	3(50%)	Chemicals	***	***	***	Chemicals
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	1,000,000.00	B	30.00	3(50%)	Diversified Consumer Services	B	60.00		Business Services General

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	1,456,000.00	B	40.00	3(60%)	Financial Services	***	***	***	Technology Software
Rossini Sarl - Rossini SARL 6.558 31Dec29 Frn	XS2854309684	2,000,000.00	B	23.50	4(35%)	Pharmaceuticals	B	40.00	RR4	Pharmaceuticals
Sherwood Financing Plc - Sherwood Financin 8.362 15Dec29 Frn	XS2953567745	627,000.00	B	28.50	4(45%)	Financial Services	B+	60.00		Banking & Finance
TeamSystem Holding S.p.A - Teamsystem Spa 6.679 31Jul31 Frn	XS2864287466	750,000.00	B-	30.00	3(50%)	Software	B	52.00	RR3	Technology Software
United Group BV - 3.625% - 02/2028	XS2111947748	500,000.00	B	41.00		Media	***	***	***	Cable
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	889,000.00	B+	2.00	6(0%)	Diversified Telecommunication Services	B+	0.00	RR6	Cable
Ziggo BV - 2.875 15Jan30	XS2069016165	111,000.00	B+	45.00	3(65%)	Diversified Telecommunication Services	B+	89.00	RR2	Cable
Total:		355,553,012.61								

S&P CCC Obligations

Description	Security ID	S&P Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value of Excess	Excess Adj Amount
Dellner Couplers Group AB (fka Couplers Bidco AB) - Facility B3	LX234217	***	98.3330	1,229,162.50	1,250,000.00	0.00	0.00	0.00
Best Food of Nature Holdco III - Facility B Loan	LX181871	CCC+	97.8750	978,750.00	1,000,000.00	0.00	0.00	0.00
BVI Medical Inc - First Lien Term Loan	LX185292	CCC	94.5740	1,891,480.00	2,000,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	CCC+	91.1250	911,250.00	1,000,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - (Gbp) Tlb	LX199088	CCC+	90.5830	1,048,050.45	1,157,005.67	0.00	0.00	0.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	CCC+	89.6000	2,038,400.00	2,275,000.00	0.00	0.00	0.00
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	CCC-	85.5500	941,050.00	1,100,000.00	0.00	0.00	0.00
Sirona Bidco - Facility B	LX199218	CCC+	84.6940	1,693,880.00	2,000,000.00	0.00	0.00	0.00
Financiere Labeyrie Fine Foods - Facility B	LX196522	CCC+	82.5500	825,500.00	1,000,000.00	0.00	0.00	0.00
Tele Columbus AG - Term Loan B	LX228349	CCC+	81.9220	819,220.00	1,000,000.00	0.00	0.00	0.00
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	CCC	80.8230	2,473,343.53	3,060,197.63	0.00	0.00	0.00
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	CCC	76.0200	230,340.60	303,000.00	0.00	0.00	0.00
Total:				15,080,427.08	17,145,203.30	0.00	0.00	0.00

Fitch CCC Obligations

Description	Security ID	Fitch Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value of Excess	Excess Adj Amount
Best Food of Nature Holdco III - Facility B Loan	LX181871	CCC+	97.8750	978,750.00	1,000,000.00	0.00	0.00	0.00
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	***	96.7500	2,405,092.99	2,485,884.23	0.00	0.00	0.00
BVI Medical Inc - First Lien Term Loan	LX185292	***	94.5740	1,891,480.00	2,000,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	CCC+	91.1250	911,250.00	1,000,000.00	0.00	0.00	0.00
Chrome Bidco - Term Loan D	LX209834	CCC+	90.6140	3,171,490.00	3,500,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - (Gbp) Tlb	LX199088	CCC+	90.5830	1,048,050.45	1,157,005.67	0.00	0.00	0.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	CCC+	89.6000	2,038,400.00	2,275,000.00	0.00	0.00	0.00
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	***	85.5500	941,050.00	1,100,000.00	0.00	0.00	0.00
Sirona Bidco - Facility B	LX199218	CCC+	84.6940	1,693,880.00	2,000,000.00	0.00	0.00	0.00
Financiere Labeyrie Fine Foods - Facility B	LX196522	CCC+	82.5500	825,500.00	1,000,000.00	0.00	0.00	0.00
Tele Columbus AG - Term Loan B	LX228349	CCC+	81.9220	819,220.00	1,000,000.00	0.00	0.00	0.00
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	CCC	80.8230	2,473,343.53	3,060,197.63	0.00	0.00	0.00
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	CCC	76.0200	230,340.60	303,000.00	0.00	0.00	0.00
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	CCC+	76.0000	855,000.00	1,125,000.00	0.00	0.00	0.00
Altice Financing SA - 4.25 15Aug29	XS2373430425	CCC+	73.0125	1,277,718.75	1,750,000.00	0.00	0.00	0.00
Total:				21,560,566.32	24,756,087.53	0.00	0.00	0.00

CCC Obligations

CCC Obligations Fitch	24,756,087.53
CCC Obligations S&P	17,145,203.30
Aggregate Collateral Balance for Fitch CCC Obligations	349,646,429.81
Aggregate Collateral Balance for S&P CCC Obligations	349,546,429.81
7.5% of Aggregate Collateral Balance for Fitch CCC Obligations	26,223,482.24
7.5% of Aggregate Collateral Balance for S&P CCC Obligations	26,215,982.24
Excess of CCC Obligations Fitch	0.00
Excess of CCC Obligations S&P	0.00
CCC Fitch / S&P Haircut Amount	0.00

Description	Security ID	Fitch Rating	S&P Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value Excess	Excess Adj Amount
Dellner Couplers Group AB (fka Couplers Bidco AB) - Facility B3	LX234217	***	***	98.3330	1,229,162.50	1,250,000.00	0.00	0.00	0.00
Best Food of Nature Holdco III - Facility B Loan	LX181871	CCC+	CCC+	97.8750	978,750.00	1,000,000.00	0.00	0.00	0.00
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	***	B-	96.7500	2,405,092.99	2,485,884.23	0.00	0.00	0.00
BVI Medical Inc - First Lien Term Loan	LX185292	***	CCC	94.5740	1,891,480.00	2,000,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	CCC+	CCC+	91.1250	911,250.00	1,000,000.00	0.00	0.00	0.00
Chrome Bidco - Term Loan D	LX209834	CCC+	B-	90.6140	3,171,490.00	3,500,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - (Gbp) Tlb	LX199088	CCC+	CCC+	90.5830	1,048,050.45	1,157,005.67	0.00	0.00	0.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	CCC+	CCC+	89.6000	2,038,400.00	2,275,000.00	0.00	0.00	0.00
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	***	CCC-	85.5500	941,050.00	1,100,000.00	0.00	0.00	0.00
Sirona Bidco - Facility B	LX199218	CCC+	CCC+	84.6940	1,693,880.00	2,000,000.00	0.00	0.00	0.00
Financiere Labeyrie Fine Foods - Facility B	LX196522	CCC+	CCC+	82.5500	825,500.00	1,000,000.00	0.00	0.00	0.00
Tele Columbus AG - Term Loan B	LX228349	CCC+	CCC+	81.9220	819,220.00	1,000,000.00	0.00	0.00	0.00
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	CCC	CCC	80.8230	2,473,343.53	3,060,197.63	0.00	0.00	0.00
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	CCC	CCC	76.0200	230,340.60	303,000.00	0.00	0.00	0.00
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	CCC+	B-	76.0000	855,000.00	1,125,000.00	0.00	0.00	0.00
Altice Financing SA - 4.25 15Aug29	XS2373430425	CCC+	B-	73.0125	1,277,718.75	1,750,000.00	0.00	0.00	0.00
Total:					22,789,728.82	26,006,087.53	0.00	0.00	0.00

Distressed Exchange Obligations

No data available for this request

Collateral Enhancement Obligations

No data available for this request

Defaulted Obligations

Description	Security ID	Default Date	Par Amount	Principal Balance	Market Price	Market Value	S&P RR	S&P Rec Amt	Fitch RR	Fitch Rec Amt	Haircut Amount
Louvre Bidco SAS - Iqera Group SAS 9.523 15Feb27 Frn	XS2580885908	02-Oct-2024	2,000,000.00	2,000,000.00	58.0501	1,161,002.00	20.00	400,000.00	***	***	1,600,000.00
Total:			2,000,000.00	2,000,000.00		1,161,002.00		400,000.00		500,000.00	1,600,000.00

Hedge Transactions

Description	Hedge Counterparty Name	SP Rating	Fitch Rating	Effective Date	Termination Date	CCY	Par Amount	Pay Leg	CCY	Receive Leg
Cross Currency Swap										
Patagonia Bidco Limited - (Gbp) Tlb	J.P. Morgan SE			21-Aug-2023	28-Oct-2028	GBP	1,000,000.00	24,945.36	EUR	20,488.87
									Total :	20,488.87

Deferring Obligations

No data available for this request

Discount Obligations

Description	Security ID	Purchase Price	Discount Amount	Haircut Amount
Financiere Labeyrie Fine Foods - Facility B	LX196522	69.8750	1,000,000.00	301,250.00
		Issue SubTotal :	1,000,000.00	301,250.00
		Total :	1,000,000.00	301,250.00

Differential Swapped Non-Discount Obligation

No data available for this request

Exchanged Securities

Description	Security ID	CCY	Par / Quantity
Equity			
Keter Group BV - Keter Holdco Shares		EUR	63,919,777.00

Frequency Switch Event

Description

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

Substitute Obligations

No data available for this request

Weighted Average Coupon Calculation

APB of Collateral Debt Obligations	355,553,012.61
APB of Fixed Rate Collateral Debt Obligations	12,984,000.00
Aggregate Coupon (X)	491,127.50
Weighted Average Coupon Denominator (Y)	12,984,000.00
Weighted Average Fixed Coupon ((X)/(Y))	3.78%
Reference Weighted Average Fixed Coupon	4.45%
Weighted Average Fixed Coupon Adjustment Percentage	(0.03)%

S&P CDO Monitor Test

BDR	66.05%
A (Target Par Amount)	350,000,000.00
B (CPA for S&P CDO Monitor Test)	349,546,429.81
WARR (S&P Weighted Average Recovery Rate for the Class A Notes)	37.00%
S&P CDO Adjusted BDR = $BDR * (A/B) + (B-A) / (B * (1-WARR))$	65.93%
0.247621	0.247621
plus: (SPWARF/9162.65)	0.321693
minus: (DRD/16757.2)	0.033175
minus: (ODM/7677.8)	0.019722
minus: (IDM/2177.56)	0.009399
minus: (RDM/34.0948)	0.035871
plus: (WAL/27.3896)	0.157163
S&P CDO SDR	62.83%
S&P CDO Monitor Test	PASS
Input	Value
S&P Weighted Average Rating Factor	2,947.56
S&P Default Rate Dispersion	555.93
S&P Industry Diversity Measure	20.47
S&P Obligor Diversity Measure	151.43
S&P Regional Diversity Measure	1.22
S&P Weighted Average Spread	3.96%
S&P Weighted Average Life	4.30
S&P Weighted Average Recovery Rate (CDO Monitor)	37.00%

BCF Requirement

BCF Requirement

"BCF Requirement" means the requirement which will be satisfied if:

(a) the Aggregate Principal Balance of Collateral Obligations and the aggregate principal balance of Loss Mitigation Obligations which were acquired by the Issuer from BCF (including Originated Assets); divided by	265,051,025.49
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(b) the Aggregate Principal Balance of Collateral Obligations and the aggregate principal balance of Loss Mitigation Obligations, BCF Requirement	351,146,429.81 75.5%
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is greater than 50.0 per cent. (as determined by the Collateral Manager and by the Collateral Administrator) where, for the purposes of determining paragraph (a) above, amounts standing to the credit of the Principal Account representing Principal Proceeds in respect of Collateral Obligations and Loss Mitigation Obligations which were acquired by the Issuer from BCF or are Originated Assets shall be deemed to form part of, and remain outstanding on, the relevant Collateral Obligation (notwithstanding that the relevant Collateral Obligation or Loss Mitigation Obligation may no longer form part of the Portfolio), provided however that, during the Reinvestment Period and subject to subparagraph (i) below, in order to satisfy the BCF Requirement, the Collateral Manager will ensure that any such Principal Proceeds are reinvested in Collateral Obligations or Loss Mitigation Obligations acquired from BCF (or assets which are Originated Assets) until such time as the calculation above is satisfied,	50.0%
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provided further that:

(i) if the BCF Requirement set out in this definition is not satisfied at any time that it is required to be, a Collateral Obligation may still be acquired by the Issuer if such Collateral Obligation is purchased by the Issuer from BCF; and

(ii) if, following the Issue Date, the Collateral Manager reasonably determines (based on guidance provided by the EBA (and the applicable UK regulator) and a legal opinion from legal counsel of reputable standing) that the calculation in Article 3(4)(b) of the CRR Commission Delegated Regulation (and its UK equivalent) is only applicable on the date on which a programme or securitisation scheme is established and not on an ongoing basis through the life of the programme or securitisation scheme and notifies the Issuer, the Trustee, the Collateral Administrator and the Initial Purchaser (for the avoidance of doubt, none of whose consent is required to be obtained) in writing of such determination, then the BCF Requirement shall (without the consent of any Person) be amended (A) by the removal of the requirement on the Collateral Manager to ensure that any Principal Proceeds are reinvested in Collateral Obligations or Loss Mitigation Obligations acquired from BCF (or assets which are Originated Assets) until such time as the calculation above is satisfied; and (B) so it is not applicable and does not need to be satisfied at any time other than on the Issue Date.

Is BCF Requirement?

Passed

Risk Retention Confirmation

Risk Retention Confirmation

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

- (a) it continues to hold the Retention Notes; and
- (b) it has not sold, hedged or otherwise mitigated its credit risk under or associated with the Retention Notes or the underlying Portfolio, except to the extent permitted in accordance with the Retention Requirements.

Transaction Parties

Entity	Role	Original Credit Rating		Current Credit Rating		Rating Downgrades / Replacements
		S&P	Fitch	S&P	Fitch	
Glenbrook Park CLO DAC	Issuer					
BNY Mellon Corporate Trustee Services Limited	Trustee	AA-	AA	AA-	AA	
The Bank of New York Mellon, London Branch	Principal Paying Agent / Custodian / Calculation Agent / Account Bank	AA-	AA	AA-	AA	
The Bank of New York Mellon, SA/NV, Dublin Branch	Collateral Administrator / Information Agent / Registrar / Transfer Agent	A+	AA	A+	AA	
J.P. Morgan SE	Swap Counterparties	A+	AA	A+	AA	
Natwest Markets PLC	SWAP Counterparties	A	A+	A	A+	

Eligible Investments

No data available for this request

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Hedge Transactions										
Floating										
Patagonia Bidco Limited - (Gbp) Tlb	LX199088	Quarterly	1,157,005.67	3.6230%			3.54000%	0.00000%	3.54000%	7.16300%
	Floating Hedge Transactions Total:		1,157,005.67							
	Hedge Transactions Total:		1,157,005.67							
Non Hedge Transactions										
Fixed										
Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	Semi-Annual	850,000.00	-	3.62500%	-	-	-	-	3.62500%
Altice Financing SA - 4.25 15Aug29	XS2373430425	Semi-Annual	1,750,000.00	-	4.25000%	-	-	-	-	4.25000%
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	Semi-Annual	1,125,000.00	-	3.00000%	-	-	-	-	3.00000%
Altice France SA - Altice France SA 4.25 15Oct29	XS2390152986	Semi-Annual	303,000.00	-	4.25000%	-	-	-	-	4.25000%
CAB - Cab Selas 3.375 01Feb28	XS2294186965	Semi-Annual	1,500,000.00	-	3.37500%	-	-	-	-	3.37500%
CTEC II GmbH - 5.25 15Feb30	XS2434776113	Semi-Annual	600,000.00	-	5.25000%	-	-	-	-	5.25000%
IQVIA Inc - IQVIA Inc	XS2189947505	Semi-Annual	500,000.00	-	2.87500%	-	-	-	-	2.87500%
Monitchem Holdco 3 S.A - Monitchem Holdco 3 SA 8.75 01May28	XS2615006470	Semi-Annual	750,000.00	-	8.75000%	-	-	-	-	8.75000%
Nexi Spa - 2.125 30Apr29	XS2332590475	Semi-Annual	1,000,000.00	-	2.12500%	-	-	-	-	2.12500%
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	Semi-Annual	400,000.00	-	3.12500%	-	-	-	-	3.12500%
Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	Semi-Annual	1,250,000.00	-	3.87500%	-	-	-	-	3.87500%
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	Semi-Annual	1,456,000.00	-	3.00000%	-	-	-	-	3.00000%
United Group BV - 3.625% - 02/2028	XS2111947748	Semi-Annual	500,000.00	-	3.62500%	-	-	-	-	3.62500%
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	Semi-Annual	889,000.00	-	3.37500%	-	-	-	-	3.37500%
Ziggo BV - 2.875 15Jan30	XS2069016165	Semi-Annual	111,000.00	-	2.87500%	-	-	-	-	2.87500%
	Fixed Non Hedge Transactions Total:		12,984,000.00							
Floating										
Ace Bidco GmBh - Tlb	LX255578	Monthly	1,000,000.00	EURIBOR	0.00000%	0.00000%	4.00000%	-	4.00000%	4.00000%
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	Quarterly	1,817,126.32	EURIBOR	2.68300%	0.00000%	4.00000%	-	4.00000%	6.68300%
Ad Education - Tlb	LX249460	Semi-Annual	857,510.00	EURIBOR	2.79700%	0.00000%	4.00000%	-	4.00000%	6.79700%
Ad Education - Tlb	LX249460	Semi-Annual	142,490.00	EURIBOR	2.79700%	0.00000%	4.00000%	-	4.00000%	6.79700%
Aernnova Aerospace S.A.U. - EUR Term Loan B 2024	LX236054	Quarterly	1,750,000.00	EURIBOR	2.75700%	0.00000%	4.00000%	-	4.00000%	6.75700%
Al Silk UK Midco 2 Limited - Facility B	LX226415	Semi-Annual	2,250,000.00	EURIBOR	3.35100%	0.00000%	4.75000%	-	4.75000%	8.10100%
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Monthly	1,000,000.00	EURIBOR	2.86300%	0.00000%	3.50000%	-	3.50000%	6.36300%
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	Monthly	1,930,138.07	EURIBOR	2.86300%	0.00000%	3.75000%	-	3.75000%	6.61300%
Almaviva Developpement - Facility B	LX193594	Quarterly	1,000,000.00	EURIBOR	2.68300%	0.00000%	3.25000%	-	3.25000%	5.93300%
Amber Finco Plc - Facility B2	LX254125	Quarterly	1,500,000.00	EURIBOR	2.82700%	0.00000%	3.50000%	-	3.50000%	6.32700%
Apex Group Treasury Limited - EUR Term Loan	LX196234	Quarterly	4,000,000.00	EURIBOR	3.03200%	0.00000%	4.00000%	-	4.00000%	7.03200%
Apleona Holding GMBH - Incremental Facility B3 Loan	LX235576	Quarterly	1,000,000.00	EURIBOR	3.05600%	0.00000%	3.75000%	-	3.75000%	6.80600%
Apollo Swedish Bidco AB - Assemblin Caverio 6.236 01Jul31 Frn	XS2842976289	Quarterly	100,000.00	EURIBOR	3.23800%	0.00000%	3.50000%	-	3.50000%	6.73800%
Aragon Bidco GMBH - Facility B Loan	LX199035	Quarterly	1,000,000.00	EURIBOR	3.05600%	0.00000%	3.75000%	-	3.75000%	6.80600%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Artemis Acquisitions UK Limited - Incremental Facility B5	LX236141	Quarterly	146,091.70	EURIBOR	3.21900%	0.00000%	3.75000%	-	3.75000%	6.96900%
Artemis Acquisitions UK Limited - Incremental Facility B5	LX236141	Quarterly	853,908.30	EURIBOR	3.21900%	0.00000%	3.75000%	-	3.75000%	6.96900%
Athena Bidco - Facility B2	LX248261	Quarterly	2,500,000.00	EURIBOR	2.68300%	0.00000%	3.50000%	-	3.50000%	6.18300%
Auris Luxembourg III SARL - Facility B5	LX247701	Semi-Annual	2,000,000.00	EURIBOR	2.69400%	0.00000%	4.00000%	-	4.00000%	6.69400%
Awaze Limited - Facility B3	LX216984	Semi-Annual	1,000,000.00	EURIBOR	3.63400%	0.00000%	5.00000%	-	5.00000%	8.63400%
Barentz Bidco BV - Facility B (Eur) Loan	LX190863	Quarterly	1,333,333.33	EURIBOR	2.68300%	0.00000%	4.00000%	-	4.00000%	6.68300%
Belron Finance 2019 LLC - 2031 Euro Incremental Term Loans	LX247575	Quarterly	2,000,000.00	EURIBOR	3.05700%	0.00000%	3.00000%	-	3.00000%	6.05700%
Best Food of Nature Holdco III - Facility B Loan	LX181871	Monthly	1,000,000.00	EURIBOR	2.86300%	0.00000%	4.00000%	-	4.00000%	6.86300%
Blitz 20-487 GmbH - Facility B Loan	LX192491	Quarterly	910,736.84	EURIBOR	3.05600%	0.00000%	2.70000%	-	2.70000%	5.75600%
Blitz F21-433 GMBH - Facility B (Eur) Loan	LX202933	Semi-Annual	3,000,000.00	EURIBOR	3.16200%	0.00000%	4.75000%	-	4.75000%	7.91200%
BMC Software (Boxer/ Bladelogic) - (Eur) Tlb	LX236898	Quarterly	3,000,000.00	EURIBOR	3.05600%	0.00000%	4.00000%	-	4.00000%	7.05600%
BME Group Holding BV - Facility B2	LX217355	Quarterly	4,000,000.00	EURIBOR	3.05600%	0.00000%	4.75000%	-	4.75000%	7.80600%
Bock Capital Bidco BV - Term Loan	LX194536	Quarterly	1,000,000.00	EURIBOR	2.68300%	0.00000%	3.50000%	-	3.50000%	6.18300%
Boluda Towage - FACILITY B3	LX228682	Quarterly	3,000,000.00	EURIBOR	2.91200%	0.00000%	3.50000%	-	3.50000%	6.41200%
Breitling Financing S.A R.L. - Term Loan B	LX199187	Quarterly	2,000,000.00	EURIBOR	2.57700%	0.00000%	3.90000%	-	3.90000%	6.47700%
Broom Holdings Bidco Limited - Term Loan	LX196487	Semi-Annual	2,000,000.00	EURIBOR	2.59700%	0.00000%	3.65000%	-	3.65000%	6.24700%
Bubbles Bidco SPA - Bubbles Bidco Spa 6.933 30Sep31 Frn	XS2904658429	Quarterly	100,000.00	EURIBOR	2.68300%	0.00000%	4.25000%	-	4.25000%	6.93300%
BVI Medical Inc - First Lien Term Loan	LX185292	Quarterly	2,000,000.00	EURIBOR	3.00000%	0.00000%	3.50000%	-	3.50000%	6.50000%
CAB - Facility B Loan	LX192244	Quarterly	349,427.66	EURIBOR	3.03200%	0.00000%	3.50000%	-	3.50000%	6.53200%
CAB - Facility B Loan	LX192244	Quarterly	146,315.67	EURIBOR	3.03200%	0.00000%	3.50000%	-	3.50000%	6.53200%
CAB - Facility B Loan	LX192244	Quarterly	1,247,462.20	EURIBOR	3.03200%	0.00000%	3.50000%	-	3.50000%	6.53200%
CAB - Facility B Loan	LX192244	Quarterly	153,880.68	EURIBOR	3.03200%	0.00000%	3.50000%	-	3.50000%	6.53200%
CAB - Facility B Loan	LX192244	Quarterly	88,727.27	EURIBOR	3.03200%	0.00000%	3.50000%	-	3.50000%	6.53200%
CAB - Facility B Loan	LX192244	Quarterly	14,186.50	EURIBOR	3.03200%	0.00000%	3.50000%	-	3.50000%	6.53200%
Casper Bidco SAS - Term Loan B5	LX227420	Semi-Annual	2,750,000.00	EURIBOR	2.92000%	0.00000%	4.25000%	-	4.25000%	7.17000%
Castello BC Bidco Spa - 4.5 14Nov31	XS2929905292	Quarterly	400,000.00	EURIBOR	3.00500%	0.00000%	4.50000%	-	4.50000%	7.50500%
Castle Uk Finco Plc - Miller Homes Grou 8.273 15May28 Frn	XS2447921466	Quarterly	550,000.00	EURIBOR	3.02300%	0.00000%	5.25000%	-	5.25000%	8.27300%
Castor Spa - Cerved Group Spa 8.136 15Feb29 Frn	XS2445840809	Quarterly	3,000,000.00	EURIBOR	2.88600%	0.00000%	5.25000%	-	5.25000%	8.13600%
CD&R Firefly Bidco Limited - (Eur) Term Loan (First Lien)	LX235674	Quarterly	2,196,394.59	EURIBOR	3.05600%	0.00000%	4.00000%	-	4.00000%	7.05600%
CD&R Firefly Bidco Limited - (Eur) Term Loan (First Lien)	LX235674	Quarterly	803,605.41	EURIBOR	3.05600%	0.00000%	4.00000%	-	4.00000%	7.05600%
Cedacri Mergeco Spa - Cedacri Mergeco S 7.648 15May28 Frn	XS2345190263	Quarterly	2,720,000.00	EURIBOR	3.02300%	0.00000%	4.62500%	-	4.62500%	7.64800%
Celeste BidCo B.V - Term Loan	LX227374	Quarterly	2,000,000.00	EURIBOR	3.09800%	0.00000%	4.50000%	-	4.50000%	7.59800%
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	Semi-Annual	1,000,000.00	EURIBOR	3.16200%	0.00000%	3.12500%	-	3.12500%	6.28700%
CHG PPC Parent LLC - 2023-1 EURO TERM LOAN	LX213121	Monthly	1,750,000.00	EURIBOR	2.86300%	0.00000%	4.50000%	-	4.50000%	7.36300%
Chrome Bidco - Term Loan D	LX209834	Monthly	3,500,000.00	EURIBOR	2.86300%	0.00000%	5.45000%	-	5.45000%	8.31300%
Chrysaor Bidco S.A R.L. - Facility B Eur Loan	LX232237	Quarterly	931,044.52	EURIBOR	3.07900%	0.00000%	3.75000%	-	3.75000%	6.82900%
Chrysaor Bidco S.A R.L. - Unfunded Commitment	LX232238	Quarterly	68,955.48	-	0.00000%	0.00000%	-	-	0.00000%	0.00000%
Cidron Aida Finco Sarl - Term Loan B	LX249777	Quarterly	1,250,000.00	EURIBOR	3.08100%	0.00000%	4.25000%	-	4.25000%	7.33100%
Circet Europe - Senior Facility B	LX196125	Quarterly	1,313,333.33	EURIBOR	2.71500%	0.00000%	3.25000%	-	3.25000%	5.96500%
Cirsa Finance Inter - Cirsa Finance Int 7.556 31Jul28 Frn	XS2649696890	Quarterly	500,000.00	EURIBOR	3.05600%	0.00000%	4.50000%	-	4.50000%	7.55600%
Clarios Global LP - TLB 2024	LX236134	Monthly	319,767.44	EURIBOR	2.86300%	0.00000%	3.00000%	-	3.00000%	5.86300%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Clarios Global LP - TLB 2024	LX236134	Quarterly	319,767.44	EURIBOR	2.91200%	0.00000%	3.00000%	-	3.00000%	5.91200%
Clarios Global LP - TLB 2024	LX236134	Quarterly	610,465.12	EURIBOR	3.05600%	0.00000%	3.00000%	-	3.00000%	6.05600%
Claudius Finance SARL - Facility B2 Loan	LX217081	Quarterly	2,250,000.00	EURIBOR	3.08600%	0.00000%	3.75000%	-	3.75000%	6.83600%
Cobalt Bidco - Repriced Facility B Loan	LX195644	Semi-Annual	2,000,000.00	EURIBOR	3.04700%	0.00000%	3.75000%	-	3.75000%	6.79700%
Cooper Consumer Health - Facility B Loan	LX194161	Quarterly	3,000,000.00	EURIBOR	2.68300%	0.00000%	3.75000%	-	3.75000%	6.43300%
Cooper Consumer Health - Term Loan B2	LX253054	Quarterly	2,000,000.00	EURIBOR	2.68300%	0.00000%	4.00000%	-	4.00000%	6.68300%
Cordobes Holdco SI - Facility B Loan	LX202358	Monthly	1,500,000.00	EURIBOR	2.88900%	0.00000%	4.50000%	-	4.50000%	7.38900%
CTEC III GmbH - Facility B	LX202118	Quarterly	1,500,000.00	EURIBOR	2.91200%	0.00000%	3.50000%	-	3.50000%	6.41200%
Cullinan Holdco Scsp - Cullinan Holdco S 7.929 15Oct26 Frn	XS2397354015	Quarterly	750,000.00	EURIBOR	3.17900%	0.00000%	4.75000%	-	4.75000%	7.92900%
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Semi-Annual	2,275,000.00	EURIBOR	2.57700%	0.00000%	4.75000%	-	4.75000%	7.32700%
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - (Eur) Tlb	LX254370	Quarterly	1,750,000.00	EURIBOR	0.00000%	0.00000%	3.50000%	-	3.50000%	3.50000%
Dedalus Finance GmbH - Additional Term Loan B2	LX195569	Semi-Annual	3,500,000.00	EURIBOR	3.62000%	0.00000%	3.75000%	-	3.75000%	7.37000%
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	Quarterly	982,005.17	EURIBOR	2.68300%	0.00000%	4.00000%	-	4.00000%	6.68300%
Dellner Couplers Group AB (fka Couplers Bidco AB) - Facility B3	LX234217	Quarterly	1,250,000.00	EURIBOR	2.71500%	0.00000%	5.50000%	-	5.50000%	8.21500%
Eden - Term B Loan	LX250175	Quarterly	1,000,000.00	EURIBOR	2.68300%	0.00000%	3.50000%	-	3.50000%	6.18300%
EG Finco Limited - Additional Facility B2	LX253996	Quarterly	3,581,983.02	EURIBOR	2.68300%	0.00000%	4.50000%	-	4.50000%	7.18300%
Eircom Holdings (Ireland) Limited - Facility B3	LX227379	Monthly	1,500,000.00	EURIBOR	2.94400%	0.00000%	3.50000%	-	3.50000%	6.44400%
Eleda Management AB - Delayed Draw Term Loan	LX226816	Quarterly	57,189.54	EURIBOR	2.71500%	0.00000%	4.00000%	-	4.00000%	6.71500%
Eleda Management AB - Term Loan B	LX226815	Quarterly	1,458,333.33	EURIBOR	2.71500%	0.00000%	4.00000%	-	4.00000%	6.71500%
Eleda Management AB - Unfunded Commitment	LX226816	Quarterly	234,477.13	-	0.00000%	0.00000%	-	-	0.00000%	0.00000%
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	Quarterly	2,000,000.00	EURIBOR	2.68300%	0.00000%	3.75000%	-	3.75000%	6.43300%
Elsan SAS - Facility B5	LX192651	Semi-Annual	1,016,196.58	EURIBOR	2.65600%	0.00000%	3.35000%	-	3.35000%	6.00600%
Elsan SAS - Facility B5	LX192651	Semi-Annual	409,729.35	EURIBOR	2.65600%	0.00000%	3.35000%	-	3.35000%	6.00600%
Elsan SAS - Facility B5	LX192651	Semi-Annual	297,721.41	EURIBOR	2.65600%	0.00000%	3.35000%	-	3.35000%	6.00600%
Elsan SAS - Facility B5	LX192651	Semi-Annual	1,776,352.66	EURIBOR	2.65600%	0.00000%	3.35000%	-	3.35000%	6.00600%
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	LX194622	Quarterly	1,964,467.02	EURIBOR	2.68300%	0.00000%	3.75000%	-	3.75000%	6.43300%
Entain PLC - Facility B4 (EUR)	LX230557	Quarterly	2,000,000.00	EURIBOR	2.68300%	0.00000%	3.25000%	-	3.25000%	5.93300%
Ephios Subco 3 S.a r. l. - Facility B	LX246913	Quarterly	2,000,000.00	EURIBOR	3.13800%	0.00000%	3.50000%	-	3.50000%	6.63800%
etraveli Group Holding AB - FACILITY B2	LX254235	Quarterly	2,000,000.00	EURIBOR	2.82300%	0.00000%	4.00000%	-	4.00000%	6.82300%
Everest Subbidco - (Eur) Tlb1	LX254367	Monthly	604,280.74	EURIBOR	0.00000%	0.00000%	4.50000%	-	4.50000%	4.50000%
Everest Subbidco - (Eur) Tlb2	LX255861	Monthly	298,656.05	EURIBOR	0.00000%	0.00000%	4.50000%	-	4.50000%	4.50000%
Everest Subbidco - Unfunded Commitment	LX254478	Quarterly	97,063.22	-	0.00000%	0.00000%	0.00000%	-	0.00000%	0.00000%
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	Semi-Annual	1,125,000.00	EURIBOR	3.16200%	0.00000%	5.00000%	-	5.00000%	8.16200%
Fiber Bidco Spa - Fedrigoni Spa 6.683 15Jan30 Frn	XS2748964850	Quarterly	524,000.00	EURIBOR	2.68300%	0.00000%	4.00000%	-	4.00000%	6.68300%
Financiere Labeyrie Fine Foods - Facility B	LX196522	Quarterly	1,000,000.00	EURIBOR	2.71500%	0.00000%	4.25000%	-	4.25000%	6.96500%
Financiere Mendel - Additional Term Facility (Eur)	LX234218	Quarterly	2,500,000.00	EURIBOR	2.68300%	0.00000%	3.50000%	-	3.50000%	6.18300%
Financiere PAX SAS - Facility B4	LX228248	Semi-Annual	1,500,000.00	EURIBOR	2.64200%	-	5.00000%	-	5.00000%	7.64200%
Finco Utilitas Bv - Facility B Loan	LX217099	Semi-Annual	1,000,000.00	EURIBOR	3.16200%	0.00000%	3.75000%	-	3.75000%	6.91200%
Fire BC Spa - Italmatch Chemica 8.183 06Feb28 Frn	XS2582796541	Quarterly	1,000,000.00	EURIBOR	3.34500%	0.00000%	5.50000%	-	5.50000%	8.84500%
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	Quarterly	990,000.00	EURIBOR	3.05600%	1.00000%	5.00000%	-	6.00000%	8.05600%
Foncia Management - Term Loan B Add-On	LX209469	Quarterly	2,000,000.00	EURIBOR	2.73100%	0.00000%	5.25000%	-	5.25000%	7.98100%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Froneri International Limited - Facility B3	LX244533	Quarterly	3,000,000.00	EURIBOR	3.05600%	0.00000%	2.50000%	-	2.50000%	5.55600%
Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	Quarterly	1,000,000.00	EURIBOR	3.00500%	0.00000%	3.25000%	-	3.25000%	6.25500%
Galileo Global Education Operations SAS - Facility B3	LX249539	Quarterly	1,000,000.00	EURIBOR	3.00500%	-	3.75000%	-	3.75000%	6.75500%
Global Blue Acquisition B.V. - Tlb	LX254714	Quarterly	1,000,000.00	EURIBOR	2.87700%	0.00000%	3.25000%	-	3.25000%	6.12700%
Granite France Bidco SAS - Term Loan B	LX207140	Quarterly	2,000,000.00	EURIBOR	2.83900%	0.00000%	5.00000%	-	5.00000%	7.83900%
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	Quarterly	3,386,471.05	EURIBOR	3.05600%	0.00000%	2.25000%	-	2.25000%	5.30600%
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Quarterly	723,676.99	EURIBOR	2.68300%	0.00000%	3.92500%	-	3.92500%	6.60800%
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Quarterly	276,323.01	EURIBOR	2.68300%	0.00000%	3.92500%	-	3.92500%	6.60800%
Hestia Holding SAS - Facility B1	LX193653	Semi-Annual	1,191,225.07	EURIBOR	2.57700%	0.00000%	4.00000%	-	4.00000%	6.57700%
Hestia Holding SAS - Facility B1	LX193653	Semi-Annual	591,774.93	EURIBOR	2.57700%	0.00000%	4.00000%	-	4.00000%	6.57700%
Hestiafloor 2 - Facility B3	LX248016	Quarterly	3,590,000.00	EURIBOR	2.68300%	0.00000%	3.75000%	-	3.75000%	6.43300%
HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	Monthly	1,000,000.00	EURIBOR	2.87500%	0.00000%	3.50000%	-	3.50000%	6.37500%
HNVR Holdco Limited - Term Loan D2	LX228404	Semi-Annual	3,000,000.00	EURIBOR	3.04700%	0.00000%	4.00000%	-	4.00000%	7.04700%
Home VI - Additional Senior Facility B3	LX236640	Quarterly	3,000,000.00	EURIBOR	3.05600%	0.00000%	5.00000%	-	5.00000%	8.05600%
Idemia Group - Facility B5 Eur	LX225618	Quarterly	1,750,000.00	EURIBOR	2.68300%	0.00000%	4.00000%	-	4.00000%	6.68300%
IFCO Management Gmbh - Facility Bb1 Term Loan Eur	LX248178	Semi-Annual	2,000,000.00	EURIBOR	3.19744%	0.00000%	3.50000%	-	3.50000%	6.69744%
IGT Holding IV AB - B4 Incremental Facility	LX238948	Quarterly	1,000,000.00	EURIBOR	2.68300%	0.00000%	3.75000%	-	3.75000%	6.43300%
IGT Holding IV AB - Facility Term B	LX193483	Quarterly	1,000,000.00	EURIBOR	2.68300%	-	3.40000%	-	3.40000%	6.08300%
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	Quarterly	650,000.00	EURIBOR	2.91200%	0.00000%	4.00000%	-	4.00000%	6.91200%
Ineos Enterprises Holdings II Limited - Term Loan (Eur)	LX211382	Quarterly	350,000.00	EURIBOR	2.91200%	0.00000%	4.00000%	-	4.00000%	6.91200%
Ineos Finance PLC - 2028 Euro Term Loans	LX200216	Monthly	1,500,000.00	EURIBOR	2.86300%	0.50000%	2.75000%	-	2.75000%	5.61300%
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	Monthly	2,000,000.00	EURIBOR	2.86300%	0.00000%	4.00000%	-	4.00000%	6.86300%
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Quarterly	1,430,842.61	EURIBOR	2.68300%	0.00000%	3.40000%	-	3.40000%	6.08300%
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Quarterly	953,895.07	EURIBOR	2.57700%	0.00000%	3.40000%	-	3.40000%	5.97700%
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Monthly	615,262.32	EURIBOR	2.86300%	0.00000%	3.40000%	-	3.40000%	6.26300%
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	Quarterly	1,791,893.24	EURIBOR	2.76100%	-	3.25000%	-	3.25000%	6.01100%
Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	Quarterly	3,000,000.00	EURIBOR	2.68300%	0.00000%	5.00000%	-	5.00000%	7.68300%
Inspired Finco Holdings Limited - Term Loan B	LX213881	Monthly	999,999.99	EURIBOR	2.86300%	0.00000%	4.25000%	-	4.25000%	7.11300%
International Park Holdings B.V. - Facility B2	LX210657	Semi-Annual	2,000,000.00	EURIBOR	2.76500%	0.00000%	4.75000%	-	4.75000%	7.51500%
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Quarterly	3,826,971.63	EURIBOR	2.68300%	0.00000%	4.25000%	-	4.25000%	6.93300%
Irca Spa - Irca Spa/Gallarati 6.631 15Dec29 Frn	XS2947181769	Quarterly	750,000.00	EURIBOR	2.88100%	0.00000%	3.75000%	-	3.75000%	6.63100%
IVC Acquisition Ltd - Facility B8	LX219682	Quarterly	5,250,000.00	EURIBOR	2.85200%	0.00000%	4.75000%	-	4.75000%	7.60200%
Keter Group BV - Facility B	LX231433	Quarterly	1,678,998.37	EURIBOR	3.05600%	0.00000%	4.75000%	-	4.75000%	7.80600%
Keter Group Holding Limited - Holdco Pik Facility B	LX231434	Quarterly	610,749.08	EURIBOR	0.07650%	-	0.00000%	-	0.00000%	0.07650%
Lernen Bidco Limited - Facility B2 Eur	LX177087	Semi-Annual	1,159,562.25	EURIBOR	2.77800%	0.00000%	4.00000%	-	4.00000%	6.77800%
Lorca Finco Plc - (Eur) Term Loan	LX229603	Semi-Annual	2,059,579.46	EURIBOR	2.65200%	0.00000%	3.50000%	-	3.50000%	6.15200%
LSF10 Edilians Investments Sarl - Term Loan B-3	LX192831	Quarterly	1,000,000.00	EURIBOR	3.22300%	0.00000%	3.02500%	-	3.02500%	6.24800%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	1,383,377.94	EURIBOR	2.71500%	0.00000%	4.17500%	-	4.17500%	6.89000%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	429,021.81	EURIBOR	2.71500%	0.00000%	4.17500%	-	4.17500%	6.89000%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	149,993.45	EURIBOR	2.71500%	0.00000%	4.17500%	-	4.17500%	6.89000%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	37,606.80	EURIBOR	2.71500%	0.00000%	4.17500%	-	4.17500%	6.89000%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Mar Bidco SARL - Eur Term Loan	LX194153	Quarterly	1,000,000.00	EURIBOR	2.68300%	0.00000%	3.70000%	-	3.70000%	6.38300%
Market Bidco Limited - Facility B3	LX249633	Quarterly	1,125,000.00	EURIBOR	3.02300%	0.00000%	4.50000%	-	4.50000%	7.52300%
Mcafee Corp - Term Loan B 3 EUR	LX233937	Quarterly	4,277,061.82	EURIBOR	3.05600%	0.00000%	3.50000%	-	3.50000%	6.55600%
Medline Borrower LP - Initial Euro Term Loan	LX235701	Monthly	1,000,000.00	EURIBOR	2.86300%	0.00000%	2.50000%	-	2.50000%	5.36300%
Mehilainen Yhtymaa Oy - Facility B5a	LX236760	Monthly	484,392.76	EURIBOR	2.86300%	0.00000%	4.00000%	-	4.00000%	6.86300%
Mehilainen Yhtymaa Oy - Facility B5a	LX236760	Monthly	418,712.38	EURIBOR	2.86300%	0.00000%	4.00000%	-	4.00000%	6.86300%
Mehilainen Yhtymaa Oy - Facility B5a	LX236760	Monthly	52,851.74	EURIBOR	2.86300%	0.00000%	4.00000%	-	4.00000%	6.86300%
Mehilainen Yhtymaa Oy - Facility B5a	LX236760	Monthly	44,043.12	EURIBOR	2.86300%	0.00000%	4.00000%	-	4.00000%	6.86300%
Mermaid Bidco Inc - Facility B (Eur)	LX236699	Quarterly	1,000,000.00	EURIBOR	3.08500%	0.00000%	3.75000%	-	3.75000%	6.83500%
Modulaire Group Holdings Limited - Term Loan B	LX236139	Quarterly	4,000,000.00	EURIBOR	2.68300%	0.00000%	4.17500%	-	4.17500%	6.85800%
Nidda Healthcare GmbH - Term Loan B5	LX236587	Quarterly	1,916,133.08	EURIBOR	3.00600%	0.00000%	4.00000%	-	4.00000%	7.00600%
Nidda Healthcare GmbH - Term Loan B5	LX236587	Quarterly	583,866.92	EURIBOR	3.00600%	0.00000%	4.00000%	-	4.00000%	7.00600%
Nobel Bidco BV - Term Loan	LX195412	Semi-Annual	1,000,000.00	EURIBOR	3.37600%	0.00000%	3.25000%	-	3.25000%	6.62600%
Nobian Finance BV - Facility Tlb	LX246433	Quarterly	1,500,000.00	EURIBOR	3.26800%	0.00000%	3.75000%	-	3.75000%	7.01800%
Normec 1 B.V. - Facility B Loan	LX228253	Monthly	1,250,000.00	EURIBOR	2.86300%	0.00000%	4.00000%	-	4.00000%	6.86300%
Nouryon Finance BV - Term Loan B EUR	LX234053	Quarterly	2,467,399.94	EURIBOR	3.21900%	0.00000%	3.50000%	-	3.50000%	6.71900%
Nouryon Finance BV - Term Loan B EUR	LX234053	Quarterly	326,177.48	EURIBOR	3.21900%	0.00000%	3.50000%	-	3.50000%	6.71900%
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	Quarterly	3,060,197.63	EURIBOR	3.17900%	0.00000%	5.50000%	-	5.50000%	8.67900%
Oat Bidco Limited - Facility B (Eur) Loan	LX248915	Quarterly	1,000,000.00	EURIBOR	2.73100%	0.00000%	4.25000%	-	4.25000%	6.98100%
OCS Group Investments Limited - Facility B2 Loan	LX252997	Semi-Annual	1,250,000.00	EURIBOR	2.69400%	0.00000%	4.75000%	-	4.75000%	7.44400%
Odido Holding B.V - Term Loan Facility B	LX200389	Quarterly	2,500,000.00	EURIBOR	2.68300%	0.00000%	3.90000%	-	3.90000%	6.58300%
One Hotels GMBH - Term Loan B	LX230918	Quarterly	1,500,000.00	EURIBOR	2.67800%	0.00000%	4.50000%	-	4.50000%	7.17800%
Optimus Bidco SAS - Term Loan	LX213580	Quarterly	1,750,000.00	EURIBOR	2.68300%	0.00000%	5.00000%	-	5.00000%	7.68300%
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	Quarterly	1,100,000.00	EURIBOR	2.73600%	0.00000%	3.75000%	-	3.75000%	6.48600%
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	Quarterly	1,000,000.00	EURIBOR	3.05200%	0.00000%	4.25000%	-	4.25000%	7.30200%
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Quarterly	1,000,000.00	EURIBOR	3.05700%	0.00000%	4.00000%	-	4.00000%	7.05700%
Paysafe Group Holdings II Limited - Facility B2	LX195448	Monthly	1,500,000.00	EURIBOR	2.86300%	0.00000%	3.00000%	-	3.00000%	5.86300%
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Quarterly	2,000,000.00	EURIBOR	3.05600%	0.00000%	4.00000%	-	4.00000%	7.05600%
Peer Holding III BV - Term Loan B7	LX252693	Quarterly	3,500,000.00	EURIBOR	2.68300%	0.00000%	3.25000%	-	3.25000%	5.93300%
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	Quarterly	2,362,912.91	EURIBOR	3.02300%	0.00000%	3.50000%	-	3.50000%	6.52300%
Piolin Bidco SAU - Term Loan B-4	LX230404	Semi-Annual	342,393.47	EURIBOR	2.55400%	0.00000%	4.50000%	-	4.50000%	7.05400%
Piolin Bidco SAU - Term Loan B-4	LX230404	Semi-Annual	1,257,606.53	EURIBOR	2.55400%	0.00000%	4.50000%	-	4.50000%	7.05400%
Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	Quarterly	2,000,000.00	EURIBOR	2.73100%	0.00000%	3.65000%	-	3.65000%	6.38100%
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Quarterly	2,485,884.23	EURIBOR	2.86300%	0.00000%	4.00000%	-	4.00000%	6.86300%
Precise Bidco BV - Facility B5	LX231093	Quarterly	1,785,714.28	EURIBOR	2.84300%	0.00000%	3.50000%	-	3.50000%	6.34300%
Quimper AB - Term Loan B	LX250873	Quarterly	1,250,000.00	EURIBOR	2.67800%	0.00000%	3.75000%	-	3.75000%	6.42800%
Radar Bidco Sarl - Term Loan	LX248257	Quarterly	1,100,000.00	EURIBOR	2.73100%	0.00000%	3.75000%	-	3.75000%	6.48100%
Rainbow Finco S. A R.L. - Term Loan B (Eur)	LX202335	Semi-Annual	2,000,000.00	EURIBOR	3.41200%	0.00000%	3.25000%	-	3.25000%	6.66200%
Ramsay Generale de Sante - Facility B4	LX238721	Quarterly	1,500,000.00	EURIBOR	3.20100%	0.00000%	4.00000%	-	4.00000%	7.20100%
Ramudden Global (Group) GMBH - Facility B3	LX238353	Monthly	413,010.51	EURIBOR	2.84500%	0.00000%	4.25000%	-	4.25000%	7.09500%
Ramudden Global (Group) GMBH - Facility B3	LX238353	Monthly	199,476.06	EURIBOR	2.84500%	0.00000%	4.25000%	-	4.25000%	7.09500%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Ramudden Global (Group) GMBH - Facility B3	LX238353	Monthly	387,513.43	EURIBOR	2.84500%	0.00000%	4.25000%	-	4.25000%	7.09500%
Redhalo Midco (UK) Limited - Term Loan B4	LX248180	Quarterly	159,915.91	EURIBOR	2.71500%	0.00000%	3.75000%	-	3.75000%	6.46500%
Redhalo Midco (UK) Limited - Term Loan B4	LX248180	Quarterly	771,902.27	EURIBOR	2.71500%	0.00000%	3.75000%	-	3.75000%	6.46500%
Redhalo Midco (UK) Limited - Term Loan B4	LX248180	Quarterly	68,181.82	EURIBOR	2.71500%	0.00000%	3.75000%	-	3.75000%	6.46500%
Ren10 Holding AB - Tlb	LX255951	Quarterly	1,000,000.00	EURIBOR	2.87900%	0.00000%	3.75000%	-	3.75000%	6.62900%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	1,533,632.29	EURIBOR	3.00500%	0.00000%	2.95000%	-	2.95000%	5.95500%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	466,367.71	EURIBOR	3.00500%	0.00000%	2.95000%	-	2.95000%	5.95500%
Rocket Software Inc - Euro Term Loan	LX217144	Monthly	3,000,000.00	EURIBOR	2.86300%	0.00000%	4.25000%	-	4.25000%	7.11300%
Roehm Holding GMBH - New Term Loan B-1	LX228988	Semi-Annual	1,000,000.00	EURIBOR	3.59000%	0.00000%	5.00000%	-	5.00000%	8.59000%
Root Bidco Sarl - Andromeda Additional Facility Loan	LX208167	Semi-Annual	1,500,000.00	EURIBOR	3.59000%	0.00000%	5.25000%	-	5.25000%	8.84000%
Root Bidco Sarl - Facility B	LX189315	Semi-Annual	1,000,000.00	EURIBOR	3.16200%	0.00000%	3.75000%	-	3.75000%	6.91200%
Rossini Sarl - Rossini SARL 6.558 31Dec29 Frn	XS2854309684	Quarterly	2,000,000.00	EURIBOR	2.68300%	0.00000%	3.87500%	-	3.87500%	6.55800%
Rubix Group Midco Limited - EXTENDED FACILITY B ADD FACILITY	LX246193	Semi-Annual	1,000,000.00	EURIBOR	3.30160%	0.00000%	4.00000%	-	4.00000%	7.30160%
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	Monthly	1,000,000.00	EURIBOR	2.86300%	0.00000%	3.75000%	-	3.75000%	6.61300%
Sam Bidco - (Eur) Term Loan B	LX225334	Quarterly	482,819.14	EURIBOR	2.68300%	0.00000%	3.50000%	-	3.50000%	6.18300%
Sam Bidco - (Eur) Term Loan B	LX225334	Quarterly	517,180.86	EURIBOR	2.68300%	0.00000%	3.50000%	-	3.50000%	6.18300%
Sandy Bidco BV - Term Loan B	LX197880	Semi-Annual	3,000,000.00	EURIBOR	3.22300%	0.00000%	3.60000%	-	3.60000%	6.82300%
Saphilux S.A.R.L. - EURO FACILITY B	LX225678	Semi-Annual	167,237.50	EURIBOR	2.69400%	0.00000%	4.00000%	-	4.00000%	6.69400%
Saphilux S.A.R.L. - EURO FACILITY B	LX225678	Semi-Annual	321,493.94	EURIBOR	2.69400%	0.00000%	4.00000%	-	4.00000%	6.69400%
Saphilux S.A.R.L. - EURO FACILITY B	LX225678	Semi-Annual	25,952.83	EURIBOR	2.69400%	0.00000%	4.00000%	-	4.00000%	6.69400%
Saphilux S.A.R.L. - EURO FACILITY B	LX225678	Semi-Annual	192,673.41	EURIBOR	2.69400%	0.00000%	4.00000%	-	4.00000%	6.69400%
Saphilux S.A.R.L. - EURO FACILITY B	LX225678	Semi-Annual	43,808.61	EURIBOR	2.69400%	0.00000%	4.00000%	-	4.00000%	6.69400%
Saphilux S.A.R.L. - EURO FACILITY B	LX225678	Semi-Annual	498,833.71	EURIBOR	2.69400%	0.00000%	4.00000%	-	4.00000%	6.69400%
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	Quarterly	2,000,000.00	EURIBOR	2.73600%	0.00000%	3.75000%	-	3.75000%	6.48600%
Sector Alarm Holdings AS - Facility B2	LX234261	Quarterly	1,000,000.00	EURIBOR	2.91200%	0.00000%	4.25000%	-	4.25000%	7.16200%
Sherwood Financing Plc - Sherwood Financin 8.362 15Dec29 Frn	XS2953567745	Quarterly	627,000.00	EURIBOR	2.86200%	0.00000%	5.50000%	-	5.50000%	8.36200%
Shilton Bidco Limited - Facility B6	LX249935	Quarterly	1,250,000.00	EURIBOR	2.68300%	0.00000%	4.00000%	-	4.00000%	6.68300%
Sirona Bidco - Facility B	LX199218	Quarterly	2,000,000.00	EURIBOR	2.86300%	0.00000%	4.50000%	-	4.50000%	7.36300%
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	Semi-Annual	155,060.99	EURIBOR	3.48800%	0.00000%	3.65000%	-	3.65000%	7.13800%
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	Semi-Annual	1,094,939.01	EURIBOR	3.48800%	0.00000%	3.65000%	-	3.65000%	7.13800%
Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	Quarterly	2,000,000.00	EURIBOR	2.68300%	0.00000%	3.50000%	-	3.50000%	6.18300%
Stella Group - Term Loan B2	LX236467	Quarterly	1,250,000.00	EURIBOR	3.05700%	0.00000%	4.00000%	-	4.00000%	7.05700%
Stepstone Group Inc. - (Eur) TI	LX254354	Monthly	1,000,000.00	EURIBOR	0.00000%	0.00000%	4.50000%	-	4.50000%	4.50000%
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	Monthly	1,000,000.00	EURIBOR	2.86300%	0.00000%	5.00000%	-	5.00000%	7.86300%
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Quarterly	1,298,989.80	EURIBOR	2.92400%	0.00000%	4.50000%	-	4.50000%	7.42400%
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	Quarterly	201,010.20	EURIBOR	2.92400%	0.00000%	4.50000%	-	4.50000%	7.42400%
Tackle Sarl - Facility B(EUR)	LX194656	Semi-Annual	3,500,000.00	EURIBOR	3.41000%	0.00000%	3.50000%	-	3.50000%	6.91000%
TakeCare Bidco - Tlb	LX254474	Quarterly	1,273,428.57	EURIBOR	2.81200%	0.00000%	3.75000%	-	3.75000%	6.56200%
TakeCare Bidco - Tlb	LX254474	Quarterly	1,726,571.43	EURIBOR	2.81200%	0.00000%	3.75000%	-	3.75000%	6.56200%
Team Blue Finco Sarl - Senior Facility B	LX193432	Quarterly	1,000,000.00	EURIBOR	2.68300%	0.00000%	3.70000%	-	3.70000%	6.38300%
TeamSystem Holding S.p.A - Teamsystem Spa 6.679 31Jul31 Frn	XS2864287466	Quarterly	750,000.00	EURIBOR	3.17900%	0.00000%	3.50000%	-	3.50000%	6.67900%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Tele Columbus AG - Term Loan B	LX228349	Semi-Annual	1,000,000.00	EURIBOR	0.00000%	0.00000%	0.50000%	-	0.50000%	0.50000%
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	Quarterly	2,000,000.00	EURIBOR	2.68300%	0.00000%	3.75000%	-	3.75000%	6.43300%
THG Operations Holding Limited - Facility B Loan (EUR)	LX184460	Semi-Annual	1,500,000.00	EURIBOR	2.65400%	0.00000%	4.50000%	-	4.50000%	7.15400%
Timber Servicios Empresariales SA - Facility B	LX202736	Semi-Annual	1,000,000.00	EURIBOR	3.16200%	0.00000%	4.65000%	-	4.65000%	7.81200%
TK Elevator Midco Gmbh - Eur Term Loan B	LX227858	Semi-Annual	1,666,666.67	EURIBOR	3.59000%	0.00000%	4.00000%	-	4.00000%	7.59000%
TK Elevator Midco Gmbh - Repriced Euro Term Loan	LX196017	Semi-Annual	2,000,000.00	EURIBOR	3.59000%	0.00000%	3.62500%	-	3.62500%	7.21500%
Total Webhosting Solutions B.V. - Facility B Loan	LX250182	Monthly	593,262.01	EURIBOR	2.86300%	0.00000%	4.50000%	-	4.50000%	7.36300%
Total Webhosting Solutions B.V. - Facility B Loan	LX250182	Monthly	406,737.99	EURIBOR	2.86300%	0.00000%	4.50000%	-	4.50000%	7.36300%
Triley Midco 2 Limited - Facility B1 Loan	LX235096	Monthly	2,591,836.74	EURIBOR	2.86300%	0.00000%	4.25000%	-	4.25000%	7.11300%
TTD Holding IV GMBH - Facility B5	LX232776	Semi-Annual	1,100,000.00	EURIBOR	3.39700%	0.00000%	4.00000%	-	4.00000%	7.39700%
UPC Broadband Holding BV - Facility AY	LX194310	Monthly	1,288,332.27	EURIBOR	2.90200%	0.00000%	2.92500%	-	2.92500%	5.82700%
Verisure Holding AB - Term Loan B	LX230934	Quarterly	1,000,000.00	EURIBOR	3.09800%	0.00000%	3.25000%	-	3.25000%	6.34800%
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Quarterly	3,015,011.55	EURIBOR	3.26800%	0.00000%	5.25000%	-	5.25000%	8.51800%
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Quarterly	484,988.45	EURIBOR	3.26800%	0.00000%	5.25000%	-	5.25000%	8.51800%
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Monthly	2,500,000.00	EURIBOR	2.90200%	0.00000%	3.57500%	-	3.57500%	6.47700%
Virgin Media SFA Finance Limited - O Facility	LX183233	Monthly	1,000,000.00	EURIBOR	2.90200%	0.00000%	2.50000%	-	2.50000%	5.40200%
Vivalto Sante Investissement - Euro Term Loan	LX196308	Quarterly	1,000,000.00	EURIBOR	2.71500%	0.00000%	3.60000%	-	3.60000%	6.31500%
VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	Monthly	1,000,000.00	EURIBOR	2.90200%	0.00000%	3.25000%	-	3.25000%	6.15200%
Windsor Holdings III LLC - Facility Term Loan B	LX245523	Monthly	2,147,058.81	EURIBOR	2.79500%	0.00000%	3.50000%	-	3.50000%	6.29500%
Winterfell Financing Sarl - Term Loan	LX211609	Quarterly	2,000,000.00	EURIBOR	3.03200%	0.00000%	5.00000%	-	5.00000%	8.03200%
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	Quarterly	1,500,000.00	EURIBOR	3.26500%	0.00000%	3.40000%	-	3.40000%	6.66500%
Zephyr Midco 2 Limited - Facility B-4 Loan	LX248854	Quarterly	1,000,000.00	EURIBOR	3.05100%	0.00000%	3.75000%	-	3.75000%	6.80100%
ZF Invest - Term Loan B	LX195828	Quarterly	533,458.73	EURIBOR	3.18400%	0.00000%	3.47500%	-	3.47500%	6.65900%
ZF Invest - Term Loan B	LX195828	Quarterly	466,541.27	EURIBOR	3.18400%	0.00000%	3.47500%	-	3.47500%	6.65900%
Ziggo BV - Term Loan H	LX183461	Monthly	3,046,416.00	EURIBOR	2.90200%	0.00000%	3.00000%	-	3.00000%	5.90200%
Floating Non Hedge Transactions Total:			339,412,006.94							
Non Hedge Transactions Total:			352,396,006.94							
Total:			353,553,012.61							

Principal Paydowns/Borrowings

Description	Security ID	Date	Currency	Amount	Maturity Date
Facility Sale - Commitment Reduction					
EG Finco Limited - Term Loan B Tranche C	LX213601	19-Dec-2024	EUR	1,252,792.39	07-Feb-2028
EG Finco Limited - Term Loan B Tranche C	LX213601	19-Dec-2024	EUR	170,578.95	07-Feb-2028
EG Finco Limited - Term Loan B Tranche C	LX213601	19-Dec-2024	EUR	432.84	07-Feb-2028
Cooper Consumer Health - Facility B2	LX219297	06-Jan-2025	EUR	2,000,000.00	06-Nov-2028
EUR Subtotal:				3,423,804.18	
Facility - Paydown					
EG Finco Limited - Term Loan B Tranche C	LX213601	19-Dec-2024	EUR	(170,578.95)	07-Feb-2028
EG Finco Limited - Term Loan B Tranche C	LX213601	19-Dec-2024	EUR	(432.84)	07-Feb-2028
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	31-Dec-2024	EUR	(4,987.44)	12-May-2028
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	31-Dec-2024	EUR	(2,570.69)	09-Apr-2027
EG Finco Limited - Additional Facility B2	LX253996	31-Dec-2024	EUR	(3,131.98)	07-Feb-2028
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No	LX194622	31-Dec-2024	EUR	(5,076.14)	21-May-2028
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	31-Dec-2024	EUR	(2,500.00)	30-Mar-2027
Mcafee Corp - Term Loan B 3 EUR	LX233937	31-Dec-2024	EUR	(6,754.69)	01-Mar-2029
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	31-Dec-2024	EUR	(6,423.47)	02-Jun-2028
EUR Subtotal:				(202,456.20)	
Facility Purchase - Commitment Reduction					
EG Finco Limited - Additional Facility B2	LX253996	31-Dec-2024	EUR	(5,437.50)	07-Feb-2028
EG Finco Limited - Additional Facility B2	LX253996	31-Dec-2024	EUR	(407.92)	07-Feb-2028
EUR Subtotal:				(5,845.42)	
EUR Total:				3,215,502.56	

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
GLENBROOKPARKCLODAC PRINCIPAL - EUR					
Expense - Other (D)		Expense - Other (D) (Immaterial Adjustment)	EUR	11-Dec-2024	(0.55)
Ace Bidco GmbH - Tlb	LX255578	Facility - Purchase (D)	EUR	11-Dec-2024	(1,000,000.00)
Ace Bidco GmbH - Term Loan B	LX230920	Facility - Sale (R)	EUR	11-Dec-2024	1,000,000.00
Sherwood Financing Plc - Sherwood Financin 7.648 15Nov27 Frn	G8099HAB6	Security - Exchange (old) (R)	EUR	11-Dec-2024	8,200.00
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Facility - Sale (R)	EUR	12-Dec-2024	993,750.00
Cullinan Holdco Scsp - Cullinan Holdco S 7.929 15Oct26 Frn		Security - Sale (R)	EUR	13-Dec-2024	235,312.50
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	N6413YAA6	Security - Interest Payment (R)	EUR	15-Dec-2024	416.67
IQVIA Inc - IQVIA Inc		Security - Interest Payment (R)	EUR	16-Dec-2024	439.24
TakeCare Bidco - Total Senior Facility B	LX194960	Facility - Original Discount Fee (OID) (R)	EUR	17-Dec-2024	7,500.00
EG Finco Limited - Term Loan B Tranche C	LX213601	Facility - Paydown (R)	EUR	19-Dec-2024	170,578.95
EG Finco Limited - Term Loan B Tranche C	LX213601	Facility - Paydown (R)	EUR	19-Dec-2024	432.84
Edge Finco Plc - Facility B	LX247592	Facility - Sale (R)	EUR	19-Dec-2024	1,000,000.00
EG Finco Limited - Term Loan B Tranche C	LX213601	Facility Sale - Commitment Reduction (D)	EUR	19-Dec-2024	(170,578.95)
EG Finco Limited - Term Loan B Tranche C	LX213601	Facility Sale - Commitment Reduction (D)	EUR	19-Dec-2024	(1,252,792.39)
EG Finco Limited - Term Loan B Tranche C	LX213601	Facility Sale - Commitment Reduction (D)	EUR	19-Dec-2024	(432.84)
Transfer from GLENBROOKPARKCLODAC P		Transfer from GLENBROOKPARKCLODAC PRINCIPAL - EUR to GLENBROOKPARKCLODAC PRINCIPAL - GBP (FX from Principal EUR to Principal GBP A/c @0.81911600000)	EUR	19-Dec-2024	(915.62)
Transfer from GLENBROOKPARKCLODAC P		Transfer from GLENBROOKPARKCLODAC PRINCIPAL - EUR to GLENBROOKPARKCLODAC PRINCIPAL - USD (FX Transfer from EUR to USD @ 1.03906880000)	EUR	30-Dec-2024	(420.88)
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	Facility - Paydown (R)	EUR	31-Dec-2024	2,500.00
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Facility - Paydown (R)	EUR	31-Dec-2024	6,423.47
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No	LX194622	Facility - Paydown (R)	EUR	31-Dec-2024	5,076.14
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	Facility - Paydown (R)	EUR	31-Dec-2024	4,987.44
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	Facility - Paydown (R)	EUR	31-Dec-2024	2,570.69
Mcafee Corp - Term Loan B 3 EUR	LX233937	Facility - Paydown (R)	EUR	31-Dec-2024	6,754.69
EG Finco Limited - Additional Facility B2	LX253996	Facility - Paydown (R)	EUR	31-Dec-2024	3,131.98
EG Finco Limited - Additional Facility B2	LX253996	Facility Purchase - Commitment Reduction (R)	EUR	31-Dec-2024	407.92
EG Finco Limited - Additional Facility B2	LX253996	Facility Purchase - Commitment Reduction (R)	EUR	31-Dec-2024	5,437.50
Cooper Consumer Health - Facility B3	LX253054	Facility - Sale (R)	EUR	6-Jan-2025	2,000,000.00
Cooper Consumer Health - Facility B2	LX219297	Facility Sale - Commitment Reduction (D)	EUR	6-Jan-2025	(2,000,000.00)
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Facility - Purchase (D)	EUR	8-Jan-2025	(898,750.00)
Kleopatra Finco SARL - Facility B (Eur) Loan	LX192334	Facility - Sale (R)	EUR	8-Jan-2025	890,000.00
		Ending Balance	EUR	8-Jan-2025	(4,406,582.80)
GLENBROOKPARKCLODAC INTEREST - EUR					
Froneri International Limited - Facility B3	LX244533	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	11-Dec-2024	(10,772.67)
Froneri International Limited - Facility B3	LX244533	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	11-Dec-2024	5,984.69
Eircom Holdings (Ireland) Limited - Facility B3	LX227379	Loan - Interest Payment (R)	EUR	11-Dec-2024	8,243.75
Sherwood Financing Plc - Sherwood Financin 7.648 15Nov27 Frn	G8099HAB6	Security - Interest Payment (R)	EUR	11-Dec-2024	1,811.73
Neptune Bidco Sarl - Facility B	LX185386	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	12-Dec-2024	(3,136.03)

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
Neptune Bidco Sarl - Facility B	LX185386	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	12-Dec-2024	1,414.33
Cordobes Holdco SI - Facility B Loan	LX202358	Loan - Interest Payment (R)	EUR	13-Dec-2024	9,475.00
THG Operations Holding Limited - Facility B Loan (Eur)	LX184460	Loan - Interest Payment (R)	EUR	13-Dec-2024	62,913.88
Cullinan Holdco Scsp - Cullinan Holdco S 7.929 15Oct26 Frn		Security - Sold Accrued Interest (R)	EUR	13-Dec-2024	3,468.94
Monitchem Holdco 3 S.A - Monitchem Holdco 3 SA 8.75 01May28	L6486CAG5	Security - Interest Payment (R)	EUR	15-Dec-2024	32,812.50
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	G69637AA7	Security - Interest Payment (R)	EUR	15-Dec-2024	21,840.00
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	N6413YAA6	Security - Interest Payment (R)	EUR	15-Dec-2024	5,833.33
UPC Broadband Holding BV - Facility AY	LX194310	Loan - Interest Payment (R)	EUR	16-Dec-2024	6,683.01
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Loan - Interest Payment (R)	EUR	16-Dec-2024	14,367.64
Elsan SAS - Facility B5	LX192651	Loan - Interest Payment (R)	EUR	16-Dec-2024	8,763.64
Elsan SAS - Facility B5	LX192651	Loan - Interest Payment (R)	EUR	16-Dec-2024	1,468.81
Elsan SAS - Facility B5	LX192651	Loan - Interest Payment (R)	EUR	16-Dec-2024	5,013.41
Elsan SAS - Facility B5	LX192651	Loan - Interest Payment (R)	EUR	16-Dec-2024	2,021.40
VMED 02 UK 4 Holdco Limited - Facility R Advance	LX189822	Loan - Interest Payment (R)	EUR	16-Dec-2024	5,467.19
Ziggo BV - Term Loan H	LX183461	Loan - Interest Payment (R)	EUR	16-Dec-2024	15,999.52
IQVIA Inc - IQVIA Inc		Security - Interest Payment (R)	EUR	16-Dec-2024	6,748.26
Castor Spa - Cerved Group Spa 8.136 15Feb29 Frn	T2608CAA2	Security - Interest Payment (R)	EUR	16-Dec-2024	65,303.10
Precise Bidco BV - Facility B5	LX231093	Loan - Interest Payment (R)	EUR	17-Dec-2024	33,107.74
Ren10 Holding AB - Term Loan B	LX227423	Loan - Interest Payment (R)	EUR	17-Dec-2024	2,459.67
TakeCare Bidco - Total Senior Facility B	LX194960	Loan - Interest Payment (R)	EUR	17-Dec-2024	79,476.98
TakeCare Bidco - Total Senior Facility B	LX194960	Loan - Interest Payment (R)	EUR	17-Dec-2024	25,830.02
Sirona Bidco - Facility B	LX199218	Loan - Interest Payment (R)	EUR	18-Dec-2024	40,383.78
Ramudden Global (Group) GMBH - Facility B3	LX238353	Loan - Interest Payment (R)	EUR	18-Dec-2024	2,368.03
Ramudden Global (Group) GMBH - Facility B3	LX238353	Loan - Interest Payment (R)	EUR	18-Dec-2024	1,218.97
Ramudden Global (Group) GMBH - Facility B3	LX238353	Loan - Interest Payment (R)	EUR	18-Dec-2024	2,523.84
Home VI - Additional Senior Facility B3	LX236640	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	19-Dec-2024	(8,279.78)
Mistral Holdco SAS - Facility B	LX191239	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	19-Dec-2024	(42,960.00)
Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	19-Dec-2024	(7,818.96)
Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	19-Dec-2024	3,690.18
Mistral Holdco SAS - Facility B	LX191239	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	19-Dec-2024	19,281.60
Home VI - Additional Senior Facility B3	LX236640	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	19-Dec-2024	3,025.58
EG Finco Limited - Term Loan B Tranche C	LX213601	Loan - Interest Payment (R)	EUR	19-Dec-2024	16.97
EG Finco Limited - Term Loan B Tranche C	LX213601	Loan - Interest Payment (R)	EUR	19-Dec-2024	6,637.07
Quimper AB - Term Loan B	LX250873	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	20-Dec-2024	(771.97)
Quimper AB - Term Loan B	LX250873	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	20-Dec-2024	312.61
Lorca Finco Plc - (Eur) Term Loan	LX229603	Loan - Interest Payment (R)	EUR	20-Dec-2024	75,328.26
IVC Acquisition Ltd - Facility B8	LX219682	Loan - Interest Payment (R)	EUR	20-Dec-2024	33,179.27
etraveli Group Holding AB - Facility B1	LX234322	Loan - Interest Payment (R)	EUR	23-Dec-2024	37,045.84
Windsor Holdings III LLC - Facility Term Loan B	LX245523	Loan - Interest Payment (R)	EUR	23-Dec-2024	12,472.03
Granite France Bidco SAS - Term Loan B	LX207140	Loan - Interest Payment (R)	EUR	23-Dec-2024	42,744.72
Herens Holdco Sarl - Euro Term Loan	LX194449	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	24-Dec-2024	(8,279.72)
Herens Holdco Sarl - Euro Term Loan	LX194449	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	24-Dec-2024	3,317.64

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
Foncia Management - Additional Facility B2 Loan	LX209469	Loan - Interest Payment (R)	EUR	27-Dec-2024	44,851.83
Eleda Management AB - Delayed Draw Term Loan	LX226816	Facility - Ticking Fee (R)	EUR	30-Dec-2024	2,380.59
Eleda Management AB - Delayed Draw Term Loan	LX226816	Loan - Interest Payment (R)	EUR	30-Dec-2024	259.08
Vivalto Sante Investissement - Euro Term Loan	LX196308	Loan - Interest Payment (R)	EUR	30-Dec-2024	17,555.42
Mistral Holdco SAS - Facility B	LX191239	Loan - Interest Payment (R)	EUR	30-Dec-2024	5,814.17
Almaviva Developpement - Facility B	LX193594	Loan - Interest Payment (R)	EUR	30-Dec-2024	16,670.69
Financiere Labeyrie Fine Foods - Facility B	LX196522	Loan - Interest Payment (R)	EUR	30-Dec-2024	19,198.47
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	Loan - Interest Payment (R)	EUR	30-Dec-2024	5,792.69
Normec 1 B.V. - Facility B Loan	LX228253	Loan - Interest Payment (R)	EUR	30-Dec-2024	7,509.97
Athena Bidco - Facility B2	LX248261	Loan - Interest Payment (R)	EUR	30-Dec-2024	51,242.43
Dellner Couplers Group AB (fka Couplers Bidco AB) - Facility B3	LX234217	Loan - Interest Payment (R)	EUR	30-Dec-2024	27,947.74
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Loan - Interest Payment (R)	EUR	30-Dec-2024	26,296.48
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Loan - Interest Payment (R)	EUR	30-Dec-2024	8,155.23
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Loan - Interest Payment (R)	EUR	30-Dec-2024	714.86
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Loan - Interest Payment (R)	EUR	30-Dec-2024	2,851.21
Idemia Group - Facility B5 Eur	LX225618	Loan - Interest Payment (R)	EUR	30-Dec-2024	32,491.42
Mehilainen Yhtymaa Oy - Facility B5a	LX236760	Loan - Interest Payment (R)	EUR	30-Dec-2024	981.27
Mehilainen Yhtymaa Oy - Facility B5a	LX236760	Loan - Interest Payment (R)	EUR	30-Dec-2024	8,993.49
Mehilainen Yhtymaa Oy - Facility B5a	LX236760	Loan - Interest Payment (R)	EUR	30-Dec-2024	817.73
Mehilainen Yhtymaa Oy - Facility B5a	LX236760	Loan - Interest Payment (R)	EUR	30-Dec-2024	7,774.04
Circet Europe - Senior Facility B	LX196125	Loan - Interest Payment (R)	EUR	30-Dec-2024	21,894.18
Broom Holdings Bidco Limited - Term Loan	LX196487	Loan - Interest Payment (R)	EUR	30-Dec-2024	108,609.67
Eleda Management AB - Term Loan B	LX226815	Loan - Interest Payment (R)	EUR	30-Dec-2024	6,606.66
Eleda Management AB - Term Loan B	LX226815	Loan - Interest Payment (R)	EUR	30-Dec-2024	20,530.30
Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	Loan - Interest Payment (R)	EUR	30-Dec-2024	34,488.61
Redhalo Midco (UK) Limited - Term Loan B4	LX248180	Loan - Interest Payment (R)	EUR	30-Dec-2024	6,731.63
Redhalo Midco (UK) Limited - Term Loan B4	LX248180	Loan - Interest Payment (R)	EUR	30-Dec-2024	1,394.60
Redhalo Midco (UK) Limited - Term Loan B4	LX248180	Loan - Interest Payment (R)	EUR	30-Dec-2024	594.60
Eleda Management AB - Delayed Draw Term Loan	LX226816	Loan - Interest Payment (R)	EUR	30-Dec-2024	805.11
Cash Account - Interest Payment Rec		Cash Account - Interest Payment Received (R) (Reinvestment Income)	EUR	31-Dec-2024	12,522.14
Cash Account - Interest Payment Rec		Cash Account - Interest Payment Received (R) (Reinvestment Income)	EUR	31-Dec-2024	9,577.68
Cash Account - Interest Payment Rec		Cash Account - Interest Payment Received (R) (Reinvestment Income)	EUR	31-Dec-2024	633.88
Element Materials Technology Group US Holdings Inc - EUR Term B facility	LX245322	Loan - Interest Payment (R)	EUR	31-Dec-2024	36,263.33
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	Loan - Interest Payment (R)	EUR	31-Dec-2024	36,263.33
Mar Bidco SARL - Eur Term Loan	LX194153	Loan - Interest Payment (R)	EUR	31-Dec-2024	18,003.89
Herens Holdco Sarl - Euro Term Loan	LX194449	Loan - Interest Payment (R)	EUR	31-Dec-2024	5,160.92
Herens Holdco Sarl - Euro Term Loan	LX194449	Loan - Interest Payment (R)	EUR	31-Dec-2024	2,109.08
Rocket Software Inc - Euro Term Loan	LX217144	Loan - Interest Payment (R)	EUR	31-Dec-2024	19,272.00
Paysafe Group Holdings II Limited - Facility B2	LX195448	Loan - Interest Payment (R)	EUR	31-Dec-2024	7,969.33
Amber Finco Plc - Facility B	LX236959	Loan - Interest Payment (R)	EUR	31-Dec-2024	13,865.60
Amber Finco Plc - Facility B	LX236959	Loan - Interest Payment (R)	EUR	31-Dec-2024	7,447.34
Almaviva Developpement - Facility B	LX193594	Loan - Interest Payment (R)	EUR	31-Dec-2024	183.19

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
Tarkett Participation - Facility B	LX195674	Loan - Interest Payment (R)	EUR	31-Dec-2024	53,609.98
Amber Finco Plc - Facility B	LX236959	Loan - Interest Payment (R)	EUR	31-Dec-2024	352.06
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Loan - Interest Payment (R)	EUR	31-Dec-2024	16,442.50
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Loan - Interest Payment (R)	EUR	31-Dec-2024	3,487.58
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Loan - Interest Payment (R)	EUR	31-Dec-2024	24,663.75
Barentz Bidco BV - Facility B (Eur) Loan	LX190863	Loan - Interest Payment (R)	EUR	31-Dec-2024	25,027.41
Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	Loan - Interest Payment (R)	EUR	31-Dec-2024	34,985.56
Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	Loan - Interest Payment (R)	EUR	31-Dec-2024	6,486.46
Bock Capital Bidco BV - Facility B Loan	LX194536	Loan - Interest Payment (R)	EUR	31-Dec-2024	17,492.78
Best Food of Nature Holdco III - Facility B Loan	LX181871	Loan - Interest Payment (R)	EUR	31-Dec-2024	6,201.78
Cooper Consumer Health - Facility B Loan	LX194161	Loan - Interest Payment (R)	EUR	31-Dec-2024	17,826.11
Total Webhosting Solutions B.V. - Facility B Loan	LX250182	Loan - Interest Payment (R)	EUR	31-Dec-2024	2,911.41
Total Webhosting Solutions B.V. - Facility B Loan	LX250182	Loan - Interest Payment (R)	EUR	31-Dec-2024	4,246.54
Hestia Holding SAS - Facility B1	LX193653	Loan - Interest Payment (R)	EUR	31-Dec-2024	3,670.06
Hestia Holding SAS - Facility B1	LX193653	Loan - Interest Payment (R)	EUR	31-Dec-2024	7,387.71
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Loan - Interest Payment (R)	EUR	31-Dec-2024	55,479.93
Triley Midco 2 Limited - Facility B1 Loan	LX235096	Loan - Interest Payment (R)	EUR	31-Dec-2024	16,649.96
Stars Uk Bidco Limited - Facility B2	LX217573	Loan - Interest Payment (R)	EUR	31-Dec-2024	16,829.00
Cooper Consumer Health - Facility B2	LX219297	Loan - Interest Payment (R)	EUR	31-Dec-2024	25,634.17
Hestiafloor 2 - Facility B3	LX248016	Loan - Interest Payment (R)	EUR	31-Dec-2024	14,584.17
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Loan - Interest Payment (R)	EUR	31-Dec-2024	5,757.33
Entain PLC - Facility B4 (Eur)	LX230557	Loan - Interest Payment (R)	EUR	31-Dec-2024	71,527.33
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	Loan - Interest Payment (R)	EUR	31-Dec-2024	7,090.67
Sam Bidco - (Eur) Term Loan B	LX225334	Loan - Interest Payment (R)	EUR	31-Dec-2024	8,445.85
Sam Bidco - (Eur) Term Loan B	LX225334	Loan - Interest Payment (R)	EUR	31-Dec-2024	9,046.93
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	Loan - Interest Payment (R)	EUR	31-Dec-2024	34.13
CHG PPC Parent LLC - 2023-1 Euro Term Loan	LX213121	Loan - Interest Payment (R)	EUR	31-Dec-2024	11,630.89
HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	Loan - Interest Payment (R)	EUR	31-Dec-2024	4,739.58
Ineos Finance PLC - 2028 Euro Term Loans	LX200216	Loan - Interest Payment (R)	EUR	31-Dec-2024	7,636.00
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	Loan - Interest Payment (R)	EUR	31-Dec-2024	12,403.56
EG Finco Limited - Additional Facility B2	LX253996	Loan - Interest Payment (R)	EUR	31-Dec-2024	3,130.31
Financiere Mendel - Additional Term Facility (Eur)	LX234218	Loan - Interest Payment (R)	EUR	31-Dec-2024	43,731.94
IGT Holding IV AB - B4 Incremental Facility	LX238948	Loan - Interest Payment (R)	EUR	31-Dec-2024	18,131.67
Inspired Finco Holdings Limited - Facility B4 A (Eur)	LX213881	Loan - Interest Payment (R)	EUR	31-Dec-2024	6,201.78
Idemia Group - Facility B5 Eur	LX225618	Loan - Interest Payment (R)	EUR	31-Dec-2024	357.05
IGT Holding IV AB - Facility Term B1	LX193483	Loan - Interest Payment (R)	EUR	31-Dec-2024	16,848.33
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Loan - Interest Payment (R)	EUR	31-Dec-2024	44,741.72
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No	LX194622	Loan - Interest Payment (R)	EUR	31-Dec-2024	35,711.10
Chrome Bidco - Incremental Tld Facility	LX209834	Loan - Interest Payment (R)	EUR	31-Dec-2024	26,217.33
Deerfield Dakota Holding LLC - Initial Euro Term Loan	LX186125	Loan - Interest Payment (R)	EUR	31-Dec-2024	18,481.04
Medline Borrower LP - Initial Euro Term Loan	LX235701	Loan - Interest Payment (R)	EUR	31-Dec-2024	4,890.67
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Loan - Interest Payment (R)	EUR	31-Dec-2024	93,688.84

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	Loan - Interest Payment (R)	EUR	31-Dec-2024	11,614.19
Acuris Finance US Inc - Initial Euro Term Loan	LX192467	Loan - Interest Payment (R)	EUR	31-Dec-2024	34,108.47
Team Blue Finco Sarl - Senior Facility B	LX193432	Loan - Interest Payment (R)	EUR	31-Dec-2024	18,003.89
Eden - Term B Loan	LX250175	Loan - Interest Payment (R)	EUR	31-Dec-2024	10,457.64
Cerelia Participation Holding - Term B3 Loan	LX193455	Loan - Interest Payment (R)	EUR	31-Dec-2024	17,940.00
Peer Holding III BV - Term Facility B3	LX212074	Loan - Interest Payment (R)	EUR	31-Dec-2024	39,318.13
Infinitas Learning Finco B.V. - Term Loan B	LX196389	Loan - Interest Payment (R)	EUR	31-Dec-2024	741.92
Modulaire Group Holdings Limited - Term Loan B	LX236139	Loan - Interest Payment (R)	EUR	31-Dec-2024	76,871.11
Optimus Bidco SAS - Term Loan B	LX213580	Loan - Interest Payment (R)	EUR	31-Dec-2024	37,320.69
Infinitas Learning Finco B.V. - Term Loan B	LX196389	Loan - Interest Payment (R)	EUR	31-Dec-2024	21,434.65
Breitling Financing S.A R.L. - Term Loan B	LX199187	Loan - Interest Payment (R)	EUR	31-Dec-2024	68,358.33
Mcafee Corp - Term Loan B 3 EUR	LX233937	Loan - Interest Payment (R)	EUR	31-Dec-2024	38.89
Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	Loan - Interest Payment (R)	EUR	31-Dec-2024	63,978.33
Peer Holding III BV - Term Loan B7	LX252693	Loan - Interest Payment (R)	EUR	31-Dec-2024	22,441.32
Odido Holding B.V - Term Loan Facility B	LX200389	Loan - Interest Payment (R)	EUR	31-Dec-2024	62,286.88
Clarios Global LP - TLB 2024	LX236134	Loan - Interest Payment (R)	EUR	31-Dec-2024	1,698.89
Fire BC Spa - Italmatch Chemica 8.183 06Feb28 Frn	T6R31XAA5	Security - Interest Payment (R)	EUR	31-Dec-2024	22,294.25
Rossini Sarl - Rossini SARL 6.558 31Dec29 Frn	L7980HAD0	Security - Interest Payment (R)	EUR	31-Dec-2024	36,902.22
Fiber Bidco Spa - Fedrigoni Spa 6.683 15Jan30 Frn	T4R25YAG3	Security - Interest Payment (R)	EUR	31-Dec-2024	9,701.03
Bubbles Bidco SPA - Bubbles Bidco Spa 6.933 30Sep31 Frn	T2R25FAB9	Security - Interest Payment (R)	EUR	31-Dec-2024	1,848.33
Inspired Finco Holdings Limited - Facility B4 A (Eur)	LX213881	Underpayment Recovery (R)	EUR	31-Dec-2024	20.83
One Hotels GMBH - Facility B Loan	LX230918	Loan - Interest Payment (R)	EUR	2-Jan-2025	29,819.50
Quimper AB - Term Loan B	LX250873	Loan - Interest Payment (R)	EUR	2-Jan-2025	4,289.64
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	Loan - Interest Payment (R)	EUR	6-Jan-2025	35,328.22
Radar Bidco Sarl - Eur B2 Tlb	LX248257	Loan - Interest Payment (R)	EUR	7-Jan-2025	19,003.48
Oat Bidco Limited - Facility B (Eur) Loan	LX248915	Loan - Interest Payment (R)	EUR	7-Jan-2025	8,138.98
Pioli Bidco SAU - Term Loan B-4	LX230404	Loan - Interest Payment (R)	EUR	7-Jan-2025	16,324.16
Pioli Bidco SAU - Term Loan B-4	LX230404	Loan - Interest Payment (R)	EUR	7-Jan-2025	59,958.41
Apollo Swedish Bidco AB - Assemblin Caverio 6.236 01Jul31 Frn	W1R7F4AB0	Security - Interest Payment (R)	EUR	7-Jan-2025	1,721.93
Aernnova Aerospace S.A.U. - Eur Term Loan B 2024	LX236054	Loan - Interest Payment (R)	EUR	8-Jan-2025	32,423.61
Ace Bidco GmbH - Term Loan B	LX230920	Loan - Interest Payment (R)	EUR	8-Jan-2025	13,895.83
Ace Bidco GmbH - Term Loan B	LX230920	Loan - Interest Payment (R)	EUR	8-Jan-2025	5,270.83
Ending Balance			EUR	8-Jan-2025	6,320,739.67

GLENBROOKPARKCLODAC PRINCIPAL - GBP

Loire Finco Luxembourg Sarl - Facility B (Euro) Loan	LX185225	Facility - Assignment Fee (D)	GBP	19-Dec-2024	(750.00)
Transfer from GLENBROOKPARKCLODAC P		Transfer from GLENBROOKPARKCLODAC PRINCIPAL - EUR to GLENBROOKPARKCLODAC PRINCIPAL - GBP (FX from Principal EUR to Principal GBP A/c @0.81911600000)	GBP	19-Dec-2024	750.00
Ending Balance			GBP	8-Jan-2025	0.00

GLENBROOKPARKCLODAC PRINCIPAL - USD

Herens Holdco Sarl - Euro Term Loan	LX194449	Facility - Assignment Fee (D)	USD	24-Dec-2024	(437.50)
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Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
Cash Account - Interest Payment Rec		Cash Account - Interest Payment Received (R) (Immaterial Rounding)	USD	30-Dec-2024	0.18
Transfer from GLENBROOKPARKCLODAC P		Transfer from GLENBROOKPARKCLODAC PRINCIPAL - EUR to GLENBROOKPARKCLODAC PRINCIPAL - USD (FX Transfer from EUR to USD @ 1.03906880000)	USD	30-Dec-2024	437.32
		Ending Balance	USD	8-Jan-2025	0.00
Default Cash Account					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC CURRENCY					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC CUSTODY - EUR					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC EXPENSE RESERVE					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC HEDGE TERM					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC INT SMOOTHING					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC INTEREST - EUR - MMF					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC INTEREST - GBP					
		Ending Balance	GBP	8-Jan-2025	0.00
GLENBROOKPARKCLODAC INTEREST - USD					
		Ending Balance	USD	8-Jan-2025	0.00
GLENBROOKPARKCLODAC ISSUER IRISH					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC IST PERIOD RES					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC PAYMENT CSH					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC PRINCIPAL - EUR - MMF					
		Ending Balance	EUR	8-Jan-2025	0.00
GLENBROOKPARKCLODAC SUPP RESERVE					
		Ending Balance	EUR	8-Jan-2025	0.00

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
GLENBROOKPARKCLODAC UNFD REVRES CSH					
Ending Balance			EUR	8-Jan-2025	234,477.13
				Total:	2,148,634.00

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