



PGIM Limited

Grand Buildings, 1-3 Strand
Trafalgar Square, London WC2N 5HR
Tel +44 (0)20 7766 2400 Fax +44 (0)20 7766 2401
www.pgim.com

31st May 2025

To:

Issuer:

Dryden 74 Euro CLO 2020 DAC
Ground Floor
Two Dockland Central
Guild Street, North Dock
Dublin 1
D01 K2C5

Trustee:

BNY Mellon Corporate Trustee Services Limited
One Canada Square
40th Floor
London, E14 5AL
United Kingdom

Collateral Administrator:

The Bank of New Mellon, Dublin Branch
Riverside II
Sir John Rogerson's Quay
Dublin 2
Ireland

Re: Dryden 74 Euro CLO 2020 DAC – Risk Retention

Reference is made to that certain risk retention letter dated 24th April (the “Risk Retention Letter”) from PGIM Limited (the “Retention Holder”) to Dryden 74 Euro CLO 2020 DAC (“Issuer”) and BNY Mellon Corporate Trustee Services Limited, as Trustee. The Retention Holder hereby confirms that, as of the date hereof, it (1) continues to hold at least 5% of the nominal value of the Retention Notes and (2) has not sold, hedged or otherwise mitigated its credit risk with respect to the Retention Notes or the underlying Portfolio Obligations, except to the extent permitted in accordance with the Retention Requirements. The Retention Holder authorises the Collateral Administrator to include such confirmation in the Reports. Capitalized terms used herein and not defined above shall have the respective meanings ascribed thereto in the Risk Retention Letter.

Sincerely,

Rob Fawn

Rob Fawn
Authorised Officer
PGIM Limited

Dryden 74 Euro CLO 2020 DAC

LEI : 635400Z48LDQFGYY1M69

COMPLIANCE REPORT

As of 31-May-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.



Client Service Manager

Graham Henderson

353 1 900 4608

Graham.Henderson@bny.com

Collateral Manager

PGIM Limited

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Compliance Summary

Tranche	Original Balance	Current Balance	All in Rate	Spread	Interest	CCY	S&P Rating		Moody's Rating		Maturity Date
							Original	Current	Original	Current	
Class A-R Senior Secured Floating Rate Notes	246,400,000.00	240,952,914.05	3.236%	1.000%	1,884,960.00	EUR	AAA	AAA	Aaa	Aaa	18-Apr-2033
Class B-1 Senior Secured Floating Rate Notes	17,900,000.00	17,900,000.00	3.936%	1.700%	170,229.00	EUR	AA	AA	Aa2	Aaa	18-Apr-2033
Class B-2 Senior Secured Fixed Rate Notes	20,000,000.00	20,000,000.00	2.100%	N/A	105,000.00	EUR	AA	AA	Aa2	Aaa	18-Apr-2033
Class C-1 Mezzanine Secured Deferrable Floating Rate Notes	14,700,000.00	14,700,000.00	4.536%	2.300%	161,112.00	EUR	A	A	A2	A1	18-Apr-2033
Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes	10,000,000.00	10,000,000.00	2.800%	N/A	70,000.00	EUR	A	A	A2	A1	18-Apr-2033
Class D Mezzanine Secured Deferrable Floating Rate Notes	29,200,000.00	29,200,000.00	6.236%	4.000%	440,044.00	EUR	BBB	BBB	Baa3	Baa3	18-Apr-2033
Class E Mezzanine Secured Deferrable Floating Rate Notes	23,800,000.00	23,800,000.00	8.756%	6.520%	503,608.00	EUR	BB-	BB-	Ba3	Ba3	18-Apr-2033
Class F Mezzanine Secured Deferrable Floating Rate Notes	11,000,000.00	11,000,000.00	11.146%	8.910%	296,340.00	EUR	B-	B-	B3	B3	18-Apr-2033
Subordinated Notes	39,000,000.00	39,000,000.00	N/A	N/A	Residual	EUR					18-Apr-2033
Total:	412,000,000.00	406,552,914.05			3,631,293.00						

Deal Summary

Description	Value
Closing Date	24-Apr-2020
Effective Date	28-Apr-2020
Collection Period Start Date	01-Apr-2025
Collection Period End Date	30-Jun-2025
Current Payment Date	18-Jul-2025
Next Payment Date	20-Oct-2025
Next Collection Period Start Date	01-Jul-2025
Next Collection Period End Date	30-Sep-2025
Index Rate/Reference Rate	2.23600%
Stated Maturity	18-Apr-2033
Reinvestment Period End Date	18-Oct-2024
Senior Secured Loans	307,255,900.75
Senior Unsecured Loans	0.00
Senior Secured Bonds	55,334,000.00
Senior Unsecured Bonds	15,805,000.00
Subordinated Obligations	4,526,043.36

Test Results Summary

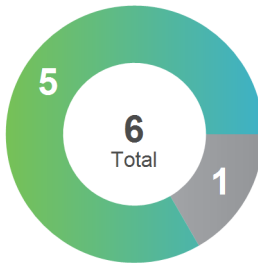
Test Type	Pass	Fail	N/A
Coverage Tests	9	0	1
Collateral Quality	3	3	2
Portfolio Profile Tests	60	0	0
Counterparty Tests	0	0	0
Other Tests	4	0	0

Miscellaneous Information

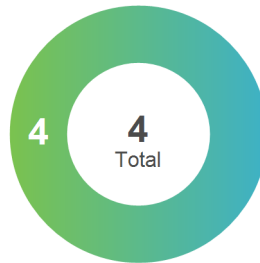
Description	Current
Aggregate Principal Balance	382,920,944.11
Principal and Unused Proceeds (Trade Date Basis)	10,220,962.91
Collateral Principal Amount	393,141,907.02
Adjusted Collateral Principal Amount	393,194,286.78
Defaulted Obligations	0.00
Proportion APB Privately Rated	1.5540%
Proportion APB Confidential Credit Estimate	0.0000%
Moody's Default Probability Rating of Caa or below	6.44%
S&P Rating of CCC+ or below	4.66%

Test Summary

Overcollateralization



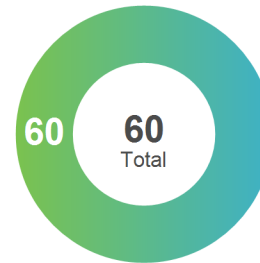
Interest Coverage



Collateral Quality

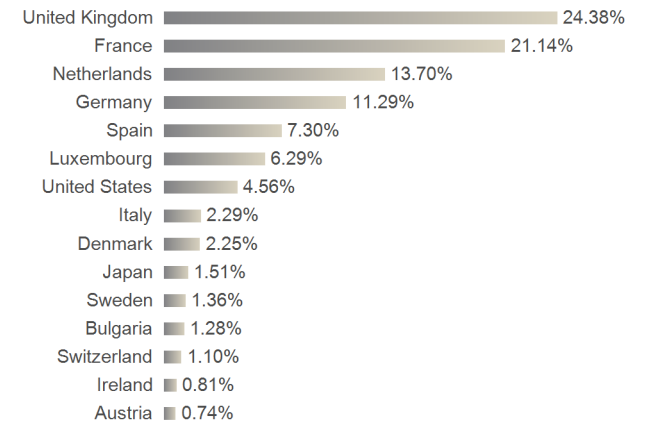


Concentration

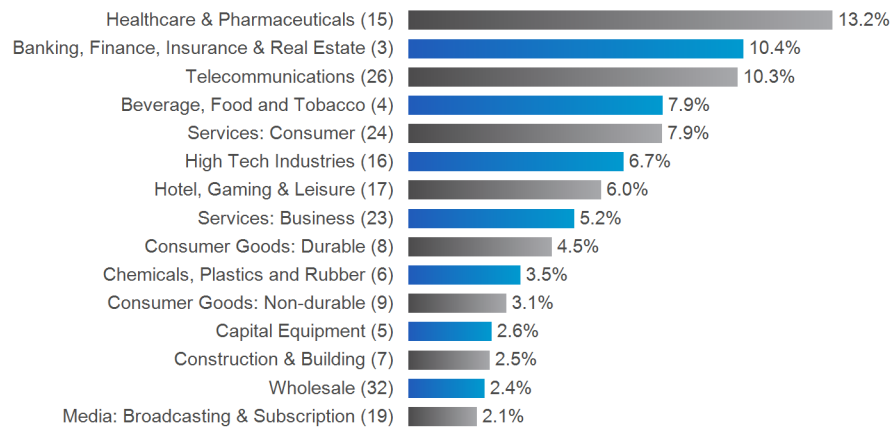


Pass Fail N/A

Country of Operations

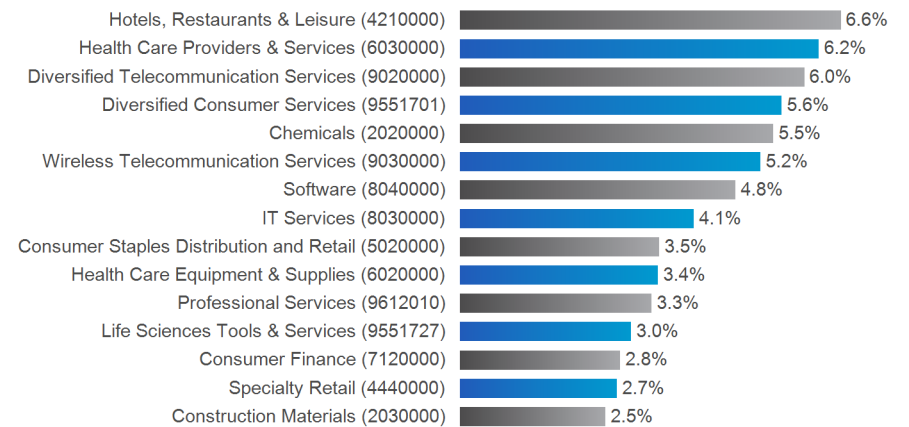


Moody's Industries



% of Principal Balance

S&P Industries



% of Principal Balance

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)
Cash Collateral Account					
Asset Swap - GBP	GBP	0.00	0.00	0.00	0.00
Asset Swap - USD	USD	0.14	0.14	0.12	0.12
Counterparty Downgrade JPM	EUR	0.00	0.00	0.00	0.00
Counterparty Downgrade NATWEST	EUR	0.00	0.00	0.00	0.00
Collateral Enhancement	EUR	10,000.00	10,000.00	10,000.00	10,000.00
Custodial Account	EUR	0.00	0.00	0.00	0.00
Hedge Termination	EUR	0.00	0.00	0.00	0.00
Cash Collateral Account Subtotal:				10,000.12	10,000.12
Collection Account					
Contribution	EUR	0.00	0.00	0.00	0.00
Custodial Interest Account	GBP	0.00	0.00	0.00	0.00
Custodial Interest Account	USD	4.20	4.20	3.68	3.68
Custodial Principal Account	GBP	29.91	29.91	35.23	35.23
Custodial Principal Account	USD	0.42	0.42	0.37	0.37
Interest	EUR	3,184,289.08	3,184,289.08	3,184,289.08	3,184,289.08
Principal	EUR	10,215,587.53	11,789,000.03	10,215,587.53	11,789,000.03
Collection Account Subtotal:				13,399,915.88	14,973,328.38
Fee Funding Account					
Issuer Profit Account	EUR	4,000.00	4,000.00	4,000.00	4,000.00
Fee Funding Account Subtotal:				4,000.00	4,000.00
Interest Funding Account					
Interest Smoothing	EUR	0.00	0.00	0.00	0.00
Interest Funding Account Subtotal:				0.00	0.00
Payment Account					
Payment Account	EUR	0.00	0.00	0.00	0.00
Payment Account Subtotal:				0.00	0.00
Prefunding Account					
Unused Proceeds	EUR	0.00	0.00	0.00	0.00
Prefunding Account Subtotal:				0.00	0.00
Principal Funding Account					
Scheduled Principal Account	EUR	5,375.00	5,375.00	5,375.00	5,375.00
Principal Reduction	EUR	0.00	0.00	0.00	0.00
Principal Funding Account Subtotal:				5,375.00	5,375.00
Reserve Account					
Expense Reserve	EUR	38,012.41	38,012.41	38,012.41	38,012.41
Interest Reserve	EUR	0.00	0.00	0.00	0.00
Loan Funding	EUR	0.00	0.00	0.00	0.00
Reserve Account Subtotal:				38,012.41	38,012.41
Total:				13,457,303.42	15,030,715.92

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
Par Value						
Senior Par Value Test	393,194,286.78	278,852,914.05	141.70%	141.00%	>= 131.70%	✔ Passed
Class C Par Value Test	393,194,286.78	303,552,914.05	130.17%	129.53%	>= 121.95%	✔ Passed
Class D Par Value Test	393,194,286.78	332,752,914.05	118.75%	118.16%	>= 112.27%	✔ Passed
Class E Par Value Test	393,194,286.78	356,552,914.05	110.82%	110.28%	>= 105.50%	✔ Passed
Reinvestment Overcollateralisation Test	393,194,286.78	367,552,914.05	107.50%	106.98%	NA	⚪ Not Calculated
Event of Default Page	393,141,907.02	240,952,914.05	164.01%	163.16%	>= 102.50%	✔ Passed
Interest Coverage						
Senior Interest Coverage Test	5,336,378.26	2,160,189.00	239.23%	247.03%	>= 120.00%	✔ Passed
Class C Interest Coverage Test	5,336,378.26	2,391,301.00	216.11%	223.16%	>= 115.00%	✔ Passed
Class D Interest Coverage Test	5,336,378.26	2,831,345.00	182.52%	188.48%	>= 110.00%	✔ Passed
Class E Interest Coverage Test	5,336,378.26	3,334,953.00	154.96%	160.01%	>= 105.00%	✔ Passed
Collateral Quality						
Moody's Minimum Diversity Score Test			51.00	51.00	>= 54.00	✖ Failed
Moody's Maximum Weighted Average Rating Factor Test			3,108	3,115	<= 3,156	✔ Passed
Moody's Minimum Weighted Average Recovery Rate Test			43.10%	43.20%	>= 42.50%	✔ Passed
Minimum Weighted Average Spread Test			3.88%	3.85%	>= 3.80%	✔ Passed
Unadjusted Minimum Weighted Average Spread Test			3.88%	3.85%	NA	⚪ Not Calculated
Minimum Weighted Average Coupon Test			4.00%	3.80%	>= 4.50%	✖ Failed
Unadjusted Minimum Weighted Average Coupon Test			3.53%	3.50%	NA	⚪ Not Calculated
Weighted Average Life Test			3.91	3.84	<= 3.50	✖ Failed
Portfolio Profile						
(i)(A) Highest Obligor including Primary Market Flag	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✔ Passed
(i)(B) Highest Obligor excluding Primary Market Flag	7,700,000.00	393,141,907.02	1.95%	1.96%	<= 3.00%	✔ Passed
(i)(C) 6th Highest Obligor excluding Primary Market Flag	6,800,000.00	393,141,907.02	1.72%	1.73%	<= 2.50%	✔ Passed
(i)(D) Highest Non Senior Secured Loans/Bonds, excluding Primary Market Flag	5,770,000.00	393,141,907.02	1.46%	1.47%	<= 1.50%	✔ Passed
(ii) (1) Obligations in Jurisdictions with S&P Country Currency Rating below AA-	47,390,170.25	393,141,907.02	12.19%	12.05%	<= 20.00%	✔ Passed
(ii) (2) Obligations in Jurisdiction with S&P Country Currency Rating below A-	13,675,000.00	393,141,907.02	3.46%	3.48%	<= 15.00%	✔ Passed
(ii) (3) Obligations in Jurisdiction with S&P Country Currency Rating below BBB-	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✔ Passed
(ii) (4) Obligations in Jurisdiction with S&P Country Currency Rating below BB-	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✔ Passed
(iii) Domiciled in Jurisdictions with Local Currency Country Risk Ceiling Rating by Moody's Rating Below Aa3	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✔ Passed
(iv) Participations Excluding Issue Date Participation Assets	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✔ Passed
(iv) Bivariate_S&P Aggregate AAA	0.00	393,141,907.02	0.00%	0.00%	<= 20.00%	✔ Passed
(iv) Bivariate_S&P Aggregate AA+	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✔ Passed
(iv) Bivariate_S&P Aggregate AA	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✔ Passed
(iv) Bivariate_S&P Aggregate AA-	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✔ Passed
(iv) Bivariate_S&P Aggregate A+	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✔ Passed
(iv) Bivariate_S&P Aggregate A	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✔ Passed
(iv) Bivariate_S&P Aggregate A- or below	0.00	393,141,907.02	0.00%	0.00%	<= 0.00%	✔ Passed
(iv) Bivariate_S&P Individual AAA	0.00	393,141,907.02	0.00%	0.00%	<= 20.00%	✔ Passed

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
(iv) Bivariate_S&P Individual AA+	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✓ Passed
(iv) Bivariate_S&P Individual AA	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✓ Passed
(iv) Bivariate_S&P Individual AA-	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✓ Passed
(iv) Bivariate_S&P Individual A+	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✓ Passed
(iv) Bivariate_S&P Individual A	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✓ Passed
(iv) Bivariate_S&P Individual A- or below	0.00	393,141,907.02	0.00%	0.00%	<= 0.00%	✓ Passed
(iv) Bivariate_Moody's Aggregate Aaa	0.00	393,141,907.02	0.00%	0.00%	<= 20.00%	✓ Passed
(iv) Bivariate_Moody's Aggregate Aa1	0.00	393,141,907.02	0.00%	0.00%	<= 20.00%	✓ Passed
(iv) Bivariate_Moody's Aggregate Aa2	0.00	393,141,907.02	0.00%	0.00%	<= 20.00%	✓ Passed
(iv) Bivariate_Moody's Aggregate Aa3	0.00	393,141,907.02	0.00%	0.00%	<= 15.00%	✓ Passed
(iv) Bivariate_Moody's Aggregate A1	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✓ Passed
(iv) Bivariate_Moody's Aggregate A2 and P-1	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✓ Passed
(iv) Bivariate_Moody's Aggregate A3	0.00	393,141,907.02	0.00%	0.00%	<= 0.00%	✓ Passed
(iv) Bivariate_Moody's Individual Aaa	0.00	393,141,907.02	0.00%	0.00%	<= 20.00%	✓ Passed
(iv) Bivariate_Moody's Individual Aa1	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✓ Passed
(iv) Bivariate_Moody's Individual Aa2	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✓ Passed
(iv) Bivariate_Moody's Individual Aa3	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✓ Passed
(iv) Bivariate_Moody's Individual A1	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✓ Passed
(iv) Bivariate_Moody's Individual A2 and P-1	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✓ Passed
(iv) Bivariate_Moody's Individual A3 below	0.00	393,141,907.02	0.00%	0.00%	<= 0.00%	✓ Passed
(v) Corporate Rescue Loans	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✓ Passed
(v) Highest Single Obligor - Corporate Rescue Loans	0.00	393,141,907.02	0.00%	0.00%	<= 2.00%	✓ Passed
(vi) Delayed Drawdown & Revolving Obligations	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✓ Passed
(vii) S&P Rated CCC+ or below	17,835,495.75	393,141,907.02	4.51%	4.54%	<= 7.50%	✓ Passed
(viii) Moody's Default Probability Rated Caa1 or below	24,675,495.75	393,141,907.02	6.95%	6.28%	<= 7.50%	✓ Passed
(ix) Pay less frequently than semi-annually	7,930,000.00	393,141,907.02	2.01%	2.02%	<= 5.00%	✓ Passed
(ix) Pay less frequently than annually	0.00	393,141,907.02	0.00%	0.00%	<= 0.00%	✓ Passed
(x) Current Pay Obligations	2,000,000.00	393,141,907.02	0.51%	0.51%	<= 2.50%	✓ Passed
(xi) Fixed Rate Obligations Not subject of Interest Rate Hedge Transaction	55,423,405.63	393,141,907.02	14.37%	14.10%	<= 20.00%	✓ Passed
(xii) Non-Euro Obligations	0.00	393,141,907.02	0.00%	0.00%	<= 20.00%	✓ Passed
(xiii) Unhedged Collateral Obligations	0.00	393,141,907.02	0.00%	0.00%	<= 2.50%	✓ Passed
(xiv) Senior Secured Loans & Bonds	372,810,863.66	393,141,907.02	94.15%	94.83%	>= 90.00%	✓ Passed
(xv) Senior Secured Loans	317,476,863.66	393,141,907.02	80.51%	80.75%	>= 50.00%	✓ Passed
(xvi) PIK Obligations	4,476,939.99	393,141,907.02	1.13%	1.14%	<= 5.00%	✓ Passed
(xvii) Cov-Lite Loans	5,200,000.00	393,141,907.02	1.32%	1.32%	<= 30.00%	✓ Passed
(xviii) S&P Industry Classification	25,376,463.81	393,141,907.02	6.94%	6.45%	<= 17.50%	✓ Passed
(xix) Moody's Industry Classification	50,622,136.06	393,141,907.02	14.41%	12.88%	<= 17.50%	✓ Passed
(xx) Potential Indebtedness 150m - 250m	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✓ Passed
(xxi) Moody's Rating derived from S&P Rating	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✓ Passed
(xxii) Credit Estimate Obligations	0.00	393,141,907.02	0.00%	0.00%	<= 10.00%	✓ Passed
(xxiii) Bridge Loans	0.00	393,141,907.02	0.00%	0.00%	<= 5.00%	✓ Passed
(xxiv) Obligations purchased at a price below 60%	900,000.00	393,141,907.02	0.23%	0.23%	<= 2.50%	✓ Passed

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
Other						
Maturity Amendment and Credit Amendment	0.00	400,000,000.00	0.00%	0.00%	<= 20.00%	✔ Passed
Swapped Non-Discount Obligations	0.00	400,000,000.00	0.54%	0.00%	<= 7.50%	✔ Passed
Swapped Non-Discount Obligations acquired after Issue Date	10,237,358.66	400,000,000.00	2.56%	2.56%	<= 10.00%	✔ Passed
Maturity Amendment from Defaulted/Distressed Restructure	0.00	400,000,000.00	0.00%	0.00%	<= 0.00%	✔ Passed

Par Value Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Senior Par Value Test	393,194,286.78	278,852,914.05	141.00000%	9.30000%	>= 131.70000%	✓ Passed
Class C Par Value Test	393,194,286.78	303,552,914.05	129.53000%	7.58000%	>= 121.95000%	✓ Passed
Class D Par Value Test	393,194,286.78	332,752,914.05	118.16000%	5.89000%	>= 112.27000%	✓ Passed
Class E Par Value Test	393,194,286.78	356,552,914.05	110.28000%	4.78000%	>= 105.50000%	✓ Passed
Reinvestment Overcollateralisation Test	393,194,286.78	367,552,914.05	106.98000%		NA	● N/A
Event of Default Page	393,141,907.02	240,952,914.05	163.16000%	60.66000%	>= 102.50000%	✓ Passed

Par Value Test Numerator Detail

Aggregate Principal Balance	382,920,944.11
Principal Proceeds and Unused Proceeds	10,220,962.91
Purchased Accrued Interest	52,379.76
Sub Total:	393,194,286.78
Less:	
Deferring and Defaulted Adjustment Amount	0.00
Current Pay Excess	0.00
Discount Obligation Adjustment	0.00
Purchased Discount Adjustment	0.00
Corporate Rescue Loan Adjustment	0.00
Excess CCC/Caa Adjustment Amount	0.00
Sub Total:	0.00
Adjusted Collateral Principal Amount	393,194,286.78

Note Principal Amount Detail

Tranche	Principal Amount
Class A-R Senior Secured Floating Rate Notes	240,952,914.05
Class B-1 Senior Secured Floating Rate Notes	17,900,000.00
Class B-2 Senior Secured Fixed Rate Notes	20,000,000.00
Class C-1 Mezzanine Secured Deferrable Floating Rate Notes	14,700,000.00
Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes	10,000,000.00
Class D Mezzanine Secured Deferrable Floating Rate Notes	29,200,000.00
Class E Mezzanine Secured Deferrable Floating Rate Notes	23,800,000.00
Class F Mezzanine Secured Deferrable Floating Rate Notes	11,000,000.00

Interest Coverage Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Senior Interest Coverage Test	5,336,378.26	2,160,189.00	247.03%	127.03%	>= 120.00%	✓ Passed
Class C Interest Coverage Test	5,336,378.26	2,391,301.00	223.16%	108.16%	>= 115.00%	✓ Passed
Class D Interest Coverage Test	5,336,378.26	2,831,345.00	188.48%	78.48%	>= 110.00%	✓ Passed
Class E Interest Coverage Test	5,336,378.26	3,334,953.00	160.01%	55.01%	>= 105.00%	✓ Passed

Interest Coverage Test Numerator Detail

Actual Interest Received	3,184,292.76
Projected Interest	2,455,603.83
Reinvestment Interest	0.00
Interest on Account Balances	0.00
Miscellaneous Proceeds	0.00
Sub Total:	5,639,896.59
Plus:	
Amount Payable From Interest Smoothing Account	0.00
Eligible Investments purchased with Interest Proceeds	0.00
Net Hedge Received	0.00
LC Reserve Account funds withdrawn for application as Interest Proceeds	0.00
Sub Total:	0.00
Less:	
Amounts Payable into Interest Smoothing Account	0.00
Amounts Payable Priority of Payments	251,138.57
Principal Financed Accrued Interest	52,379.76
Sub Total:	303,518.33
Interest Coverage Numerator	5,336,378.26

Interest Coverage Test Denominator Detail

Tranche	Interest
Class A-R Senior Secured Floating Rate Notes	1,884,960.00
Class B-1 Senior Secured Floating Rate Notes	170,229.00
Class B-2 Senior Secured Fixed Rate Notes	105,000.00
Class C-1 Mezzanine Secured Deferrable Floating Rate Notes	161,112.00
Class C-2 Mezzanine Secured Deferrable Fixed Rate Notes	70,000.00
Class D Mezzanine Secured Deferrable Floating Rate Notes	440,044.00
Class E Mezzanine Secured Deferrable Floating Rate Notes	503,608.00

Purchases and Sales

Description	Security ID	Affiliated Y/N	Trade Date	Settlement Date	CCY	Par	Price	Principal	Interest	Total	Reason for Trade
Purchase											
Currenta Group Holdings S.A R.L. - Currenta Group Holdings 5.5 15May30	XS3067385420		08-May-2025	15-May-2025	EUR	1,425,000.00	100.0000	1,425,000.00	0.00	1,425,000.00	
Purchase Total:						EUR		1,425,000.00	0.00	1,425,000.00	
Sale											
Chrome Holdco S.A.S. - Chrome Holdco SAS 5.0 31May29	XS2343001991		07-May-2025	09-May-2025	EUR	2,800,000.00	26.7500	749,000.00	61,833.33	810,833.33	Credit Risk
Seine Holdco SAS - 2023 - Facility B	LX220198		20-May-2025		EUR	1,425,000.00	100.5500	1,432,837.50	0.00	1,432,837.50	Credit Improved
Sale Total:						EUR		2,181,837.50	61,833.33	2,243,670.83	

Paydowns

Description	Security ID	Date	Currency	Amount	Price
Facility - Paydown					
Financiere N - Term Loan B Eur	LX235873	07-May-2025	EUR	(3,535,000.00)	100.0000%
Centrient Holding BV - Term B2 Eur	LX229913	19-May-2025	EUR	(3,100,000.00)	100.0000%
Piolin Bidco SAU - Term Loan B-4	LX230404	27-May-2025	EUR	(770,385.31)	100.0000%
				EUR	(7,405,385.31)

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Loan								
ACR II B.V. - Term Loan B	LX213839	Term Loan	89.6000	1,980,000.00	1,980,000.00	0.00	Senior Secured	30-Dec-2027
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Term Loan	100.3600	2,600,000.00	2,600,000.00	0.00	Senior Secured	06-Mar-2031
AI Silk UK Midco 2 Limited - Facility B	LX226415	Term Loan	96.6400	4,200,000.00	4,200,000.00	0.00	Senior Secured	04-Mar-2031
Albion Financing 3 SARL - 2025 Amended Euro Term Loan	LX258051	Term Loan	99.9500	1,725,000.00	1,725,000.00	0.00	Senior Secured	16-Aug-2029
Alice Financing SA - September 2023 Incremental Euro Loan	LX217474	Term Loan	82.8500	2,117,750.00	2,117,750.00	0.00	Senior Secured	31-Oct-2027
Amber Finco Plc - Facility B2	LX254125	Term Loan	100.3400	1,925,000.00	1,925,000.00	0.00	Senior Secured	11-Jun-2029
Aragon Bidco GMBH - Facility B Loan	LX199035	Term Loan	96.8800	2,000,000.00	2,000,000.00	0.00	Senior Secured	20-Nov-2028
Auris Luxembourg III SARL - Facility B5	LX247701	Term Loan	100.1800	3,000,000.00	3,000,000.00	0.00	Senior Secured	28-Feb-2029
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	Term Loan	93.6800	7,700,000.00	7,700,000.00	0.00	Senior Secured	14-May-2031
Bidco SB - Facility B	LX196309	Term Loan	100.3900	4,275,000.00	4,275,000.00	0.00	Senior Secured	16-Nov-2028
BME Group Holding BV - Facility B2	LX217355	Term Loan	87.9100	7,200,000.00	7,200,000.00	0.00	Senior Secured	31-Dec-2029
Bock Capital Bidco BV - Term Loan	LX194536	Term Loan	100.1000	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-Jun-2028
CAB - Facility B Loan	LX192244	Term Loan	98.6300	3,000,000.00	3,000,000.00	0.00	Senior Secured	09-Feb-2028
Casper Bidco SAS - Term Loan B6	LX257859	Term Loan	100.0900	2,350,000.00	2,350,000.00	0.00	Senior Secured	21-Mar-2031
CDR Firefly Bidco Plc - TI	LX259865	Term Loan	99.4300	4,650,000.00	4,650,000.00	0.00	Senior Secured	29-Apr-2029
Cerebro Bidco Gmbh - Facility B1	LX190452	Term Loan	100.2800	1,694,485.71	1,694,485.71	0.00	Senior Secured	15-Dec-2027
Cerebro Bidco Gmbh - Term Loan B2	LX191527	Term Loan	100.2800	805,514.29	805,514.29	0.00	Senior Secured	15-Dec-2027
Chrome Bidco - Facility B	LX194780	Term Loan	77.2500	2,950,000.00	2,950,000.00	0.00	Senior Secured	30-Jun-2028
Circet Europe - Senior Facility B	LX196125	Term Loan	99.9700	3,000,000.00	3,000,000.00	0.00	Senior Secured	13-Oct-2028
Clara.net Holdings Limited - Euro Term Loan	LX196339	Term Loan	93.3000	4,500,000.00	4,500,000.00	0.00	Senior Secured	12-Jul-2028
Claudius Finance Parent SARL - Facility B4	LX257805	Term Loan	100.0900	3,525,000.00	3,525,000.00	0.00	Senior Secured	10-Jul-2028
Cooper Consumer Health - Facility B Loan	LX194161	Term Loan	100.0600	1,100,000.00	1,100,000.00	0.00	Senior Secured	06-Nov-2028
Cooper Consumer Health - Term Loan B2	LX253054	Term Loan	100.0000	3,000,000.00	3,000,000.00	0.00	Senior Secured	06-Nov-2028
CTEC III GmbH - Facility B	LX202118	Term Loan	96.9500	5,000,000.00	5,000,000.00	0.00	Senior Secured	16-Mar-2029
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Term Loan	88.8400	2,025,000.00	2,025,000.00	0.00	Senior Secured	29-Jun-2029
Cuppa Bidco B.V. - Term Loan B1	LX255933	Term Loan	88.8400	2,565,000.00	2,565,000.00	0.00	Senior Secured	29-Jun-2029
Delachaux Group - 2024 Incremental Facility	LX246414	Term Loan	100.1700	1,775,000.00	1,775,000.00	0.00	Senior Secured	16-Apr-2029
Dorna Sports SL - Term Loan B	LX202419	Term Loan	100.0900	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Mar-2029
Eagle Bidco Limited - Term Loan B	LX193172	Term Loan	99.8400	4,375,000.00	4,375,000.00	0.00	Senior Secured	20-Mar-2028
Edge Finco Plc - Facility B1	LX259548	Term Loan	100.1300	1,600,000.00	1,600,000.00	0.00	Senior Secured	22-Aug-2031
EG Finco Limited - Additional Facility B2	LX253996	Term Loan	100.5200	2,107,900.25	2,107,900.25	0.00	Senior Secured	07-Feb-2028
Elsan SAS - Term Loan B6	LX259867	Term Loan	99.8100	3,000,000.00	3,000,000.00	0.00	Senior Secured	16-Jun-2031
Elvis UK Holdco Ltd - Facility B Loan	LX199315	Term Loan	99.9800	1,950,000.00	1,950,000.00	0.00	Senior Secured	19-Oct-2028
Entain PLC - Facility B4 (EUR)	LX230557	Term Loan	100.3800	4,800,000.00	4,800,000.00	0.00	Senior Secured	30-Jun-2028
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	Term Loan	99.6400	3,925,000.00	3,925,000.00	0.00	Senior Secured	13-Mar-2028
Financiere Verdi I SAS - Facility B (EUR)	LX193700	Term Loan	99.1800	3,700,000.00	3,700,000.00	0.00	Senior Secured	14-Apr-2028
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	Term Loan	96.8100	4,975,999.01	4,975,999.01	0.00	Senior Secured	30-Mar-2027
Foncia Management - Facility B Loan	LX193463	Term Loan	88.1000	3,400,000.00	3,400,000.00	0.00	Senior Secured	27-Mar-2028
Foncia Management - Term Loan B Add-On	LX209469	Term Loan	89.9900	1,600,000.00	1,600,000.00	0.00	Senior Secured	27-Mar-2028
Food Retail Solutions S L U - Term Loan	LX208715	Term Loan	99.2500	1,640,555.56	1,640,555.56	0.00	Senior Secured	05-Apr-2029

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	Term Loan	99.2500	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Jul-2031
Gold Rush Bidco Limited - Term Loan B	LX229223	Term Loan	100.3700	1,100,000.00	1,100,000.00	0.00	Senior Secured	16-May-2031
Granite France Bidco SAS - Term Loan B	LX207140	Term Loan	99.8000	2,065,132.23	2,065,132.23	0.00	Senior Secured	17-Oct-2028
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	Term Loan	99.5400	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Nov-2027
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Term Loan	95.8900	2,200,000.00	2,200,000.00	0.00	Senior Secured	03-Jul-2028
Home VI - Additional Senior Facility B3	LX236640	Term Loan	99.8500	3,987,000.00	3,987,000.00	0.00	Senior Secured	31-Oct-2029
Idemia Group - Facility B5 Eur	LX225618	Term Loan	100.1400	2,425,000.00	2,425,000.00	0.00	Senior Secured	29-Sep-2028
IGT Holding IV AB - Facility Term B	LX193483	Term Loan	100.0300	2,070,000.00	2,070,000.00	0.00	Senior Secured	31-Mar-2028
Index Holdco S.A.R.L. - Facility A	LX227865	Term Loan	32.0000	1,531,527.83	1,443,405.63	0.00	Senior Secured	29-Dec-2028
Indy Us Bidco, LLC - 11th Amendment Term Loan	LX257582	Term Loan	99.5700	2,249,581.95	2,249,581.95	0.00	Senior Secured	06-Mar-2028
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	Term Loan	96.0800	5,300,000.00	5,300,000.00	0.00	Senior Secured	02-Apr-2029
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	Term Loan	100.0900	2,838,160.49	2,838,160.49	0.00	Senior Secured	02-Nov-2028
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	Term Loan	99.7400	2,000,000.00	2,000,000.00	0.00	Senior Secured	28-Feb-2031
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Term Loan	99.5800	3,102,861.79	3,102,861.79	0.00	Senior Secured	01-Apr-2028
IVC Acquisition Ltd - Facility B11	LX257767	Term Loan	100.3600	4,075,000.00	4,075,000.00	0.00	Senior Secured	12-Dec-2028
Lernen Bidco Limited - Facility B2 Eur	LX177087	Term Loan	100.6300	3,660,000.00	3,660,000.00	0.00	Senior Secured	25-Apr-2029
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	Term Loan	100.1900	2,000,000.00	2,000,000.00	0.00	Senior Secured	21-Jan-2030
Lorca Finco Plc - Term Loan B	LX259202	Term Loan	99.7200	7,075,000.00	7,075,000.00	0.00	Senior Secured	25-Mar-2031
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Term Loan	98.7000	3,096,658.10	3,096,658.10	0.00	Senior Secured	12-Apr-2028
Luna III Sarl - Facility B Loan	LX198606	Term Loan	100.3500	2,350,000.00	2,350,000.00	0.00	Senior Secured	23-Oct-2028
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Term Loan	99.4200	2,400,000.00	2,400,000.00	0.00	Senior Secured	09-Mar-2028
Marcel LUX IV Sarl - TERM LOAN B8	LX249559	Term Loan	100.5200	2,550,000.00	2,550,000.00	0.00	Senior Secured	12-Nov-2030
Markermeer Finance B.V. - Term Facility B	LX185085	Term Loan	99.7900	4,100,000.00	4,100,000.00	0.00	Senior Secured	29-Jan-2027
Mcafee Corp - Term Loan B 3 Eur	LX233937	Term Loan	98.5900	2,391,984.55	2,391,984.55	0.00	Senior Secured	01-Mar-2029
Median B.V. - Facility B-1	LX198689	Term Loan	99.8000	2,800,000.00	2,800,000.00	0.00	Senior Secured	14-Oct-2027
Medline Borrower LP - Initial Euro Term Loan	LX235701	Term Loan	99.7900	2,800,000.00	2,800,000.00	0.00	Senior Secured	23-Oct-2028
Mistral Holdco SAS - Facility B	LX191239	Term Loan	99.6500	2,000,000.00	2,000,000.00	0.00	Senior Secured	17-Dec-2027
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	Term Loan	100.3100	3,065,000.00	3,065,000.00	0.00	Senior Secured	16-Sep-2030
Motion Finco LLC - Facility B (New)	LX213009	Term Loan	96.4000	2,740,000.00	2,740,000.00	0.00	Senior Secured	12-Nov-2029
Nobel Bidco BV - Term Loan	LX195412	Term Loan	99.5200	3,229,685.00	3,229,685.00	0.00	Senior Secured	01-Sep-2028
Nouryon Finance BV - Term Loan B EUR	LX234053	Term Loan	100.1900	2,553,072.62	2,553,072.62	0.00	Senior Secured	03-Apr-2028
Nuuday A/S - Facility B Loan	LX209359	Term Loan	100.6000	4,000,000.00	4,000,000.00	0.00	Senior Secured	03-Feb-2028
One Hotels GMBH - Term Loan B	LX230918	Term Loan	100.2300	2,250,000.00	2,250,000.00	0.00	Senior Secured	02-Apr-2031
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Term Loan	99.6500	3,105,000.00	3,105,000.00	0.00	Senior Secured	26-Feb-2029
Peer Holding III BV - B3b Tlb	LX252694	Term Loan	100.3900	4,148,000.00	4,148,000.00	0.00	Senior Secured	29-Sep-2028
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	Term Loan	100.4600	4,417,717.72	4,417,717.72	0.00	Senior Secured	12-Jul-2029
Piolin Bidco SAU - Term Loan B-4	LX230404	Term Loan	100.4700	2,829,614.69	2,829,614.69	0.00	Senior Secured	16-Sep-2029
Poseidon Bidco - Term Loan	LX227302	Term Loan	67.0600	2,400,000.00	2,400,000.00	0.00	Senior Secured	13-Mar-2030
Precise Bidco BV - Facility B6 Term Loan	LX257766	Term Loan	99.8800	1,725,000.00	1,725,000.00	0.00	Senior Secured	15-Nov-2030
QSRP Finco BV - Term Loan (First Lien)	LX233475	Term Loan	100.2700	1,125,000.00	1,125,000.00	0.00	Senior Secured	19-Jun-2031
Rainbow Finco S. A R.L. - Term Loan B	LX202335	Term Loan	99.5800	7,550,000.00	7,550,000.00	0.00	Senior Secured	23-Feb-2029
Ramsay Generale de Sante - Facility B5	LX258050	Term Loan	99.7100	1,775,000.00	1,775,000.00	0.00	Senior Secured	13-Aug-2031

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Rodenstock GmbH - First Lien Term Loan	LX194401	Term Loan	92.7800	1,375,000.00	1,375,000.00	0.00	Senior Secured	29-Jun-2028
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	Term Loan	91.4600	2,900,000.00	2,900,000.00	0.00	Senior Secured	09-Aug-2028
Schon Klinik SE - Facility B2	LX258367	Term Loan	99.4000	1,170,000.00	1,170,000.00	0.00	Senior Secured	12-Jan-2031
Seine Holdco SAS - 2023 - Facility B	LX220198	Term Loan	100.3000	1,425,000.00	1,425,000.00	0.00	Senior Secured	11-Jan-2031
Signature Foods BV - Facility B Loan	LX192171	Term Loan	94.8800	4,000,000.00	4,000,000.00	0.00	Senior Secured	08-Mar-2028
Sirona Bidco - Facility B	LX199218	Term Loan	76.6300	2,425,000.00	2,425,000.00	0.00	Senior Secured	18-Dec-2028
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	Term Loan	100.3200	3,000,000.00	3,000,000.00	0.00	Senior Secured	28-Jul-2028
Stella Group - Term Loan B2	LX236467	Term Loan	99.7100	4,000,000.00	4,000,000.00	0.00	Senior Secured	26-Jun-2029
Sulo SAS - Term Loan B2	LX258996	Term Loan	99.3100	2,000,000.00	2,000,000.00	0.00	Senior Secured	11-Jul-2031
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Term Loan	99.0600	4,301,563.94	4,301,563.94	0.00	Senior Secured	31-Jan-2029
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	Term Loan	99.0600	783,436.06	783,436.06	0.00	Senior Secured	31-Jan-2029
Tackle Sarl - Fcaility B2	LX258696	Term Loan	99.8400	5,000,000.00	5,000,000.00	0.00	Senior Secured	22-May-2028
Team Blue Finco Sarl - Senior Facility B	LX193432	Term Loan	100.2100	5,450,000.00	5,450,000.00	0.00	Senior Secured	30-Mar-2028
Team Blue Finco Sarl - Additional Facility	LX236464	Term Loan	100.0000	1,125,000.00	1,125,000.00	0.00	Senior Secured	30-Sep-2029
TIC Bidco Limited - Facility B2	LX254638	Term Loan	100.2500	2,697,464.79	2,697,464.79	0.00	Senior Secured	19-Jun-2031
TIC Bidco Limited - Delayed Draw Term Facility 2 EUR Loan	LX254639	Term Loan	100.2500	342,535.21	342,535.21	0.00	Senior Secured	19-Jun-2031
Timber Servicios Empresariales SA - Facility B	LX202736	Term Loan	99.5300	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Mar-2029
TK Elevator Midco GmbH - (Eur) Term Loan B	LX259606	Term Loan	99.8500	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Apr-2030
Triley Midco 2 Limited - Facility B2	LX258210	Term Loan	99.9500	1,015,136.06	1,015,136.06	0.00	Senior Secured	19-Apr-2029
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	Term Loan	100.2600	3,150,000.00	3,150,000.00	0.00	Senior Secured	27-Mar-2028
Vue Entertainment International Limited - Term Loan	LX208227	Term Loan	98.2500	225,805.76	225,805.76	0.00	Senior Secured	30-Jun-2027
Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381	Term Loan	92.5000	407,448.31	355,974.68	0.00	Senior Subordinate	31-Dec-2027
Vue Entertainment International Limited - Reinstated Senior Facility	LX227382	Term Loan	56.0000	766,950.45	670,068.68	0.00	Senior Subordinate	31-Dec-2027
Winterfell Financing Sarl - Facility B Loan	LX192684	Term Loan	95.9200	4,600,000.00	4,600,000.00	0.00	Senior Secured	04-May-2028
Wittur International Holding GmbH - Facility B	LX227864	Term Loan	87.7100	2,142,959.65	2,007,491.00	0.00	Senior Secured	29-Sep-2028
Zara UK Midco Limited - Facility B1	LX224598	Term Loan	90.1800	1,907,388.34	1,907,388.34	0.00	Senior Secured	01-Aug-2028
Zegona Holdco Limited - Facility B (EUR) Loan	LX237014	Term Loan	100.0700	4,625,000.00	4,625,000.00	0.00	Senior Secured	17-Jul-2029
Loan Subtotal:				308,653,890.36	308,281,944.11	0.00		

Bond

Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	96.8500	3,450,000.00	3,450,000.00	0.00	Senior Secured	01-Jun-2028
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	77.2700	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Jan-2028
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	92.0500	300,000.00	300,000.00	0.00	Senior Secured	15-Aug-2026
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	92.0600	1,700,000.00	1,700,000.00	0.00	Senior Secured	15-Aug-2026
CAB - Cab Selas 3.375 01Feb28	XS2294186965	96.0200	400,000.00	400,000.00	0.00	Senior Secured	01-Feb-2028
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	89.5400	3,030,000.00	3,030,000.00	0.00	Senior Unsecured	28-Oct-2029
Castor Spa - Cerved Group Spa 6.0 15Feb29	XS2445836286	94.8500	2,950,000.00	2,950,000.00	0.00	Senior Secured	15-Feb-2029
Cedacri Mergeco Spa - Cedacri Spa 6.768 15May28 Frn	XS2345190263	99.8200	875,000.00	875,000.00	0.00	Senior Secured	15-May-2028
Currenta Group Holdings S.A R.L. - Currenta Group Holdings 5.5 15May30	XS3067385420	101.2500	1,425,000.00	1,425,000.00	0.00	Senior Secured	15-May-2030
Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	86.0800	4,900,000.00	4,900,000.00	0.00	Senior Unsecured	13-Oct-2028
Fire BC Spa - Italmatch Chemica 7.855 06Feb28 Frn	XS2582796541	100.4600	650,000.00	650,000.00	0.00	Senior Secured	06-Feb-2028
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	61.8200	2,105,000.00	2,105,000.00	0.00	Senior Unsecured	31-Mar-2029

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400		100.9700	2,300,000.00	2,300,000.00	0.00	Senior Secured	01-Feb-2030
Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196		100.4100	6,800,000.00	6,800,000.00	0.00	Senior Secured	15-Feb-2027
Kapla Holding Sas - Kapla Holding SAS 6.001 31Jul30 Frn	XS2756269960		100.3000	2,159,000.00	2,159,000.00	0.00	Senior Secured	31-Jul-2030
Mangrove Luxco III - Mangrove Luxco li 7.279 15Jul29 Frn	XS2852974513		101.0600	2,600,000.00	2,600,000.00	0.00	Senior Secured	15-Jul-2029
Matterhorn Telecom SA - 3.125% - 09/2026	XS2052290439		99.8800	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Sep-2026
Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983		98.3200	3,675,000.00	3,675,000.00	0.00	Senior Secured	01-May-2028
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516		96.6000	2,400,000.00	2,400,000.00	0.00	Senior Secured	15-Jun-2028
Paganini Bidco Spa - Multiversity Spa 6.436 30Oct28 Frn	XS2401961078		100.0800	2,800,000.00	2,800,000.00	0.00	Senior Secured	30-Oct-2028
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426		94.8700	4,000,000.00	4,000,000.00	0.00	Senior Secured	15-Jun-2029
Prestigebidco GMBH - Prestigebidco Gmb 6.029 01Jul29 Frn	XS2848952151		100.2900	1,100,000.00	1,100,000.00	0.00	Senior Secured	01-Jul-2029
Sherwood Financing Plc - Sherwood Financin 8.001 15Dec29 Frn	XS2953567745		99.7900	2,000,000.00	2,000,000.00	0.00	Senior Subordinate	15-Dec-2029
Softbank Group Corp - Softbank Group Corp 3.375 06Jul29	XS2361255057		93.6800	570,000.00	570,000.00	0.00	Senior Unsecured	06-Jul-2029
Softbank Group Corp - 0 - 07/2032	XS2362416617		90.4400	5,200,000.00	5,200,000.00	0.00	Senior Unsecured	06-Jul-2032
United Group BV - United Group Bv 4.625 15Aug28	XS2010027881		99.6800	2,400,000.00	2,400,000.00	0.00	Senior Secured	15-Aug-2028
United Group BV - United Group Bv 6.393 01Feb29 Frn	XS2759982650		100.3900	2,500,000.00	2,500,000.00	0.00	Senior Secured	01-Feb-2029
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876		94.8200	4,050,000.00	4,050,000.00	0.00	Senior Secured	31-Jan-2031
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655		91.1100	2,800,000.00	2,800,000.00	0.00	Senior Secured	15-Jan-2032
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418		92.0000	1,500,000.00	1,500,000.00	0.00	Senior Subordinate	21-Oct-2028
Bond Subtotal:				74,639,000.00	74,639,000.00	0.00		
Equity								
VUE INTERNATIONAL BIDCO PLC - Class A1 Shares				2,199.14	0.00	0.00		
VUE INTERNATIONAL BIDCO PLC - Class A2 Shares				1,144,564.59	0.00	0.00		
VUE INTERNATIONAL BIDCO PLC - Class A3 Shares				612,513.99	0.00	0.00		
Equity Subtotal:				1,759,277.72	0.00	0.00		
Total:				385,052,168.08	382,920,944.11	0.00		

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	First Lien Last Out	Avg Life	Country
Loan										
ACR II B.V. - Term Loan B	LX213839	EUR	1,980,000.00	-	-	-	First Lien	-	2.58	Germany
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	EUR	2,600,000.00	-	-	-	First Lien	-	5.77	Germany
AI Silk UK Midco 2 Limited - Facility B	LX226415	EUR	4,200,000.00	-	-	-	First Lien	-	5.76	United Kingdom
Albion Financing 3 SARL - 2025 Amended Euro Term Loan	LX258051	EUR	1,725,000.00	-	-	-	First Lien	-	4.21	Luxembourg
Altice Financing SA - September 2023 Incremental Euro Loan	LX217474	EUR	2,117,750.00	-	-	-	First Lien	-	2.39	Luxembourg
Amber Finco Plc - Facility B2	LX254125	EUR	1,925,000.00	-	-	-	First Lien	-	4.03	Spain
Aragon Bidco GMBH - Facility B Loan	LX199035	EUR	2,000,000.00	-	-	-	First Lien	-	3.48	Germany
Auris Luxembourg III SARL - Facility B5	LX247701	EUR	3,000,000.00	-	-	-	First Lien	-	3.75	Luxembourg
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	EUR	7,700,000.00	-	-	-	First Lien	-	5.96	United Kingdom
Bidco SB - Facility B	LX196309	EUR	4,275,000.00	-	-	-	First Lien	-	3.47	France
BME Group Holding BV - Facility B2	LX217355	EUR	7,200,000.00	-	-	-	First Lien	-	4.59	Netherlands
Bock Capital Bidco BV - Term Loan	LX194536	EUR	3,000,000.00	-	-	-	First Lien	-	3.08	Netherlands
CAB - Facility B Loan	LX192244	EUR	3,000,000.00	-	-	-	First Lien	-	2.70	France
Casper Bidco SAS - Term Loan B6	LX257859	EUR	2,350,000.00	-	-	-	First Lien	-	5.81	France
CDR Firefly Bidco Plc - TI	LX259865	EUR	4,650,000.00	-	-	-	First Lien	-	3.92	United Kingdom
Cerebro Bidco Gmbh - Facility B1	LX190452	EUR	1,694,485.71	-	-	-	First Lien	-	2.54	Spain
Cerebro Bidco Gmbh - Term Loan B2	LX191527	EUR	805,514.29	-	-	-	First Lien	-	2.54	Spain
Chrome Bidco - Facility B	LX194780	EUR	2,950,000.00	-	Yes	-	First Lien	-	3.08	France
Circet Europe - Senior Facility B	LX196125	EUR	3,000,000.00	-	-	-	First Lien	-	3.37	France
Clara.net Holdings Limited - Euro Term Loan	LX196339	EUR	4,500,000.00	-	-	-	First Lien	-	3.12	United Kingdom
Claudius Finance Parent SARL - Facility B4	LX257805	EUR	3,525,000.00	-	-	-	First Lien	-	3.11	France
Cooper Consumer Health - Facility B Loan	LX194161	EUR	1,100,000.00	-	-	-	First Lien	-	3.44	France
Cooper Consumer Health - Term Loan B2	LX253054	EUR	3,000,000.00	-	-	-	First Lien	-	3.44	France
CTEC III GmbH - Facility B	LX202118	EUR	5,000,000.00	-	-	-	First Lien	-	3.79	Germany
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	EUR	2,025,000.00	-	-	-	First Lien	-	4.08	Netherlands
Cuppa Bidco B.V. - Term Loan B1	LX255933	EUR	2,565,000.00	-	-	-	First Lien	-	4.08	Netherlands
Delachaux Group - 2024 Incremental Facility	LX246414	EUR	1,775,000.00	-	-	-	First Lien	-	3.88	France
Dorna Sports SL - Term Loan B	LX202419	EUR	2,000,000.00	-	-	-	First Lien	-	3.83	Spain
Eagle Bidco Limited - Term Loan B	LX193172	EUR	4,375,000.00	-	-	-	First Lien	-	2.81	United Kingdom
Edge Finco Plc - Facility B1	LX259548	EUR	1,600,000.00	-	-	-	First Lien	-	6.23	United Kingdom
EG Finco Limited - Additional Facility B2	LX253996	EUR	2,107,900.25	-	-	-	First Lien	-	2.69	United Kingdom
Elsan SAS - Term Loan B6	LX259867	EUR	3,000,000.00	-	-	-	First Lien	-	6.05	France
Elvis UK Holdco Ltd - Facility B Loan	LX199315	EUR	1,950,000.00	-	-	-	First Lien	-	3.39	United Kingdom
Entain PLC - Facility B4 (EUR)	LX230557	EUR	4,800,000.00	-	-	-	First Lien	-	3.08	United Kingdom
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	EUR	3,925,000.00	-	-	-	First Lien	-	2.79	France
Financiere Verdi I SAS - Facility B (EUR)	LX193700	EUR	3,700,000.00	-	-	-	First Lien	-	2.87	France
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	EUR	4,975,999.01	-	-	-	First Lien	-	1.81	United States
Foncia Management - Facility B Loan	LX193463	EUR	3,400,000.00	-	-	-	First Lien	-	2.82	France
Foncia Management - Term Loan B Add-On	LX209469	EUR	1,600,000.00	-	-	-	First Lien	-	2.82	France
Food Retail Solutions S L U - Term Loan	LX208715	EUR	1,640,555.56	-	-	-	First Lien	-	3.85	Spain

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	First Lien Last Out	Avg Life	Country
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	EUR	1,000,000.00	-	-	-	First Lien	-	6.17	France
Gold Rush Bidco Limited - Term Loan B	LX229223	EUR	1,100,000.00	-	-	-	First Lien	-	5.96	United Kingdom
Granite France Bidco SAS - Term Loan B	LX207140	EUR	2,065,132.23	-	-	-	First Lien	-	3.38	France
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	EUR	1,000,000.00	-	-	-	First Lien	-	2.41	Spain
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	EUR	2,200,000.00	-	-	-	First Lien	-	3.09	Switzerland
Home VI - Additional Senior Facility B3	LX236640	EUR	3,987,000.00	-	-	-	First Lien	-	4.42	France
Idemia Group - Facility B5 Eur	LX225618	EUR	2,425,000.00	-	-	-	First Lien	-	3.33	France
IGT Holding IV AB - Facility Term B	LX193483	EUR	2,070,000.00	-	-	-	First Lien	-	2.84	Sweden
Index Holdco S.A.R.L. - Facility A	LX227865	EUR	1,443,405.63	-	-	Yes	First Lien	-	3.58	Germany
Indy Us Bidco, LLC - 11th Amendment Term Loan	LX257582	EUR	2,249,581.95	-	-	-	First Lien	-	2.77	United States
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	EUR	5,300,000.00	-	-	-	First Lien	-	3.84	United Kingdom
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	EUR	2,838,160.49	-	-	-	First Lien	-	3.43	Austria
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	EUR	2,000,000.00	-	-	-	First Lien	-	5.75	United Kingdom
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	EUR	3,102,861.79	-	-	-	First Lien	-	2.84	Ireland
IVC Acquisition Ltd - Facility B11	LX257767	EUR	4,075,000.00	-	-	-	First Lien	-	3.54	United Kingdom
Lernen Bidco Limited - Facility B2 Eur	LX177087	EUR	3,660,000.00	-	-	-	First Lien	-	3.90	United Kingdom
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	EUR	2,000,000.00	-	-	-	First Lien	-	4.65	United Kingdom
Lorca Finco Plc - Term Loan B	LX259202	EUR	7,075,000.00	-	-	-	First Lien	-	5.82	Spain
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	EUR	3,096,658.10	-	-	-	First Lien	-	2.87	Germany
Luna III Sarl - Facility B Loan	LX198606	EUR	2,350,000.00	-	-	-	First Lien	-	3.40	Spain
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	EUR	2,400,000.00	-	-	-	First Lien	-	2.78	Netherlands
Marcel LUX IV Sarl - TERM LOAN B8	LX249559	EUR	2,550,000.00	-	-	-	First Lien	-	5.45	Germany
Markermeer Finance B.V. - Term Facility B	LX185085	EUR	4,100,000.00	-	-	-	First Lien	-	1.67	Netherlands
Mcafee Corp - Term Loan B 3 Eur	LX233937	EUR	2,391,984.55	-	-	-	First Lien	-	3.68	United States
Median B.V. - Facility B-1	LX198689	EUR	2,800,000.00	-	-	-	First Lien	-	2.37	Netherlands
Medline Borrower LP - Initial Euro Term Loan	LX235701	EUR	2,800,000.00	-	-	-	First Lien	-	3.40	United States
Mistral Holdco SAS - Facility B	LX191239	EUR	2,000,000.00	-	-	-	First Lien	-	2.55	France
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	EUR	3,065,000.00	-	-	-	First Lien	-	5.30	Germany
Motion Finco LLC - Facility B (New)	LX213009	EUR	2,740,000.00	-	-	-	First Lien	-	4.45	United Kingdom
Nobel Bidco BV - Term Loan	LX195412	EUR	3,229,685.00	-	-	-	First Lien	-	3.26	Netherlands
Nouryon Finance BV - Term Loan B EUR	LX234053	EUR	2,553,072.62	-	-	-	First Lien	-	2.84	Netherlands
Nuuday A/S - Facility B Loan	LX209359	EUR	4,000,000.00	-	-	-	First Lien	-	2.68	Denmark
One Hotels GMBH - Term Loan B	LX230918	EUR	2,250,000.00	-	Yes	-	First Lien	-	5.84	Germany
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	EUR	3,105,000.00	-	-	-	First Lien	-	3.75	Netherlands
Peer Holding III BV - B3b Tlb	LX252694	EUR	4,148,000.00	-	-	-	First Lien	-	3.33	Netherlands
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	EUR	4,417,717.72	-	-	-	First Lien	-	4.12	Netherlands
Piolin Bidco SAU - Term Loan B-4	LX230404	EUR	2,829,614.69	-	-	-	First Lien	-	4.30	Spain
Poseidon Bidco - Term Loan	LX227302	EUR	2,400,000.00	-	-	-	First Lien	-	4.79	France
Precise Bidco BV - Facility B6 Term Loan	LX257766	EUR	1,725,000.00	-	-	-	First Lien	-	5.46	Netherlands
QSRP Finco BV - Term Loan (First Lien)	LX233475	EUR	1,125,000.00	-	-	-	First Lien	-	6.05	Luxembourg
Rainbow Finco S. A R.L. - Term Loan B	LX202335	EUR	7,550,000.00	-	-	-	First Lien	-	3.74	Luxembourg
Ramsay Generale de Sante - Facility B5	LX258050	EUR	1,775,000.00	-	-	-	First Lien	-	6.21	France

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	First Lien Last Out	Avg Country Life
Rodenstock GmbH - First Lien Term Loan	LX194401	EUR	1,375,000.00	-	-	-	First Lien	-	3.08 Germany
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	EUR	2,900,000.00	-	-	-	First Lien	-	3.19 United Kingdom
Schon Klinik SE - Facility B2	LX258367	EUR	1,170,000.00	-	-	-	First Lien	-	5.62 Germany
Seine Holdco SAS - 2023 - Facility B	LX220198	EUR	1,425,000.00	-	-	-	First Lien	-	5.62 France
Signature Foods BV - Facility B Loan	LX192171	EUR	4,000,000.00	-	-	-	First Lien	-	2.77 Netherlands
Sirona Bidco - Facility B	LX199218	EUR	2,425,000.00	-	-	-	First Lien	-	3.55 France
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	EUR	3,000,000.00	-	-	-	First Lien	-	3.16 France
Stella Group - Term Loan B2	LX236467	EUR	4,000,000.00	-	-	-	First Lien	-	4.07 France
Sulo SAS - Term Loan B2	LX258996	EUR	2,000,000.00	-	-	-	First Lien	-	6.12 France
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	EUR	783,436.06	-	-	-	First Lien	-	3.67 United Kingdom
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	EUR	4,301,563.94	-	-	-	First Lien	-	3.67 United Kingdom
Tackle Sarl - Fcaility B2	LX258696	EUR	5,000,000.00	-	-	-	First Lien	-	2.98 Germany
Team Blue Finco Sarl - Additional Facility	LX236464	EUR	1,125,000.00	-	-	-	First Lien	-	4.34 Luxembourg
Team Blue Finco Sarl - Senior Facility B	LX193432	EUR	5,450,000.00	-	-	-	First Lien	-	2.83 Luxembourg
TIC Bidco Limited - Delayed Draw Term Facility 2 EUR Loan	LX254639	EUR	342,535.21	-	-	-	First Lien	-	6.05 United Kingdom
TIC Bidco Limited - Facility B2	LX254638	EUR	2,697,464.79	-	-	-	First Lien	-	6.05 United Kingdom
Timber Servicios Empresariales SA - Facility B	LX202736	EUR	2,000,000.00	-	-	-	First Lien	-	3.83 Spain
TK Elevator Midco GmbH - (Eur) Term Loan B	LX259606	EUR	2,000,000.00	-	-	-	First Lien	-	4.92 Germany
Triley Midco 2 Limited - Facility B2	LX258210	EUR	1,015,136.06	-	-	-	First Lien	-	3.89 United Kingdom
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	EUR	3,150,000.00	-	-	-	First Lien	-	2.82 Sweden
Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381	EUR	355,974.68	-	-	Yes	First Lien	-	2.59 United Kingdom
Vue Entertainment International Limited - Reinstated Senior Facility	LX227382	EUR	670,068.68	-	-	Yes	First Lien	-	2.59 United Kingdom
Vue Entertainment International Limited - Term Loan	LX208227	EUR	225,805.76	-	-	-	First Lien	-	2.08 United Kingdom
Winterfell Financing Sarl - Facility B Loan	LX192684	EUR	4,600,000.00	-	-	-	First Lien	-	2.93 Denmark
Wittur International Holding GmbH - Facility B	LX227864	EUR	2,007,491.00	-	-	Yes	First Lien	-	3.33 Germany
Zara UK Midco Limited - Facility B1	LX224598	EUR	1,907,388.34	-	-	-	First Lien	-	3.17 United Kingdom
Zegona Holdco Limited - Facility B (EUR) Loan	LX237014	EUR	4,625,000.00	-	-	-	First Lien	-	4.13 Spain
Loan SubTotal:			308,281,944.11						

Bond

Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	EUR	3,450,000.00	-	-	-	-	3.01 United Kingdom
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	EUR	2,000,000.00	-	-	-	-	2.63 Luxembourg
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	EUR	300,000.00	-	-	-	-	1.21 United States
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	EUR	1,700,000.00	-	-	-	-	1.21 United States
CAB - Cab Selas 3.375 01Feb28	XS2294186965	EUR	400,000.00	-	-	-	-	2.67 France
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	EUR	3,030,000.00	-	-	-	-	4.41 United States
Castor Spa - Cerved Group Spa 6.0 15Feb29	XS2445836286	EUR	2,950,000.00	-	-	-	-	3.72 Italy
Cedacri Mergeco Spa - Cedacri Spa 6.768 15May28 Frn	XS2345190263	EUR	875,000.00	-	-	-	-	2.96 Italy
Currenta Group Holdings S.A R.L. - Currenta Group Holdings 5.5 15May30	XS3067385420	EUR	1,425,000.00	-	-	-	-	4.96 Germany
Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	EUR	4,900,000.00	-	-	-	-	3.37 France
Fire BC Spa - Italmatch Chemica 7.855 06Feb28 Frn	XS2582796541	EUR	650,000.00	-	-	-	-	2.69 Italy
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	EUR	2,105,000.00	-	-	-	-	3.84 France

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	First Lien Last Out	Avg Country Life
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400	EUR	2,300,000.00	-	-	-	-	-	4.68 France
Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196	EUR	6,800,000.00	-	-	-	-	-	1.71 United Kingdom
Kapla Holding Sas - Kapla Holding SAS 6.001 31Jul30 Frn	XS2756269960	EUR	2,159,000.00	-	-	-	-	-	5.17 France
Mangrove Luxco III - Mangrove Luxco II 7.279 15Jul29 Frn	XS2852974513	EUR	2,600,000.00	-	-	-	-	-	4.13 Germany
Matterhorn Telecom SA - 3.125% - 09/2026	XS2052290439	EUR	2,000,000.00	-	-	-	-	-	1.29 Switzerland
Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983	EUR	3,675,000.00	-	-	-	-	-	2.92 Germany
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	EUR	2,400,000.00	-	-	-	-	-	3.04 Netherlands
Paganini Bidco Spa - Multiversity Spa 6.436 30Oct28 Frn	XS2401961078	EUR	2,800,000.00	-	-	-	-	-	3.42 Italy
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	EUR	4,000,000.00	-	-	-	-	-	4.04 United Kingdom
Prestigebidco GMBH - Prestigebidco Gmb 6.029 01Jul29 Frn	XS2848952151	EUR	1,100,000.00	-	-	-	-	-	4.09 United Kingdom
Sherwood Financing Plc - Sherwood Financin 8.001 15Dec29 Frn	XS2953567745	EUR	2,000,000.00	-	-	-	-	-	4.55 United Kingdom
Softbank Group Corp - 0 - 07/2032	XS2362416617	EUR	5,200,000.00	-	-	-	-	-	7.10 Japan
Softbank Group Corp - Softbank Group Corp 3.375 06Jul29	XS2361255057	EUR	570,000.00	-	-	-	-	-	4.10 Japan
United Group BV - United Group Bv 4.625 15Aug28	XS2010027881	EUR	2,400,000.00	-	-	-	-	-	3.21 Bulgaria
United Group BV - United Group Bv 6.393 01Feb29 Frn	XS2759982650	EUR	2,500,000.00	-	-	-	-	-	3.68 Bulgaria
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	EUR	4,050,000.00	-	-	-	-	-	5.67 United Kingdom
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	EUR	2,800,000.00	-	-	-	-	-	6.63 Netherlands
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	EUR	1,500,000.00	-	-	-	-	-	3.39 Italy
Bond SubTotal:			74,639,000.00						
Total:			382,920,944.11						

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Is High Yield Bond	Is Partial PIK	Is PIK Toggle	Is Current Pay	Is Discount	Is Distressed Exchange	Is MV determined by CM	Is S&P Cov-Lite Loan	Is Exchanged Security	Is Affiliated Issuer or CM	Rating at Acquisition		
														Moody's DP	Moody's	S&P
7052617	ACR II B.V. - Term Loan B	LX213839	BBG008H4MSH1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
4780948	ACR II B.V. - Term Loan B	LX213839	BBG008H4MSH1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
8157971	Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	BBG01L70CTC4	-	-	-	-	-	-	-	-	-	-	B3	B3	B
6223191	AI Silk UK Midco 2 Limited - Facility B	LX226415	BBG01LCHSDL9	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
8971984	Albion Financing 3 SARL - 2025 Amended Euro Term Loan	LX258051	BBG01RXCKR86	-	-	-	-	-	-	-	-	-	-	B1	B1	BB
1452289	Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	BBG010KZYJ18	-	-	-	-	-	-	-	-	-	-	B2	B2	B
4353808	Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	BBG00RB6TQV1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
4359250	Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	BBG00RB6TQV1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
4363630	Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	BBG00RB6TQV1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
5499090	Altice Financing SA - September 2023 Incremental Euro Loan	LX217474	BBG01JTT4DS0	-	-	-	-	-	-	-	-	-	-	B3	B3	B
8435829	Amber Finco Plc - Facility B2	LX254125	BBG01QXHZMX4	-	-	-	-	-	-	-	-	-	-	B2	B2	BB-
8720472	Aragon Bidco GMBH - Facility B Loan	LX199035	BBG012R0NFX9	-	-	-	-	-	-	-	-	-	-	B3	B3	B
8600354	Aragon Bidco GMBH - Facility B Loan	LX199035	BBG012R0NFX9	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7930752	Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	BBG00PVKFN17	-	-	-	Yes	-	-	-	-	-	-	B3	B1	CCC-
7966283	Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	BBG00PVKFN17	-	-	-	Yes	-	-	-	-	-	-	B3	B1	CCC-
7930756	Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	BBG00V9SG609	-	-	-	Yes	-	-	-	-	-	-	B3	B3	CCC-
7949137	Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	BBG00V9SG609	-	-	-	Yes	-	-	-	-	-	-	B3	B3	CCC-
7966285	Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	BBG00V9SG609	-	-	-	Yes	-	-	-	-	-	-	B3	B3	CCC-
7803340	Auris Luxembourg III SARL - Facility B5	LX247701	BBG01PZR48Y6	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
9540490	Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	BBG01ML5ZCK8	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
6929812	Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	BBG01ML5ZCK8	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
6738485	Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	BBG01ML5ZCK8	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
7910210	Bidco SB - Facility B	LX196309	BBG011RG1QX6	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9445475	Bidco SB - Facility B	LX196309	BBG011RG1QX6	-	-	-	-	-	-	-	-	-	-	B2	B2	B
5470090	BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
5470089	BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
5470091	BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7910208	Bock Capital Bidco BV - Term Loan	LX194536	BBG00ZSB32Q1	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
5657778	CAB - Cab Selas 3.375 01Feb28	XS2294186965	BBG00Z1667H7	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
4327106	CAB - Facility B Loan	LX192244	BBG00Z0WX889	-	-	-	-	-	-	-	-	-	-	B2	B2	B
1400272	CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	BBG00QN36KB7	-	-	-	-	-	-	-	-	-	-	B1	B3	B-
2490896	CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	BBG00QN36KB7	-	-	-	-	-	-	-	-	-	-	B1	B3	B-
4131154	CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	BBG00QN36KB7	-	-	-	-	-	-	-	-	-	-	B1	B3	B-

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Is High Yield Bond	Is Partial PIK	Is PIK Toggle	Is Current Pay	Is Discount	Is Distressed Exchange	Is MV determined by CM	Is S&P Cov-Lite Loan	Is Exchanged Security	Is Affiliated Issuer or CM	Rating at Acquisition		
														Moody's DP	Moody's	S&P
4186732	CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	BBG00QN36KB7	-	-	-	-	-	-	-	-	-	-	B1	B3	B-
4310640	CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	BBG00QN36KB7	-	-	-	-	-	-	-	-	-	-	B1	B3	B-
7484637	CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	BBG00QN36KB7	-	-	-	-	-	-	-	-	-	-	B1	B3	B-
1409698	CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	BBG00QN36KB7	-	-	-	-	-	-	-	-	-	-	B1	B3	B-
1405894	CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	BBG00QN36KB7	-	-	-	-	-	-	-	-	-	-	B1	B3	B-
9169166	Casper Bidco SAS - Term Loan B6	LX257859	BBG01RRM4M44	-	-	-	-	-	-	-	-	-	-	B3	B3	B
2329441	Castor Spa - Cerved Group Spa 6.0 15Feb29	XS2445836286	BBG015663HR7	-	-	-	-	-	-	-	-	-	-	B3	B3	B
9710083	CDR Firefly Bidco Plc - TI	LX259865	BBG01SMWM1P8	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9710082	CDR Firefly Bidco Plc - TI	LX259865	BBG01SMWM1P8	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9710081	CDR Firefly Bidco Plc - TI	LX259865	BBG01SMWM1P8	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9710343	CDR Firefly Bidco Plc - TI	LX259865	BBG01SMWM1P8	-	-	-	-	-	-	-	-	-	-	B2	B2	B
1456388	Cedacri Mergeco Spa - Cedacri Spa 6.768 15May28 Frn	XS2345190263	BBG010Z18525	-	-	-	-	-	-	-	-	-	-	B3	B3	B
9571538	Cerebro Bidco Gmbh - Facility B1	LX190452	BBG00XXWZHB2	-	-	-	-	-	-	-	-	-	-	B3	B3	B
967488	Cerebro Bidco Gmbh - Facility B1	LX190452	BBG00XXWZHB2	-	-	-	-	-	-	-	-	-	-	B3	B3	B
968917	Cerebro Bidco Gmbh - Term Loan B2	LX191527	BBG00YT44NN5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
9571539	Cerebro Bidco Gmbh - Term Loan B2	LX191527	BBG00YT44NN5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
5929774	Chrome Bidco - Facility B	LX194780	BBG010ML1D52	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
1429208	Chrome Bidco - Facility B	LX194780	BBG010ML1D52	-	-	-	-	-	-	-	-	-	-	B2	B1	B
7854363	Circet Europe - Senior Facility B	LX196125	BBG011M0MT03	-	-	-	-	-	-	-	-	-	-	B1	B1	BB-
6855475	Circet Europe - Senior Facility B	LX196125	BBG011M0MT03	-	-	-	-	-	-	-	-	-	-	B1	B1	BB-
1616858	Clara.net Holdings Limited - Euro Term Loan	LX196339	BBG011JG7VG7	-	-	-	-	-	-	-	-	-	-	B2	B2	B
8922824	Claudius Finance Parent SARL - Facility B4	LX257805	BBG01RR6QP84	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
1344280	Cooper Consumer Health - Facility B Loan	LX194161	BBG00ZXND9Q3	-	-	-	-	-	-	-	-	-	-	B3	B2	B
8757762	Cooper Consumer Health - Term Loan B2	LX253054	BBG01QRYH339	-	-	-	-	-	-	-	-	-	-	B3	B2	B
8227186	Cooper Consumer Health - Term Loan B2	LX253054	BBG01QRYH339	-	-	-	-	-	-	-	-	-	-	B3	B2	B
7854364	CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	-	-	-	-	-	-	-	-	-	-	B2	B1	B
9318787	CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	-	-	-	-	-	-	-	-	-	-	B2	B1	B
5984998	Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
5694712	Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
8472774	Cuppa Bidco B.V. - Term Loan B1	LX255933	BBG01QZBM8K4	-	-	-	-	-	-	-	-	-	-	B3	B3	CCC+
9714554	Currenta Group Holdings S.A R.L. - Currenta Group Holdings 5.5 15May30	XS3067385420	BBG01TVP8QJ9	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB-
8002017	Delachaux Group - 2024 Incremental Facility	LX246414	BBG01PSPJSP8	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
7854365	Dorna Sports SL - Term Loan B	LX202419	BBG014RJXQT4	-	-	-	-	-	-	-	-	-	-	***	***	***

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Is High Yield Bond	Is Partial PIK	Is PIK Toggle	Is Current Pay	Is Discount	Is Distressed Exchange	Is MV determined by CM	Is S&P Cov-Lite Loan	Is Exchanged Security	Is Affiliated Issuer or CM	Rating at Acquisition		
														Moody's DP	Moody's	S&P
1202440	Eagle Bidco Limited - Term Loan B	LX193172	BBG00ZGVYFQ7	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
5464779	Eagle Bidco Limited - Term Loan B	LX193172	BBG00ZGVYFQ7	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
9276198	Edge Finco Plc - Facility B1	LX259548	BBG01SJ0R3N5	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
8600943	EG Finco Limited - Additional Facility B2	LX253996	BBG01QXJT2B5	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
8296390	EG Finco Limited - Additional Facility B2	LX253996	BBG01QXJT2B5	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
9328261	Elsan SAS - Term Loan B6	LX259867	BBG01SMVZ5X8	-	-	-	-	-	-	-	-	-	-	B2	B1	B+
9328262	Elsan SAS - Term Loan B6	LX259867	BBG01SMVZ5X8	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
8091735	Elvis UK Holdco Ltd - Facility B Loan	LX199315	BBG012XDL773	-	-	-	-	-	-	-	-	-	-	***	***	B
8091736	Elvis UK Holdco Ltd - Facility B Loan	LX199315	BBG012XDL773	-	-	-	-	-	-	-	-	-	-	***	***	B
6827696	Entain PLC - Facility B4 (EUR)	LX230557	BBG01ML3TQQ3	-	-	-	-	-	-	-	-	-	-	Ba1	Ba1	BB-
6718927	Entain PLC - Facility B4 (EUR)	LX230557	BBG01ML3TQQ3	-	-	-	-	-	-	-	-	-	-	Ba1	Ba1	BB-
1047754	Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	BBG00YXLZDW0	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7854360	Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	BBG00YXLZDW0	-	-	-	-	-	-	-	-	-	-	B2	B2	B
6396406	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6396407	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6396408	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6426442	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6426443	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6426444	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6426445	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6644850	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6855477	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6872902	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6872905	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6886771	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6886781	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
6907428	Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	BBG00XS47M02	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B
9438083	Financiere Verdi I SAS - Facility B (EUR)	LX193700	BBG00ZR7SNV2	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
8407206	Financiere Verdi I SAS - Facility B (EUR)	LX193700	BBG00ZR7SNV2	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
8398533	Financiere Verdi I SAS - Facility B (EUR)	LX193700	BBG00ZR7SNV2	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
3703507	Fire BC Spa - Italmatch Chemica 7.855 06Feb28 Frn	XS2582796541	BBG01CHWFL73	-	-	-	-	-	-	-	-	-	-	B3	B3	B
5559064	First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	BBG01DD51ZQ7	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
6613830	First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	BBG01DD51ZQ7	-	-	-	-	-	-	-	-	-	-	B2	B2	B+

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Is High Yield Bond	Is Partial PIK	Is PIK Toggle	Is Current Pay	Is Discount	Is Distressed Exchange	Is MV determined by CM	Is S&P Cov-Lite Loan	Is Exchanged Security	Is Affiliated Issuer or CM	Rating at Acquisition		
														Moody's DP	Moody's	S&P
9472109	First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	BBG01DD51ZQ7	-	-	-	-	-	-	-	-	-	-	B2	B1	B+
1878760	Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	BBG00ZN688Z9	-	-	-	-	-	-	-	-	-	-	B2	Caa1	B
1895663	Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	BBG00ZN688Z9	-	-	-	-	-	-	-	-	-	-	B2	Caa1	B
1895656	Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	BBG00ZN688Z9	-	-	-	-	-	-	-	-	-	-	B2	Caa1	B
1895654	Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	BBG00ZN688Z9	-	-	-	-	-	-	-	-	-	-	B2	Caa1	B
1310378	Foncia Management - Facility B Loan	LX193463	BBG00ZLHJMM8	-	-	-	-	-	-	-	-	-	-	B3	B2	B
4160855	Foncia Management - Facility B Loan	LX193463	BBG00ZLHJMM8	-	-	-	-	-	-	-	-	-	-	B3	B2	B
4315557	Foncia Management - Facility B Loan	LX193463	BBG00ZLHJMM8	-	-	-	-	-	-	-	-	-	-	B3	B2	B
7619193	Foncia Management - Term Loan B Add-On	LX209469	BBG01BJBWT91	-	-	-	-	-	-	-	-	-	-	B3	B2	B-
7614766	Foncia Management - Term Loan B Add-On	LX209469	BBG01BJBWT91	-	-	-	-	-	-	-	-	-	-	B3	B2	B-
3157431	Food Retail Solutions S L U - Term Loan	LX208715	BBG014MV6QF	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9871533	Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	BBG01SC43RJ2	-	-	-	-	-	-	-	-	-	-	B2	B2	B
6591455	Gold Rush Bidco Limited - Term Loan B	LX229223	BBG01M8L7329	-	-	-	-	-	-	-	-	-	-	B2	B2	B
6038758	Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400	BBG01L7Z5YP0	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
4163853	Granite France Bidco SAS - Term Loan B	LX207140	BBG019MDFBQ7	-	-	-	-	-	-	-	-	-	-	B2	B2	B
3206346	Granite France Bidco SAS - Term Loan B	LX207140	BBG019MDFBQ7	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9308631	Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	BBG00QQ0VWT7	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
9705956	Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	BBG00ZTK8KS3	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
7474779	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7474756	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7474755	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7474754	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7474753	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7474780	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7474778	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7474777	Home VI - Additional Senior Facility B3	LX236640	BBG01NFP9PM7	-	-	-	-	-	-	-	-	-	-	B3	B3	B
6154619	Idemia Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	-	-	-	-	-	-	-	-	-	-	B2	B2	B
1714526	IGT Holding IV AB - Facility Term B	LX193483	BBG00ZLH42T1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
1714525	IGT Holding IV AB - Facility Term B	LX193483	BBG00ZLH42T1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
1751516	IGT Holding IV AB - Facility Term B	LX193483	BBG00ZLH42T1	-	-	-	-	-	-	-	-	-	-	B2	B2	B
6453137	Index Holdco S.A.R.L - Facility A	LX227865	BBG01LYHPXT6	-	-	-	-	-	-	-	-	-	-	Caa2	Caa3	CCC+
8816251	Indy Us Bidco, LLC - 11th Amendment Term Loan	LX257582	BBG01RP2HS25	-	-	-	-	-	-	-	-	-	-	B2	B2	B
8882028	Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	BBG01JYXGLM9	-	-	-	-	-	-	-	-	-	-	B1	B1	BB

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Is High Yield Bond	Is Partial PIK	Is PIK Toggle	Is Current Pay	Is Discount	Is Distressed Exchange	Is MV determined by CM	Is S&P Cov-Lite Loan	Is Exchanged Security	Is Affiliated Issuer or CM	Rating at Acquisition		
														Moody's DP	Moody's	S&P
9485427	Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	BBG01JYXGLM9	-	-	-	-	-	-	-	-	-	-	B1	B1	BB
9571544	Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	BBG01JYXGLM9	-	-	-	-	-	-	-	-	-	-	B1	B1	BB
9438085	Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	BBG01JYXGLM9	-	-	-	-	-	-	-	-	-	-	B1	B1	BB
9330048	Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	BBG01JYXGLM9	-	-	-	-	-	-	-	-	-	-	B1	B1	BB
8751306	Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	BBG01R34DQM1	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
8751305	Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	BBG01R34DQM1	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
8751307	Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	BBG01R34DQM1	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
9168352	Inspired Finco Holdings Limited - Facility B6(A)	LX258502	BBG01S1NBZX9	-	-	-	-	-	-	-	-	-	-	B2	B2	B
1273387	Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	BBG00ZR57XR2	-	-	-	-	-	-	-	-	-	-	B3	B3	B
8802410	IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	-	-	-	-	-	-	-	-	-	-	B3	B3	B
8802409	IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	-	-	-	-	-	-	-	-	-	-	B3	B3	B
8802411	IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	-	-	-	-	-	-	-	-	-	-	B3	B3	B
8407210	Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196	BBG014SWP7B4	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
8858687	Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196	BBG014SWP7B4	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
8973993	Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196	BBG014SWP7B4	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
9438093	Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196	BBG014SWP7B4	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
9472114	Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196	BBG014SWP7B4	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
6141523	Kapla Holding Sas - Kapla Holding SAS 6.001 31Jul30 Frn	XS2756269960	BBG01L3P74S7	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
6872813	Lernen Bidco Limited - Facility B2 Eur	LX177087	BBG01Q69TQ51	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
5685668	Lernen Bidco Limited - Facility B2 Eur	LX177087	BBG01Q69TQ51	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
9487019	Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	BBG01SN3Q4M4	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
9181105	Lorca Finco Plc - Term Loan B	LX259202	BBG01SB8NPY9	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB
9181106	Lorca Finco Plc - Term Loan B	LX259202	BBG01SB8NPY9	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB
5940349	LSF10 XL Bidco S.C.A. - Facility B4	LX193640	BBG00ZNSM6B5	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
1351006	LSF10 XL Bidco S.C.A. - Facility B4	LX193640	BBG00ZNSM6B5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
5961256	LSF10 XL Bidco S.C.A. - Facility B4	LX193640	BBG00ZNSM6B5	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
1903170	Luna III Sarl - Facility B Loan	LX198606	BBG012NVQ7R7	-	-	-	-	-	-	-	-	-	-	B1	B1	BB-
2273602	Luna III Sarl - Facility B Loan	LX198606	BBG012NVQ7R7	-	-	-	-	-	-	-	-	-	-	B1	B1	BB-
1131352	Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	BBG00Z83G4H3	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7236191	Mangrove Luxco III - Mangrove Luxco li 7.279 15Jul29 Frn	XS2852974513	BBG01NLFRNF5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7319579	Mangrove Luxco III - Mangrove Luxco li 7.279 15Jul29 Frn	XS2852974513	BBG01NLFRNF5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7236189	Mangrove Luxco III - Mangrove Luxco li 7.279 15Jul29 Frn	XS2852974513	BBG01NLFRNF5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7236190	Mangrove Luxco III - Mangrove Luxco li 7.279 15Jul29 Frn	XS2852974513	BBG01NLFRNF5	-	-	-	-	-	-	-	-	-	-	B3	B3	B

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Is High Yield Bond	Is Partial PIK	Is PIK Toggle	Is Current Pay	Is Discount	Is Distressed Exchange	Is MV determined by CM	Is S&P Cov-Lite Loan	Is Exchanged Security	Is Affiliated Issuer or CM	Rating at Acquisition		
														Moody's DP	Moody's	S&P
8159059	Marcel LUX IV Sarl - TERM LOAN B8	LX249559	BBG01Q9FX261	-	-	-	-	-	-	-	-	-	-	B3	B3	B+
8213688	Markermeer Finance B.V. - Term Facility B	LX185085	BBG00R9QL857	-	-	-	-	-	-	-	-	-	-	B2	B1	B
368962	Markermeer Finance B.V. - Term Facility B	LX185085	BBG00R9QL857	-	-	-	-	-	-	-	-	-	-	B2	B1	B
9308633	Markermeer Finance B.V. - Term Facility B	LX185085	BBG00R9QL857	-	-	-	-	-	-	-	-	-	-	B2	B1	B
8418771	Matterhorn Telecom SA - 3.125% - 09/2026	XS2052290439	BBG00Q5KXXZ5	-	-	-	-	-	-	-	-	-	-	B2	B2	BB-
6941483	Mcafee Corp - Term Loan B 3 Eur	LX233937	BBG01N07Z5K0	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
1989835	Median B.V. - Facility B-1	LX198689	BBG012PM6JK8	-	-	-	-	-	-	-	-	-	-	B3	B3	B
6988836	Medline Borrower LP - Initial Euro Term Loan	LX235701	BBG01N779XD9	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
6727697	Mistral Holdco SAS - Facility B	LX191239	BBG010L97VK7	-	-	-	-	-	-	-	-	-	-	***	***	***
4209079	Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983	BBG01G93QXT5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7312592	Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983	BBG01G93QXT5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7325797	Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983	BBG01G93QXT5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7867470	Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983	BBG01G93QXT5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
9462293	Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983	BBG01G93QXT5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
9462299	Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983	BBG01G93QXT5	-	-	-	-	-	-	-	-	-	-	B3	B3	B
9280787	Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	BBG01SMVZ8Z0	-	-	-	-	-	-	-	-	-	-	B2	B2	B
6084935	Motion Finco LLC - Facility B (New)	LX213009	BBG01GX47MB0	-	-	-	-	-	-	-	-	-	-	B3	B2	B
6226476	Motion Finco LLC - Facility B (New)	LX213009	BBG01GX47MB0	-	-	-	-	-	-	-	-	-	-	B3	B2	B
3461648	Nobel Bidco BV - Term Loan	LX195412	BBG0109Z1HW7	-	-	-	-	-	-	-	-	-	-	B2	B2	B
3444027	Nobel Bidco BV - Term Loan	LX195412	BBG0109Z1HW7	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7910209	Nobel Bidco BV - Term Loan	LX195412	BBG0109Z1HW7	-	-	-	-	-	-	-	-	-	-	B2	B2	B
3461651	Nobel Bidco BV - Term Loan	LX195412	BBG0109Z1HW7	-	-	-	-	-	-	-	-	-	-	B2	B2	B
1534542	Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	BBG011BXM CW5	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
6997296	Nouryon Finance BV - Term Loan B EUR	LX234053	BBG01N0NH589	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
3385822	Nuuday A/S - Facility B Loan	LX209359	BBG01BGSZ097	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
3616184	Nuuday A/S - Facility B Loan	LX209359	BBG01BGSZ097	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
6833357	One Hotels GMBH - Term Loan B	LX230918	BBG01ML3T124	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
1949766	Paganini Bidco Spa - Multiversity Spa 6.436 30Oct28 Frn	XS2401961078	BBG0132JVV50	-	-	-	-	-	-	-	-	-	-	B2	B2	B
1561899	Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	BBG011BYLSM0	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
5136318	Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
3504943	Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
5099710	Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
6765785	Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	-	-	-	-	-	-	-	-	-	-	B2	B2	B+

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Is High Yield Bond	Is Partial PIK	Is PIK Toggle	Is Current Pay	Is Discount	Is Distressed Exchange	Is MV determined by CM	Is S&P Cov-Lite Loan	Is Exchanged Security	Is Affiliated Issuer or CM	Rating at Acquisition		
														Moody's DP	Moody's	S&P
9722477	Peer Holding III BV - B3b Tib	LX252694	BBG01QRD61P7	-	-	-	-	-	-	-	-	-	-	Ba2	Ba2	BB
7883570	Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	BBG01NXVM1G9	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
7883569	Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	BBG01NXVM1G9	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
6833363	Pioli Bidco SAU - Term Loan B-4	LX230404	BBG01ML2YW68	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
6992607	Pioli Bidco SAU - Term Loan B-4	LX230404	BBG01ML2YW68	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
6212476	Poseidon Bidco - Term Loan	LX227302	BBG01LGK0SN3	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
8871715	Precise Bidco BV - Facility B6 Term Loan	LX257766	BBG01RQTKYK8	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7056100	Prestige Bidco GMBH - Prestige Bidco Gmb 6.029 01Jul29 Frn	XS2848952151	BBG01NC1TXP1	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
6907420	QSRP Finco BV - Term Loan (First Lien)	LX233475	BBG01MW2TYZ6	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
2248463	Rainbow Finco S. A R.L. - Term Loan B	LX202335	BBG014LXJB54	-	-	-	-	-	-	-	-	-	-	B2	B2	B
6267467	Rainbow Finco S. A R.L. - Term Loan B	LX202335	BBG014LXJB54	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9333076	Ramsay Generale de Sante - Facility B5	LX258050	BBG01RX60F14	-	-	-	-	-	-	-	-	-	-	B1	B1	BB-
2890021	Rodenstock GmbH - First Lien Term Loan	LX194401	BBG010ZYWMP4	-	-	-	-	-	-	-	-	-	-	B3	B3	B-
1696328	S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	BBG011WF7385	-	-	-	-	-	-	-	-	-	-	Baa3	Ba3	BB-
9043175	Schon Klinik SE - Facility B2	LX258367	BBG01S0LB837	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
5888739	Seine Holdco SAS - 2023 - Facility B	LX220198	BBG01N86F7W9	-	-	-	-	-	-	-	-	-	-	B3	B3	B+
5553583	Seine Holdco SAS - 2023 - Facility B	LX220198	BBG01N86F7W9	-	-	-	-	-	-	-	-	-	-	B3	B3	B+
8420170	Sherwood Financing Plc - Sherwood Financin 8.001 15Dec29 Frn	XS2953567745	BBG01QZCH4D5	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7824666	Signature Foods BV - Facility B Loan	LX192171	BBG00YRW7150	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7958901	Signature Foods BV - Facility B Loan	LX192171	BBG00YRW7150	-	-	-	-	-	-	-	-	-	-	B2	B2	B
1944328	Sirona Bidco - Facility B	LX199218	BBG012VCDYP7	-	-	-	-	-	-	-	-	-	-	B2	B2	B
3988837	Sirona Bidco - Facility B	LX199218	BBG012VCDYP7	-	-	-	-	-	-	-	-	-	-	B2	B2	B+
3929355	Softbank Group Corp - 0 - 07/2032	XS2362416617	BBG011MR1RX5	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB+
3958323	Softbank Group Corp - 0 - 07/2032	XS2362416617	BBG011MR1RX5	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB+
4071205	Softbank Group Corp - 0 - 07/2032	XS2362416617	BBG011MR1RX5	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB+
4071206	Softbank Group Corp - 0 - 07/2032	XS2362416617	BBG011MR1RX5	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB+
4166479	Softbank Group Corp - 0 - 07/2032	XS2362416617	BBG011MR1RX5	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB+
5297655	Softbank Group Corp - 0 - 07/2032	XS2362416617	BBG011MR1RX5	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB
6293167	Softbank Group Corp - 0 - 07/2032	XS2362416617	BBG011MR1RX5	-	-	-	-	-	-	-	-	-	-	Ba3	B2	B
6327192	Softbank Group Corp - 0 - 07/2032	XS2362416617	BBG011MR1RX5	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB+
7341761	Softbank Group Corp - Softbank Group Corp 3.375 06Jul29	XS2361255057	BBG011MR1PW0	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB+
7341762	Softbank Group Corp - Softbank Group Corp 3.375 06Jul29	XS2361255057	BBG011MR1PW0	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB+
9001946	Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	BBG01RMHWP88	-	-	-	-	-	-	-	-	-	-	B2	B2	B

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Is High Yield Bond	Is Partial PIK	Is PIK Toggle	Is Current Pay	Is Discount	Is Distressed Exchange	Is MV determined by CM	Is S&P Cov-Lite Loan	Is Exchanged Security	Is Affiliated Issuer or CM	Rating at Acquisition		
														Moody's DP	Moody's	S&P
7958904	Stella Group - Term Loan B2	LX236467	BBG01NBM4Y44	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7854368	Stella Group - Term Loan B2	LX236467	BBG01NBM4Y44	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7115272	Stella Group - Term Loan B2	LX236467	BBG01NBM4Y44	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9474689	Sulo SAS - Term Loan B2	LX258996	BBG01S6VMWS7	-	-	-	-	-	-	-	-	-	-	B2	B2	B
6500009	Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	BBG01L4Z6SL9	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
6926159	Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	BBG01L4Z6SL9	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
6926156	Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	BBG01N099V64	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
6500011	Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	BBG01N099V64	-	-	-	-	-	-	-	-	-	-	B2	B2	B-
9065820	Tackle Sarl - Fcaillity B2	LX258696	BBG01S64T411	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9065819	Tackle Sarl - Fcaillity B2	LX258696	BBG01S64T411	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9065821	Tackle Sarl - Fcaillity B2	LX258696	BBG01S64T411	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7073830	Team Blue Finco Sarl - Additional Facility	LX236464	BBG00ZLHGZ79	-	-	-	-	-	-	-	-	-	-	B3	B2	B
7838580	Team Blue Finco Sarl - Senior Facility B	LX193432	BBG00ZKX1SF8	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7890864	Team Blue Finco Sarl - Senior Facility B	LX193432	BBG00ZKX1SF8	-	-	-	-	-	-	-	-	-	-	B3	B3	B
7867469	Team Blue Finco Sarl - Senior Facility B	LX193432	BBG00ZKX1SF8	-	-	-	-	-	-	-	-	-	-	B3	B3	B
9449159	TIC Bidco Limited - Delayed Draw Term Facility 2 EUR Loan	LX254639	BBG01QZH4812	-	-	-	-	-	-	-	-	-	-	B3	B2	B-
8510218	TIC Bidco Limited - Facility B2	LX254638	BBG01QZH47H7	-	-	-	-	-	-	-	-	-	-	B3	B2	B-
9318789	Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	-	-	-	-	-	-	-	-	-	-	B2	B3	B-
9479176	TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	BBG01SJ4SLZ3	-	-	-	-	-	-	-	-	-	-	B2	B2	B
8950189	Triley Midco 2 Limited - Facility B2	LX258210	BBG01RYVK2Q8	-	-	-	-	-	-	-	-	-	-	B3	B3	B
8578676	United Group BV - United Group Bv 4.625 15Aug28	XS2010027881	BBG011WDPB19	-	-	-	-	-	-	-	-	-	-	B2	B2	B
8578686	United Group BV - United Group Bv 4.625 15Aug28	XS2010027881	BBG011WDPB19	-	-	-	-	-	-	-	-	-	-	B2	B2	B
9438092	United Group BV - United Group Bv 4.625 15Aug28	XS2010027881	BBG011WDPB19	-	-	-	-	-	-	-	-	-	-	B2	B2	B
5985012	United Group BV - United Group Bv 6.393 01Feb29 Frn	XS2759982650	BBG01L6X7PG3	-	-	-	-	-	-	-	-	-	-	B2	B2	B
7854359	Verisure Holding AB (PUBL) - Facility B Loan	LX191968	BBG00YT2FCR7	-	-	-	-	-	-	-	-	-	-	B2	B1	B+
8291552	Verisure Holding AB (PUBL) - Facility B Loan	LX191968	BBG00YT2FCR7	-	-	-	-	-	-	-	-	-	-	B2	B1	B+
9462189	Verisure Holding AB (PUBL) - Facility B Loan	LX191968	BBG00YT2FCR7	-	-	-	-	-	-	-	-	-	-	B2	B1	B+
6956999	VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	BBG00X6ZGSY7	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B+
6999787	VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	BBG00X6ZGSY7	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B+
7006516	VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	BBG00X6ZGSY7	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B+
7006517	VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	BBG00X6ZGSY7	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	B+
6296675	Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381	BBG01F36YLT3	-	-	-	-	-	-	-	-	-	-	Caa2	Caa2	CCC+
6296511	Vue Entertainment International Limited - Reinstated Senior Facility	LX227382	BBG019FPQKN9	-	Yes	-	-	-	-	-	-	-	-	Caa2	Caa3	CCC+

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Is High Yield Bond	Is Partial PIK	Is PIK Toggle	Is Current Pay	Is Discount	Is Distressed Exchange	Is MV determined by CM	Is S&P Cov-Lite Loan	Is Exchanged Security	Is Affiliated Issuer or CM	Rating at Acquisition		
														Moody's DP	Moody's	S&P
3183999	Vue Entertainment International Limited - Term Loan	LX208227	BBG019FPRN70	-	-	-	-	-	-	-	-	-	-	Ca	Caa3	D
6328584	VUE INTERNATIONAL BIDCO PLC - Class A1 Shares			-	-	-	-	-	-	-	-	-	-			
6328631	VUE INTERNATIONAL BIDCO PLC - Class A2 Shares			-	-	-	-	-	-	-	-	-	-			
6328671	VUE INTERNATIONAL BIDCO PLC - Class A3 Shares			-	-	-	-	-	-	-	-	-	-			
4667069	Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	BBG014D438Q8	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
6293170	Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	BBG014D438Q8	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
6957001	Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	BBG014D438Q8	-	-	-	-	-	-	-	-	-	-	B1	B1	B+
1119600	Winterfell Financing Sarl - Facility B Loan	LX192684	BBG00YY9RVN5	-	-	-	-	-	-	-	-	-	-	B2	B2	B
6453193	Wittur International Holding GmbH - Facility B	LX227864	BBG01LYHQ3F6	-	-	-	-	-	-	-	-	-	-	Caa2	Caa1	CCC+
6250888	Zara UK Midco Limited - Facility B1	LX224598	BBG01KT21WQ8	-	-	-	-	-	-	-	-	-	-	Caa1	B2	B-
7335952	Zegona Holdco Limited - Facility B (EUR) Loan	LX237014	BBG01SJ0DGC3	-	-	-	-	-	-	-	-	-	-	Ba3	Ba3	BB
9298410	Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	BBG012T8GM18	-	-	-	-	-	-	-	-	-	-	Caa1	Caa1	B-

Defaulted Obligations

No data available for this request

Deferring Obligations

No data available for this request

Current Pay Obligations

Description	Security ID	Principal Balance	Market Price	Market Value	Excess Current Pay
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	300,000.00	92.0500	276,150.00	0.00
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	1,700,000.00	92.0600	1,565,020.00	0.00
Total:		2,000,000.00		1,841,170.00	0.00

Corporate Rescue Loan Obligations

No data available for this request

Discount Obligations

No data available for this request

Caa/CCC Obligations

Caa Obligations	24,675,495.75
CCC Obligations	17,835,495.75
Aggregate Collateral Balance for Caa Obligations	393,141,907.02
Aggregate Collateral Balance for CCC Obligations	393,141,907.02
7.5% of Aggregate Collateral Balance for Caa Obligations	29,485,643.03
7.5% of Aggregate Collateral Balance for CCC Obligations	29,485,643.03
Excess of Caa Obligations	0.00
Excess of CCC Obligations	0.00
Caa/CCC Haircut Amount	0.00

Description	Security ID	Moody's DP Rating	S&P Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value Excess	Excess Adj Amount
Vue Entertainment International Limited - Term Loan	LX208227	Caa2	CCC+	98.2500	221,854.16	225,805.76	0.00	0.00	0.00
Rodenstock GmbH - First Lien Term Loan	LX194401	Caa1	B-	92.7800	1,275,725.00	1,375,000.00	0.00	0.00	0.00
Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381	Caa2	CCC+	92.5000	329,276.58	355,974.68	0.00	0.00	0.00
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	Caa2	CC	92.0600	1,565,020.00	1,700,000.00	0.00	0.00	0.00
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	Caa2	CC	92.0500	276,150.00	300,000.00	0.00	0.00	0.00
Foncia Management - Term Loan B Add-On	LX209469	Caa1	B-	89.9900	1,439,840.00	1,600,000.00	0.00	0.00	0.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	B3	CCC+	88.8400	1,799,010.00	2,025,000.00	0.00	0.00	0.00
Cuppa Bidco B.V. - Term Loan B1	LX255933	B3	CCC+	88.8400	2,278,746.00	2,565,000.00	0.00	0.00	0.00
Foncia Management - Facility B Loan	LX193463	Caa1	B-	88.1000	2,995,400.00	3,400,000.00	0.00	0.00	0.00
Wittur International Holding GmbH - Facility B	LX227864	Caa2	CCC+	87.7100	1,760,770.36	2,007,491.00	0.00	0.00	0.00
Altice Financing SA - September 2023 Incremental Euro Loan	LX217474	Caa1	CCC+	82.8500	1,754,555.88	2,117,750.00	0.00	0.00	0.00
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	Caa1	CCC+	77.2700	1,545,400.00	2,000,000.00	0.00	0.00	0.00
Chrome Bidco - Facility B	LX194780	Caa1	B-	77.2500	2,278,875.00	2,950,000.00	0.00	0.00	0.00
Sirona Bidco - Facility B	LX199218	Caa1	CCC+	76.6300	1,858,277.50	2,425,000.00	0.00	0.00	0.00
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	Caa1	B-	61.8200	1,301,311.00	2,105,000.00	0.00	0.00	0.00
Vue Entertainment International Limited - Reinstated Senior Facility	LX227382	Caa2	CCC+	56.0000	375,238.46	670,068.68	0.00	0.00	0.00
Index Holdco S.A.R.L - Facility A	LX227865	Caa2	CCC+	32.0000	461,889.80	1,443,405.63	0.00	0.00	0.00
Total:					23,517,339.73	29,265,495.75	0.00	0.00	0.00

Moody's Caa Obligations

Description	Security ID	Moody's DP Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value of Excess	Excess Adj Amount
Vue Entertainment International Limited - Term Loan	LX208227	Caa2	98.2500	221,854.16	225,805.76	0.00	0.00	0.00
Rodenstock GmbH - First Lien Term Loan	LX194401	Caa1	92.7800	1,275,725.00	1,375,000.00	0.00	0.00	0.00
Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381	Caa2	92.5000	329,276.58	355,974.68	0.00	0.00	0.00
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	Caa2	92.0600	1,565,020.00	1,700,000.00	0.00	0.00	0.00
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	Caa2	92.0500	276,150.00	300,000.00	0.00	0.00	0.00
Foncia Management - Term Loan B Add-On	LX209469	Caa1	89.9900	1,439,840.00	1,600,000.00	0.00	0.00	0.00
Foncia Management - Facility B Loan	LX193463	Caa1	88.1000	2,995,400.00	3,400,000.00	0.00	0.00	0.00
Wittur International Holding GmbH - Facility B	LX227864	Caa2	87.7100	1,760,770.36	2,007,491.00	0.00	0.00	0.00
Altice Financing SA - September 2023 Incremental Euro Loan	LX217474	Caa1	82.8500	1,754,555.88	2,117,750.00	0.00	0.00	0.00
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	Caa1	77.2700	1,545,400.00	2,000,000.00	0.00	0.00	0.00
Chrome Bidco - Facility B	LX194780	Caa1	77.2500	2,278,875.00	2,950,000.00	0.00	0.00	0.00
Sirona Bidco - Facility B	LX199218	Caa1	76.6300	1,858,277.50	2,425,000.00	0.00	0.00	0.00
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	Caa1	61.8200	1,301,311.00	2,105,000.00	0.00	0.00	0.00
Vue Entertainment International Limited - Reinstated Senior Facility	LX227382	Caa2	56.0000	375,238.46	670,068.68	0.00	0.00	0.00
Index Holdco S.A.R.L - Facility A	LX227865	Caa2	32.0000	461,889.80	1,443,405.63	0.00	0.00	0.00
Total:				19,439,583.73	24,675,495.75	0.00	0.00	0.00

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
Vue Entertainment International Limited - Term Loan	LX208227	CCC+	98.2500	221,854.16	225,805.76	0.00	0.00	0.00
Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381	CCC+	92.5000	329,276.58	355,974.68	0.00	0.00	0.00
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	CC	92.0600	1,565,020.00	1,700,000.00	0.00	0.00	0.00
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	CC	92.0500	276,150.00	300,000.00	0.00	0.00	0.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	CCC+	88.8400	1,799,010.00	2,025,000.00	0.00	0.00	0.00
Cuppa Bidco B.V. - Term Loan B1	LX255933	CCC+	88.8400	2,278,746.00	2,565,000.00	0.00	0.00	0.00
Wittur International Holding GmbH - Facility B	LX227864	CCC+	87.7100	1,760,770.36	2,007,491.00	0.00	0.00	0.00
Altice Financing SA - September 2023 Incremental Euro Loan	LX217474	CCC+	82.8500	1,754,555.88	2,117,750.00	0.00	0.00	0.00
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	CCC+	77.2700	1,545,400.00	2,000,000.00	0.00	0.00	0.00
Sirona Bidco - Facility B	LX199218	CCC+	76.6300	1,858,277.50	2,425,000.00	0.00	0.00	0.00
Vue Entertainment International Limited - Reinstated Senior Facility	LX227382	CCC+	56.0000	375,238.46	670,068.68	0.00	0.00	0.00
Index Holdco S.A.R.L - Facility A	LX227865	CCC+	32.0000	461,889.80	1,443,405.63	0.00	0.00	0.00
Total:				14,226,188.73	17,835,495.75	0.00	0.00	0.00

Hedge Transactions

No data available for this request

Moody's Information

Description	Security ID	Issue CW	CW Corp Family	CW Sr Unsec	Rating (AfCW)	Rating (Prior)	DP Rating (AfCW)	DP Rating (Prior)	Adj DP Rating	Date of Estimate	Rating Unadj	Factor Adj	Recovery Rate	Principal Balance
Performing														
Moody's Senior Secured = +1														
Cooper Consumer Health - Facility B Loan	LX194161				B2	B2	B3	B3	B3		3,490	3,490	50.00	1,100,000.00
Cooper Consumer Health - Term Loan B2	LX253054				B2	B2	B3	B3	B3		3,490	3,490	50.00	3,000,000.00
CTEC III GmbH - Facility B	LX202118				B1	B1	B2	B2	B2		2,720	2,720	50.00	5,000,000.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709				B2	B2	B3	B3	Caa1		3,490	4,770	50.00	2,025,000.00
Cuppa Bidco B.V. - Term Loan B1	LX255933				B2	B2	B3	B3	Caa1		3,490	4,770	50.00	2,565,000.00
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476				B1	B1	B2	B2	B2		2,720	2,720	50.00	4,975,999.01
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734				B1	B2	B2	B3	B2		2,720	2,720	50.00	1,000,000.00
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449				B2	B2	B3	B3	B3		3,490	3,490	50.00	2,200,000.00
Mcafee Corp - Term Loan B 3 Eur	LX233937				B1	B1	B2	B2	B2		2,720	2,720	50.00	2,391,984.55
Medline Borrower LP - Initial Euro Term Loan	LX235701				Ba3	Ba3	B1	B1	B1		2,220	2,220	50.00	2,800,000.00
Motion Finco LLC - Facility B (New)	LX213009				B2	B2	B3	B3	B3		3,490	3,490	50.00	2,740,000.00
TIC Bidco Limited - Delayed Draw Term Facility 2 EUR Loan	LX254639				B2	B2	B3	B3	B3		3,490	3,490	50.00	342,535.21
TIC Bidco Limited - Facility B2	LX254638				B2	B2	B3	B3	B3		3,490	3,490	50.00	2,697,464.79
Wittur International Holding GmbH - Facility B	LX227864				Caa1	Caa1	Caa2	Caa2	Caa2		6,500	6,500	50.00	2,007,491.00
Moody's Senior Secured = +1 Subtotal:														34,845,474.56
Moody's Senior Secured = 0														
ACR II B.V. - Term Loan B	LX213839				B3	B3	B3	B3	Caa1		3,490	4,770	45.00	1,980,000.00
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,600,000.00
AI Silk UK Midco 2 Limited - Facility B	LX226415				B3	B3	B3	B3	B3		3,490	3,490	45.00	4,200,000.00
Albion Financing 3 SARL - 2025 Amended Euro Term Loan	LX258051				B1	B1	B1	B1	B1		2,220	2,220	45.00	1,725,000.00
Altice Financing SA - September 2023 Incremental Euro Loan	LX217474				Caa1	Caa1	Caa1	Caa1	Caa2		4,770	6,500	45.00	2,117,750.00
Amber Finco Plc - Facility B2	LX254125				B2	B2	B2	B2	B2		2,720	2,720	45.00	1,925,000.00
Aragon Bidco GMBH - Facility B Loan	LX199035				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,000,000.00
Auris Luxembourg III SARL - Facility B5	LX247701				B3	B3	B3	B3	B3		3,490	3,490	45.00	3,000,000.00
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713				B1	B1	B1	B1	B2		2,220	2,720	45.00	7,700,000.00
Bidco SB - Facility B	LX196309				B2	B2	B2	B2	B2		2,720	2,720	45.00	4,275,000.00
BME Group Holding BV - Facility B2	LX217355				B3	B3	B3	B3	Caa1		3,490	4,770	45.00	7,200,000.00
Bock Capital Bidco BV - Term Loan	LX194536				B2	B2	B2	B2	B2		2,720	2,720	45.00	3,000,000.00
CAB - Facility B Loan	LX192244				B3	B3	B3	B3	B3		3,490	3,490	45.00	3,000,000.00
Casper Bidco SAS - Term Loan B6	LX257859				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,350,000.00
CDR Firefly Bidco Plc - TI	LX259865				B2		B2		B2		2,720	2,720	45.00	4,650,000.00
Cerebro Bidco GmbH - Facility B1	LX190452				B3	B3	B3	B3	B3		3,490	3,490	45.00	1,694,485.71
Cerebro Bidco GmbH - Term Loan B2	LX191527				B3	B3	B3	B3	B3		3,490	3,490	45.00	805,514.29
Chrome Bidco - Facility B	LX194780				Caa1	Caa1	Caa1	Caa1	Caa1		4,770	4,770	45.00	2,950,000.00
Circet Europe - Senior Facility B	LX196125				B1	B1	B1	B1	B1		2,220	2,220	45.00	3,000,000.00
Clara.net Holdings Limited - Euro Term Loan	LX196339				B3	B3	B3	B3	B3		3,490	3,490	45.00	4,500,000.00
Claudius Finance Parent SARL - Facility B4	LX257805				B2	B2	B2	B2	B2		2,720	2,720	45.00	3,525,000.00
Delachaux Group - 2024 Incremental Facility	LX246414				B1	B1	B1	B1	B1		2,220	2,220	45.00	1,775,000.00

Moody's Information

Description	Security ID	Issue CW	CW Corp Family	CW Sr Unsec	Rating (AfCW)	Rating (Prior)	DP Rating (AfCW)	DP Rating (Prior)	Adj DP Rating	Date of Estimate	Rating Unadj	Factor Adj	Recovery Rate	Principal Balance
Moody's Senior Secured = 0														
Dorna Sports SL - Term Loan B	LX202419	***	***	***	***	***	***	***	***		***	***	***	2,000,000.00
Eagle Bidco Limited - Term Loan B	LX193172				B3	B3	B3	B3	B3		3,490	3,490	45.00	4,375,000.00
Edge Finco Plc - Facility B1	LX259548				B2	B2	B2	B2	B2		2,720	2,720	45.00	1,600,000.00
EG Finco Limited - Additional Facility B2	LX253996				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,107,900.25
Elsan SAS - Term Loan B6	LX259867				B2	B2	B2	B2	B2		2,720	2,720	45.00	3,000,000.00
Elvis UK Holdco Ltd - Facility B Loan	LX199315	***	***	***	***	***	***	***	***		***	***	***	1,950,000.00
Entain PLC - Facility B4 (EUR)	LX230557				Ba1	Ba1	Ba1	Ba1	Ba2		940	1,350	45.00	4,800,000.00
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017				B2	B2	B2	B2	B2		2,720	2,720	45.00	3,925,000.00
Financiere Verdi I SAS - Facility B (EUR)	LX193700				B3	B3	B3	B3	Caa1		3,490	4,770	45.00	3,700,000.00
Foncia Management - Facility B Loan	LX193463				Caa1	Caa1	Caa1	Caa1	Caa1		4,770	4,770	45.00	3,400,000.00
Foncia Management - Term Loan B Add-On	LX209469				Caa1	Caa1	Caa1	Caa1	Caa1		4,770	4,770	45.00	1,600,000.00
Food Retail Solutions S L U - Term Loan	LX208715				B2	B2	B2	B2	B2		2,720	2,720	45.00	1,640,555.56
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242				B2	B2	B2	B2	B3		2,720	3,490	45.00	1,000,000.00
Gold Rush Bidco Limited - Term Loan B	LX229223				B2	B2	B2	B2	B2		2,720	2,720	45.00	1,100,000.00
Granite France Bidco SAS - Term Loan B	LX207140				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,065,132.23
Home VI - Additional Senior Facility B3	LX236640				B3	B3	B3	B3	B3		3,490	3,490	45.00	3,987,000.00
Idemia Group - Facility B5 Eur	LX225618				B2	B2	B2	B2	B2		2,720	2,720	45.00	2,425,000.00
IGT Holding IV AB - Facility Term B	LX193483				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,070,000.00
Indy Us Bidco, LLC - 11th Amendment Term Loan	LX257582				B2	B2	B2	B2	B2		2,720	2,720	45.00	2,249,581.95
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179				B1	B1	B1	B1	B2		2,220	2,720	45.00	5,300,000.00
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443				B1	B1	B1	B1	B1		2,220	2,220	45.00	2,838,160.49
Inspired Finco Holdings Limited - Facility B6(A)	LX258502				B2	B2	B2	B2	B2		2,720	2,720	45.00	2,000,000.00
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	UPG	UPG		B3	B3	B3	B3	B2		3,490	2,720	45.00	3,102,861.79
IVC Acquisition Ltd - Facility B11	LX257767				B3	B3	B3	B3	B3		3,490	3,490	45.00	4,075,000.00
Lernen Bidco Limited - Facility B2 Eur	LX177087				B3	B3	B3	B3	B3		3,490	3,490	45.00	3,660,000.00
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,000,000.00
Lorca Finco Plc - Term Loan B	LX259202				Ba3	Ba3	Ba3	Ba3	Ba3		1,766	1,766	45.00	7,075,000.00
LSF10 XL Bidco S.C.A. - Facility B4	LX193640				B3	B3	B3	B3	B3		3,490	3,490	45.00	3,096,658.10
Luna III Sarl - Facility B Loan	LX198606				Ba3	Ba3	Ba3	Ba3	Ba3		1,766	1,766	45.00	2,350,000.00
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,400,000.00
Marcel LUX IV Sarl - TERM LOAN B8	LX249559				B2	B2	B2	B2	B2		2,720	2,720	45.00	2,550,000.00
Markermeer Finance B.V. - Term Facility B	LX185085				B1	B1	B1	B1	B1		2,220	2,220	45.00	4,100,000.00
Median B.V. - Facility B-1	LX198689				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,800,000.00
Mistral Holdco SAS - Facility B	LX191239	***	***	***	***	***	***	***	***		***	***	***	2,000,000.00
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855				B2	B2	B2	B2	B2		2,720	2,720	45.00	3,065,000.00
Nobel Bidco BV - Term Loan	LX195412				B2	B2	B2	B2	B2		2,720	2,720	45.00	3,229,685.00
Nouryon Finance BV - Term Loan B EUR	LX234053				B2	B2	B2	B2	B2		2,720	2,720	45.00	2,553,072.62
Nuuday A/S - Facility B Loan	LX209359				B2	B2	B2	B2	B2		2,720	2,720	45.00	4,000,000.00
One Hotels GMBH - Term Loan B	LX230918				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,250,000.00
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499				B3	B3	B3	B3	B3		3,490	3,490	45.00	3,105,000.00

Moody's Information

Description	Security ID	Issue CW	CW Corp Family	CW Sr Unsec	Rating (AfCW)	Rating (Prior)	DP Rating (AfCW)	DP Rating (Prior)	Adj DP Rating	Date of Estimate	Rating Unadj	Factor Adj	Recovery Rate	Principal Balance
Moody's Senior Secured = 0														
Peer Holding III BV - B3b Tlb	LX252694				Ba1	Ba2	Ba1	Ba2	Ba1		940	940	45.00	4,148,000.00
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315				B1	B1	B1	B1	B1		2,220	2,220	45.00	4,417,717.72
Piolin Bidco SAU - Term Loan B-4	LX230404				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,829,614.69
Poseidon Bidco - Term Loan	LX227302				B3	B2	B3	B2	Caa1		3,490	4,770	45.00	2,400,000.00
Precise Bidco BV - Facility B6 Term Loan	LX257766				B2	B2	B2	B2	B2		2,720	2,720	45.00	1,725,000.00
QSRP Finco BV - Term Loan (First Lien)	LX233475				B2	B3	B2	B3	B2		2,720	2,720	45.00	1,125,000.00
Rainbow Finco S. A R.L. - Term Loan B	LX202335				B2	B2	B2	B2	B2		2,720	2,720	45.00	7,550,000.00
Ramsay Generale de Sante - Facility B5	LX258050				B1	B1	B1	B1	B2		2,220	2,720	45.00	1,775,000.00
Rodenstock GmbH - First Lien Term Loan	LX194401				Caa1	Caa1	Caa1	Caa1	Caa1		4,770	4,770	45.00	1,375,000.00
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617				B1	B1	B1	B1	B2		2,220	2,720	45.00	2,900,000.00
Schon Klinik SE - Facility B2	LX258367				B1	B1	B1	B1	B1		2,220	2,220	45.00	1,170,000.00
Seine Holdco SAS - 2023 - Facility B	LX220198				B2	B2	B2	B2	B2		2,720	2,720	45.00	1,425,000.00
Signature Foods BV - Facility B Loan	LX192171				B2	B2	B2	B2	B3		2,720	3,490	45.00	4,000,000.00
Sirona Bidco - Facility B	LX199218				Caa1	Caa1	Caa1	Caa1	Caa2		4,770	6,500	45.00	2,425,000.00
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399				B2	B2	B2	B2	B2		2,720	2,720	45.00	3,000,000.00
Stella Group - Term Loan B2	LX236467				B2	B2	B2	B2	B2		2,720	2,720	45.00	4,000,000.00
Sulo SAS - Term Loan B2	LX258996				B2	B2	B2	B2	B2		2,720	2,720	45.00	2,000,000.00
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664				B2	B2	B2	B2	B2		2,720	2,720	45.00	4,301,563.94
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294				B2	B2	B2	B2	B2		2,720	2,720	45.00	783,436.06
Tackle Sarl - Fcaility B2	LX258696				B2	B2	B2	B2	B2		2,720	2,720	45.00	5,000,000.00
Team Blue Finco Sarl - Additional Facility	LX236464				B3	B3	B3	B3	B3		3,490	3,490	45.00	1,125,000.00
Team Blue Finco Sarl - Senior Facility B	LX193432				B3	B3	B3	B3	B3		3,490	3,490	45.00	5,450,000.00
Timber Servicios Empresariales SA - Facility B	LX202736				B3	B3	B3	B3	B3		3,490	3,490	45.00	2,000,000.00
TK Elevator Midco GmbH - (Eur) Term Loan B	LX259606				B2	B2	B2	B2	B2		2,720	2,720	45.00	2,000,000.00
Triley Midco 2 Limited - Facility B2	LX258210				B3	B3	B3	B3	B3		3,490	3,490	45.00	1,015,136.06
Verisure Holding AB (PUBL) - Facility B Loan	LX191968				B1	B1	B1	B1	B1		2,220	2,220	45.00	3,150,000.00
Winterfell Financing Sarl - Facility B Loan	LX192684				B3	B3	B3	B3	B3		3,490	3,490	45.00	4,600,000.00
Zara UK Midco Limited - Facility B1	LX224598				B3	B3	B3	B3	B3		3,490	3,490	45.00	1,907,388.34
Zegona Holdco Limited - Facility B (EUR) Loan	LX237014				Ba3	Ba3	Ba3	Ba3	Ba3		1,766	1,766	45.00	4,625,000.00
Moody's Senior Secured = 0 Subtotal:														270,741,214.80
Moody's Senior Secured = -1														
Index Holdco S.A.R.L - Facility A	LX227865				Caa3	Caa3	Caa2	Caa2	Caa2		6,500	6,500	40.00	1,443,405.63
Moody's Senior Secured = -1 Subtotal:														1,443,405.63
Moody's Senior Secured >= +2														
Vue Entertainment International Limited - Term Loan	LX208227				B3	B3	Caa2	Caa2	Caa3		6,500	8,070	60.00	225,805.76
Moody's Senior Secured >= +2 Subtotal:														225,805.76

Moody's Information

Description	Security ID	Issue CW	CW Corp Family	CW Sr Unsec	Rating (AfCW)	Rating (Prior)	DP Rating (AfCW)	DP Rating (Prior)	Adj DP Rating	Date of Estimate	Rating Unadj	Factor Adj	Recovery Rate	Principal Balance
Other Collateral Obligations = +1														
Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6				B1	B1	B2	B2	B2		2,720	2,720	35.00	4,900,000.00
Other Collateral Obligations = +1 Subtotal:														4,900,000.00
Other Collateral Obligations = 0														
Sherwood Financing Plc - Sherwood Financin 8.001 15Dec29 Frn	XS2953567745				B2	B2	B2	B2	B2		2,720	2,720	30.00	2,000,000.00
Softbank Group Corp - 0 - 07/2032	XS2362416617				Ba3	Ba3	Ba3	Ba3	Ba3		1,766	1,766	30.00	5,200,000.00
Softbank Group Corp - Softbank Group Corp 3.375 06Jul29	XS2361255057				Ba3	Ba3	Ba3	Ba3	Ba3		1,766	1,766	30.00	570,000.00
Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381				Caa2	Caa2	Caa2	Caa2	Caa3		6,500	8,070	35.00	355,974.68
Other Collateral Obligations = 0 Subtotal:														8,125,974.68
Other Collateral Obligations = -1														
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231				B1	B1	Ba3	Ba3	Ba3		1,766	1,766	25.00	3,030,000.00
Vue Entertainment International Limited - Reinstated Senior Facility	LX227382				Caa3	Caa3	Caa2	Caa2	Caa3		6,500	8,070	25.00	670,068.68
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418				Caa1	Caa1	B3	B3	B3		3,490	3,490	25.00	1,500,000.00
Other Collateral Obligations = -1 Subtotal:														5,200,068.68
Other Collateral Obligations = -2														
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583				Caa3	Caa3	Caa1	Caa1	Caa1		4,770	4,770	15.00	2,105,000.00
Other Collateral Obligations = -2 Subtotal:														2,105,000.00
Second Lien Loans, Senior Secured Bonds, Senior Secured Floating Rate Notes = +1														
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525				Caa1	Caa1	Caa2	Caa2	Caa3		6,500	8,070	45.00	300,000.00
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996				Caa1	Caa1	Caa2	Caa2	Caa3		6,500	8,070	45.00	1,700,000.00
Second Lien Loans, Senior Secured Bonds, Senior Secured Floating Rate Notes = +1 Subtotal:														2,000,000.00
Second Lien Loans, Senior Secured Bonds, Senior Secured Floating Rate Notes = 0														
Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143				B3	B3	B3	B3	B3		3,490	3,490	35.00	3,450,000.00
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389				Caa1	Caa1	Caa1	Caa1	Caa2		4,770	6,500	35.00	2,000,000.00
CAB - Cab Sela 3.375 01Feb28	XS2294186965				B3	B3	B3	B3	B3		3,490	3,490	35.00	400,000.00
Castor Spa - Cerved Group Spa 6.0 15Feb29	XS2445836286				B3	B3	B3	B3	B3		3,490	3,490	35.00	2,950,000.00
Cedacri Mergeco Spa - Cedacri Spa 6.768 15May28 Frn	XS2345190263				B3	B3	B3	B3	B3		3,490	3,490	35.00	875,000.00
Currenta Group Holdings S.A R.L. - Currenta Group Holdings 5.5 15May30	XS3067385420				Ba3	B3	Ba3	B3	Ba3		1,766	1,766	35.00	1,425,000.00
Fire BC Spa - Italmatch Chemica 7.855 06Feb28 Frn	XS2582796541				B3	B3	B3	B3	B3		3,490	3,490	35.00	650,000.00
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400				B2	B2	B2	B2	B2		2,720	2,720	35.00	2,300,000.00
Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196				B1	B1	B1	B1	B1		2,220	2,220	35.00	6,800,000.00
Kapla Holding Sas - Kapla Holding SAS 6.001 31Jul30 Frn	XS2756269960				B1	B1	B1	B1	B1		2,220	2,220	35.00	2,159,000.00
Mangrove Luxco III - Mangrove Luxco li 7.279 15Jul29 Frn	XS2852974513				B2	B3	B2	B3	B2		2,720	2,720	35.00	2,600,000.00
Matterhorn Telecom SA - 3.125% - 09/2026	XS2052290439				B1	B2	B1	B2	B1		2,220	2,220	35.00	2,000,000.00
Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983				B3	B3	B3	B3	Caa1		3,490	4,770	35.00	3,675,000.00
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516				B2	B2	B2	B2	B2		2,720	2,720	35.00	2,400,000.00

Moody's Information

Description	Security ID	Issue CW	CW Corp Family	CW Sr Unsec	Rating (AfCW)	Rating (Prior)	DP Rating (AfCW)	DP Rating (Prior)	Adj DP Rating	Date of Estimate	Rating Unadj	Factor Adj	Recovery Rate	Principal Balance
Second Lien Loans, Senior Secured Bonds, Senior Secured Floating Rate Notes = 0														
Paganini Bidco Spa - Multiversity Spa 6.436 30Oct28 Frn	XS2401961078				B2	B2	B2	B2	B2		2,720	2,720	35.00	2,800,000.00
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426				B2	B2	B2	B2	B2		2,720	2,720	35.00	4,000,000.00
Prestigebidco GMBH - Prestigebidco Gmb 6.029 01Jul29 Frn	XS2848952151				B1	B1	B1	B1	B1		2,220	2,220	35.00	1,100,000.00
United Group BV - United Group Bv 4.625 15Aug28	XS2010027881				B2	B2	B2	B2	B2		2,720	2,720	35.00	2,400,000.00
United Group BV - United Group Bv 6.393 01Feb29 Frn	XS2759982650				B2	B2	B2	B2	B2		2,720	2,720	35.00	2,500,000.00
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876				Ba3	Ba3	Ba3	Ba3	B1		1,766	2,220	35.00	4,050,000.00
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655				B1	B1	B1	B1	B2		2,220	2,720	35.00	2,800,000.00
Second Lien Loans, Senior Secured Bonds, Senior Secured Floating Rate Notes = 0 Subtotal:														53,334,000.00
Performing Total:														382,920,944.11

S&P Information

Description	Security ID	Credit Watch Issue	Credit Watch Issuer	S&P Rating (BfCW)	S&P Rating (AfCW)	S&P Rating (Prior)	S&P DP Rating (AfCW)	S&P DP Rating (Prior)	S&P Recovery Rate	Principal Balance
Performing										
Asset Specific Recovery Rate 1 (95)										
Vue Entertainment International Limited - Term Loan	LX208227			CCC+	CCC+	CCC+			70.00	225,805.76
Asset Specific Recovery Rate 1 (95) Subtotal:										225,805.76
Asset Specific Recovery Rate 2 (70)										
Lorca Finco Plc - Term Loan B	LX259202			BB	BB	BB			50.00	7,075,000.00
Motion Finco LLC - Facility B (New)	LX213009			B-	B-	B-			50.00	2,740,000.00
Wittur International Holding GmbH - Facility B	LX227864			CCC+	CCC+	CCC+			50.00	2,007,491.00
Asset Specific Recovery Rate 2 (70) Subtotal:										11,822,491.00
Asset Specific Recovery Rate 2 (75)										
Triley Midco 2 Limited - Facility B2	LX258210			B	B	B			55.00	1,015,136.06
Asset Specific Recovery Rate 2 (75) Subtotal:										1,015,136.06
Asset Specific Recovery Rate 2 (80)										
Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6			B-	B-	B-			60.00	4,900,000.00
Nuuday A/S - Facility B Loan	LX209359			B	B-	B-			60.00	4,000,000.00
Asset Specific Recovery Rate 2 (80) Subtotal:										8,900,000.00
Asset Specific Recovery Rate 2 (85)										
Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381			CCC+	CCC+	CCC+			62.50	355,974.68
Asset Specific Recovery Rate 2 (85) Subtotal:										355,974.68
Asset Specific Recovery Rate 3 (50)										
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933			B	B	B			30.00	90,001.81
AI Silk UK Midco 2 Limited - Facility B	LX226415			B-	B-	B-			30.00	4,200,000.00
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525			CC	CC	CC			30.00	300,000.00
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996			CC	CC	CC			30.00	1,700,000.00
BME Group Holding BV - Facility B2	LX217355			B-	B-	B-			30.00	7,200,000.00
Cerebro Bidco GmbH - Facility B1	LX190452			B	B	B			30.00	1,694,485.71
Cerebro Bidco GmbH - Term Loan B2	LX191527			B	B	B			30.00	805,514.29
Circet Europe - Senior Facility B	LX196125			BB-	BB-	BB-			30.00	3,000,000.00
Eagle Bidco Limited - Term Loan B	LX193172			B-	B-				30.00	4,375,000.00
Edge Finco Plc - Facility B1	LX259548			B+	B+	B+			30.00	1,600,000.00
Financiere Verdi I SAS - Facility B (EUR)	LX193700			B-	B-	B-			30.00	3,317,850.75
Foncia Management - Facility B Loan	LX193463			B-	B-	B-			30.00	3,400,000.00
Foncia Management - Term Loan B Add-On	LX209469			B-	B-	B-			30.00	1,600,000.00
Granite France Bidco SAS - Term Loan B	LX207140			B-	B-	B-			30.00	2,065,132.23
Lernen Bidco Limited - Facility B2 Eur	LX177087			B-	B-	B-			30.00	3,660,000.00
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927			B-	B-	B-			30.00	2,000,000.00
LSF10 XL Bidco S.C.A. - Facility B4	LX193640			B-	B-	B-			30.00	2,141,924.23
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775			B-	B-	B-			30.00	1,473,101.76
Mistral Holdco SAS - Facility B	LX191239	***	***	***	***	***			***	2,000,000.00

S&P Information

Description	Security ID	Credit Watch Issue	Credit Watch Issuer	S&P Rating (BfCW)	S&P Rating (AfCW)	S&P Rating (Prior)	S&P DP Rating (AfCW)	S&P DP Rating (Prior)	S&P Recovery Rate	Principal Balance
Asset Specific Recovery Rate 3 (50)										
Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983			B	B	B			30.00	3,675,000.00
Nobel Bidco BV - Term Loan	LX195412			B	B	B			30.00	3,229,685.00
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516			B	B	B			30.00	2,400,000.00
Paganini Bidco Spa - Multiversity Spa 6.436 30Oct28 Frn	XS2401961078			B	B	B			30.00	2,800,000.00
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399			B	B	B			30.00	3,000,000.00
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418			B-	B-	B-			30.00	1,500,000.00
Asset Specific Recovery Rate 3 (50) Subtotal:										68,001,475.33
Asset Specific Recovery Rate 3 (55)										
ACR II B.V. - Term Loan B	LX213839			B-	B-	B-			35.00	1,980,000.00
Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143			B	B	B			35.00	3,450,000.00
Aragon Bidco GMBH - Facility B Loan	LX199035			B	B	B			35.00	2,000,000.00
Bidco SB - Facility B	LX196309			B	B	B			35.00	4,275,000.00
Bock Capital Bidco BV - Term Loan	LX194536			B	B	B			35.00	3,000,000.00
CAB - Cab Sela 3.375 01Feb28	XS2294186965			B-	B-	B-			35.00	400,000.00
CAB - Facility B Loan	LX192244			B-	B-	B-			35.00	524,141.50
Castor Spa - Cerved Group Spa 6.0 15Feb29	XS2445836286	UPG	UPG	B-	B	B-			35.00	2,950,000.00
CDR Firefly Bidco Plc - TI	LX259865			B	B				35.00	4,650,000.00
Chrome Bidco - Facility B	LX194780			B-	B-	B-			35.00	2,950,000.00
Cooper Consumer Health - Facility B Loan	LX194161			B	B	B			35.00	1,100,000.00
Cooper Consumer Health - Term Loan B2	LX253054			B	B	B			35.00	3,000,000.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709			CCC+	CCC+	CCC+			35.00	2,025,000.00
Cuppa Bidco B.V. - Term Loan B1	LX255933			CCC+	CCC+	CCC+			35.00	2,565,000.00
Currenta Group Holdings S.A R.L. - Currenta Group Holdings 5.5 15May30	XS3067385420			BB-	BB-				41.00	1,425,000.00
Delachaux Group - 2024 Incremental Facility	LX246414			B+	B+	B+			35.00	37,500.00
Elsan SAS - Term Loan B6	LX259867			B+	B+	B+			35.00	3,000,000.00
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017			B	B	B			35.00	3,925,000.00
Fire BC Spa - Italmatch Chemica 7.855 06Feb28 Frn	XS2582796541			B	B	B			35.00	650,000.00
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476			B+	B+	B+			35.00	4,975,999.01
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242			B	B	B			35.00	712,143.12
Gold Rush Bidco Limited - Term Loan B	LX229223			B	B	B			35.00	1,100,000.00
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449			B-	B-	B-			35.00	1,592,089.37
IGT Holding IV AB - Facility Term B	LX193483			B	B	B			35.00	2,070,000.00
Matterhorn Telecom SA - 3.125% - 09/2026	XS2052290439			BB-	BB-	BB-			35.00	2,000,000.00
Mcafee Corp - Term Loan B 3 Eur	LX233937			B-	B-	B-			35.00	6,025.15
Medline Borrower LP - Initial Euro Term Loan	LX235701	UPG	UPG	BB-	BB	BB			35.00	2,800,000.00
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499			B-	B-	B			35.00	3,105,000.00
Piolin Bidco SAU - Term Loan B-4	LX230404			B-	B-	B-			35.00	2,829,614.69
Poseidon Bidco - Term Loan	LX227302			B-	B-	B-			35.00	2,400,000.00
QSRP Finco BV - Term Loan (First Lien)	LX233475			B-	B-	B-			35.00	1,125,000.00
Sulo SAS - Term Loan B2	LX258996			B	B	B			35.00	2,000,000.00

S&P Information

Description	Security ID	Credit Watch Issue	Credit Watch Issuer	S&P Rating (BfCW)	S&P Rating (AfCW)	S&P Rating (Prior)	S&P DP Rating (AfCW)	S&P DP Rating (Prior)	S&P Recovery Rate	Principal Balance
Asset Specific Recovery Rate 3 (55)										
Tackle Sarl - Fcaility B2	LX258696			B	B	B			35.00	5,000,000.00
Team Blue Finco Sarl - Additional Facility	LX236464			B	B	B			35.00	1,125,000.00
Team Blue Finco Sarl - Senior Facility B	LX193432			B	B	B			35.00	5,450,000.00
TIC Bidco Limited - Delayed Draw Term Facility 2 EUR Loan	LX254639			B-	B-	B-			35.00	342,535.21
TIC Bidco Limited - Facility B2	LX254638			B-	B-	B-			35.00	2,697,464.79
Asset Specific Recovery Rate 3 (55) Subtotal:										92,732,598.25
Asset Specific Recovery Rate 3 (60)										
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389			CCC+	CCC+	CCC+			40.00	2,000,000.00
Altice Financing SA - September 2023 Incremental Euro Loan	LX217474			CCC+	CCC+	CCC+			40.00	2,117,750.00
Casper Bidco SAS - Term Loan B6	LX257859			B	B	B			40.00	2,350,000.00
Cedacri Mergeco Spa - Cedacri Spa 6.768 15May28 Frn	XS2345190263			B	B	B			40.00	875,000.00
Clara.net Holdings Limited - Euro Term Loan	LX196339			B-	B-	B-			40.00	4,500,000.00
CTEC III GmbH - Facility B	LX202118			B	B	B			40.00	5,000,000.00
Dorna Sports SL - Term Loan B	LX202419	***	***	***	***	***			***	2,000,000.00
EG Finco Limited - Additional Facility B2	LX253996			B-	B-	B-			40.00	2,107,900.25
Elvis UK Holdco Ltd - Facility B Loan	LX199315			B	B	B			40.00	1,950,000.00
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400			B+	B+	B+			40.00	2,300,000.00
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734			B+	B+	B+			40.00	1,000,000.00
Idemia Group - Facility B5 Eur	LX225618			B	B	B			40.00	2,425,000.00
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443			B+	B+	B+			40.00	2,838,160.49
Inspired Finco Holdings Limited - Facility B6(A)	LX258502			B	B	B			40.00	2,000,000.00
IVC Acquisition Ltd - Facility B11	LX257767			B	B	B			40.00	4,075,000.00
Kapla Holding Sas - Kapla Holding SAS 6.001 31Jul30 Frn	XS2756269960			B+	B+	B+			40.00	2,159,000.00
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426			B	B	B			40.00	4,000,000.00
Peer Holding III BV - B3b Tlb	LX252694			BB	BB	BB			40.00	4,148,000.00
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315			B+	B+	B+			40.00	4,417,717.72
Precise Bidco BV - Facility B6 Term Loan	LX257766			B	B	B			40.00	1,725,000.00
Rainbow Finco S. A R.L. - Term Loan B	LX202335			B	B	B			40.00	7,550,000.00
Ramsay Generale de Sante - Facility B5	LX258050			BB-	BB-	BB-			40.00	1,775,000.00
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617			B	B	B			40.00	2,900,000.00
Signature Foods BV - Facility B Loan	LX192171			B	B	B			40.00	4,000,000.00
Sirona Bidco - Facility B	LX199218			CCC+	CCC+	CCC+			40.00	2,425,000.00
Stella Group - Term Loan B2	LX236467			B	B	B			40.00	4,000,000.00
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664			B-	B-	B-			40.00	4,301,563.94
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294			B-	B-	B-			40.00	783,436.06
Timber Servicios Empresariales SA - Facility B	LX202736			B-	B-	B-			40.00	2,000,000.00
TK Elevator Midco GmbH - (Eur) Term Loan B	LX259606			B	B	B			40.00	2,000,000.00
Winterfell Financing Sarl - Facility B Loan	LX192684			B-	B-	B-			40.00	4,600,000.00
Asset Specific Recovery Rate 3 (60) Subtotal:										90,323,528.46

S&P Information

Description	Security ID	Credit Watch Issue	Credit Watch Issuer	S&P Rating (BfCW)	S&P Rating (AfCW)	S&P Rating (Prior)	S&P DP Rating (AfCW)	S&P DP Rating (Prior)	S&P Recovery Rate	Principal Balance
Asset Specific Recovery Rate 3 (65)										
Amber Finco Plc - Facility B2	LX254125			BB-	BB-	BB-			45.00	693,000.00
Auris Luxembourg III SARL - Facility B5	LX247701			B	B	B-			45.00	3,000,000.00
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713			B+	B+	B+			45.00	7,700,000.00
Claudius Finance Parent SARL - Facility B4	LX257805			B+	B+	B+			45.00	3,525,000.00
Entain PLC - Facility B4 (EUR)	LX230557			BB-	BB-	BB-			45.00	4,800,000.00
Food Retail Solutions S L U - Term Loan	LX208715			B	B	B			45.00	1,640,555.56
Indy Us Bidco, LLC - 11th Amendment Term Loan	LX257582			B	B	B			45.00	2,249,581.95
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179			BB	BB	BB			45.00	5,300,000.00
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	UPG	UPG	B-	B	B-			45.00	3,102,861.79
Luna III Sarl - Facility B Loan	LX198606			BB-	BB-	BB-			45.00	918,217.60
Marcel LUX IV Sarl - TERM LOAN B8	LX249559			B+	B+	B+			45.00	2,550,000.00
Median B.V. - Facility B-1	LX198689			B-	B-	B-			45.00	1,448,713.15
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855			B	B	B			45.00	3,065,000.00
Nouryon Finance BV - Term Loan B EUR	LX234053			B+	B+	B+			45.00	2,254,976.43
Prestigebidco GMBH - Prestigebidco Gmb 6.029 01Jul29 Frn	XS2848952151			B+	B+	B+			45.00	1,100,000.00
Schon Klinik SE - Facility B2	LX258367			B+	B+	B+			45.00	1,170,000.00
Seine Holdco SAS - 2023 - Facility B	LX220198			B+	B+	B+			45.00	876,923.08
Verisure Holding AB (PUBL) - Facility B Loan	LX191968			B+	B+	B+			45.00	3,150,000.00
VMED 02 UK Financing I - Vmed 02 Uk Financing I 3.25 31Jan31	XS2231188876			B+	B+	B+			45.00	4,050,000.00
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655			B+	B+	B+			45.00	2,800,000.00
Zara UK Midco Limited - Facility B1	LX224598			B-	B-	B-			45.00	1,907,388.34
Zegona Holdco Limited - Facility B (EUR) Loan	LX237014			BB	BB	BB			45.00	4,625,000.00
Asset Specific Recovery Rate 3 (65) Subtotal:										66,788,460.26
Asset Specific Recovery Rate 4 (35)										
Rodenstock GmbH - First Lien Term Loan	LX194401			B-	B-	B-			23.50	1,375,000.00
Asset Specific Recovery Rate 4 (35) Subtotal:										1,375,000.00
Asset Specific Recovery Rate 4 (40)										
Albion Financing 3 SARL - 2025 Amended Euro Term Loan	LX258051			BB-	BB-	BB-			27.00	1,725,000.00
Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196			B+	B+	B+			27.00	6,800,000.00
Asset Specific Recovery Rate 4 (40) Subtotal:										8,525,000.00
Asset Specific Recovery Rate 4 (45)										
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231			BB+	BB+	BB+			28.50	3,030,000.00
Home VI - Additional Senior Facility B3	LX236640			B-	B-	B-			28.50	3,987,000.00
Mangrove Luxco III - Mangrove Luxco li 7.279 15Jul29 Frn	XS2852974513			B	B	B			28.50	2,600,000.00
Sherwood Financing Plc - Sherwood Financin 8.001 15Dec29 Frn	XS2953567745			B	B	B			28.50	2,000,000.00
Asset Specific Recovery Rate 4 (45) Subtotal:										11,617,000.00
Asset Specific Recovery Rate 6 (0)										
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583			B-	B-	B-			2.00	2,105,000.00

S&P Information

Description	Security ID	Credit Watch Issue	Credit Watch Issuer	S&P Rating (BfCW)	S&P Rating (AfCW)	S&P Rating (Prior)	S&P DP Rating (AfCW)	S&P DP Rating (Prior)	S&P Recovery Rate	Principal Balance
Asset Specific Recovery Rate 6 (0)										
Index Holdco S.A.R.L - Facility A	LX227865			CCC+	CCC+	CCC+			2.00	1,443,405.63
Vue Entertainment International Limited - Reinstated Senior Facility	LX227382			CCC+	CCC+	CCC+			2.00	670,068.68
Asset Specific Recovery Rate 6 (0) Subtotal:										4,218,474.31
Mezz / 2nd Lien / FLLO / Sr. Unsecured Assets Group A										
Softbank Group Corp - 0 - 07/2032	XS2362416617			BB+	BB+	BB+			18.00	5,200,000.00
Softbank Group Corp - Softbank Group Corp 3.375 06Jul29	XS2361255057			BB+	BB+	BB+			18.00	570,000.00
Mezz / 2nd Lien / FLLO / Sr. Unsecured Assets Group A Subtotal:										5,770,000.00
Senior Secured Cov-Lite Loans / Senior Secured Bonds Group C										
United Group BV - United Group Bv 4.625 15Aug28	XS2010027881			B	B	B			17.00	2,400,000.00
United Group BV - United Group Bv 6.393 01Feb29 Frn	XS2759982650			B	B	B			17.00	2,500,000.00
Senior Secured Cov-Lite Loans / Senior Secured Bonds Group C Subtotal:										4,900,000.00
Senior Secured Loans Group A										
Markermeer Finance B.V. - Term Facility B	LX185085			B-	B-	B-			41.00	4,100,000.00
One Hotels GMBH - Term Loan B	LX230918			B-	B-	B-			41.00	2,250,000.00
Senior Secured Loans Group A Subtotal:										6,350,000.00
Performing Total:										382,920,944.11

Rating Upgrades and Downgrades

Description	Security ID	Change Date	Prior Rating	Current Rating	Upgrade	Downgrade
Moody's Rating						
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	22-May-2025	B2	B1	1,000,000.00	0.00
Mangrove Luxco III - Mangrove Luxco II 7.279 15Jul29 Frn	XS2852974513	05-May-2025	B3	B2	2,600,000.00	0.00
Matterhorn Telecom SA - 3.125% - 09/2026	XS2052290439	12-May-2025	B2	B1	2,000,000.00	0.00
Peer Holding III BV - B3b Tlb	LX252694	28-May-2025	Ba2	Ba1	4,148,000.00	0.00
Poseidon Bidco - Term Loan	LX227302	13-May-2025	B2	B3	0.00	2,400,000.00
QSRP Finco BV - Term Loan (First Lien)	LX233475	06-May-2025	B3	B2	1,125,000.00	0.00
Moody's Rating Total:					10,873,000.00	2,400,000.00

Moody's DP Rating

Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	22-May-2025	B3	B2	1,000,000.00	0.00
Mangrove Luxco III - Mangrove Luxco II 7.279 15Jul29 Frn	XS2852974513	05-May-2025	B3	B2	2,600,000.00	0.00
Matterhorn Telecom SA - 3.125% - 09/2026	XS2052290439	12-May-2025	B2	B1	2,000,000.00	0.00
Peer Holding III BV - B3b Tlb	LX252694	28-May-2025	Ba2	Ba1	4,148,000.00	0.00
Poseidon Bidco - Term Loan	LX227302	13-May-2025	B2	B3	0.00	2,400,000.00
QSRP Finco BV - Term Loan (First Lien)	LX233475	06-May-2025	B3	B2	1,125,000.00	0.00
Moody's DP Rating Total:					10,873,000.00	2,400,000.00

S&P

Auris Luxembourg III SARL - Facility B5	LX247701	08-May-2025	B-	B	3,000,000.00	0.00
Castor Spa - Cerved Group Spa 6.0 15Feb29	XS2445836286	13-May-2025	B-	B	2,950,000.00	0.00
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	13-May-2025	B-	B	3,102,861.79	0.00
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	28-May-2025	B	B-	0.00	3,105,000.00
S&P Total:					9,052,861.79	3,105,000.00

Rating Concentrations - Moody's

Moody's DP Rating AFCW # of Assets Principal Balance % of Balance

Aaa	-	-	-
Aa1	-	-	-
Aa2	-	-	-
Aa3	-	-	-
A1	-	-	-
A2	-	-	-
A3	-	-	-
Baa1	-	-	-
Baa2	-	-	-
Baa3	-	-	-
Ba1	2	8,948,000.00	2.34%
Ba2	-	-	-
Ba3	9	28,325,000.00	7.40%
B1	25	59,459,878.21	15.53%
B2	52	131,890,878.69	34.44%
B3	76	129,621,691.46	33.85%
Caa1	8	17,972,750.00	4.69%
Caa2	7	6,702,745.75	1.75%
Caa3	-	-	-
Ca	-	-	-
C	-	-	-
D	-	-	-
NR	-	-	-
SUSP	-	-	-
WR	-	-	-
Total:			
	179	382,920,944.11	

Moody's Rating AFCW # of Assets Principal Balance % of Balance

Aaa	0	0.00	-
Aa1	0	0.00	-
Aa2	0	0.00	-
Aa3	0	0.00	-
A1	0	0.00	-
A2	0	0.00	-
A3	0	0.00	-
Baa1	0	0.00	-
Baa2	0	0.00	-
Baa3	0	0.00	-
Ba1	2	8,948,000.00	2.34%
Ba2	0	0.00	-
Ba3	9	28,095,000.00	7.34%
B1	31	77,957,861.77	20.36%
B2	55	130,292,895.13	34.03%
B3	67	111,677,497.22	29.16%
Caa1	11	21,375,241.00	5.58%
Caa2	1	355,974.68	0.09%
Caa3	3	4,218,474.31	1.10%
Ca	0	0.00	-
C	0	0.00	-
D	0	0.00	-
NR	0	0.00	-
SUSP	0	0.00	-
WR	0	0.00	-
Total:			
	179	382,920,944.11	

Rating Concentrations - S&P

S&P Rating AFCW	# of Assets	Principal Balance	% of Balance
AAA	-	-	-
AA+	-	-	-
AA	-	-	-
AA-	-	-	-
A+	-	-	-
A	-	-	-
A-	-	-	-
BBB+	-	-	-
BBB	-	-	-
BBB-	-	-	-
BB+	3	8,800,000.00	2.30%
BB	5	23,948,000.00	6.25%
BB-	11	19,000,000.00	4.96%
B+	29	62,888,949.84	16.42%
B	53	137,372,820.36	35.87%
B-	52	113,075,678.16	29.53%
CCC+	10	15,835,495.75	4.14%
CCC	-	-	-
CCC-	-	-	-
CC	2	2,000,000.00	0.52%
C	-	-	-
D	-	-	-
R	-	-	-
SD	-	-	-
SUSP	-	-	-
WR	-	-	-
NR	-	-	-
Total:	179	382,920,944.11	

Moody's Industry

Description	Security ID	Principal Balance	% of APB
Automotive			
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	4,975,999.01	1.30%
Automotive Subtotal:		4,975,999.01	1.30%
Banking, Finance, Insurance & Real Estate			
Al Silk UK Midco 2 Limited - Facility B	LX226415	4,200,000.00	1.10%
Bidco SB - Facility B	LX196309	4,275,000.00	1.12%
Castor Spa - Cerved Group Spa 6.0 15Feb29	XS2445836286	2,950,000.00	0.77%
Cedacri Merqeco Spa - Cedacri Spa 6.768 15May28 Frn	XS2345190263	875,000.00	0.23%
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	2,105,000.00	0.55%
Foncia Management - Facility B Loan	LX193463	3,400,000.00	0.89%
Foncia Management - Term Loan B Add-On	LX209469	1,600,000.00	0.42%
Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196	6,800,000.00	1.78%
Mistral Holdco SAS - Facility B	LX191239	2,000,000.00	0.52%
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	4,000,000.00	1.04%
Sherwood Financing Plc - Sherwood Financin 8.001 15Dec29 Frn	XS2953567745	2,000,000.00	0.52%
Softbank Group Corp - 0 - 07/2032	XS2362416617	5,200,000.00	1.36%
Softbank Group Corp - Softbank Group Corp 3.375 06Jul29	XS2361255057	570,000.00	0.15%
Banking, Finance, Insurance & Real Estate Subtotal:		39,975,000.00	10.44%
Beverage, Food and Tobacco			
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	7,700,000.00	2.01%
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	2,025,000.00	0.53%
Cuppa Bidco B.V. - Term Loan B1	LX255933	2,565,000.00	0.67%
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	3,925,000.00	1.03%
Food Retail Solutions S L U - Term Loan	LX208715	1,640,555.56	0.43%
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	4,417,717.72	1.15%
OSRP Finco BV - Term Loan (First Lien)	LX233475	1,125,000.00	0.29%
Signature Foods BV - Facility B Loan	LX192171	4,000,000.00	1.04%
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	3,000,000.00	0.78%
Beverage, Food and Tobacco Subtotal:		30,398,273.28	7.94%
Capital Equipment			
Delachaux Group - 2024 Incremental Facility	LX246414	1,775,000.00	0.46%
Index Holdco S.A.R.L - Facility A	LX227865	1,443,405.63	0.38%
Kapla Holding Sas - Kapla Holding SAS 6.001 31Jul30 Frn	XS2756269960	2,159,000.00	0.56%
Mangrove Luxco III - Mangrove Luxco li 7.279 15Jul29 Frn	XS2852974513	2,600,000.00	0.68%
Wittur International Holding GmbH - Facility B	LX227864	2,007,491.00	0.52%
Capital Equipment Subtotal:		9,984,896.63	2.61%
Chemicals, Plastics & Rubber			
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	2,200,000.00	0.57%
Ineos Ouattro Holdings UK Limited - (Eur) Term Loan	LX219179	5,300,000.00	1.38%
Chemicals, Plastics & Rubber Subtotal:		7,500,000.00	1.96%
Chemicals, Plastics and Rubber			
ACR II B.V. - Term Loan B	LX213839	1,980,000.00	0.52%

Moody's Industry

Description	Security ID	Principal Balance	% of APB
Chemicals, Plastics and Rubber			
Currenta Group Holdings S.A R.L. - Currenta Group Holdings 5.5 15May30	XS3067385420	1,425,000.00	0.37%
Fire BC Spa - Italmatch Chemica 7.855 06Feb28 Frn	XS2582796541	650,000.00	0.17%
Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983	3,675,000.00	0.96%
Nouryon Finance BV - Term Loan B EUR	LX234053	2,553,072.62	0.67%
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	3,105,000.00	0.81%
Chemicals, Plastics and Rubber Subtotal:		13,388,072.62	3.50%
Construction & Building			
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	3,096,658.10	0.81%
Timber Servicios Empresariales SA - Facility B	LX202736	2,000,000.00	0.52%
Winterfell Financing Sarl - Facility B Loan	LX192684	4,600,000.00	1.20%
Construction & Building Subtotal:		9,696,658.10	2.53%
Consumer Goods: Durable			
Auris Luxembourg III SARL - Facility B5	LX247701	3,000,000.00	0.78%
Nobel Bidco BV - Term Loan	LX195412	3,229,685.00	0.84%
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	2,400,000.00	0.63%
Rodenstock GmbH - First Lien Term Loan	LX194401	1,375,000.00	0.36%
Stella Group - Term Loan B2	LX236467	4,000,000.00	1.04%
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	3,150,000.00	0.82%
Consumer Goods: Durable Subtotal:		17,154,685.00	4.48%
Consumer Goods: Non-durable			
Peer Holding III BV - B3b Tib	LX252694	4,148,000.00	1.08%
Rainbow Finco S. A R.L. - Term Loan B	LX202335	7,550,000.00	1.97%
Consumer Goods: Non-durable Subtotal:		11,698,000.00	3.05%
Containers, Packaging and Glass			
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	300,000.00	0.08%
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	1,700,000.00	0.44%
Containers, Packaging and Glass Subtotal:		2,000,000.00	0.52%
Energy: Electricity			
Albion Financing 3 SARL - 2025 Amended Euro Term Loan	LX258051	1,725,000.00	0.45%
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	2,838,160.49	0.74%
Energy: Electricity Subtotal:		4,563,160.49	1.19%
Environmental Industries			
Luna III Sarl - Facility B Loan	LX198606	2,350,000.00	0.61%
Environmental Industries Subtotal:		2,350,000.00	0.61%
Healthcare & Pharmaceuticals			
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	2,600,000.00	0.68%
Aragon Bidco GMBH - Facility B Loan	LX199035	2,000,000.00	0.52%
CAB - Cab Selas 3.375 01Feb28	XS2294186965	400,000.00	0.10%
CAB - Facility B Loan	LX192244	3,000,000.00	0.78%
Cerebro Bidco Gmbh - Facility B1	LX190452	1,694,485.71	0.44%

Moody's Industry

Description	Security ID	Principal Balance	% of APB
Healthcare & Pharmaceuticals			
Cerebro Bidco Gmbh - Term Loan B2	LX191527	805,514.29	0.21%
Chrome Bidco - Facility B	LX194780	2,950,000.00	0.77%
Cooper Consumer Health - Facility B Loan	LX194161	1,100,000.00	0.29%
Cooper Consumer Health - Term Loan B2	LX253054	3,000,000.00	0.78%
CTEC III GmbH - Facility B	LX202118	5,000,000.00	1.31%
Elsan SAS - Term Loan B6	LX259867	3,000,000.00	0.78%
Financiere Verdi I SAS - Facility B (EUR)	LX193700	3,700,000.00	0.97%
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	1,000,000.00	0.26%
Home VI - Additional Senior Facility B3	LX236640	3,987,000.00	1.04%
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	2,000,000.00	0.52%
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	2,400,000.00	0.63%
Median B.V. - Facility B-1	LX198689	2,800,000.00	0.73%
Medline Borrower LP - Initial Euro Term Loan	LX235701	2,800,000.00	0.73%
Ramsay Generale de Sante - Facility B5	LX258050	1,775,000.00	0.46%
Schon Klinik SE - Facility B2	LX258367	1,170,000.00	0.31%
Sirona Bidco - Facility B	LX199218	2,425,000.00	0.63%
Triley Midco 2 Limited - Facility B2	LX258210	1,015,136.06	0.27%
Healthcare & Pharmaceuticals Subtotal:		50,622,136.06	13.22%
High Tech Industries			
Claudius Finance Parent SARL - Facility B4	LX257805	3,525,000.00	0.92%
Idemia Group - Facility B5 Eur	LX225618	2,425,000.00	0.63%
IGT Holding IV AB - Facility Term B	LX193483	2,070,000.00	0.54%
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	3,102,861.79	0.81%
Marcel LUX IV Sarl - TERM LOAN B8	LX249559	2,550,000.00	0.67%
Mcafee Corp - Term Loan B 3 Eur	LX233937	2,391,984.55	0.62%
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	3,065,000.00	0.80%
Team Blue Finco Sarl - Additional Facility	LX236464	1,125,000.00	0.29%
Team Blue Finco Sarl - Senior Facility B	LX193432	5,450,000.00	1.42%
High Tech Industries Subtotal:		25,704,846.34	6.71%
Hotel, Gaming & Leisure			
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	3,030,000.00	0.79%
Casper Bidco SAS - Term Loan B6	LX257859	2,350,000.00	0.61%
Entain PLC - Facility B4 (EUR)	LX230557	4,800,000.00	1.25%
Motion Finco LLC - Facility B (New)	LX213009	2,740,000.00	0.72%
One Hotels GMBH - Term Loan B	LX230918	2,250,000.00	0.59%
Piolin Bidco SAU - Term Loan B-4	LX230404	2,829,614.69	0.74%
Tackle Sarl - Facility B2	LX258696	5,000,000.00	1.31%
Hotel, Gaming & Leisure Subtotal:		22,999,614.69	6.01%
Media: Advertising, Printing & Publishing			
Indy Us Bidco, LLC - 11th Amendment Term Loan	LX257582	2,249,581.95	0.59%
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	2,900,000.00	0.76%
Media: Advertising, Printing & Publishing Subtotal:		5,149,581.95	1.34%

Moody's Industry

Description	Security ID	Principal Balance	% of APB
Media: Broadcasting & Subscription			
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	2,000,000.00	0.52%
Altice Financing SA - September 2023 Incremental Euro Loan	LX217474	2,117,750.00	0.55%
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	4,050,000.00	1.06%
Media: Broadcasting & Subscription Subtotal:		8,167,750.00	2.13%
Media: Diversified & Production			
Dorna Sports SL - Term Loan B	LX202419	2,000,000.00	0.52%
Gold Rush Bidco Limited - Term Loan B	LX229223	1,100,000.00	0.29%
Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381	355,974.68	0.09%
Vue Entertainment International Limited - Reinstated Senior Facility	LX227382	670,068.68	0.17%
Vue Entertainment International Limited - Term Loan	LX208227	225,805.76	0.06%
Media: Diversified & Production Subtotal:		4,351,849.12	1.14%
Metals & Mining			
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	2,000,000.00	0.52%
Metals & Mining Subtotal:		2,000,000.00	0.52%
Retail			
EG Finco Limited - Additional Facility B2	LX253996	2,107,900.25	0.55%
Goldstovr Sasu - Goldstovr SAS 0.00 01Feb30 Frn	XS2761222400	2,300,000.00	0.60%
Prestigebidco GMBH - Prestigebidco Gmb 6.029 01Jul29 Frn	XS2848952151	1,100,000.00	0.29%
Retail Subtotal:		5,507,900.25	1.44%
Services: Business			
Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	3,450,000.00	0.90%
Bock Capital Bidco BV - Term Loan	LX194536	3,000,000.00	0.78%
Granite France Bidco SAS - Term Loan B	LX207140	2,065,132.23	0.54%
Precise Bidco BV - Facility B6 Term Loan	LX257766	1,725,000.00	0.45%
Seine Holdco SAS - 2023 - Facility B	LX220198	1,425,000.00	0.37%
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	4,301,563.94	1.12%
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	783,436.06	0.20%
TIC Bidco Limited - Delayed Draw Term Facility 2 EUR Loan	LX254639	342,535.21	0.09%
TIC Bidco Limited - Facility B2	LX254638	2,697,464.79	0.70%
Services: Business Subtotal:		19,790,132.23	5.17%
Services: Consumer			
Amber Finco Plc - Facility B2	LX254125	1,925,000.00	0.50%
Eagle Bidco Limited - Term Loan B	LX193172	4,375,000.00	1.14%
Elvis UK Holdco Ltd - Facility B Loan	LX199315	1,950,000.00	0.51%
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	1,000,000.00	0.26%
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	2,000,000.00	0.52%
IVC Acquisition Ltd - Facility B11	LX257767	4,075,000.00	1.06%
Lernen Bidco Limited - Facility B2 Eur	LX177087	3,660,000.00	0.96%
Markermeer Finance B.V. - Term Facility B	LX185085	4,100,000.00	1.07%
Paganini Bidco Spa - Multiversity Spa 6.436 30Oct28 Frn	XS2401961078	2,800,000.00	0.73%
Poseidon Bidco - Term Loan	LX227302	2,400,000.00	0.63%

Moody's Industry

Description	Security ID	Principal Balance	% of APB
Services: Consumer			
Sulo SAS - Term Loan B2	LX258996	2,000,000.00	0.52%
Services: Consumer Subtotal:		30,285,000.00	7.91%
Telecommunications			
Circet Europe - Senior Facility B	LX196125	3,000,000.00	0.78%
Clara.net Holdings Limited - Euro Term Loan	LX196339	4,500,000.00	1.18%
Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	4,900,000.00	1.28%
Lorca Finco Plc - Term Loan B	LX259202	7,075,000.00	1.85%
Matterhorn Telecom SA - 3.125% - 09/2026	XS2052290439	2,000,000.00	0.52%
Nuuday A/S - Facility B Loan	LX209359	4,000,000.00	1.04%
United Group BV - United Group Bv 4.625 15Aug28	XS2010027881	2,400,000.00	0.63%
United Group BV - United Group Bv 6.393 01Feb29 Frn	XS2759982650	2,500,000.00	0.65%
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	2,800,000.00	0.73%
Zegona Holdco Limited - Facility B (EUR) Loan	LX237014	4,625,000.00	1.21%
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	1,500,000.00	0.39%
Telecommunications Subtotal:		39,300,000.00	10.26%
Transportation: Consumer			
Edge Finco Plc - Facility B1	LX259548	1,600,000.00	0.42%
Transportation: Consumer Subtotal:		1,600,000.00	0.42%
Utilities: Oil & Gas			
CDR Firefly Bidco Plc - TI	LX259865	4,650,000.00	1.21%
Utilities: Oil & Gas Subtotal:		4,650,000.00	1.21%
Wholesale			
BME Group Holding BV - Facility B2	LX217355	7,200,000.00	1.88%
Zara UK Midco Limited - Facility B1	LX224598	1,907,388.34	0.50%
Wholesale Subtotal:		9,107,388.34	2.38%
Total:		382,920,944.11	100.00%

S&P Industry

Description	Security ID	Principal Balance	% of APB
Automobile Components			
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	4,975,999.01	1.30%
Automobile Components Subtotal:		4,975,999.01	1.30%
Banks			
Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196	6,800,000.00	1.78%
Banks Subtotal:		6,800,000.00	1.78%
Beverages			
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	2,025,000.00	0.53%
Cuppa Bidco B.V. - Term Loan B1	LX255933	2,565,000.00	0.67%
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	4,417,717.72	1.15%
Beverages Subtotal:		9,007,717.72	2.35%
Capital Markets			
Softbank Group Corp - 0 - 07/2032	XS2362416617	5,200,000.00	1.36%
Softbank Group Corp - Softbank Group Corp 3.375 06Jul29	XS2361255057	570,000.00	0.15%
Capital Markets Subtotal:		5,770,000.00	1.51%
Chemicals			
ACR II B.V. - Term Loan B	LX213839	1,980,000.00	0.52%
Currenta Group Holdings S.A R.L. - Currenta Group Holdings 5.5 15May30	XS3067385420	1,425,000.00	0.37%
Fire BC Spa - Italmatch Chemica 7.855 06Feb28 Frn	XS2582796541	650,000.00	0.17%
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	2,200,000.00	0.57%
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	5,300,000.00	1.38%
Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983	3,675,000.00	0.96%
Nouryon Finance BV - Term Loan B EUR	LX234053	2,553,072.62	0.67%
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	3,105,000.00	0.81%
Chemicals Subtotal:		20,888,072.62	5.45%
Commercial Services & Supplies			
Amber Finco Plc - Facility B2	LX254125	1,925,000.00	0.50%
Kapla Holding Sas - Kapla Holding SAS 6.001 31Jul30 Frn	XS2756269960	2,159,000.00	0.56%
Rodenstock GmbH - First Lien Term Loan	LX194401	1,375,000.00	0.36%
Stella Group - Term Loan B2	LX236467	4,000,000.00	1.04%
Commercial Services & Supplies Subtotal:		9,459,000.00	2.47%
Construction Materials			
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	3,096,658.10	0.81%
Timber Servicios Empresariales SA - Facility B	LX202736	2,000,000.00	0.52%
Winterfell Financing Sarl - Facility B Loan	LX192684	4,600,000.00	1.20%
Construction Materials Subtotal:		9,696,658.10	2.53%
Consumer Finance			
Bidco SB - Facility B	LX196309	4,275,000.00	1.12%
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	4,000,000.00	1.04%

S&P Industry

Description

Description	Security ID	Principal Balance	% of APB
Poseidon Bidco - Term Loan	LX227302	2,400,000.00	0.63%
Consumer Finance Subtotal:		10,675,000.00	2.79%
Consumer Staples Distribution and Retail			
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	7,700,000.00	2.01%
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	3,925,000.00	1.03%
Food Retail Solutions S L U - Term Loan	LX208715	1,640,555.56	0.43%
Consumer Staples Distribution and Retail Subtotal:		13,265,555.56	3.46%
Containers & Packaging			
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	300,000.00	0.08%
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	1,700,000.00	0.44%
Containers & Packaging Subtotal:		2,000,000.00	0.52%
Diversified Consumer Services			
Eagle Bidco Limited - Term Loan B	LX193172	4,375,000.00	1.14%
Elvis UK Holdco Ltd - Facility B Loan	LX199315	1,950,000.00	0.51%
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	1,000,000.00	0.26%
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	2,000,000.00	0.52%
Lernen Bidco Limited - Facility B2 Eur	LX177087	3,660,000.00	0.96%
Luna III Sarl - Facility B Loan	LX198606	2,350,000.00	0.61%
Markermeer Finance B.V. - Term Facility B	LX185085	4,100,000.00	1.07%
Sulo SAS - Term Loan B2	LX258996	2,000,000.00	0.52%
Diversified Consumer Services Subtotal:		21,435,000.00	5.60%
Diversified Telecommunication Services			
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	2,000,000.00	0.52%
Altice Financing SA - September 2023 Incremental Euro Loan	LX217474	2,117,750.00	0.55%
Lorca Finco Plc - Term Loan B	LX259202	7,075,000.00	1.85%
United Group BV - United Group Bv 4.625 15Aug28	XS2010027881	2,400,000.00	0.63%
United Group BV - United Group Bv 6.393 01Feb29 Frn	XS2759982650	2,500,000.00	0.65%
VMED 02 UK Financing I - Vmed 02 Uk Financing I 3.25 31Jan31	XS2231188876	4,050,000.00	1.06%
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	2,800,000.00	0.73%
Diversified Telecommunication Services Subtotal:		22,942,750.00	5.99%
Energy Equipment & Services			
Albion Financing 3 SARL - 2025 Amended Euro Term Loan	LX258051	1,725,000.00	0.45%
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	2,838,160.49	0.74%
Energy Equipment & Services Subtotal:		4,563,160.49	1.19%
Financial Services			
Castor Spa - Cerved Group Spa 6.0 15Feb29	XS2445836286	2,950,000.00	0.77%
Cedacri Mergeco Spa - Cedacri Spa 6.768 15May28 Frn	XS2345190263	875,000.00	0.23%
Mistral Holdco SAS - Facility B	LX191239	2,000,000.00	0.52%

S&P Industry

Description	Security ID	Principal Balance	% of APB
Sherwood Financing Plc - Sherwood Financin 8.001 15Dec29 Frn	XS2953567745	2,000,000.00	0.52%
Financial Services Subtotal:		7,825,000.00	2.04%
Food Products			
Signature Foods BV - Facility B Loan	LX192171	4,000,000.00	1.04%
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	3,000,000.00	0.78%
Food Products Subtotal:		7,000,000.00	1.83%
Health Care Equipment & Supplies			
Auris Luxembourg III SARL - Facility B5	LX247701	3,000,000.00	0.78%
CTEC III GmbH - Facility B	LX202118	5,000,000.00	1.31%
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	2,400,000.00	0.63%
Medline Borrower LP - Initial Euro Term Loan	LX235701	2,800,000.00	0.73%
Health Care Equipment & Supplies Subtotal:		13,200,000.00	3.45%
Health Care Providers & Services			
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	2,600,000.00	0.68%
Aragon Bidco GMBH - Facility B Loan	LX199035	2,000,000.00	0.52%
Cerebro Bidco GmbH - Facility B1	LX190452	1,694,485.71	0.44%
Cerebro Bidco GmbH - Term Loan B2	LX191527	805,514.29	0.21%
Elsan SAS - Term Loan B6	LX259867	3,000,000.00	0.78%
Home VI - Additional Senior Facility B3	LX236640	3,987,000.00	1.04%
IVC Acquisition Ltd - Facility B11	LX257767	4,075,000.00	1.06%
Median B.V. - Facility B-1	LX198689	2,800,000.00	0.73%
Ramsay Generale de Sante - Facility B5	LX258050	1,775,000.00	0.46%
Schon Klinik SE - Facility B2	LX258367	1,170,000.00	0.31%
Health Care Providers & Services Subtotal:		23,907,000.00	6.24%
Hotels, Restaurants & Leisure			
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	3,030,000.00	0.79%
Casper Bidco SAS - Term Loan B6	LX257859	2,350,000.00	0.61%
Entain PLC - Facility B4 (EUR)	LX230557	4,800,000.00	1.25%
Motion Finco LLC - Facility B (New)	LX213009	2,740,000.00	0.72%
One Hotels GMBH - Term Loan B	LX230918	2,250,000.00	0.59%
Pioliin Bidco SAU - Term Loan B-4	LX230404	2,829,614.69	0.74%
QSRP Finco BV - Term Loan (First Lien)	LX233475	1,125,000.00	0.29%
Tackle Sarl - Fcaility B2	LX258696	5,000,000.00	1.31%
Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381	355,974.68	0.09%
Vue Entertainment International Limited - Reinstated Senior Facility	LX227382	670,068.68	0.17%
Vue Entertainment International Limited - Term Loan	LX208227	225,805.76	0.06%
Hotels, Restaurants & Leisure Subtotal:		25,376,463.81	6.63%

S&P Industry

Description	Security ID	Principal Balance	% of APB
Household Durables			
Nobel Bidco BV - Term Loan	LX195412	3,229,685.00	0.84%
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	2,400,000.00	0.63%
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	3,150,000.00	0.82%
Household Durables Subtotal:		8,779,685.00	2.29%
Household Products			
Rainbow Finco S. A R.L. - Term Loan B	LX202335	7,550,000.00	1.97%
Household Products Subtotal:		7,550,000.00	1.97%
Industrial Conglomerates			
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	2,000,000.00	0.52%
Industrial Conglomerates Subtotal:		2,000,000.00	0.52%
IT Services			
Clara.net Holdings Limited - Euro Term Loan	LX196339	4,500,000.00	1.18%
Granite France Bidco SAS - Term Loan B	LX207140	2,065,132.23	0.54%
Idemia Group - Facility B5 Eur	LX225618	2,425,000.00	0.63%
Team Blue Finco Sarl - Additional Facility	LX236464	1,125,000.00	0.29%
Team Blue Finco Sarl - Senior Facility B	LX193432	5,450,000.00	1.42%
IT Services Subtotal:		15,565,132.23	4.06%
Life Sciences Tools & Services			
CAB - Cab Selas 3.375 01Feb28	XS2294186965	400,000.00	0.10%
CAB - Facility B Loan	LX192244	3,000,000.00	0.78%
Chrome Bidco - Facility B	LX194780	2,950,000.00	0.77%
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	2,000,000.00	0.52%
TIC Bidco Limited - Delayed Draw Term Facility 2 EUR Loan	LX254639	342,535.21	0.09%
TIC Bidco Limited - Facility B2	LX254638	2,697,464.79	0.70%
Life Sciences Tools & Services Subtotal:		11,390,000.00	2.97%
Machinery			
Delachaux Group - 2024 Incremental Facility	LX246414	1,775,000.00	0.46%
Index Holdco S.A.R.L - Facility A	LX227865	1,443,405.63	0.38%
Mangrove Luxco III - Mangrove Luxco li 7.279 15Jul29 Frn	XS2852974513	2,600,000.00	0.68%
Wittur International Holding GmbH - Facility B	LX227864	2,007,491.00	0.52%
Machinery Subtotal:		7,825,896.63	2.04%
Media			
Dorna Sports SL - Term Loan B	LX202419	2,000,000.00	0.52%
Gold Rush Bidco Limited - Term Loan B	LX229223	1,100,000.00	0.29%
Indy Us Bidco, LLC - 11th Amendment Term Loan	LX257582	2,249,581.95	0.59%
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	2,900,000.00	0.76%
Media Subtotal:		8,249,581.95	2.15%

S&P Industry

Description	Security ID	Principal Balance	% of APB
Oil, Gas & Consumable Fuels			
CDR Firefly Bidco Plc - TI	LX259865	4,650,000.00	1.21%
Oil, Gas & Consumable Fuels Subtotal:		4,650,000.00	1.21%
Personal Care Products			
Cooper Consumer Health - Facility B Loan	LX194161	1,100,000.00	0.29%
Cooper Consumer Health - Term Loan B2	LX253054	3,000,000.00	0.78%
Personal Care Products Subtotal:		4,100,000.00	1.07%
Pharmaceuticals			
Financiere Verdi I SAS - Facility B (EUR)	LX193700	3,700,000.00	0.97%
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	1,000,000.00	0.26%
Sirona Bidco - Facility B	LX199218	2,425,000.00	0.63%
Triley Midco 2 Limited - Facility B2	LX258210	1,015,136.06	0.27%
Pharmaceuticals Subtotal:		8,140,136.06	2.13%
Professional Services			
Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	3,450,000.00	0.90%
Paganini Bidco Spa - Multiversity Spa 6.436 30Oct28 Frn	XS2401961078	2,800,000.00	0.73%
Seine Holdco SAS - 2023 - Facility B	LX220198	1,425,000.00	0.37%
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	4,301,563.94	1.12%
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	783,436.06	0.20%
Professional Services Subtotal:		12,760,000.00	3.33%
Real Estate Management & Development			
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	2,105,000.00	0.55%
Foncia Management - Facility B Loan	LX193463	3,400,000.00	0.89%
Foncia Management - Term Loan B Add-On	LX209469	1,600,000.00	0.42%
Real Estate Management & Development Subtotal:		7,105,000.00	1.86%
Software			
Bock Capital Bidco BV - Term Loan	LX194536	3,000,000.00	0.78%
Claudius Finance Parent SARL - Facility B4	LX257805	3,525,000.00	0.92%
IGT Holding IV AB - Facility Term B	LX193483	2,070,000.00	0.54%
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	3,102,861.79	0.81%
Marcel LUX IV Sarl - TERM LOAN B8	LX249559	2,550,000.00	0.67%
Mcafee Corp - Term Loan B 3 Eur	LX233937	2,391,984.55	0.62%
Precise Bidco BV - Facility B6 Term Loan	LX257766	1,725,000.00	0.45%
Software Subtotal:		18,364,846.34	4.80%
Specialty Retail			
EG Finco Limited - Additional Facility B2	LX253996	2,107,900.25	0.55%
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400	2,300,000.00	0.60%
Peer Holding III BV - B3b Tlb	LX252694	4,148,000.00	1.08%

S&P Industry

Description	Security ID	Principal Balance	% of APB
Zara UK Midco Limited - Facility B1	LX224598	1,907,388.34	0.50%
	Specialty Retail Subtotal:	10,463,288.59	2.73%
Technology Hardware, Storage & Peripherals			
Al Silk UK Midco 2 Limited - Facility B	LX226415	4,200,000.00	1.10%
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	3,065,000.00	0.80%
	Technology Hardware, Storage & Peripherals Subtotal:	7,265,000.00	1.90%
Textiles, Apparel & Luxury Goods			
Prestigebidco GMBH - Prestigebidco Gmb 6.029 01Jul29 Frn	XS2848952151	1,100,000.00	0.29%
	Textiles, Apparel & Luxury Goods Subtotal:	1,100,000.00	0.29%
Trading Companies & Distributors			
BME Group Holding BV - Facility B2	LX217355	7,200,000.00	1.88%
	Trading Companies & Distributors Subtotal:	7,200,000.00	1.88%
Transportation Infrastructure			
Edge Finco Plc - Facility B1	LX259548	1,600,000.00	0.42%
	Transportation Infrastructure Subtotal:	1,600,000.00	0.42%
Wireless Telecommunication Services			
Circet Europe - Senior Facility B	LX196125	3,000,000.00	0.78%
Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	4,900,000.00	1.28%
Matterhorn Telecom SA - 3.125% - 09/2026	XS2052290439	2,000,000.00	0.52%
Nuuday A/S - Facility B Loan	LX209359	4,000,000.00	1.04%
Zegona Holdco Limited - Facility B (EUR) Loan	LX237014	4,625,000.00	1.21%
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	1,500,000.00	0.39%
	Wireless Telecommunication Services Subtotal:	20,025,000.00	5.23%
	Total:	382,920,944.11	100.00%

Country Concentration

Industry	Principal Balance	% of APB	Number of Assets
United Kingdom	93,357,273.77	24.38%	35
France	80,966,132.23	21.14%	45
Netherlands	52,468,475.34	13.70%	19
Germany	43,237,554.73	11.29%	35
Spain	27,945,170.25	7.30%	14
Luxembourg	24,092,750.00	6.29%	8
United States	17,447,565.51	4.56%	8
Italy	8,775,000.00	2.29%	5
Denmark	8,600,000.00	2.25%	2
Japan	5,770,000.00	1.51%	2
Sweden	5,220,000.00	1.36%	2
Bulgaria	4,900,000.00	1.28%	2
Switzerland	4,200,000.00	1.10%	3
Ireland	3,102,861.79	0.81%	1
Austria	2,838,160.49	0.74%	1
	382,920,944.11	100.00%	182

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
Fixed										
Allied Universal Holdco LLC - 3.625 01Jun28	XS2342057143	Semi-Annual	3,450,000.00	-	3.62500%	-	-	-	-	3.62500%
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	Semi-Annual	2,000,000.00	-	3.00000%	-	-	-	-	3.00000%
Ardagh Pkg Fin/Hldgs USA - 2.125% - 08/2026	XS2036387525	Semi-Annual	300,000.00	-	2.12500%	-	-	-	-	2.12500%
Ardagh Pkg Fin/Hldgs USA - Ardagh Packaging Fina 2.125 15Aug26	XS2189356996	Semi-Annual	1,700,000.00	-	2.12500%	-	-	-	-	2.12500%
CAB - Cab Selas 3.375 01Feb28	XS2294186965	Semi-Annual	400,000.00	-	3.37500%	-	-	-	-	3.37500%
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	Annually	3,030,000.00	-	1.00000%	-	-	-	-	1.00000%
Castor Spa - Cerved Group Spa 6.0 15Feb29	XS2445836286	Semi-Annual	2,950,000.00	-	6.00000%	-	-	-	-	6.00000%
Currenta Group Holdings S.A R.L. - Currenta Group Holdings 5.5 15May30	XS3067385420	Semi-Annual	1,425,000.00	-	5.50000%	-	-	-	-	5.50000%
Eutelsat SA - Eutelsat SA 1.5 13Oct28	FR00140005C6	Annually	4,900,000.00	-	1.50000%	-	-	-	-	1.50000%
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	Semi-Annual	2,105,000.00	-	5.00000%	-	-	-	-	5.00000%
Index Holdco S.A.R.L - Facility A	LX227865	Semi-Annual	1,443,405.63	-	0.10000%	-	-	-	-	0.10000%
Kane Bidco Limited - Kane Bidco Ltd 5.0 15Feb27	XS2436313196	Semi-Annual	6,800,000.00	-	5.00000%	-	-	-	-	5.00000%
Matterhorn Telecom SA - 3.125% - 09/2026	XS2052290439	Semi-Annual	2,000,000.00	-	3.12500%	-	-	-	-	3.12500%
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	Semi-Annual	2,400,000.00	-	3.12500%	-	-	-	-	3.12500%
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	Semi-Annual	4,000,000.00	-	3.00000%	-	-	-	-	3.00000%
Softbank Group Corp - 0 - 07/2032	XS2362416617	Semi-Annual	5,200,000.00	-	3.87500%	-	-	-	-	3.87500%
Softbank Group Corp - Softbank Group Corp 3.375 06Jul29	XS2361255057	Semi-Annual	570,000.00	-	3.37500%	-	-	-	-	3.37500%
United Group BV - United Group Bv 4.625 15Aug28	XS2010027881	Semi-Annual	2,400,000.00	-	4.62500%	-	-	-	-	4.62500%
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	Semi-Annual	4,050,000.00	-	3.25000%	-	-	-	-	3.25000%
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	Semi-Annual	2,800,000.00	-	3.50000%	-	-	-	-	3.50000%
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	Semi-Annual	1,500,000.00	-	4.87500%	-	-	-	-	4.87500%
Fixed Total:			55,423,405.63							
Floating										
ACR II B.V. - Term Loan B	LX213839	Semi-Annual	1,980,000.00	EURIBOR	2.47600%	0.00000%	5.50000%	-	5.50000%	7.97600%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	90,001.81	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	246,977.90	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	64,433.95	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	129,841.58	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	60,094.87	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	129,930.92	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	122,254.31	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	59,090.91	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	159,678.53	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	107,433.68	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	262,346.63	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	152,593.32	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	76,258.09	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	132,940.30	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	200,529.31	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%

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
Ai Monet (Luxembourg) Parentco S.A R.L. - Facility B Loan	LX226933	Quarterly	605,593.89	EURIBOR	2.15100%	0.00000%	3.75000%	-	3.75000%	5.90100%
Al Silk UK Midco 2 Limited - Facility B	LX226415	Semi-Annual	4,200,000.00	EURIBOR	2.35500%	0.00000%	5.00000%	-	5.00000%	7.35500%
Albion Financing 3 SARL - 2025 Amended Euro Term Loan	LX258051	Quarterly	1,725,000.00	EURIBOR	2.23600%	0.00000%	3.00000%	-	3.00000%	5.23600%
Altice Financing SA - September 2023 Incremental Euro Loan	LX217474	Quarterly	2,117,750.00	EURIBOR	2.27900%	0.00000%	5.00000%	-	5.00000%	7.27900%
Amber Finco Plc - Facility B2	LX254125	Quarterly	693,000.00	EURIBOR	2.35500%	0.00000%	3.50000%	-	3.50000%	5.85500%
Amber Finco Plc - Facility B2	LX254125	Quarterly	274,748.13	EURIBOR	2.35500%	0.00000%	3.50000%	-	3.50000%	5.85500%
Amber Finco Plc - Facility B2	LX254125	Quarterly	957,251.87	EURIBOR	2.35500%	0.00000%	3.50000%	-	3.50000%	5.85500%
Aragon Bidco GMBH - Facility B Loan	LX199035	Quarterly	2,000,000.00	EURIBOR	2.18600%	0.00000%	3.75000%	-	3.75000%	5.93600%
Auris Luxembourg III SARL - Facility B5	LX247701	Semi-Annual	3,000,000.00	EURIBOR	2.04200%	0.00000%	4.00000%	-	4.00000%	6.04200%
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	Semi-Annual	7,700,000.00	EURIBOR	2.30900%	0.00000%	4.00000%	-	4.00000%	6.30900%
Bidco SB - Facility B	LX196309	Quarterly	4,275,000.00	EURIBOR	2.35500%	0.00000%	3.50000%	-	3.50000%	5.85500%
BME Group Holding BV - Facility B2	LX217355	Quarterly	7,200,000.00	EURIBOR	2.18600%	0.00000%	4.75000%	-	4.75000%	6.93600%
Bock Capital Bidco BV - Term Loan	LX194536	Quarterly	3,000,000.00	EURIBOR	2.35500%	0.00000%	3.50000%	-	3.50000%	5.85500%
CAB - Facility B Loan	LX192244	Quarterly	524,141.50	EURIBOR	2.13800%	0.00000%	3.25000%	-	3.25000%	5.38800%
CAB - Facility B Loan	LX192244	Quarterly	219,473.51	EURIBOR	2.13800%	0.00000%	3.25000%	-	3.25000%	5.38800%
CAB - Facility B Loan	LX192244	Quarterly	1,871,193.31	EURIBOR	2.13800%	0.00000%	3.25000%	-	3.25000%	5.38800%
CAB - Facility B Loan	LX192244	Quarterly	230,821.02	EURIBOR	2.13800%	0.00000%	3.25000%	-	3.25000%	5.38800%
CAB - Facility B Loan	LX192244	Quarterly	133,090.91	EURIBOR	2.13800%	0.00000%	3.25000%	-	3.25000%	5.38800%
CAB - Facility B Loan	LX192244	Quarterly	21,279.75	EURIBOR	2.13800%	0.00000%	3.25000%	-	3.25000%	5.38800%
Casper Bidco SAS - Term Loan B6	LX257859	Monthly	2,350,000.00	EURIBOR	2.09600%	0.00000%	3.75000%	-	3.75000%	5.84600%
CDR Firefly Bidco Plc - TI	LX259865	Quarterly	4,650,000.00	EURIBOR	2.17600%	0.00000%	3.25000%	-	3.25000%	5.42600%
Cedacri Mergeco Spa - Cedacri Spa 6.768 15May28 Frn	XS2345190263	Quarterly	875,000.00	EURIBOR	2.14300%	0.00000%	4.62500%	-	4.62500%	6.76800%
Cerebro Bidco Gmbh - Facility B1	LX190452	Quarterly	1,694,485.71	EURIBOR	2.18600%	0.00000%	3.75000%	-	3.75000%	5.93600%
Cerebro Bidco Gmbh - Term Loan B2	LX191527	Quarterly	805,514.29	EURIBOR	2.18600%	0.00000%	3.75000%	-	3.75000%	5.93600%
Chrome Bidco - Facility B	LX194780	Monthly	2,950,000.00	EURIBOR	2.00900%	0.00000%	3.70000%	-	3.70000%	5.70900%
Circet Europe - Senior Facility B	LX196125	Quarterly	3,000,000.00	EURIBOR	2.35500%	0.00000%	3.25000%	-	3.25000%	5.60500%
Clara.net Holdings Limited - Euro Term Loan	LX196339	Quarterly	4,500,000.00	EURIBOR	2.65400%	0.00000%	4.50000%	-	4.50000%	7.15400%
Claudius Finance Parent SARL - Facility B4	LX257805	Quarterly	3,525,000.00	EURIBOR	2.18600%	0.00000%	3.25000%	-	3.25000%	5.43600%
Cooper Consumer Health - Facility B Loan	LX194161	Quarterly	1,100,000.00	EURIBOR	2.35500%	0.00000%	3.75000%	-	3.75000%	6.10500%
Cooper Consumer Health - Term Loan B2	LX253054	Quarterly	3,000,000.00	EURIBOR	2.35500%	0.00000%	4.00000%	-	4.00000%	6.35500%
CTEC III GmbH - Facility B	LX202118	Quarterly	5,000,000.00	EURIBOR	2.01100%	0.00000%	3.75000%	-	3.75000%	5.76100%
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Semi-Annual	2,025,000.00	EURIBOR	2.57700%	0.00000%	4.75000%	-	4.75000%	7.32700%
Cuppa Bidco B.V. - Term Loan B1	LX255933	Semi-Annual	2,565,000.00	EURIBOR	3.67200%	0.00000%	4.75000%	-	4.75000%	8.42200%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	37,500.00	EURIBOR	2.18600%	0.00000%	3.25000%	-	3.25000%	5.43600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	642,468.23	EURIBOR	2.18600%	0.00000%	3.25000%	-	3.25000%	5.43600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	519,315.87	EURIBOR	2.18600%	0.00000%	3.25000%	-	3.25000%	5.43600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	115,000.00	EURIBOR	2.18600%	0.00000%	3.25000%	-	3.25000%	5.43600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	125,362.36	EURIBOR	2.18600%	0.00000%	3.25000%	-	3.25000%	5.43600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	92,039.44	EURIBOR	2.18600%	0.00000%	3.25000%	-	3.25000%	5.43600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	243,314.10	EURIBOR	2.18600%	0.00000%	3.25000%	-	3.25000%	5.43600%
Dorna Sports SL - Term Loan B	LX202419	Semi-Annual	2,000,000.00	EURIBOR	2.57700%	0.00000%	3.25000%	-	3.25000%	5.82700%

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
Eagle Bidco Limited - Term Loan B	LX193172	Monthly	4,375,000.00	EURIBOR	2.00900%	0.00000%	3.25000%	-	3.25000%	5.25900%
Edge Finco Plc - Facility B1	LX259548	Quarterly	1,600,000.00	EURIBOR	2.04000%	0.00000%	3.50000%	-	3.50000%	5.54000%
EG Finco Limited - Additional Facility B2	LX253996	Quarterly	2,107,900.25	EURIBOR	2.35500%	0.00000%	4.50000%	-	4.50000%	6.85500%
Elsan SAS - Term Loan B6	LX259867	Quarterly	3,000,000.00	EURIBOR	2.65600%	0.00000%	3.50000%	-	3.50000%	6.15600%
Elvis UK Holdco Ltd - Facility B Loan	LX199315	Quarterly	1,950,000.00	EURIBOR	2.23600%	0.00000%	3.42500%	-	3.42500%	5.66100%
Entain PLC - Facility B4 (EUR)	LX230557	Quarterly	4,800,000.00	EURIBOR	2.36900%	0.00000%	3.25000%	-	3.25000%	5.61900%
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	Quarterly	3,925,000.00	EURIBOR	2.35500%	0.00000%	2.92500%	-	2.92500%	5.28000%
Financiere Verdi I SAS - Facility B (EUR)	LX193700	Quarterly	3,317,850.75	EURIBOR	2.35500%	0.00000%	3.50000%	-	3.50000%	5.85500%
Financiere Verdi I SAS - Facility B (EUR)	LX193700	Quarterly	382,149.25	EURIBOR	2.35500%	0.00000%	3.50000%	-	3.50000%	5.85500%
Fire BC Spa - Italmatch Chemica 7.855 06Feb28 Frn	XS2582796541	Quarterly	650,000.00	EURIBOR	2.35500%	0.00000%	5.50000%	-	5.50000%	7.85500%
First Brands Group LLC - 2023 Euro Incremental Term Loan	LX218476	Quarterly	4,975,999.01	EURIBOR	2.18600%	1.00000%	5.00000%	-	5.00000%	7.18600%
Foncia Management - Facility B Loan	LX193463	Quarterly	3,400,000.00	EURIBOR	2.38600%	0.00000%	3.50000%	-	3.50000%	5.88600%
Foncia Management - Term Loan B Add-On	LX209469	Quarterly	1,600,000.00	EURIBOR	2.38600%	0.00000%	5.25000%	-	5.25000%	7.63600%
Food Retail Solutions S L U - Term Loan	LX208715	Semi-Annual	1,640,555.56	EURIBOR	2.66100%	0.00000%	4.75000%	-	4.75000%	7.41100%
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	Quarterly	712,143.12	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	Quarterly	287,856.88	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Gold Rush Bidco Limited - Term Loan B	LX229223	Quarterly	1,100,000.00	EURIBOR	2.12700%	0.00000%	4.00000%	-	4.00000%	6.12700%
Goldstory Sasu - Goldstory SAS 0.00 01Feb30 Frn	XS2761222400	Quarterly	2,300,000.00	EURIBOR	2.17600%	0.00000%	4.00000%	-	4.00000%	6.17600%
Granite France Bidco SAS - Term Loan B	LX207140	Quarterly	2,065,132.23	EURIBOR	2.38700%	0.00000%	4.97500%	-	4.97500%	7.36200%
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	Quarterly	1,000,000.00	EURIBOR	2.01100%	0.00000%	2.25000%	-	2.25000%	4.26100%
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Quarterly	1,592,089.37	EURIBOR	2.35500%	0.00000%	3.92500%	-	3.92500%	6.28000%
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Quarterly	607,910.63	EURIBOR	2.35500%	0.00000%	3.92500%	-	3.92500%	6.28000%
Home VI - Additional Senior Facility B3	LX236640	Quarterly	3,987,000.00	EURIBOR	2.18600%	0.00000%	5.00000%	-	5.00000%	7.18600%
Idemia Group - Facility B5 Eur	LX225618	Quarterly	2,425,000.00	EURIBOR	2.35500%	0.00000%	4.00000%	-	4.00000%	6.35500%
IGT Holding IV AB - Facility Term B	LX193483	Quarterly	2,070,000.00	EURIBOR	2.35500%	0.00000%	3.15000%	-	3.15000%	5.50500%
Indy Us Bidco, LLC - 11th Amendment Term Loan	LX257582	Monthly	2,249,581.95	EURIBOR	2.06300%	0.00000%	3.50000%	-	3.50000%	5.56300%
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	Monthly	5,300,000.00	EURIBOR	2.00900%	0.00000%	4.50000%	-	4.50000%	6.50900%
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	Quarterly	2,838,160.49	EURIBOR	2.25200%	0.00000%	3.25000%	-	3.25000%	5.50200%
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	Monthly	2,000,000.00	EURIBOR	2.00900%	0.00000%	3.25000%	-	3.25000%	5.25900%
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Quarterly	3,102,861.79	EURIBOR	2.35500%	0.00000%	4.25000%	-	4.25000%	6.60500%
IVC Acquisition Ltd - Facility B11	LX257767	Quarterly	4,075,000.00	EURIBOR	2.42600%	0.00000%	4.00000%	-	4.00000%	6.42600%
Kapla Holding Sas - Kapla Holding SAS 6.001 31Jul30 Frn	XS2756269960	Quarterly	2,159,000.00	EURIBOR	2.50100%	0.00000%	3.50000%	-	3.50000%	6.00100%
Lernen Bidco Limited - Facility B2 Eur	LX177087	Semi-Annual	3,660,000.00	EURIBOR	2.10100%	0.00000%	4.00000%	-	4.00000%	6.10100%
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	Monthly	2,000,000.00	EURIBOR	2.00900%	0.00000%	4.00000%	-	4.00000%	6.00900%
Lorca Finco Plc - Term Loan B	LX259202	Quarterly	7,075,000.00	EURIBOR	2.46700%	0.00000%	2.75000%	-	2.75000%	5.21700%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	2,141,924.23	EURIBOR	2.35500%	0.00000%	4.17500%	-	4.17500%	6.53000%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	664,266.94	EURIBOR	2.35500%	0.00000%	4.17500%	-	4.17500%	6.53000%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	232,239.23	EURIBOR	2.35500%	0.00000%	4.17500%	-	4.17500%	6.53000%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	58,227.70	EURIBOR	2.35500%	0.00000%	4.17500%	-	4.17500%	6.53000%
Luna III Sarl - Facility B Loan	LX198606	Monthly	918,217.60	EURIBOR	2.10100%	0.00000%	4.17500%	-	4.17500%	6.27600%
Luna III Sarl - Facility B Loan	LX198606	Monthly	1,431,782.40	EURIBOR	2.10100%	0.00000%	4.17500%	-	4.17500%	6.27600%

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
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Quarterly	1,473,101.76	EURIBOR	2.23600%	0.00000%	3.50000%	-	3.50000%	5.73600%
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Quarterly	926,898.24	EURIBOR	2.23600%	0.00000%	3.50000%	-	3.50000%	5.73600%
Mangrove Luxco III - Mangrove Luxco II 7.279 15Jul29 Frn	XS2852974513	Quarterly	2,600,000.00	EURIBOR	2.27900%	0.00000%	5.00000%	-	5.00000%	7.27900%
Marcel LUX IV Sarl - TERM LOAN B8	LX249559	Quarterly	2,550,000.00	EURIBOR	2.17600%	0.00000%	3.75000%	-	3.75000%	5.92600%
Markermeer Finance B.V. - Term Facility B	LX185085	Semi-Annual	4,100,000.00	EURIBOR	2.16100%	0.00000%	3.00000%	-	3.00000%	5.16100%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Monthly	6,025.15	EURIBOR	2.00900%	0.00000%	3.50000%	-	3.50000%	5.50900%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Quarterly	2,385,959.40	EURIBOR	2.18600%	0.00000%	3.50000%	-	3.50000%	5.68600%
Median B.V. - Facility B-1	LX198689	Quarterly	1,448,713.15	EURIBOR	2.35500%	0.00000%	4.92500%	-	4.92500%	7.28000%
Median B.V. - Facility B-1	LX198689	Quarterly	1,351,286.85	EURIBOR	2.35500%	0.00000%	4.92500%	-	4.92500%	7.28000%
Medline Borrower LP - Initial Euro Term Loan	LX235701	Monthly	2,800,000.00	EURIBOR	2.00900%	0.00000%	2.75000%	-	2.75000%	4.75900%
Mistral Holdco SAS - Facility B	LX191239	Monthly	2,000,000.00	EURIBOR	2.09600%	0.00000%	4.00000%	-	4.00000%	6.09600%
Monitchem Holdco 3 S.A - Monitchem Holdco 7.751 01May28 Frn	XS2615006983	Quarterly	3,675,000.00	EURIBOR	2.50100%	0.00000%	5.25000%	-	5.25000%	7.75100%
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	Quarterly	3,065,000.00	EURIBOR	2.35500%	0.00000%	3.75000%	-	3.75000%	6.10500%
Motion Finco LLC - Facility B (New)	LX213009	Quarterly	2,740,000.00	EURIBOR	2.35500%	0.00000%	3.75000%	-	3.75000%	6.10500%
Nobel Bidco BV - Term Loan	LX195412	Semi-Annual	3,229,685.00	EURIBOR	2.38900%	0.00000%	3.25000%	-	3.25000%	5.63900%
Nouryon Finance BV - Term Loan B EUR	LX234053	Quarterly	2,254,976.43	EURIBOR	2.23600%	0.00000%	3.50000%	-	3.50000%	5.73600%
Nouryon Finance BV - Term Loan B EUR	LX234053	Quarterly	298,096.19	EURIBOR	2.23600%	0.00000%	3.50000%	-	3.50000%	5.73600%
Nuuday A/S - Facility B Loan	LX209359	Monthly	4,000,000.00	EURIBOR	2.13100%	0.00000%	6.50000%	-	6.50000%	8.63100%
One Hotels GMBH - Term Loan B	LX230918	Quarterly	2,250,000.00	EURIBOR	2.33600%	0.00000%	4.25000%	-	4.25000%	6.58600%
Paganini Bidco Spa - Multiversity Spa 6.436 30Oct28 Frn	XS2401961078	Quarterly	2,800,000.00	EURIBOR	2.18600%	0.00000%	4.25000%	-	4.25000%	6.43600%
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Quarterly	3,105,000.00	EURIBOR	2.18600%	0.00000%	3.50000%	-	3.50000%	5.68600%
Peer Holding III BV - B3b Tilb	LX252694	Quarterly	4,148,000.00	EURIBOR	2.35500%	0.00000%	3.00000%	-	3.00000%	5.35500%
Pegasus Bidco Bv - 2024-2 Euro Term Loan	LX239315	Quarterly	4,417,717.72	EURIBOR	2.14300%	0.00000%	3.50000%	-	3.50000%	5.64300%
Piolin Bidco SAU - Term Loan B-4	LX230404	Semi-Annual	2,829,614.69	EURIBOR	2.55400%	0.00000%	4.50000%	-	4.50000%	7.05400%
Poseidon Bidco - Term Loan	LX227302	Quarterly	2,400,000.00	EURIBOR	2.35500%	0.00000%	5.00000%	-	5.00000%	7.35500%
Precise Bidco BV - Facility B6 Term Loan	LX257766	Quarterly	1,725,000.00	EURIBOR	2.50100%	0.00000%	3.25000%	-	3.25000%	5.75100%
Prestigebidco GMBH - Prestigebidco Gmb 6.029 01Jul29 Frn	XS2848952151	Quarterly	1,100,000.00	EURIBOR	2.27900%	0.00000%	3.75000%	-	3.75000%	6.02900%
QSRP Finco BV - Term Loan (First Lien)	LX233475	Quarterly	1,125,000.00	EURIBOR	2.66800%	0.00000%	5.25000%	-	5.25000%	7.91800%
Rainbow Finco S. A R.L. - Term Loan B	LX202335	Semi-Annual	7,550,000.00	EURIBOR	2.46000%	0.00000%	3.25000%	-	3.25000%	5.71000%
Ramsay Generale de Sante - Facility B5	LX258050	Quarterly	1,775,000.00	EURIBOR	2.23600%	0.00000%	3.25000%	-	3.25000%	5.48600%
Rodenstock GmbH - First Lien Term Loan	LX194401	Quarterly	1,375,000.00	EURIBOR	2.18600%	0.00000%	5.00000%	-	5.00000%	7.18600%
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	Monthly	2,900,000.00	EURIBOR	2.09600%	0.00000%	3.75000%	-	3.75000%	5.84600%
Schon Klinik SE - Facility B2	LX258367	Quarterly	1,170,000.00	EURIBOR	2.35500%	0.00000%	3.00000%	-	3.00000%	5.35500%
Seine Holdco SAS - 2023 - Facility B	LX220198	Quarterly	876,923.08	EURIBOR	2.26500%	0.00000%	3.50000%	-	3.50000%	5.76500%
Seine Holdco SAS - 2023 - Facility B	LX220198	Quarterly	548,076.92	EURIBOR	2.26500%	0.00000%	3.50000%	-	3.50000%	5.76500%
Sherwood Financing Plc - Sherwood Financin 8.001 15Dec29 Frn	XS2953567745	Quarterly	2,000,000.00	EURIBOR	2.50100%	0.00000%	5.50000%	-	5.50000%	8.00100%
Signature Foods BV - Facility B Loan	LX192171	Monthly	4,000,000.00	EURIBOR	2.00900%	0.00000%	3.25000%	-	3.25000%	5.25900%
Sirona Bidco - Facility B	LX199218	Quarterly	2,425,000.00	EURIBOR	2.47800%	0.00000%	4.50000%	-	4.50000%	6.97800%
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	Semi-Annual	3,000,000.00	EURIBOR	2.46600%	0.00000%	3.40000%	-	3.40000%	5.86600%
Stella Group - Term Loan B2	LX236467	Quarterly	4,000,000.00	EURIBOR	2.15100%	0.00000%	4.00000%	-	4.00000%	6.15100%
Sulo SAS - Term Loan B2	LX258996	Quarterly	2,000,000.00	EURIBOR	2.35500%	0.00000%	3.89000%	-	3.89000%	6.24500%

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
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Quarterly	4,301,563.94	EURIBOR	2.46400%	0.00000%	4.50000%	-	4.50000%	6.96400%
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	Quarterly	783,436.06	EURIBOR	2.46400%	0.00000%	4.50000%	-	4.50000%	6.96400%
Tackle Sarl - Fcaility B2	LX258696	Semi-Annual	5,000,000.00	EURIBOR	2.11800%	0.00000%	3.25000%	-	3.25000%	5.36800%
Team Blue Finco Sarl - Additional Facility	LX236464	Quarterly	1,125,000.00	EURIBOR	2.35500%	0.00000%	3.45000%	-	3.45000%	5.80500%
Team Blue Finco Sarl - Senior Facility B	LX193432	Quarterly	5,450,000.00	EURIBOR	2.35500%	0.00000%	3.45000%	-	3.45000%	5.80500%
TIC Bidco Limited - Delayed Draw Term Facility 2 EUR Loan	LX254639	Quarterly	342,535.21	EURIBOR	2.45600%	0.00000%	4.00000%	-	4.00000%	6.45600%
TIC Bidco Limited - Facility B2	LX254638	Quarterly	2,697,464.79	EURIBOR	2.45600%	0.00000%	4.00000%	-	4.00000%	6.45600%
Timber Servicios Empresariales SA - Facility B	LX202736	Semi-Annual	2,000,000.00	EURIBOR	2.37900%	0.00000%	4.65000%	-	4.65000%	7.02900%
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	Quarterly	2,000,000.00	EURIBOR	2.59800%	0.00000%	3.25000%	-	3.25000%	5.84800%
Triley Midco 2 Limited - Facility B2	LX258210	Monthly	1,015,136.06	EURIBOR	2.00900%	0.00000%	3.75000%	-	3.75000%	5.75900%
United Group BV - United Group Bv 6.393 01Feb29 Frn	XS2759982650	Quarterly	2,500,000.00	EURIBOR	2.14300%	0.00000%	4.25000%	-	4.25000%	6.39300%
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	Quarterly	3,150,000.00	EURIBOR	2.35500%	0.00000%	3.00000%	-	3.00000%	5.35500%
Vue Entertainment International Limited - Reinstated 1.5L Facility	LX227381	Semi-Annual	355,974.68	EURIBOR	2.25900%	0.00000%	0.10000%	-	0.10000%	2.25900%
Vue Entertainment International Limited - Reinstated Senior Facility	LX227382	Semi-Annual	670,068.68	EURIBOR	2.25900%	0.00000%	0.10000%	-	0.10000%	2.25900%
Vue Entertainment International Limited - Term Loan	LX208227	Semi-Annual	225,805.76	EURIBOR	2.25900%	0.00000%	8.00000%	-	8.00000%	10.25900%
Winterfell Financing Sarl - Facility B Loan	LX192684	Quarterly	4,600,000.00	EURIBOR	2.12400%	0.00000%	3.42500%	-	3.42500%	5.54900%
Wittur International Holding GmbH - Facility B	LX227864	Quarterly	2,007,491.00	EURIBOR	2.32800%	0.00000%	0.00000%	-	0.00000%	2.32800%
Zara UK Midco Limited - Facility B1	LX224598	Semi-Annual	1,907,388.34	EURIBOR	2.53600%	0.00000%	5.75000%	-	5.75000%	8.28600%
Zegona Holdco Limited - Facility B (EUR) Loan	LX237014	Quarterly	4,625,000.00	EURIBOR	2.65700%	0.00000%	3.00000%	-	3.00000%	5.65700%
Floating Total:			327,497,538.48							
Total:			382,920,944.11							

Event of Default Par Ratio

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Event of Default Page	393,141,907.02	240,952,914.05	163.16%	60.66%	>= 102.50%	Passed

Event of Default Par Value Test Numerator Detail

Aggregate Principal Balance - EOD	382,920,944.11
Principal Proceeds and Unused Proceeds	10,220,962.91
EOD Numerator	393,141,907.02

Event of Default Par Value Test Denominator Detail

Tranche	Principal Amount
Class A-R Senior Secured Floating Rate Notes	240,952,914.05

Collateral Enhancement Obligations

No data available for this request

Frequency Switch Event

Description

Has Frequency Switch Event occurred?

Date of Frequency Switch Event

N/A

Risk Retention Confirmation

We have received written confirmation from the Investment Manager that:

(a) continues to hold, not less than five per cent. of the nominal value of each Tranche sold or transferred to investors; and

(b) has not sold, hedged or otherwise mitigated its credit risk under or associated with the Retention Notes or the underlying portfolio of Collateral Debt Obligations, except to the extent permitted in accordance with the EU Risk Retention Letter.

Discretionary Reason for Sale

Discretionary Sale Denominator	403,183,973.10
Report Total	0.00
Actual	0.00%
Trigger	30.00%
Test Result	Passed

No transaction data available for this request

Participation Interest / Counterparty Information

No data available for this request

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
CDR Firefly Bidco Plc - Facility B11	LX259865	Loan	02-May-2025	EUR	4,650,000.00	30-Apr-2029	CD&R Firefly Bidco Limited	LX235674	21-Jun-2028
Total :					4,650,000.00				

Purchased Discount Obligations

No data available for this request

Top 10 Obligors

Issuer Borrower Name	Aggregate Balance	Aggr Balance % of Denominator
Bellis Finco PLC	7,700,000.00	2.01
Rainbow UK Holdco Limited	7,550,000.00	1.97
BME Group Holding BV	7,200,000.00	1.88
Flamingo Lux II SCA	7,105,000.00	1.86
Lorca Holdco Limited	7,075,000.00	1.85
Kane Bidco Limited	6,800,000.00	1.78
Team Blue Finco Sarl	6,575,000.00	1.72
Softbank Group Corp	5,770,000.00	1.51
Nobel Bidco BV	5,629,685.00	1.47
INEOS Quattro Holdings Ltd	5,300,000.00	1.38
Total:	66,704,685.00	17.42

Currency Exchange Spot Rate

Exchange Rate

GBP_EUR = 0.8490

USD_EUR = 1.1426

Maturity Amendment and Credit Amendment

No data available for this request

Swapped Non-Discount Obligations acquired after Issue Date

Denominator	Numerator	Outcome	Requirement	Result
400,000,000.00	10,237,358.66	2.56%	<= 10.00%	Passed

No data available for this request

Swapped Non-Discount Obligations

Denominator	Numerator	Outcome	Requirement	Result
400,000,000.00	0.00	0.00%	<= 7.50%	Passed

No data available for this request

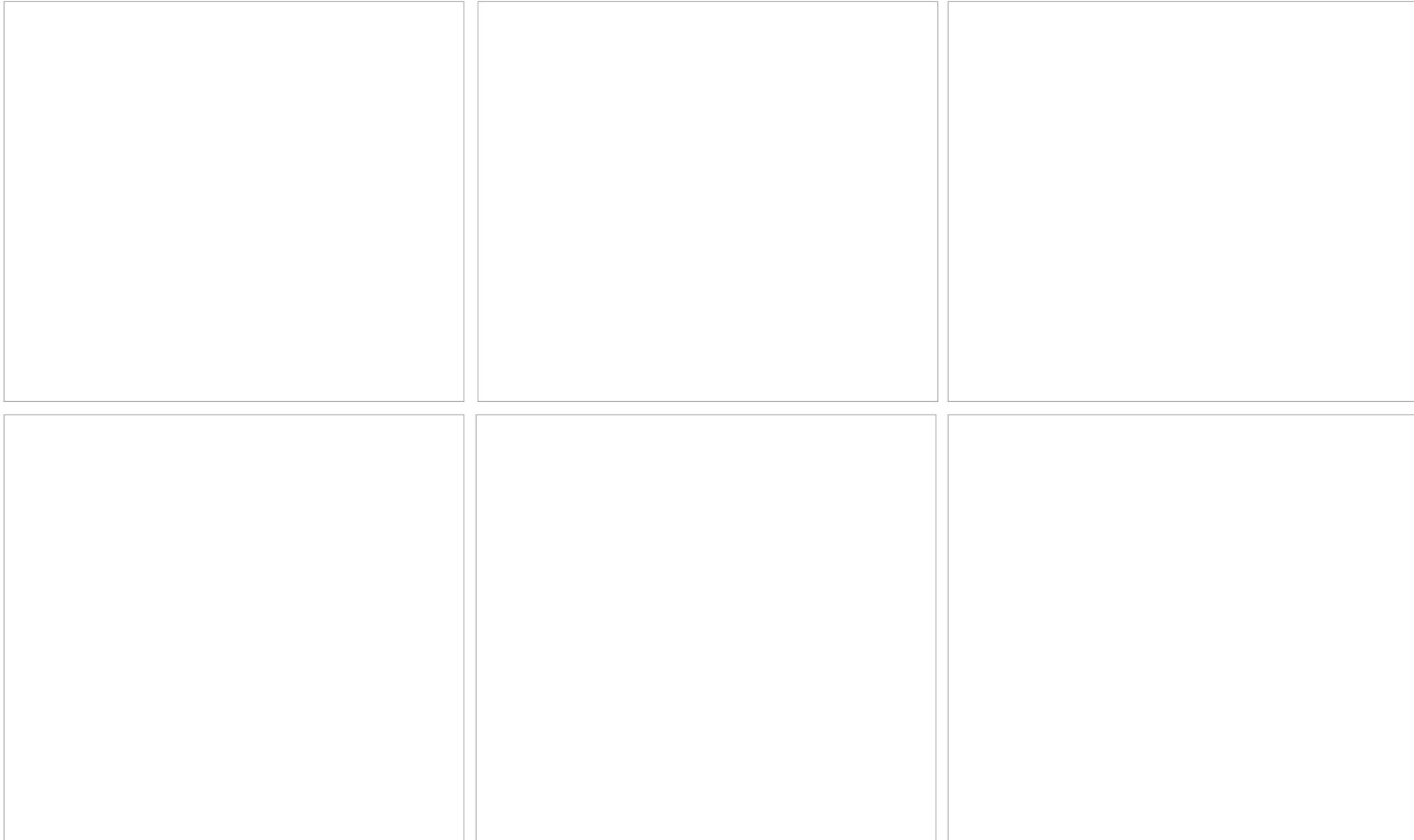
Counterparty Ratings

Account Bank Satisfies Rating Requirements: Passed

Counterparty	Counterparty Role	Moody's Senior Unsecured	Moody's Long Term	Moody's Short Term	S&P Long Term	S&P Short Term
Bank of New York Mellon London Branch	Account Bank	Aa1	Aa1	P-1	AA-	A-1+
Bank of New York Mellon London Branch	Principal Paying Agent	Aa1	Aa1	P-1	AA-	A-1+
Bank of New York Mellon London Branch	Calculation Agent	Aa1	Aa1	P-1	AA-	A-1+
Bank of New York Mellon London Branch	Custodian	Aa1	Aa1	P-1	AA-	A-1+

Dashboard - ESG

Portfolio Level Weighted Average Rating ~ 0.06



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