



AlbaCore EURO CLO I DAC

Monthly Report

As of 08 December, 2025



AlbaCore EURO CLO I DAC
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As of : 08/12/2025
Next Payment: 20/01/2026



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AlbaCore EURO CLO I DAC

Executive Summary

As of: 08/12/2025

Next Payment: 20/01/2026



Deal Summary		Summary		Notes Detail	Principal Balance	Current Coupon	Periodic Interest	Moody's Rating	S&P Rating
Collateral Manager:	AlbaCore Capital LLP	Calculation Date:	08/12/2025	Class A Senior Secured FRN due 2034	240,000,000.00	3.08400	1,891,520.00	Aaa	AAA
Closing Date:	16/07/2020	Next Payment Date:	20/01/2026	Class B-1 Senior Secured FRN due 2034	26,600,000.00	3.75400	255,188.58	Aa2	AA
End of Reinvest:	18/01/2026			Class B-2 Senior Secured Fixed Notes due 2034	21,400,000.00	2.15000	115,025.00	Aa2	AA
Stated Maturity:	18/10/2034	Principal Amount:	379,270,167.79	Class C Senior Secured Deferrable FRN due 2034	26,800,000.00	4.20400	287,927.29	A2	A
		Proceeds:	11,528,578.64	Class D Senior Secured Deferrable FRN due 2034	25,200,000.00	5.25400	338,357.60	Baa3	BBB
		Totals:	390,798,746.43	Class E Senior Secured Deferrable FRN due 2034	20,800,000.00	7.96400	423,330.84	Ba3	BB-
				Class F Senior Secured Deferrable FRN due 2034	9,200,000.00	10.54400	247,901.16	B3	B-
		Principal Account	11,528,578.64	Subordinated Notes	33,700,000.00	N/A	N/A	NR	NR
		Interest Account	2,559,259.07		403,700,000.00		3,559,250.47		
		Unused Proceeds Account	0.00						

Collateral					Collateral				
Test Description	Current 08/12/2025	08/12/2025	7/11/2025	7/11/2025	Test Description	Current 08/12/2025	08/12/2025	7/11/2025	7/11/2025
	Threshold	Current	Result	Prior		Threshold	Current	Result	Prior
Coverage Tests					Collateral Quality Tests				
Class A/B Par Value Test	129.89%	134.68%	Passed	134.70%	Moody's Maximum Weighted Average Rating Factor Test	2998	2858	Passed	2916
Class C Par Value Test	120.06%	123.21%	Passed	123.23%	Moody's Weighted Average Recovery Rate Test	42.44	43.50	Passed	43.80
Class D Par Value Test	111.65%	114.08%	Passed	114.10%	Moody's Minimum Diversity Test	60	61	Passed	61
Class E Par Value Test	105.86%	107.51%	Passed	107.52%	S&P CDO Monitor Test	65.94%	61.05%	Passed	62.23%
Class F Par Value Test	104.11%	104.83%	Passed	104.84%	Minimum Weighted Average Spread Test	3.55%	3.60%	Passed	3.67%
Reinvestment Overcollateralisation Test	104.61%	104.83%	Passed	104.84%	Weighted Average Life Test	4.25	4.50	Failed	4.52
Class A/B Interest Coverage Test	120.00%	213.34%	Passed	218.69%					
Class C Interest Coverage Test	110.00%	189.25%	Passed	194.00%					
Class D Interest Coverage Test	105.00%	167.08%	Passed	171.27%					



AlbaCore EURO CLO I DAC
Proceeds Account Summary (Traded)
As of: 08/12/2025
Next Payment: 20/01/2026



<i>Collection Account Name</i>	<i>Account Principal Balance</i>	<i>Account Interest Balance</i>
CP Downgrade Collateral A/C	0.00	0.00
Collection Account	0.00	0.00
Expense Reserve Account	0.00	0.00
First Period Reserve Account	0.00	0.00
Hedge Termination Account	0.00	0.00
Interest Account	0.00	2,559,259.07
Interest Smoothing Account	0.00	0.00
Principal Account	11,528,578.64	0.00
Unfunded Revolver Reserve Account	-0.01	0.00
Unused Proceeds Account	0.00	0.00
Total	11,528,578.63	2,559,259.07



AlbaCore EURO CLO I DAC
Proceeds Account Summary (Settled)
As of: 08/12/2025
Next Payment: 20/01/2026



<i>Collection Account Name</i>	<i>Account Principal Balance</i>	<i>Account Interest Balance</i>
CP Downgrade Collateral A/C	0.00	0.00
Collection Account	0.00	0.00
Expense Reserve Account	0.00	0.00
First Period Reserve Account	0.00	0.00
Hedge Termination Account	0.00	0.00
Interest Account	0.00	2,559,259.07
Interest Smoothing Account	0.00	0.00
Principal Account	11,645,319.80	0.00
Unfunded Revolver Reserve Account	-0.01	0.00
Unused Proceeds Account	0.00	0.00
Total	11,645,319.79	2,559,259.07

Footnote:
EUR 11,551,841.79 of Principal, EUR 2,603,959.02 of Interest is held by Morgan Stanley Euro Liquidity Fund rated Aaa-mf & AAAm by Moodys and S&P



AlbaCore EURO CLO I DAC
Interest Coverage Tests Detail
As of : 08/12/2025
Next Payment: 20/01/2026



INTEREST COVERAGE TEST	RATIO	REQUIRED LEVEL	CALCULATION	RESULT
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Class A/B Interest Coverage Test	213.34%	120.00%	A/B	Passed
Class C Interest Coverage Test	189.25%	110.00%	A/C	Passed
Class D Interest Coverage Test	167.08%	105.00%	A/D	Passed

NUMERATOR

The sum of:

Interest Proceeds	2,559,259.07
Interest Smoothing Amount	0.00
Interest Proceeds to be Received	2,475,394.62
First Period Expenses Reserve	0.00
Expenses Reserve Account	0.00
Purchased Accrued Interest	-35,360.82
Taxes	-57.50
Issuer Profit	-250.00
Trustee Fee	-1,250.00
Administrative Expenses	-22,287.65
Expense Reserve Transfer	0.00
Senior Management Fee	-150,281.18
Hedge Payments	0.00
Total for A:	4,825,166.54

DENOMINATOR

Class A Senior Secured FRN due 2034	1,891,520.00
Class B-1 Senior Secured FRN due 2034	255,188.58
Class B-2 Senior Secured Fixed Rate Notes due 2034	115,025.00
Total for B:	2,261,733.58
Class C Senior Secured Deferrable FRN due 2034	287,927.29
Total for C:	2,549,660.87
Class D Senior Secured Deferrable FRN due 2034	338,357.60
Total for D:	2,888,018.47



AlbaCore EURO CLO I DAC
Par Value Tests Detail
As of : 08/12/2025
Next Payment: 20/01/2026



OVERCOLLATERALIZATION TEST	RATIO	REQUIRED LEVEL	CALCULATION	RESULT
Class A/B Par Value Test	134.68%	129.89%	A/B	Passed
Class C Par Value Test	123.21%	120.06%	A/C	Passed
Class D Par Value Test	114.08%	111.65%	A/D	Passed
Class E Par Value Test	107.51%	105.86%	A/E	Passed
Class F Par Value Test	104.83%	104.11%	A/F	Passed
Reinvestment Overcollateralisation Test	104.83%	104.61%	A/G	Passed

NUMERATOR

The sum of:

Aggregate Principal Balance	379,270,167.79
Principal Proceeds	11,528,578.64
Principal Financed Accrued Interest	35,360.82
Loss Mitigation Obligations	0.00
Partial PIK Securities	0.00
Partial PIK Securities Value	0.00
Defaulted Obligations	-4,200,000.00
Recovery Amount of Defaulted Obligations	1,245,000.00
Deferring Obligations	0.00
Recovery Amount of Deferring Obligations	0.00
Discount Obligations	0.00
Original Purchase Price of Discount Obligations	0.00
Excess Caa/CCC Adjustment Amount	0.00
Total for A:	387,879,107.25

DENOMINATOR

Class A Senior Secured FRN due 2034	240,000,000.00
Class B-1 Senior Secured FRN due 2034	26,600,000.00
Class B-2 Senior Secured Fixed Rate Notes due 2034	21,400,000.00
Total for B:	288,000,000.00
Class C Senior Secured Deferrable FRN due 2034	26,800,000.00



DENOMINATOR

Total for C:		314,800,000.00
Class D Senior Secured Deferrable FRN due 2034	25,200,000.00	
Total for D:		340,000,000.00
Class E Senior Secured Deferrable FRN due 2034	20,800,000.00	
Total for E:		360,800,000.00
Class F Senior Secured Deferrable FRN due 2034	9,200,000.00	
Total for F:		370,000,000.00
Total for G:		370,000,000.00



AlbaCore EURO CLO I DAC
Portfolio Profile Tests
As of: 08/12/2025
Next Payment: 20/01/2026



Test Name	Prior Result Value	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(a) Secured Senior Loans (Including Cash)	86.88%	84.88%	329,728,923.61	388,467,916.43	70.00%	Minimum	Pass
(b) Secured Senior Obligations (Including Cash)	98.46%	96.70%	375,644,916.43	388,467,916.43	90.00%	Minimum	Pass
(c) Unsecured Senior Obligations, Second Lien Loans, Mezzanine Obligations and High Yield Bonds	1.54%	3.30%	12,823,000.00	388,467,916.43	10.00%	Maximum	Pass
(d)(i) Single Obligor Concentration of Secured Senior Obligations (Largest Obligor)	1.29%	1.29%	5,000,000.00	388,467,916.43	3.00%	Maximum	Pass
(d)(ii) Single Obligor Concentration of Secured Senior Obligations (Fourth Largest Obligor)	1.21%	1.21%	4,717,391.30	388,467,916.43	2.50%	Maximum	Pass
(e) Single Obligor Concentration of non Secured Senior Obligations (Largest Obligor)	0.90%	0.90%	3,500,000.00	388,467,916.43	1.50%	Maximum	Pass
(f)(i) Single Obligor Concentration (Largest Obligor)	1.29%	1.29%	5,000,000.00	388,467,916.43	3.00%	Maximum	Pass
(f)(ii) Single Obligor Concentration (Fourth Largest Obligor)	1.21%	1.21%	4,717,391.30	388,467,916.43	2.50%	Maximum	Pass
(g) Non-Euro Obligations	0.00%	0.00%	0.00	388,467,916.43	20.00%	Maximum	Pass
(h) Participations	0.00%	0.00%	0.00	388,467,916.43	5.00%	Maximum	Pass
(i) Current Pay Obligations	0.00%	0.00%	0.00	388,467,916.43	2.50%	Maximum	Pass
(j) Revolving Obligations or Unfunded Amounts under Delayed Drawdown Collateral Obligations	0.15%	0.00%	0.00	388,467,916.43	5.00%	Maximum	Pass
(k) S&P CCC Obligations	5.22%	4.35%	16,917,177.03	388,467,916.43	7.50%	Maximum	Pass
(l) Moody's Caa Obligations	5.07%	4.45%	17,298,969.43	388,467,916.43	7.50%	Maximum	Pass
(m) Bridge Loans	0.00%	0.00%	0.00	388,467,916.43	5.00%	Maximum	Pass
(n) Corporate Rescue Loans	0.00%	0.00%	0.00	388,467,916.43	5.00%	Maximum	Pass
(o) PIK Securities	0.87%	0.87%	3,368,254.79	388,467,916.43	2.50%	Maximum	Pass
(p) Partial PIK Securities	0.00%	0.00%	0.00	388,467,916.43	2.50%	Maximum	Pass
(q) Fixed Rate Collateral Obligations	6.12%	8.43%	32,748,934.00	388,467,916.43	20.00%	Maximum	Pass
(r)(i) S&P Industry Concentration (Largest Industry)	9.01%	8.83%	34,303,824.71	388,467,916.43	17.50%	Maximum	Pass
(r)(ii) S&P Industry Concentration (Second Largest Industry)	8.83%	8.14%	31,607,935.56	388,467,916.43	15.00%	Maximum	Pass
(r)(iii) S&P Industry Concentration (Third Largest Industry)	6.49%	5.72%	22,238,689.27	388,467,916.43	12.00%	Maximum	Pass
(r)(iv) S&P Industry Concentration (Aggregate of three largest Industries)	24.33%	22.69%	88,150,449.54	388,467,916.43	40.00%	Maximum	Pass
(s) Collateral Obligations whose Moody's Rating is derived from an S&P Rating	0.45%	0.56%	2,179,170.00	388,467,916.43	10.00%	Maximum	Pass
(t) Collateral Obligations whose S&P Rating is derived from a Moody's Rating	1.61%	0.61%	2,370,370.37	388,467,916.43	10.00%	Maximum	Pass



AlbaCore EURO CLO I DAC
Portfolio Profile Tests
As of: 08/12/2025
Next Payment: 20/01/2026



Test Name	Prior Result Value	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(u) Obligors in countries with a country risk ceiling rating below "A1" by Moody's	0.00%	0.00%	0.00	388,467,916.43	10.00%	Maximum	Pass
(v) Obligors Domiciled in countries or jurisdictions rated below "AA-" by S&P	31.99%	31.36%	121,827,468.39	388,467,916.43	10.00%	Maximum	Fail
(x) Cov-Lite Loans	1.95%	1.95%	7,576,500.33	388,467,916.43	30.00%	Maximum	Pass
(y) Obligors with Current Indebtedness >= EUR 200M and < EUR 250M	0.00%	0.00%	0.00	388,467,916.43	5.00%	Maximum	Pass
(z) Unhedged Collateral Obligations	0.00%	0.00%	0.00	388,467,916.43	2.50%	Maximum	Pass
(aa) Portfolio Companies	0.00%	0.00%	0.00	388,467,916.43	15.00%	Maximum	Pass
(bb) Annual Obligations	0.90%	1.77%	6,883,000.00	388,467,916.43	5.00%	Maximum	Pass
(cc) Discount Obligations	0.00%	0.00%	0.00	388,467,916.43	25.00%	Maximum	Pass
(dd) Credit Estimate Obligations	0.00%	0.00%	0.00	388,467,916.43	15.00%	Maximum	Pass

**AlbaCore EURO CLO I DAC**

Bivariate Risk Tests

As of: 08/12/2025

Next Payment: 20/01/2026



Test Name	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(u)(i) Individual Exposure to a Selling Institution rated "AAA" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(ii) Individual Exposure to a Selling Institution rated "Aaa" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(iii) Individual Exposure to a Selling Institution rated "AA+" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(iv) Individual Exposure to a Selling Institution rated "Aa1" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(v) Individual Exposure to a Selling Institution rated "AA" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(vi) Individual Exposure to a Selling Institution rated "Aa2" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(vii) Individual Exposure to a Selling Institution rated "AA-" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(viii) Individual Exposure to a Selling Institution rated "Aa3" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(ix) Individual Exposure to a Selling Institution rated "A+" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(x) Individual Exposure to a Selling Institution rated "A1" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xi) Individual Exposure to a Selling Institution rated "A" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xii) Individual Exposure to a Selling Institution rated "A2" and "P-1" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xiii) Individual Exposure to a Selling Institution rated "A-" or below by S&P	0.00%	0.00	386,598,746.43	0.00%	Maximum	Pass
(u)(xiv) Individual Exposure to a Selling Institution rated "A2" and not "P-1" or below by Moody's	0.00%	0.00	386,598,746.43	0.00%	Maximum	Pass
(u)(xv) Aggregate Exposure to Selling Institutions rated "AAA" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xvi) Aggregate Exposure to Selling Institutions rated "Aaa" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xvii) Aggregate Exposure to Selling Institutions rated "AA+" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xviii) Aggregate Exposure to Selling Institutions rated "Aa1" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xix) Aggregate Exposure to Selling Institutions rated "AA" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass

**AlbaCore EURO CLO I DAC**

Bivariate Risk Tests

As of: 08/12/2025

Next Payment: 20/01/2026



Test Name	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(u)(xx) Aggregate Exposure to Selling Institutions rated "Aa2" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xxi) Aggregate Exposure to Selling Institutions rated "AA-" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xxii) Aggregate Exposure to Selling Institutions rated "Aa3" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xxiii) Aggregate Exposure to Selling Institutions rated "A+" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xxiv) Aggregate Exposure to Selling Institutions rated "A1" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xxv) Aggregate Exposure to Selling Institutions rated "A" or below by S&P	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xxvi) Aggregate Exposure to Selling Institutions rated "A2" and "P-1" or below by Moody's	0.00%	0.00	386,598,746.43	5.00%	Maximum	Pass
(u)(xxvii) Aggregate Exposure to Selling Institutions rated "A-" or below by S&P	0.00%	0.00	386,598,746.43	0.00%	Maximum	Pass
(u)(xxviii) Aggregate Exposure to Selling Institutions rated "A2" and not "P-1" or below by Moody's	0.00%	0.00	386,598,746.43	0.00%	Maximum	Pass



AlbaCore EURO CLO I DAC
Assets Purchased
From 08/11/2025 to 08/12/2025
Next Payment: 20/01/2026



Issuer Name	Facility / Security Name	Par Amount	Purchase Price	Cost	Accrued Interest Amount	Trade Date
IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	3,000,000.00	99.775	2,993,250.00	8,604.17	12/11/2025
VF Corp	VF CORP 0.625% 2/25/2032	3,383,000.00	77.375	2,617,596.25	15,177.15	12/11/2025
Broom Holdings BidCo Limited	Broom Holdings T/L B(Beauparc/MIRA) 1/25	1,000,000.00	100.000	1,000,000.00	0.00	13/11/2025
Financiere Chione	Syclef / Financiere Chione T/L (11/25)	1,100,000.00	100.000	1,100,000.00	0.00	14/11/2025
IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	440,000.00	99.750	438,900.00	1,347.50	14/11/2025
ION Platform Finance SARL	IONPL 6.5 2030-09-30	300,000.00	97.700	293,100.00	2,275.00	17/11/2025
ION Platform Finance SARL	IONPL 6.5 2030-09-30	900,000.00	97.250	875,250.00	6,987.50	18/11/2025
Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	727,000.00	96.480	701,409.60	363.50	20/11/2025
Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	1,212,000.00	96.750	1,172,610.00	606.00	20/11/2025
Kleopatra Finco S.a.r.l	Klockner Pentaplast (11/25) DIP Roll-Up (EUR) T/L	256,578.56	0.000	0.00	0.00	21/11/2025
Kloeckner Pentaplast S.A.	Kloeckner Pentaplast T/L (11/25) DIP New Money	150,380.44	93.801	141,057.60	0.00	21/11/2025
Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	1,000,000.00	91.750	917,500.00	0.00	21/11/2025
Granite France Bidco	Granite France T/L B	1,000,000.00	82.500	825,000.00	0.00	28/11/2025
Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	1,000,000.00	99.250	992,500.00	0.00	03/12/2025
		15,468,959.00		14,068,173.45	35,360.82	

**AlbaCore EURO CLO I DAC**

Assets Sold

From 08/11/2025 to 08/12/2025

Next Payment: 20/01/2026



<i>Issuer Name</i>	<i>Facility / Security Name</i>	<i>Par Amount</i>	<i>Sale Price</i>	<i>Cost</i>	<i>Accrued Interest Reason Amount For Sale</i>	<i>Trade Date</i>
Chrome Bidco SASU	Chrome Bidco T/L B (Cerba Healthcare/Constantin Investissement)	1,100,000.00	72.750	800,250.00	0.00 Credit Risk	11/11/2025
Chrome Bidco SASU	Chrome Bidco 3.5% 5/31/28	1,000,000.00	72.625	726,250.00	15,847.22 Credit Risk	11/11/2025
Chrome Bidco SASU	Chrome Bidco EUR T/L C (Cerba Healthcare)	1,283,000.00	72.750	933,382.50	0.00 Credit Risk	11/11/2025
Castor SPA	Castor SPA Floating 2/15/29	374,000.00	94.500	353,430.00	4,838.02 Credit Risk	17/11/2025
Castor SPA	Castor SPA Floating 2/15/29	834,000.00	94.000	783,960.00	10,954.51 Credit Risk	18/11/2025
Winterfell Financing S.A.R.L.	Stark Group (2/21) T/L	2,500,000.00	92.625	2,315,625.00	0.00 Credit Risk	18/11/2025
		7,091,000.00		5,912,897.50	31,639.75	



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LX263492	ADB Safegate 5/25 COV-lite	111,198.66	Secured Senior Loan	Floating	4.00	0.00	5.99	3 Months	28/06/2032	100.438
LX263492	ADB Safegate 5/25 COV-lite	149,256.91	Secured Senior Loan	Floating	4.00	0.00	5.99	3 Months	28/06/2032	100.438
LX263492	ADB Safegate 5/25 COV-lite	365,631.43	Secured Senior Loan	Floating	4.00	0.00	5.99	3 Months	28/06/2032	100.438
LX226415	Al Silk Midco T/L B (02/24)	1,000,000.00	Secured Senior Loan	Floating	5.00	0.00	7.09	6 Months	04/03/2031	96.839
LX226415	Al Silk Midco T/L B (02/24)	2,000,000.00	Secured Senior Loan	Floating	5.00	0.00	7.09	6 Months	04/03/2031	96.839
LX226715	Al Sirona T/L B3 (Zentiva) (3/24)	500,000.00	Secured Senior Loan	Floating	4.00	0.00	5.96	1 Month	29/09/2028	100.156
LX226715	Al Sirona T/L B3 (Zentiva) (3/24)	700,000.00	Secured Senior Loan	Floating	4.00	0.00	5.96	1 Month	29/09/2028	100.156
LX226715	Al Sirona T/L B3 (Zentiva) (3/24)	800,000.00	Secured Senior Loan	Floating	4.00	0.00	5.96	1 Month	29/09/2028	100.156
LX226715	Al Sirona T/L B3 (Zentiva) (3/24)	1,500,000.00	Secured Senior Loan	Floating	4.00	0.00	5.96	1 Month	29/09/2028	100.156
LX266356	Acropole (Diot-Siaci) T/L (7/25)	596,153.70	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	26/07/2032	100.738
LX266356	Acropole (Diot-Siaci) T/L (7/25)	2,503,846.15	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	26/07/2032	100.738
LX249460	Ad Education/Adonis 10/24 Cov-Lite	198,246.96	Secured Senior Loan	Floating	4.00	0.00	6.14	6 Months	14/11/2031	86.639
LX249460	Ad Education/Adonis 10/24 Cov-Lite	1,193,057.39	Secured Senior Loan	Floating	4.00	0.00	6.14	6 Months	14/11/2031	86.639
LX258369	Aenova 1/25 TL B1	1,000,000.00	Secured Senior Loan	Floating	3.00	0.00	5.07	3 Months	22/08/2031	100.875
LX236054	Aernnova Aerospace 6/24	1,000,000.00	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	27/02/2030	98.804
LX264917	Aggreko 6/25 EUR TLB	2,900,000.00	Secured Senior Loan	Floating	3.00	0.50	5.01	3 Months	21/05/2031	100.844
LX267276	AlixPartners 7/25 (EUR) TL	324,851.54	Secured Senior Loan	Floating	3.00	0.00	5.00	3 Months	12/08/2032	100.469
LX267276	AlixPartners 7/25 (EUR) TL	649,703.16	Secured Senior Loan	Floating	3.00	0.00	5.00	3 Months	12/08/2032	100.469
LX267276	AlixPartners 7/25 (EUR) TL	1,244,750.00	Secured Senior Loan	Floating	3.00	0.00	5.00	3 Months	12/08/2032	100.469
LX266650	Almaviva Sante 7/25 TLB	1,108,000.00	Secured Senior Loan	Floating	4.25	0.00	6.25	3 Months	10/04/2031	99.188
LX213528	Ammeraal Beltech/Ammega 7/23	133,002.08	Secured Senior Loan	Floating	5.00	0.00	7.00	3 Months	30/12/2028	84.986
LX213528	Ammeraal Beltech/Ammega 7/23	797,853.68	Secured Senior Loan	Floating	5.00	0.00	7.00	3 Months	30/12/2028	84.986
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,252,542.00	Secured Senior Bond	Fixed	0.00		4.75	6 Months	15/10/2030	94.765



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XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,097,392.00	Secured Senior Bond	Fixed	0.00		5.63	6 Months	15/07/2032	95.798
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,540,200.00	Secured Senior Loan	Floating	6.88	0.00	8.89	3 Months	31/05/2031	99.972
LX264326	Amber Finco/Apllus 6/25 TLB	285,411.76	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	11/06/2029	100.789
LX264326	Amber Finco/Apllus 6/25 TLB	1,500,000.00	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	11/06/2029	100.789
LX255115	Apave T/L B (11/24)	800,000.00	Secured Senior Loan	Floating	3.27	0.00	5.29	3 Months	09/12/2031	101.031
LX257761	Applegreen Finance 1/25 TL/B	358,143.72	Secured Senior Loan	Floating	4.50	0.00	6.57	3 Months	30/01/2032	100.469
LX257761	Applegreen Finance 1/25 TL/B	366,856.28	Secured Senior Loan	Floating	4.50	0.00	6.57	3 Months	30/01/2032	100.469
XS2310487074	AMPBEV 2 09/01/28 Corp	727,000.00	Secured Senior Bond	Fixed	0.00		2.00	6 Months	01/09/2028	96.743
XS2310487074	AMPBEV 2 09/01/28 Corp	1,212,000.00	Secured Senior Bond	Fixed	0.00		2.00	6 Months	01/09/2028	96.743
LX267433	Arden Bidco 7/25 TLB	2,370,370.37	Secured Senior Loan	Floating	4.75	0.00	6.82	4 Months	13/10/2032	92.250
XS3038490176	EMPARQ Float 05/01/30	974,000.00	Secured Senior Bond	Floating	2.50	0.00	4.55	3 Months	01/05/2030	100.793
XS2954189234	ASMODEE GROUP AB FLOATING 12/15/2029	655,058.82	Secured Senior Bond	Floating	3.75	0.00	5.76	3 Months	15/12/2029	100.443
LX270141	Andromeda Investissements/April/Athe na 9/25	750,000.00	Secured Senior Loan	Floating	3.00	0.00	5.00	3 Months	14/04/2031	100.432
LX258039	Aviv 1/25 TLB	1,000,000.00	Secured Senior Loan	Floating	4.00	0.00	6.10	6 Months	23/04/2032	100.611
LX217355	CRH/BME Group B2	16,458.22	Secured Senior Loan	Floating	4.75	0.00	6.82	3 Months	31/12/2029	82.761
LX217355	CRH/BME Group B2	1,000,000.00	Secured Senior Loan	Floating	4.75	0.00	6.82	3 Months	31/12/2029	82.761
LX217355	CRH/BME Group B2	2,000,000.00	Secured Senior Loan	Floating	4.75	0.00	6.82	3 Months	31/12/2029	82.761
XS2811098800	BIP FRN 2028 Add-On	900,000.00	Secured Senior Bond	Floating	4.25	0.00	6.28	3 Months	31/05/2031	98.869
XS2390292303	Bach Bidco Floating 10/15/28	500,000.00	Secured Senior Bond	Floating	4.25	0.00	6.28	3 Months	15/10/2028	100.856
XS2390292303	Bach Bidco Floating 10/15/28	400,000.00	Secured Senior Bond	Floating	4.25	0.00	6.28	3 Months	15/10/2028	100.856
LX247575	Belron UK Finance T/L B	2,100,000.00	Secured Senior Loan	Floating	2.75	0.00	4.74	3 Months	16/10/2031	100.677
LX257760	Boels 1/25 TLB	387,931.04	Secured Senior Loan	Floating	2.75	0.00	4.64	1 Month	23/05/2031	100.567
LX257760	Boels 1/25 TLB	1,293,103.45	Secured Senior Loan	Floating	2.75	0.00	4.64	1 Month	23/05/2031	100.567
LX257760	Boels 1/25 TLB	1,724,137.93	Secured Senior Loan	Floating	2.75	0.00	4.64	1 Month	23/05/2031	100.567
LX228682	Boluda Towage T/L B (3/24)	1,800,000.00	Secured Senior Loan	Floating	3.50	0.00	5.46	1 Month	31/01/2030	100.760



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LX257648	Worldpay/Boost Newco 1/25 (EUR) TLB	992,512.50	Secured Senior Loan	Floating	2.25	0.00	4.25	3 Months	31/01/2031	100.063
LX266537	Boots Group Bidco 7/25 (EUR) TLB	3,200,000.00	Secured Senior Loan	Floating	3.50	0.00	5.46	1 Month	30/08/2032	100.977
LX258134	BMC Software 1/25 (EUR) TLB	995,000.00	Secured Senior Loan	Floating	3.50	0.00	5.46	1 Month	30/07/2031	100.268
LX199187	Breitling T/L B (10/21) (EUR)	681,818.19	Secured Senior Loan	Floating	3.90	0.00	5.94	6 Months	25/10/2028	92.096
LX199187	Breitling T/L B (10/21) (EUR)	818,181.81	Secured Senior Loan	Floating	3.90	0.00	5.94	6 Months	25/10/2028	92.096
LX199187	Breitling T/L B (10/21) (EUR)	1,000,000.00	Secured Senior Loan	Floating	3.90	0.00	5.94	6 Months	25/10/2028	92.096
LX258697	Broom Holdings T/L B(Beauparc/MIRA) 1/25	1,000,000.00	Secured Senior Loan	Floating	3.15	0.00	5.19	6 Months	24/08/2028	100.075
XS2904658429	BUBBID Float 30/09/31	160,000.00	Secured Senior Bond	Floating	4.25	0.00	6.25	3 Months	30/09/2031	100.569
XS2904658429	BUBBID Float 30/09/31	1,130,000.00	Secured Senior Bond	Floating	4.25	0.00	6.25	3 Months	30/09/2031	100.569
XS2294186965	BIOGRP 3 3/8 2/1/28	570,000.00	Secured Senior Bond	Fixed	0.00		3.38	6 Months	01/02/2028	95.274
XS2294186965	BIOGRP 3 3/8 2/1/28	1,430,000.00	Secured Senior Bond	Fixed	0.00		3.38	6 Months	01/02/2028	95.274
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	7,093.25	Secured Senior Loan	Floating	3.25	0.00	5.26	3 Months	09/02/2028	97.556
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	44,363.64	Secured Senior Loan	Floating	3.25	0.00	5.26	3 Months	09/02/2028	97.556
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	73,157.84	Secured Senior Loan	Floating	3.25	0.00	5.26	3 Months	09/02/2028	97.556
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	76,940.34	Secured Senior Loan	Floating	3.25	0.00	5.26	3 Months	09/02/2028	97.556
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	174,713.83	Secured Senior Loan	Floating	3.25	0.00	5.26	3 Months	09/02/2028	97.556
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	623,731.10	Secured Senior Loan	Floating	3.25	0.00	5.26	3 Months	09/02/2028	97.556
LX196338	CAB ADD 1 (BIOGROUP)	1,800,000.00	Secured Senior Loan	Floating	3.50	0.00	5.51	3 Months	09/02/2028	97.576
LX259865	Motor Fuel Group 3/25 (EUR) TL	1,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.32	3 Months	29/04/2029	100.906
LX259865	Motor Fuel Group 3/25 (EUR) TL	1,700,000.00	Secured Senior Loan	Floating	3.25	0.00	5.32	3 Months	29/04/2029	100.906
LX259865	Motor Fuel Group 3/25 (EUR) TL	2,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.32	3 Months	29/04/2029	100.906
XS2906214619	CEME SpA Floating 9/30/31	1,000,000.00	Secured Senior Bond	Floating	4.50	0.00	6.50	3 Months	30/09/2031	99.567



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LX202118	CTEC III T/L B (EUR) (CeramTec) (02/22)	133,333.34	Secured Senior Loan	Floating	3.75	0.00	5.82	3 Months	16/03/2029	100.443
LX202118	CTEC III T/L B (EUR) (CeramTec) (02/22)	633,333.32	Secured Senior Loan	Floating	3.75	0.00	5.82	3 Months	16/03/2029	100.443
LX202118	CTEC III T/L B (EUR) (CeramTec) (02/22)	633,333.34	Secured Senior Loan	Floating	3.75	0.00	5.82	3 Months	16/03/2029	100.443
XS2929905292	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	Secured Senior Bond	Floating	4.50	0.00	6.50	3 Months	14/11/2031	100.673
LX275124	Devoteam Group 11/25 TLB	800,000.00	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	09/12/2030	99.531
LX275124	Devoteam Group 11/25 TLB	1,432,432.43	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	09/12/2030	99.531
XS2445836286	Cervim 6 02/15/29	204,000.00	Secured Senior Bond	Fixed	0.00		6.00	6 Months	15/02/2029	91.719
LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	695,652.17	Secured Senior Loan	Floating	3.75	0.00	5.82	3 Months	20/07/2029	100.648
LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	860,000.00	Secured Senior Loan	Floating	3.75	0.00	5.82	3 Months	20/07/2029	100.648
LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	904,347.83	Secured Senior Loan	Floating	3.75	0.00	5.82	3 Months	20/07/2029	100.648
XS3045393306	DSPPHA Float 05/30/2030	1,905,000.00	Secured Senior Bond	Floating	4.50	0.00	6.56	3 Months	30/05/2030	87.834
LX259022	Ceva Sante Animale 2/25 (EUR)	200,000.00	Secured Senior Loan	Floating	3.00	0.00	5.00	3 Months	08/11/2030	100.567
LX259022	Ceva Sante Animale 2/25 (EUR)	1,000,000.00	Secured Senior Loan	Floating	3.00	0.00	5.00	3 Months	08/11/2030	100.567
XS2618840974	CHEPDE Float 05/15/2030	300,000.00	Secured Senior Bond	Floating	4.75	0.00	6.81	3 Months	15/05/2030	99.287
LX202725	Cheplapharm TL B	333,333.34	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	22/02/2029	99.475
LX202725	Cheplapharm TL B	500,000.00	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	22/02/2029	99.475
LX202725	Cheplapharm TL B	666,666.66	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	22/02/2029	99.475
LX202725	Cheplapharm TL B	1,600,000.00	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	22/02/2029	99.475
LX257570	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	Secured Senior Loan	Floating	3.25	0.00	5.21	1 Month	28/01/2032	100.727
LX236134	Power Solutions 6/24 (EUR) TLB	1,000,000.00	Secured Senior Loan	Floating	3.00	0.00	4.96	1 Month	16/07/2031	100.563
LX258016	Claudius Finance (Cegid) 1/25 B5 TLB	567,500.00	Secured Senior Loan	Floating	2.75	0.00	4.82	3 Months	10/07/2028	100.188
LX258016	Claudius Finance (Cegid) 1/25 B5 TLB	2,032,500.00	Secured Senior Loan	Floating	2.75	0.00	4.82	3 Months	10/07/2028	100.188
LX254475	Tibco Software/Citrix/Cloud Software 11/24	7,540.21	Secured Senior Loan	Floating	3.75	0.00	5.75	3 Months	30/03/2029	100.313



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LX254475	Tibco Software/Citrix/Cloud Software 11/24	1,552,371.94	Secured Senior Loan	Floating	3.75	0.00	5.75	3 Months	30/03/2029	100.313
LX200269	Cobham Ultra T/L B (EUR)	1,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.83	6 Months	06/08/2029	100.500
LX200269	Cobham Ultra T/L B (EUR)	2,800,000.00	Secured Senior Loan	Floating	3.75	0.00	5.83	6 Months	06/08/2029	100.500
LX195644	Colisee/Cobalt TL (10/20)	200,000.00	Secured Senior Loan	Floating	3.75	0.00	5.72	2 Months	26/11/2027	54.906
LX195644	Colisee/Cobalt TL (10/20)	800,000.00	Secured Senior Loan	Floating	3.75	0.00	5.72	2 Months	26/11/2027	54.906
LX195644	Colisee/Cobalt TL (10/20)	404,858.89	Secured Senior Loan	Floating	3.75	0.00	5.72	2 Months	26/11/2027	54.906
LX195644	Colisee/Cobalt TL (10/20)	468,933.57	Secured Senior Loan	Floating	3.75	0.00	5.72	2 Months	26/11/2027	54.906
LX195644	Colisee/Cobalt TL (10/20)	526,207.54	Secured Senior Loan	Floating	3.75	0.00	5.72	2 Months	26/11/2027	54.906
LX195644	Colisee/Cobalt TL (10/20)	800,000.00	Secured Senior Loan	Floating	3.75	0.00	5.72	2 Months	26/11/2027	54.906
LX265279	Cooper-Vemedia 7/25 TLB	2,200,000.00	Secured Senior Loan	Floating	3.75	0.00	5.75	3 Months	06/11/2028	100.865
LX209709	Cuppa Bidco B.V. T/L	2,040,005.99	Secured Senior Loan	Floating	4.75	0.00	6.79	6 Months	29/06/2029	76.644
XS3067389174	CURRGRO 2032-05-15	1,350,000.00	Secured Senior Bond	Floating	4.00	0.00	6.06	3 Months	15/05/2032	100.298
XS3106723516	DOLCHOL 2032-07-14	550,000.00	Secured Senior Bond	Floating	3.63	0.00	5.64	3 Months	14/07/2032	100.810
LX266932	Dorna 7/25 TLB	1,979,381.44	Secured Senior Loan	Floating	2.75	0.00	4.82	3 Months	18/08/2032	100.641
LX266644	Euro Garages/EG Group 7/25 (EUR)	363.92	Secured Senior Loan	Floating	3.88	0.00	5.88	3 Months	07/02/2028	100.409
LX266644	Euro Garages/EG Group 7/25 (EUR)	727.83	Secured Senior Loan	Floating	3.88	0.00	5.88	3 Months	07/02/2028	100.409
LX266644	Euro Garages/EG Group 7/25 (EUR)	1,244.08	Secured Senior Loan	Floating	3.88	0.00	5.88	3 Months	07/02/2028	100.409
LX266644	Euro Garages/EG Group 7/25 (EUR)	5,681.49	Secured Senior Loan	Floating	3.88	0.00	5.88	3 Months	07/02/2028	100.409
LX266644	Euro Garages/EG Group 7/25 (EUR)	144,838.82	Secured Senior Loan	Floating	3.88	0.00	5.94	6 Months	07/02/2028	100.409
LX266644	Euro Garages/EG Group 7/25 (EUR)	289,677.68	Secured Senior Loan	Floating	3.88	0.00	5.94	6 Months	07/02/2028	100.409
LX266644	Euro Garages/EG Group 7/25 (EUR)	495,143.88	Secured Senior Loan	Floating	3.88	0.00	5.94	6 Months	07/02/2028	100.409
LX266644	Euro Garages/EG Group 7/25 (EUR)	2,261,232.45	Secured Senior Loan	Floating	3.88	0.00	5.94	6 Months	07/02/2028	100.409
LX266546	Eagle Bidco (Busy Bees) T/L B (7/25)	467,289.71	Secured Senior Loan	Floating	3.75	0.00	5.68	1 Month	20/02/2032	101.016
LX266546	Eagle Bidco (Busy Bees) T/L B (7/25)	550,000.00	Secured Senior Loan	Floating	3.75	0.00	5.68	1 Month	20/02/2032	101.016
LX274435	Wessanen 10/25 T/L B	810,000.00	Secured Senior Loan	Floating	4.00	0.00	5.96	1 Month	30/09/2029	100.656



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LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	170,126.52	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	16/06/2031	96.536
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	234,131.06	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	16/06/2031	96.536
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	127,594.89	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	16/06/2031	96.536
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	175,598.29	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	16/06/2031	96.536
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	580,683.76	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	16/06/2031	96.536
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	435,512.82	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	16/06/2031	96.536
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	1,015,058.66	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	16/06/2031	96.536
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	761,294.00	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	16/06/2031	96.536
LX266265	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	Secured Senior Loan	Floating	3.60	0.00	5.62	3 Months	31/10/2031	100.588
XS2988685983	ENGINEERING SPA FLOATING 2/15/2030	1,084,000.00	Secured Senior Bond	Floating	5.75	0.00	7.75	3 Months	15/02/2030	101.405
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	306,722.68	Secured Senior Loan	Floating	5.50	0.00	7.57	3 Months	01/04/2030	95.893
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	693,277.32	Secured Senior Loan	Floating	5.50	0.00	7.57	3 Months	01/04/2030	95.893
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	585,840.33	Secured Senior Loan	Floating	5.50	0.00	7.57	3 Months	01/04/2030	95.893
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	1,324,159.67	Secured Senior Loan	Floating	5.50	0.00	7.57	3 Months	01/04/2030	95.893
LX246913	Ephios Subco 3 T/L (09/24)	200,000.00	Secured Senior Loan	Floating	3.75	0.00	5.82	3 Months	16/04/2031	100.417
LX246913	Ephios Subco 3 T/L (09/24)	326,000.00	Secured Senior Loan	Floating	3.75	0.00	5.82	3 Months	16/04/2031	100.417
LX246913	Ephios Subco 3 T/L (09/24)	2,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.82	3 Months	16/04/2031	100.417
LX265103	ETraveli T/L B (7/25)	2,200,000.00	Secured Senior Loan	Floating	3.75	0.00	5.75	3 Months	03/11/2031	99.025



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LX265118	Euro Ethnics Foods 6/25 TLB	363,636.36	Secured Senior Loan	Floating	3.43	0.00	5.43	3 Months	13/03/2031	100.597
LX265118	Euro Ethnics Foods 6/25 TLB	636,363.64	Secured Senior Loan	Floating	3.43	0.00	5.43	3 Months	13/03/2031	100.597
LX265118	Euro Ethnics Foods 6/25 TLB	2,000,000.00	Secured Senior Loan	Floating	3.43	0.00	5.43	3 Months	13/03/2031	100.597
LX248263	Europe Snacks 10/24 TLB	632,888.89	Secured Senior Loan	Floating	4.25	0.00	6.33	6 Months	26/11/2031	100.832
LX248263	Europe Snacks 10/24 TLB	897,545.90	Secured Senior Loan	Floating	4.25	0.00	6.33	6 Months	26/11/2031	100.832
LX265717	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	Secured Senior Loan	Floating	4.00	0.00	6.00	3 Months	30/09/2029	94.313
XS2821787962	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	Secured Senior Bond	Fixed	0.00		6.13	6 Months	15/06/2031	96.530
LX275332	Syclef / Financiere Chione T/L (11/25)	1,100,000.00	Secured Senior Loan	Floating	4.00	0.00	5.99	3 Months	30/12/2031	100.750
LX266937	Finastra 7/25 (EUR) T/L	54,286.83	Secured Senior Loan	Floating	4.50	0.00	6.52	2 Months	15/09/2032	97.063
LX266937	Finastra 7/25 (EUR) T/L	135,717.08	Secured Senior Loan	Floating	4.50	0.00	6.52	2 Months	15/09/2032	97.063
LX266937	Finastra 7/25 (EUR) T/L	882,161.03	Secured Senior Loan	Floating	4.50	0.00	6.51	2 Months	15/09/2032	97.063
LX263878	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	500,000.00	Secured Senior Loan	Floating	3.20	0.00	5.32	3 Months	30/09/2030	100.661
LX263878	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,000,000.00	Secured Senior Loan	Floating	3.20	0.00	5.32	3 Months	30/09/2030	100.661
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	492,000.00	High Yield Bond	Fixed	0.00		2.38	6 Months	15/06/2029	97.368
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	500,000.00	High Yield Bond	Fixed	0.00		2.38	6 Months	15/06/2029	97.368
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	508,000.00	High Yield Bond	Fixed	0.00		2.38	6 Months	15/06/2029	97.368
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	1,000,000.00	High Yield Bond	Fixed	0.00		2.38	6 Months	15/06/2029	97.368
LX244533	R&R Ice Cream/Froneri 9/24 (EUR) TL	3,000,000.00	Secured Senior Loan	Floating	2.75	0.00	4.83	6 Months	30/09/2031	100.225
LX255858	Nord Anglia 12/24 (EUR) TL	4,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.32	3 Months	09/01/2032	100.828
LX254473	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	Secured Senior Loan	Floating	3.75	0.00	5.87	6 Months	19/12/2029	101.018
LX259242	Galileo Global Education 2/25	119,788.40	Secured Senior Loan	Floating	2.75	0.00	4.80	3 Months	31/07/2031	99.583



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LX259242	Galileo Global Education 2/25	802,547.93	Secured Senior Loan	Floating	2.75	0.00	4.80	3 Months	31/07/2031	99.583
LX263556	Gategroup Finance 5/25 Cov-Lite TLB HYPO	556,521.74	Secured Senior Loan	Floating	4.25	0.00	6.19	1 Month	16/06/2032	100.563
XS3072909107	Goldgoo 2031-05-15	1,300,000.00	Secured Senior Bond	Floating	3.75	0.00	5.81	3 Months	15/05/2031	100.895
LX207140	Granite France T/L B	531,618.20	Secured Senior Loan	Floating	4.98	0.00	6.98	3 Months	17/10/2028	80.583
LX207140	Granite France T/L B	1,000,000.00	Secured Senior Loan	Floating	4.98	0.00	6.98	3 Months	17/10/2028	80.583
LX207140	Granite France T/L B	1,596,322.56	Secured Senior Loan	Floating	4.98	0.00	6.98	3 Months	17/10/2028	80.583
LX259550	Greenwich Bidco/Kantar Media 2/25	1,000,000.00	Secured Senior Loan	Floating	4.25	0.00	6.32	3 Months	30/07/2032	100.955
LX237156	Babilou T/L B (6/24)	284,181.28	Secured Senior Loan	Floating	4.00	0.00	6.05	6 Months	18/11/2030	92.069
LX237156	Babilou T/L B (6/24)	715,818.72	Secured Senior Loan	Floating	4.00	0.00	6.05	6 Months	18/11/2030	92.069
LX237156	Babilou T/L B (6/24)	757,816.76	Secured Senior Loan	Floating	4.00	0.00	6.05	6 Months	18/11/2030	92.069
LX237156	Babilou T/L B (6/24)	1,908,849.91	Secured Senior Loan	Floating	4.00	0.00	6.05	6 Months	18/11/2030	92.069
LX191106	Groupe Inovie T/L B (EUR)	85,822.89	Secured Senior Loan	Floating	4.00	0.00	6.00	3 Months	03/03/2028	92.955
LX191106	Groupe Inovie T/L B (EUR)	247,510.45	Secured Senior Loan	Floating	4.00	0.00	6.00	3 Months	03/03/2028	92.955
LX191106	Groupe Inovie T/L B (EUR)	257,468.65	Secured Senior Loan	Floating	4.00	0.00	6.00	3 Months	03/03/2028	92.955
LX191106	Groupe Inovie T/L B (EUR)	334,709.25	Secured Senior Loan	Floating	4.00	0.00	6.00	3 Months	03/03/2028	92.955
LX191106	Groupe Inovie T/L B (EUR)	393,775.58	Secured Senior Loan	Floating	4.00	0.00	6.00	3 Months	03/03/2028	92.955
LX191106	Groupe Inovie T/L B (EUR)	742,531.35	Secured Senior Loan	Floating	4.00	0.00	6.00	3 Months	03/03/2028	92.955
LX191106	Groupe Inovie T/L B (EUR)	965,290.75	Secured Senior Loan	Floating	4.00	0.00	6.00	3 Months	03/03/2028	92.955
LX191106	Groupe Inovie T/L B (EUR)	1,135,636.18	Secured Senior Loan	Floating	4.00	0.00	6.00	3 Months	03/03/2028	92.955
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	243,000.00	Secured Senior Bond	Fixed	0.00		3.25	6 Months	15/06/2028	97.891
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	286,000.00	Secured Senior Bond	Fixed	0.00		3.25	6 Months	15/06/2028	97.891
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	1,500,000.00	Secured Senior Bond	Fixed	0.00		3.25	6 Months	15/06/2028	97.891
LX260202	HBX Group Hotelbeds TLB	1,454,545.45	Secured Senior Loan	Floating	2.25	0.00	4.39	6 Months	13/02/2032	99.500
LX254075	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	0.37	Secured Senior Loan	Floating	3.50	0.00	5.56	1 Month	15/02/2031	100.450
LX254075	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	0.61	Secured Senior Loan	Floating	3.50	0.00	5.56	1 Month	15/02/2031	100.450
LX254075	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	0.98	Secured Senior Loan	Floating	3.50	0.00	5.44	1 Month	15/02/2031	100.450



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LX254075	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	379,999.63	Secured Senior Loan	Floating	3.50	0.00	5.44	1 Month	15/02/2031	100.450
LX254075	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	619,998.41	Secured Senior Loan	Floating	3.50	0.00	5.44	1 Month	15/02/2031	100.450
LX194449	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	276,323.01	Secured Senior Loan	Floating	3.93	0.00	5.93	3 Months	03/07/2028	88.972
LX194449	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	723,676.99	Secured Senior Loan	Floating	3.93	0.00	5.93	3 Months	03/07/2028	88.972
LX265116	Gerflor/Hestiafloor 6/25 TLB	750,000.00	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	27/02/2030	100.889
LX266693	Socotec 7/25 (EUR)	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	02/06/2031	100.781
LX266909	HomeVI 7/25 TL B	2,500,000.00	Secured Senior Loan	Floating	4.75	0.00	6.82	3 Months	31/10/2029	99.045
LX260144	IFS 3/25 B6 T/L	850,000.00	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	29/08/2031	100.839
LX238948	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	29/08/2031	100.594
XS3194940147	IONPL 6.5 2030-09-30	300,000.00	Secured Senior Bond	Fixed	0.00		6.50	6 Months	30/09/2030	96.898
XS3194940147	IONPL 6.5 2030-09-30	520,000.00	Secured Senior Bond	Fixed	0.00		6.50	6 Months	30/09/2030	96.898
XS3194940147	IONPL 6.5 2030-09-30	900,000.00	Secured Senior Bond	Fixed	0.00		6.50	6 Months	30/09/2030	96.898
XS2305742434	IQV 1 3/4 03/15/26 Corp	440,000.00	Unsecured Senior Bond	Fixed	0.00		1.75	6 Months	15/03/2026	99.517
XS2305742434	IQV 1 3/4 03/15/26 Corp	3,000,000.00	Unsecured Senior Bond	Fixed	0.00		1.75	6 Months	15/03/2026	99.517
LX257767	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	12/12/2028	100.635
LX276061	Ivirma/Inception Holdco 11/25 T/L	476,190.48	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	09/04/2031	100.844
LX276061	Ivirma/Inception Holdco 11/25 T/L	1,500,000.00	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	09/04/2031	100.844
LX255767	Roper Technologies/Indicor 12/24 (EUR) TL	335,428.53	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	22/11/2029	100.750
LX255767	Roper Technologies/Indicor 12/24 (EUR) TL	495,386.01	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	22/11/2029	100.750
LX255772	Ineos 12/24 (EUR) Cov-Lite TLB	473,684.21	Secured Senior Loan	Floating	3.25	0.00	5.18	1 Month	07/02/2031	86.025
LX255772	Ineos 12/24 (EUR) Cov-Lite TLB	526,315.79	Secured Senior Loan	Floating	3.25	0.00	5.18	1 Month	07/02/2031	86.025
LX234266	Ineos 6/24 (EUR) TLB	800,000.00	Secured Senior Loan	Floating	3.50	0.00	5.43	1 Month	23/06/2031	86.420



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LX234266	Ineos 6/24 (EUR) TLB	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.43	1 Month	23/06/2031	86.420
LX234266	Ineos 6/24 (EUR) TLB	1,200,000.00	Secured Senior Loan	Floating	3.50	0.00	5.43	1 Month	23/06/2031	86.420
LX219179	Ineos Quattro 2029 T/L B	2,000,000.00	Secured Senior Loan	Floating	4.50	0.00	6.46	1 Month	02/04/2029	77.192
LX247590	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	Secured Senior Loan	Floating	4.25	0.00	6.21	1 Month	07/10/2031	75.325
LX211165	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	Secured Senior Loan	Floating	4.00	0.00	5.96	1 Month	14/03/2030	75.250
LX269820	WKE/Infinitas Learning 9/25 T/L B	40,064.10	Secured Senior Loan	Floating	3.70	0.00	5.70	3 Months	07/01/2031	99.708
LX269820	WKE/Infinitas Learning 9/25 T/L B	72,115.38	Secured Senior Loan	Floating	3.70	0.00	5.70	3 Months	07/01/2031	99.708
LX269820	WKE/Infinitas Learning 9/25 T/L B	959,935.90	Secured Senior Loan	Floating	3.70	0.00	5.70	3 Months	07/01/2031	99.708
LX269820	WKE/Infinitas Learning 9/25 T/L B	1,727,884.62	Secured Senior Loan	Floating	3.70	0.00	5.70	3 Months	07/01/2031	99.708
LX255443	Distributed Power/Innio Group 12/24 (EUR) TLB	1,000,000.00	Secured Senior Loan	Floating	2.75	0.00	4.75	3 Months	02/11/2028	100.863
LX258502	Inspired Finco/Inspired Education 2/25 B6 TLB	1,200,000.00	Secured Senior Loan	Floating	3.25	0.00	5.21	1 Month	28/02/2031	100.550
LX258502	Inspired Finco/Inspired Education 2/25 B6 TLB	2,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.21	1 Month	28/02/2031	100.550
LX267053	IFCO Systems 7/25 (EUR) TL	400,000.00	Secured Senior Loan	Floating	3.50	0.00	5.41	1 Month	08/12/2032	100.500
LX267053	IFCO Systems 7/25 (EUR) TL	1,900,000.00	Secured Senior Loan	Floating	3.50	0.00	5.41	1 Month	08/12/2032	100.500
XS2756269960	KAPLA HOLDING SAS BND/CORP	2,469,000.00	Secured Senior Bond	Floating	3.50	0.00	5.51	3 Months	31/07/2030	100.788
XS3098989588	KEPLSPA 2029-12-18	420,000.00	Secured Senior Bond	Floating	4.13	0.00	6.15	3 Months	18/12/2029	101.278
LX192334	Klockner Pentaplast 1/21 (Kleopatra)EUR	377,191.38	Secured Senior Loan	Floating	4.75	0.00	6.81	6 Months	12/02/2026	42.917
LX192334	Klockner Pentaplast 1/21 (Kleopatra)EUR	622,808.62	Secured Senior Loan	Floating	4.75	0.00	6.81	6 Months	12/02/2026	42.917
LX264883	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.53	3 Months	05/03/2031	100.778
LX264968	Xella 6/25 TL	18,803.40	Secured Senior Loan	Floating	4.75	0.00	6.75	3 Months	30/04/2031	100.950
LX264968	Xella 6/25 TL	74,996.73	Secured Senior Loan	Floating	4.75	0.00	6.75	3 Months	30/04/2031	100.950
LX264968	Xella 6/25 TL	214,510.90	Secured Senior Loan	Floating	4.75	0.00	6.75	3 Months	30/04/2031	100.950



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LX264968	Xella 6/25 TL	691,688.97	Secured Senior Loan	Floating	4.75	0.00	6.75	3 Months	30/04/2031	100.950
LX277510	Lernen Cognita 11/25 TLB3 -A	225,000.00	Secured Senior Loan	Floating	3.75	0.00	5.87	6 Months	25/04/2029	100.841
LX277510	Lernen Cognita 11/25 TLB3 -A	1,750,000.00	Secured Senior Loan	Floating	3.75	0.00	5.87	6 Months	25/04/2029	100.841
XS2852970529	Picsur Float 07/01/29	667,000.00	Secured Senior Bond	Floating	3.63	0.00	5.64	3 Months	01/07/2029	101.018
LX259202	Masmovil/MasOrange 2/25	1,750,000.00	Secured Senior Loan	Floating	2.50	0.00	4.56	6 Months	25/03/2031	100.062
LX266077	Marcel Bidco T/L (Suse)	1,100,000.00	Secured Senior Loan	Floating	3.50	0.00	5.56	3 Months	12/11/2030	101.025
LX249633	Market Bidco (WM Morrison) T/L B3 (10/24)	918,367.35	Secured Senior Loan	Floating	4.50	0.00	6.55	3 Months	04/11/2030	98.740
LX249633	Market Bidco (WM Morrison) T/L B3 (10/24)	1,500,000.00	Secured Senior Loan	Floating	4.50	0.00	6.55	3 Months	04/11/2030	98.740
LX260147	Marshall Group 3/25 TLB	1,086,956.53	Secured Senior Loan	Floating	4.50	0.00	6.53	3 Months	01/04/2032	99.563
LX257770	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	Secured Senior Loan	Floating	2.50	0.00	4.49	3 Months	17/01/2032	100.379
XS3094328609	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	Secured Senior Bond	Floating	3.38	0.00	5.38	3 Months	30/06/2032	100.515
LX264796	Mehilainen 6/25 TLB	4,080.02	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	05/08/2031	100.825
LX264796	Mehilainen 6/25 TLB	4,896.02	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	05/08/2031	100.825
LX264796	Mehilainen 6/25 TLB	22,801.70	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	05/08/2031	100.825
LX264796	Mehilainen 6/25 TLB	27,362.04	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	05/08/2031	100.825
LX264796	Mehilainen 6/25 TLB	41,616.19	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	05/08/2031	100.825
LX264796	Mehilainen 6/25 TLB	101,184.47	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	05/08/2031	100.825
LX264796	Mehilainen 6/25 TLB	232,577.35	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	05/08/2031	100.825
LX264796	Mehilainen 6/25 TLB	565,482.19	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	05/08/2031	100.825
LX236699	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	03/07/2031	100.543
XS3047271872	MLRHOM Float 10/15/30	2,018,000.00	Secured Senior Bond	Floating	4.25	0.00	6.30	3 Months	15/10/2030	100.947
LX259026	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	Secured Senior Loan	Floating	2.25	0.00	4.21	1 Month	17/03/2032	100.540
LX276136	Motel One 11/25 TLB	1,300,000.00	Secured Senior Loan	Floating	3.63	0.00	5.66	1 Month	04/06/2032	100.771
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	668,000.00	Secured Senior Bond	Fixed	0.00		7.38	6 Months	15/06/2030	89.679
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	345,000.00	Secured Senior Bond	Fixed	0.00		7.38	6 Months	15/06/2030	89.679
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	347,000.00	Secured Senior Bond	Fixed	0.00		7.38	6 Months	15/06/2030	89.679
LX213009	Merlin 1/24 TL	200,000.00	Secured Senior Loan	Floating	3.75	0.00	5.73	3 Months	12/11/2029	87.673



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LX213009	Merlin 1/24 TL	800,000.00	Secured Senior Loan	Floating	3.75	0.00	5.73	3 Months	12/11/2029	87.673
LX266635	Neuraxpharm 7/25 TLB4	187,363.31	Secured Senior Loan	Floating	3.75	0.00	5.83	6 Months	16/12/2030	100.833
LX266394	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	Secured Senior Loan	Floating	3.75	0.00	5.83	6 Months	16/12/2030	100.982
LX265167	Stada/Nidda 6/25 TLB	2,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.55	1 Month	21/02/2030	100.135
LX265167	Stada/Nidda 6/25 TLB	1,005,000.00	Secured Senior Loan	Floating	3.50	0.00	5.55	1 Month	21/02/2030	100.135
LX265167	Stada/Nidda 6/25 TLB	1,700,000.00	Secured Senior Loan	Floating	3.50	0.00	5.55	1 Month	21/02/2030	100.135
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	349,933.90	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	31/10/2030	100.364
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	436,304.39	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	31/10/2030	100.364
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	524,900.88	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	31/10/2030	100.364
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	688,860.78	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	31/10/2030	100.364
LX246433	Nobian 9/24 TLB	126,750.33	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	01/07/2029	96.653
LX246433	Nobian 9/24 TLB	250,000.00	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	01/07/2029	96.653
LX246433	Nobian 9/24 TLB	373,249.68	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	01/07/2029	96.653
LX259541	Nobian/Nouryon 2/25 TL B	1,500,000.00	Secured Senior Loan	Floating	3.50	0.00	5.53	3 Months	01/07/2030	95.472
LX270413	Normec 9/25 TLB	58,796.99	Secured Senior Loan	Floating	3.00	0.00	4.96	1 Month	16/04/2031	100.650
LX270413	Normec 9/25 TLB	117,593.99	Secured Senior Loan	Floating	3.00	0.00	4.96	1 Month	16/04/2031	100.650
LX270413	Normec 9/25 TLB	169,473.68	Secured Senior Loan	Floating	3.00	0.00	4.96	1 Month	16/04/2031	100.650
LX270413	Normec 9/25 TLB	1,954,135.34	Secured Senior Loan	Floating	3.00	0.00	4.96	1 Month	16/04/2031	100.650
LX209359	Nuuday T/L	244,604.31	Secured Senior Loan	Floating	6.50	0.00	8.53	3 Months	03/02/2028	100.825
LX209359	Nuuday T/L	604,316.55	Secured Senior Loan	Floating	6.50	0.00	8.53	3 Months	03/02/2028	100.825
LX209359	Nuuday T/L	1,151,079.14	Secured Senior Loan	Floating	6.50	0.00	8.53	3 Months	03/02/2028	100.825
LX248915	Oat Bidco T/L B (10/24)	1,113,043.48	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	07/11/2031	100.975
LX259293	T-Mobile Netherlands 2/25 TLB	1,000,000.00	Secured Senior Loan	Floating	2.90	0.00	4.90	3 Months	30/03/2029	100.577
LX196125	Odyssee Investment Bidco T/L B	1,500,000.00	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	13/10/2028	100.479
LX196125	Odyssee Investment Bidco T/L B	2,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	13/10/2028	100.479
LX272548	Opella 10/25 (EUR) Cov-Lite TL	300,000.00	Secured Senior Loan	Floating	3.25	0.00	5.24	3 Months	28/04/2032	100.998
LX272548	Opella 10/25 (EUR) Cov-Lite TL	320,000.00	Secured Senior Loan	Floating	3.25	0.00	5.24	3 Months	28/04/2032	100.998



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LX272548	Opella 10/25 (EUR) Cov-Lite TL	480,000.00	Secured Senior Loan	Floating	3.25	0.00	5.24	3 Months	28/04/2032	100.998
LX272548	Opella 10/25 (EUR) Cov-Lite TL	900,000.00	Secured Senior Loan	Floating	3.25	0.00	5.24	3 Months	28/04/2032	100.998
LX202499	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	500,000.00	Secured Senior Loan	Floating	3.50	0.00	5.57	3 Months	26/02/2029	89.594
LX202499	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.57	3 Months	26/02/2029	89.594
LX259019	Syntegon (2/25) T/L B	2,300,000.00	Secured Senior Loan	Floating	3.15	0.00	5.15	3 Months	29/12/2028	100.656
XS2834245297	BITELV FLOat 06/15/31	835,000.00	Secured Senior Bond	Floating	3.50	0.00	5.51	3 Months	15/06/2031	100.260
LX269876	Parts Holding 2025 Additional T/L B	675,000.00	Secured Senior Loan	Floating	3.00	0.00	5.00	3 Months	03/02/2031	100.900
LX269876	Parts Holding 2025 Additional T/L B	1,000,000.00	Secured Senior Loan	Floating	3.00	0.00	5.00	3 Months	03/02/2031	100.900
LX271390	Action 10/25 TL B7B	3,000,000.00	Secured Senior Loan	Floating	2.75	0.00	4.75	3 Months	26/11/2031	100.295
LX264852	New Utar/Unica 6/25 T/L B	1,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	30/06/2032	100.200
XS2333302052	PFLEID FLOAT 04/15/26 C	240,000.00	Secured Senior Bond	Floating	4.75	0.00	6.78	3 Months	15/04/2029	54.128
XS2333302052	PFLEID FLOAT 04/15/26 C	260,000.00	Secured Senior Bond	Floating	4.75	0.00	6.78	3 Months	15/04/2029	54.128
XS2333302052	PFLEID FLOAT 04/15/26 C	500,000.00	Secured Senior Bond	Floating	4.75	0.00	6.78	3 Months	15/04/2029	54.128
XS2333302052	PFLEID FLOAT 04/15/26 C	590,000.00	Secured Senior Bond	Floating	4.75	0.00	6.78	3 Months	15/04/2029	54.128
LX234519	Pharmanovia 6/24 Cov-Lite TL B	322,580.64	Secured Senior Loan	Floating	4.25	0.00	6.32	3 Months	28/02/2030	51.400
LX234519	Pharmanovia 6/24 Cov-Lite TL B	1,700,000.00	Secured Senior Loan	Floating	4.25	0.00	6.32	3 Months	28/02/2030	51.400
LX200813	Pimente Investissement S.A.S / Panzani	250,000.00	Secured Senior Loan	Floating	3.65	0.00	5.65	3 Months	31/12/2028	101.031
LX200813	Pimente Investissement S.A.S / Panzani	1,000,000.00	Secured Senior Loan	Floating	3.65	0.00	5.65	3 Months	31/12/2028	101.031
LX200813	Pimente Investissement S.A.S / Panzani	666,666.66	Secured Senior Loan	Floating	3.65	0.00	5.65	3 Months	31/12/2028	101.031
LX200813	Pimente Investissement S.A.S / Panzani	900,000.00	Secured Senior Loan	Floating	3.65	0.00	5.65	3 Months	31/12/2028	101.031
LX269818	Piolin Bidco T/L B (09/25)	73,945.95	Secured Senior Loan	Floating	3.75	0.00	5.86	3 Months	16/09/2029	100.625
LX269818	Piolin Bidco T/L B (09/25)	712,000.00	Secured Senior Loan	Floating	3.75	0.00	5.86	3 Months	16/09/2029	100.625
LX269818	Piolin Bidco T/L B (09/25)	1,317,200.00	Secured Senior Loan	Floating	3.75	0.00	5.86	3 Months	16/09/2029	100.625
LX195825	Platform Bidco (Valeo Foods) T/L (EUR)	497,023.81	Secured Senior Loan	Floating	4.00	0.00	6.12	6 Months	29/09/2028	99.722



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LX195825	Platform Bidco (Valeo Foods) T/L (EUR)	502,976.19	Secured Senior Loan	Floating	4.00	0.00	6.12	6 Months	29/09/2028	99.722
LX195825	Platform Bidco (Valeo Foods) T/L (EUR)	2,000,000.00	Secured Senior Loan	Floating	4.00	0.00	6.12	6 Months	29/09/2028	99.722
LX233475	QSRP Group T/L B (05/24)	83,629.89	Secured Senior Loan	Floating	4.00	0.00	6.07	6 Months	19/06/2031	99.475
LX233475	QSRP Group T/L B (05/24)	100,000.00	Secured Senior Loan	Floating	4.00	0.00	6.07	6 Months	19/06/2031	99.475
LX233475	QSRP Group T/L B (05/24)	1,725,000.00	Secured Senior Loan	Floating	4.00	0.00	6.07	6 Months	19/06/2031	99.475
LX258040	Questel 1/25	1,300,000.00	Secured Senior Loan	Floating	4.00	0.00	6.00	3 Months	05/03/2032	90.208
LX266907	Swissport 7/25 (EUR) TLB	2,100,000.00	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	04/04/2031	100.813
LX202335	Rainbow (Wella) T/L B2 EUR	920,666.66	Secured Senior Loan	Floating	3.25	0.00	5.31	6 Months	26/02/2029	100.977
LX202335	Rainbow (Wella) T/L B2 EUR	1,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.31	6 Months	26/02/2029	100.977
LX258050	Generale De Sante 1/25 TLB	760,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	13/08/2031	99.875
LX258050	Generale De Sante 1/25 TLB	1,300,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	13/08/2031	99.875
XS2798174434	SAFFA FLOATING 4/15/2029	4,000.00	Secured Senior Bond	Floating	5.00	0.00	7.01	3 Months	15/04/2029	45.370
XS2798174434	SAFFA FLOATING 4/15/2029	196,000.00	Secured Senior Bond	Floating	5.00	0.00	7.01	3 Months	15/04/2029	45.370
XS2798174434	SAFFA FLOATING 4/15/2029	404,000.00	Secured Senior Bond	Floating	5.00	0.00	7.01	3 Months	15/04/2029	45.370
LX193550	Roar Bidco T/L B (Recipharm)	225,143.03	Secured Senior Loan	Floating	2.95	0.00	5.01	3 Months	17/02/2028	100.031
LX193550	Roar Bidco T/L B (Recipharm)	466,367.72	Secured Senior Loan	Floating	2.95	0.00	5.01	3 Months	17/02/2028	100.031
LX193550	Roar Bidco T/L B (Recipharm)	241,224.68	Secured Senior Loan	Floating	2.95	0.00	5.01	3 Months	17/02/2028	100.031
LX193550	Roar Bidco T/L B (Recipharm)	740,374.21	Secured Senior Loan	Floating	2.95	0.00	5.01	3 Months	17/02/2028	100.031
LX193550	Roar Bidco T/L B (Recipharm)	1,533,632.28	Secured Senior Loan	Floating	2.95	0.00	5.01	3 Months	17/02/2028	100.031
LX193550	Roar Bidco T/L B (Recipharm)	793,258.08	Secured Senior Loan	Floating	2.95	0.00	5.01	3 Months	17/02/2028	100.031
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	1,000,000.00	Secured Senior Loan	Floating	4.75	0.00	6.82	3 Months	29/06/2028	91.875



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LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	1,400,000.00	Secured Senior Loan	Floating	4.75	0.00	6.82	3 Months	29/06/2028	91.875
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	1,600,000.00	Secured Senior Loan	Floating	4.75	0.00	6.82	3 Months	29/06/2028	91.875
LX228988	Roehm Holding T/L PIK (3/24)	1,352.76	Secured Senior Loan	Floating	5.00	0.00	7.08	6 Months	31/01/2029	94.964
LX228988	Roehm Holding T/L PIK (3/24)	4,024.62	Secured Senior Loan	Floating	5.00	0.00	7.08	6 Months	31/01/2029	94.964
LX228988	Roehm Holding T/L PIK (3/24)	4,293.25	Secured Senior Loan	Floating	5.00	0.00	7.08	6 Months	31/01/2029	94.964
LX228988	Roehm Holding T/L PIK (3/24)	90,381.07	Secured Senior Loan	Floating	5.00	0.00	7.08	6 Months	31/01/2029	94.964
LX228988	Roehm Holding T/L PIK (3/24)	498,564.44	Secured Senior Loan	Floating	5.00	0.00	7.08	6 Months	31/01/2029	94.964
LX228988	Roehm Holding T/L PIK (3/24)	906,747.82	Secured Senior Loan	Floating	5.00	0.00	7.08	6 Months	31/01/2029	94.964
LX228988	Roehm Holding T/L PIK (3/24)	1,862,890.83	Secured Senior Loan	Floating	5.00	0.00	7.08	6 Months	31/01/2029	94.964
LX246193	IPHBrammer/Rubix 9/24 TLB	2,300,000.00	Secured Senior Loan	Floating	4.00	0.00	6.08	6 Months	30/09/2028	100.819
LX196613	Scur-Alpha T/L B (Think-Cell)	642,862.95	Secured Senior Loan	Floating	4.25	0.00	6.25	3 Months	31/08/2028	90.893
LX196613	Scur-Alpha T/L B (Think-Cell)	1,357,137.05	Secured Senior Loan	Floating	4.25	0.00	6.25	3 Months	31/08/2028	90.893
LX269828	Silica/SGD Pharma 9/25 TLB	820,601.38	Secured Senior Loan	Floating	3.50	0.00	5.62	6 Months	29/09/2030	100.063
LX269828	Silica/SGD Pharma 9/25 TLB	979,398.62	Secured Senior Loan	Floating	3.50	0.00	5.62	6 Months	29/09/2030	100.063
XS2919902820	SHILN 9.75% 10/31/2029	824,000.00	Secured Senior Bond	Fixed	0.00		9.75	6 Months	31/10/2029	94.745
LX197880	Sandy Bidco T/L B (Roompot)	650,000.00	Secured Senior Loan	Floating	3.85	0.00	5.96	6 Months	17/08/2029	98.792
LX197880	Sandy Bidco T/L B (Roompot)	1,350,000.00	Secured Senior Loan	Floating	3.85	0.00	5.96	6 Months	17/08/2029	98.792
LX265165	Safety-Kleen 6/25 TL B7	1,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.75	3 Months	14/01/2030	98.344
LX259240	Synthon 2/25 TLB	1,131,313.13	Secured Senior Loan	Floating	3.50	0.00	5.59	6 Months	16/06/2032	100.656
LX257399	Solina Group Services (Powder) T/L B (1/25)	1,600,000.00	Secured Senior Loan	Floating	3.40	0.00	5.49	6 Months	28/07/2028	100.896
LX249054	AutoScout24 10/24 TLB	642,857.14	Secured Senior Loan	Floating	3.50	0.00	5.62	6 Months	10/12/2031	100.214



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LX255578	Sport Group 12/24 B2	733,333.33	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	08/07/2031	92.333
LX255578	Sport Group 12/24 B2	1,933,333.34	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	08/07/2031	92.333
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	469,930.94	Secured Senior Loan	Floating	3.25	0.00	5.29	6 Months	10/08/2029	100.925
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	1,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.29	6 Months	10/08/2029	100.925
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	1,500,000.00	Secured Senior Loan	Floating	3.25	0.00	5.29	6 Months	10/08/2029	100.925
LX254354	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	Secured Senior Loan	Floating	4.50	0.00	6.60	6 Months	26/04/2032	93.266
XS2998755982	Kantar EUR FRN	1,155,000.00	Secured Senior Bond	Floating	4.25	0.00	6.31	3 Months	15/02/2030	93.824
LX263354	Tarkett 5/25 TLB	416,666.67	Secured Senior Loan	Floating	3.75	0.00	5.75	3 Months	21/04/2031	100.923
LX263354	Tarkett 5/25 TLB	1,453,796.87	Secured Senior Loan	Floating	3.75	0.00	5.75	3 Months	21/04/2031	100.923
LX264955	TIC Bidco/Phenna Group 6/25	1,922,535.21	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	19/06/2031	100.250
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	1,130,000.00	Secured Senior Loan	Floating	3.00	0.00	5.08	6 Months	30/04/2030	100.648
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	1,150,000.00	Secured Senior Loan	Floating	3.00	0.00	5.08	6 Months	30/04/2030	100.648
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	1,500,000.00	Secured Senior Loan	Floating	3.00	0.00	5.08	6 Months	30/04/2030	100.648
LX265588	Sante Cie/Elivie 7/25 TLB	371,416.67	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	17/12/2031	100.600
LX265588	Sante Cie/Elivie 7/25 TLB	503,583.33	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	17/12/2031	100.600
LX265588	Sante Cie/Elivie 7/25 TLB	562,430.95	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	17/12/2031	100.600
LX265588	Sante Cie/Elivie 7/25 TLB	762,569.05	Secured Senior Loan	Floating	3.50	0.00	5.50	3 Months	17/12/2031	100.600
LX265089	Trescal (Talbot Participation) T/L B (6/25) Cov-Li	1,400,000.00	Secured Senior Loan	Floating	3.50	0.00	5.51	3 Months	07/07/2032	100.958
LX269895	team.blue 9/25 (EUR) T/L B	834,782.61	Secured Senior Loan	Floating	3.50	0.00	5.51	3 Months	28/09/2029	99.813
XS2864287466	TEAMSYSTEM SPA 31/7/31	500,000.00	Secured Senior Bond	Floating	3.50	0.00	5.53	3 Months	31/07/2031	100.355
XS3101375965	TEAMSPA 2032-07-01	1,286,000.00	Secured Senior Bond	Floating	3.25	0.00	5.28	3 Months	01/07/2032	100.324
XS3106449278	TECHEM 2032-07-15	400,000.00	Secured Senior Bond	Floating	3.00	0.00	5.07	3 Months	15/07/2032	100.498
LX269558	Techem 9/25 T/L B 6	1,600,000.00	Secured Senior Loan	Floating	3.25	0.00	5.26	3 Months	15/07/2032	100.609



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LX225307	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	750,000.00	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	18/06/2029	100.175
LX225307	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,200,000.00	Secured Senior Loan	Floating	3.25	0.00	5.25	3 Months	18/06/2029	100.175
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	721,959.94	Secured Senior Loan	Floating	4.00	0.00	5.96	1 Month	04/11/2031	98.792
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	1,053,040.06	Secured Senior Loan	Floating	4.00	0.00	5.96	1 Month	04/11/2031	98.792
LX276048	Tencate 11/25 T/L	834,782.61	Secured Senior Loan	Floating	3.25	0.00	5.31	3 Months	21/02/2031	100.000
LX276048	Tencate 11/25 T/L	1,400,000.00	Secured Senior Loan	Floating	3.25	0.00	5.31	3 Months	21/02/2031	100.000
LX258210	Clinigen 1/25 Cov-Lite TLB	2,001,971.77	Secured Senior Loan	Floating	3.50	0.00	5.46	1 Month	19/04/2029	95.750
LX272333	Clinigen 10/25 Add-on TLB	2,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.65	1 Month	19/04/2029	95.750
LX269575	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	3,630,000.00	Secured Senior Loan	Floating	3.25	0.00	5.18	1 Month	23/09/2032	100.531
LX249557	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	11/12/2031	100.464
XS2111947748	United Group BV 02/15/28	3,000,000.00	Secured Senior Bond	Fixed	0.00		3.63	6 Months	15/02/2028	99.167
LX259040	Flora Food/Upfield 2/25 (EUR) B9 TLB	5,000,000.00	Secured Senior Loan	Floating	4.00	0.00	6.03	6 Months	03/01/2028	97.417
LX264574	Urbaser 6/25	1,400,000.00	Secured Senior Loan	Floating	3.50	0.00	5.38	1 Month	01/07/2032	100.635
XS2123970241	VF CORP 0.625% 2/25/2032	3,383,000.00	Unsecured Senior Bond	Fixed	0.00		0.63	12 Months	25/02/2032	79.396
XS2231188876	VMDTEF 3 1/4 01/31/31	2,500,000.00	Secured Senior Bond	Fixed	0.00		3.25	6 Months	31/01/2031	95.632
LX189822	VMED O2 UK Holdco T/L (EUR) (Virgin Media)	1,217,391.30	Secured Senior Loan	Floating	3.25	0.00	5.13	1 Month	31/01/2029	100.337
LX264331	Vermaat 6/25 TLB	278,260.87	Secured Senior Loan	Floating	3.75	0.00	5.79	4 Months	28/06/2030	100.304
LX183233	Virgin Media SFA Finance T/L O	1,000,000.00	Secured Senior Loan	Floating	2.50	0.00	4.38	1 Month	31/01/2029	99.848
LX265182	WS Audiology (Sivantos) T/L	2,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.87	6 Months	28/02/2029	99.656
LX273598	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	Secured Senior Loan	Floating	3.75	0.00	5.67	1 Month	27/05/2031	100.775
LX259144	Univar/Windsor 2/25 EUR TLB	200,000.00	Secured Senior Loan	Floating	2.75	0.00	4.71	1 Month	01/08/2030	99.969
LX259144	Univar/Windsor 2/25 EUR TLB	1,400,000.00	Secured Senior Loan	Floating	2.75	0.00	4.71	1 Month	01/08/2030	99.969
XS2010039894	ZFFNGR 3 10/23/29 Corp	1,500,000.00	Unsecured Senior Bond	Fixed	0.00		3.00	12 Months	23/10/2029	91.879



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XS2010039894	ZFFNGR 3 10/23/29 Corp	2,000,000.00	Unsecured Senior Bond	Fixed	0.00		3.00	12 Months	23/10/2029	91.879
LX263938	Prosol 5/25	1,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	11/07/2031	100.796
LX263938	Prosol 5/25	1,329,411.77	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	11/07/2031	100.796
LX263938	Prosol 5/25	2,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	11/07/2031	100.796
LX237014	Vodafone Spain 7/24 (EUR) Cov-Lite T/L	555,555.56	Secured Senior Loan	Floating	2.75	0.00	4.83	6 Months	15/07/2029	100.415
LX266802	Vodafone Spain 7/25 Add-on TLB	1,319,587.63	Secured Senior Loan	Floating	2.75	0.00	4.83	6 Months	17/07/2029	100.563
LX272087	Zephyr Bidco EUR T/L B2 (10/25)	386,513.17	Secured Senior Loan	Floating	3.25	0.00	5.17	1 Month	20/07/2028	100.200
LX272087	Zephyr Bidco EUR T/L B2 (10/25)	750,000.00	Secured Senior Loan	Floating	3.25	0.00	5.17	1 Month	20/07/2028	100.200
LX183461	Vodafone Ziggo	2,000,000.00	Secured Senior Loan	Floating	3.00	0.00	4.88	1 Month	31/01/2029	98.531
		379,270,167.79								



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LX263492	ADB Safegate 5/25 COV-lite	626,087.00	ADB Safegate	Electrical Equipment	Capital Equipment	Euro	Belgium
LX226415	AI Silk Midco T/L B (02/24)	3,000,000.00	AI Silk Midco Limited	Professional Services	High Tech Industries	Euro	United Kingdom
LX226715	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	Althea Acquisition Bidco SARL	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX266356	Acropole (Diot-Siaci) T/L (7/25)	3,099,999.85	Acropole Holding	Insurance	Banking, Finance, Insurance & Real Estate	Euro	France
LX249460	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	Adonis Holdings, Inc	Diversified Consumer Services	Services: Consumer	Euro	France
LX258369	Aenova 1/25 TL B1	1,000,000.00	Aenova Holding GMBH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX236054	Aernnova Aerospace 6/24	1,000,000.00	Aernnova Aerospace S.A.U.	Aerospace and Defense	Aerospace & Defense	Euro	Spain
LX264917	Aggreko 6/25 EUR TLB	2,900,000.00	Albion HoldCo Limited	Commercial Services and Supplies	Services: Business	Euro	United Kingdom
LX267276	AlixPartners 7/25 (EUR) TL	2,219,304.70	AlixPartners, LLP	Professional Services	Services: Business	Euro	United States
LX266650	Almaviva Sante 7/25 TLB	1,108,000.00	Almaviva Developpement	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX213528	Ammeraal Beltech/Ammega 7/23	930,855.76	Alpha AB Bidco B.V.	Machinery	Capital Equipment	Euro	Netherlands
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,252,542.00	Altice France Lux 3 / Altice Holdings 1	Media	Telecommunications	Euro	France
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,097,392.00	Altice France Lux 3 / Altice Holdings 1	Media	Telecommunications	Euro	France
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,540,200.00	Altice France Lux 3 / Altice Holdings 1	Media	Telecommunications	Euro	France
LX264326	Amber Finco/Applus 6/25 TLB	1,785,411.76	Amber Finco PLC (Applus)	Commercial Services and Supplies	Services: Business	Euro	Spain
LX255115	Apave T/L B (11/24)	800,000.00	Apave	Energy Equipment and Services	Services: Business	Euro	France
LX257761	Applegreen Finance 1/25 TL/B	725,000.00	Applegreen Limited	Food and Staples Retailing	Retail	Euro	United Kingdom
XS2310487074	AMPBEV 2 09/01/28 Corp	1,939,000.00	Ardagh Metal Packaging S.A.	Containers and Packaging	Containers, Packaging & Glass	Euro	United States
LX267433	Arden Bidco 7/25 TLB	2,370,370.37	Arden Group, Inc.	Diversified Consumer Services	Services: Consumer	Euro	United Kingdom
XS3038490176	EMPARQ Float 05/01/30	974,000.00	Arena Lux Fin Sarl	Transportation Infrastructure	Transportation: Consumer	Euro	Spain



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XS2954189234	ASMODEE GROUP AB FLOATING 12/15/2029	655,058.82	Asmodee Group AB	Leisure Products	Consumer goods: Non-durable	Euro	Sweden
LX270141	Andromeda Investissements/April/Athena 9/25	750,000.00	Athena Bidco SAS	Insurance	Banking, Finance, Insurance & Real Estate	Euro	France
LX258039	Aviv 1/25 TLB	1,000,000.00	Aviv Group GMBH	Media	Media: Diversified & Production	Euro	Germany
LX217355	CRH/BME Group B2	3,016,458.22	Clay Holdco B.V	Trading Companies and Distributors	Wholesale	Euro	Netherlands
XS2811098800	BIP FRN 2028 Add-On	900,000.00	Bach Bidco SPA	IT Services	Services: Business	Euro	Italy
XS2390292303	Bach Bidco Floating 10/15/28	900,000.00	Bach Bidco SPA	IT Services	Services: Business	Euro	Italy
LX247575	Belron UK Finance T/L B	2,100,000.00	Belron Group SCA	Auto Components	Services: Consumer	Euro	United Kingdom
LX257760	Boels 1/25 TLB	3,405,172.42	Boels Topholding B.V.	Machinery	Capital Equipment	Euro	Netherlands
LX228682	Boluda Towage T/L B (3/24)	1,800,000.00	Boluda Towage S.L.	Marine	Services: Business	Euro	Spain
LX257648	Worldpay/Boost Newco 1/25 (EUR) TLB	992,512.50	Boost Newco Borrower, LLC	Diversified Financial Services	Banking, Finance, Insurance & Real Estate	Euro	United States
LX266537	Boots Group Bidco 7/25 (EUR) TLB	3,200,000.00	Boots Group	Food and Staples Retailing	Retail	Euro	United Kingdom
LX258134	BMC Software 1/25 (EUR) TLB	995,000.00	Boxer Parent Company, Inc.	Software	High Tech Industries	Euro	United States
LX199187	Breitling T/L B (10/21) (EUR)	2,500,000.00	Breitling Financing S.a r.l.	Textiles, Apparel and Luxury Goods	Consumer goods: Durable	Euro	Luxembourg
LX258697	Broom Holdings T/L B(Beauparc/MIRA) 1/25	1,000,000.00	Broom Holdings BidCo Limited	Commercial Services and Supplies	Environmental Industries (Region 1)	Euro	Ireland
XS2904658429	BUBBID Float 30/09/31	1,290,000.00	Bubbles Bidco S.p.A (Acqua & Sapone)	Energy Equipment and Services	Retail	Euro	Italy
XS2294186965	BIOGRP 3 3/8 2/1/28	2,000,000.00	CAB	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	CAB	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX196338	CAB ADD 1 (BIOGROUP)	1,800,000.00	CAB	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX259865	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	CD&R Firefly Bidco Limited	Food and Staples Retailing	Retail	Euro	United Kingdom
XS2906214619	CEME SpA Floating 9/30/31	1,000,000.00	CEME S.P.A.	Machinery	Consumer goods: Durable	Euro	Italy
LX202118	CTEC III T/L B (EUR) (CeramTec) (02/22)	1,400,000.00	CTEC II GmbH	Healthcare Equipment and Supplies	Healthcare & Pharmaceuticals	Euro	Germany



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XS2929905292	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	Castello Bc Bidco Spa	Electrical Equipment	Consumer goods: Durable	Euro	Italy
LX275124	Devoteam Group 11/25 TLB	2,232,432.43	Castillon SAS	IT Services	Services: Business	Euro	France
XS2445836286	Cervim 6 02/15/29	204,000.00	Cerved Group SpA	Professional Services	Services: Business	Euro	Italy
LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	Celeste BidCo B.V	Healthcare Providers and Services	Aerospace & Defense	Euro	Netherlands
XS3045393306	DSPPHA Float 05/30/2030	1,905,000.00	Centrient Holding B.V.	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Netherlands
LX259022	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	Ceva Sante Animale	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	France
XS2618840974	CHEPDE Float 05/15/2030	300,000.00	Cheplapharm Arzneimittel GmbH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX202725	Cheplapharm TL B	3,100,000.00	Cheplapharm Arzneimittel GmbH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX257570	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	Clarios Global LP	Auto Components	Automotive	Euro	United States
LX236134	Power Solutions 6/24 (EUR) TLB	1,000,000.00	Clarios Global LP	Auto Components	Automotive	Euro	United States
LX258016	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	Claudius Finance Sarl	Software	High Tech Industries	Euro	France
LX254475	Tibco Software/Citrix/Cloud Software 11/24	1,559,912.15	Cloud Software Group, Inc	Software	High Tech Industries	Euro	United States
LX200269	Cobham Ultra T/L B (EUR)	3,800,000.00	Cobham Ultra SeniorCo S.a r.l.	Aerospace and Defense	Aerospace & Defense	Euro	United Kingdom
LX195644	Colisee/Cobalt TL (10/20)	3,200,000.00	Colisee Group SASU	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX265279	Cooper-Vemedia 7/25 TLB	2,200,000.00	Care BidCo S.A.S	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	France
LX209709	Cuppa Bidco B.V. T/L	2,040,005.99	Cuppa Bidco B.V.	Food Products	Beverage, Food & Tobacco	Euro	Netherlands
XS3067389174	CURRGRO 2032-05-15	1,350,000.00	Currenta Group Holdings	Professional Services	Services: Business	Euro	Germany
XS3106723516	DOLCHOL 2032-07-14	550,000.00	Dolcetto Holdco S.p.A.	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Italy
LX266932	Dorna 7/25 TLB	1,979,381.44	Dorna Sports S.L.	Media	Consumer goods: Non-durable	Euro	Spain
LX266644	Euro Garages/EG Group 7/25 (EUR)	3,198,910.15	EG America LLC	Food and Staples Retailing	Retail	Euro	United States



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LX266546	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	Eagle Bidco Limited	Diversified Consumer Services	Services: Consumer	Euro	United Kingdom
LX274435	Wessanen 10/25 T/L B	810,000.00	Ecotone	Food Products	Beverage, Food & Tobacco	Euro	France
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	Elsan SAS	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX266265	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	Elvis UK HoldCo Limited	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Spain
XS2988685983	ENGINEERING SPA FLOATING 2/15/2030	1,084,000.00	Centurion Bidco S.p.A.	IT Services	High Tech Industries	Euro	Italy
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	Envalior Finance GmbH	Chemicals	Chemicals, Plastics, & Rubber	Euro	Netherlands
LX246913	Ephios Subco 3 T/L (09/24)	2,526,000.00	Ephios Subco 3 sarl	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	Germany
LX265103	ETraveli T/L B (7/25)	2,200,000.00	ETraveli Group Holding AB	Hotels, Restaurants and Leisure	Transportation: Consumer	Euro	Sweden
LX265118	Euro Ethnics Foods 6/25 TLB	3,000,000.00	Euro Ethnic Foods Bidco S.A.S.	Food and Staples Retailing	Retail	Euro	France
LX248263	Europe Snacks 10/24 TLB	1,530,434.79	Europe Snacks	Food Products	Beverage, Food & Tobacco	Euro	France
LX265717	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	European Medco Development 4 S.a.r.l.	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Luxembourg
XS2821787962	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	Fedrigoni	Paper and Forest Products	Containers, Packaging & Glass	Euro	Italy
LX275332	Syclef / Financiere Chione T/L (11/25)	1,100,000.00	Financiere Chione	Energy Equipment and Services	Services: Business	Euro	France
LX266937	Finastra 7/25 (EUR) T/L	1,072,164.94	Finastra USA, Inc.	Energy Equipment and Services	High Tech Industries	Euro	United States
LX263878	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	Finco Utilitas BV	Commercial Services and Supplies	Services: Business	Euro	Belgium
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	Forvia SE	Auto Components	Automotive	Euro	France
LX244533	R&R Ice Cream/Froneri 9/24 (EUR) TL	3,000,000.00	Froneri International Ltd	Food Products	Beverage, Food & Tobacco	Euro	United States
LX255858	Nord Anglia 12/24 (EUR) TL	4,000,000.00	Fugue Finance BV.	Diversified Consumer Services	Services: Consumer	Euro	Netherlands
LX254473	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	Galaxy Bidco Ltd	Insurance	Banking, Finance, Insurance & Real Estate	Euro	United Kingdom



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LX259242	Galileo Global Education 2/25	922,336.33	Galileo Global Education Finance SARL	Diversified Consumer Services	Services: Consumer	Euro	France
LX263556	Gategroup Finance 5/25 Cov-Lite TLB HYPO	556,521.74	GateGroup Holding AG	Air Freight and Logistics	Services: Business	Euro	Switzerland
XS3072909107	Goldgoo 2031-05-15	1,300,000.00	Golden Goose SPA	Textiles, Apparel and Luxury Goods	Consumer goods: Durable	Euro	Italy
LX207140	Granite France T/L B	3,127,940.76	Granite France Bidco	IT Services	High Tech Industries	Euro	France
LX259550	Greenwich Bidco/Kantar Media 2/25	1,000,000.00	Greenwich Bidco Ltd	Media	Media: Advertising, Printing & Publishing	Euro	United Kingdom
LX237156	Babilou T/L B (6/24)	3,666,666.67	Groupe Babilou	Diversified Consumer Services	Services: Consumer	Euro	France
LX191106	Groupe Inovie T/L B (EUR)	4,162,745.10	Groupe Inovie	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	Guala Closures SpA	Containers and Packaging	Containers, Packaging & Glass	Euro	Italy
LX260202	HBX Group Hotelbeds TLB	1,454,545.45	HBX Group	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Spain
LX254075	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	1,000,000.00	Howden Group Holdings Ltd	Insurance	Banking, Finance, Insurance & Real Estate	Euro	United Kingdom
LX194449	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	Herens Midco S.a.r.l.	Chemicals	Chemicals, Plastics, & Rubber	Euro	Switzerland
LX265116	Gerflor/Hestiafloor 6/25 TLB	750,000.00	HestiaFloor 2	Building Products	Construction & Building	Euro	France
LX266693	Socotec 7/25 (EUR)	1,000,000.00	SOCO 2	Commercial Services and Supplies	Services: Business	Euro	France
LX266909	HomeVI 7/25 TL B	2,500,000.00	HomeVi	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX260144	IFS 3/25 B6 T/L	850,000.00	IGT Holding IV AB	Software	High Tech Industries	Euro	Sweden
LX238948	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	IGT Holding IV AB	Software	High Tech Industries	Euro	Sweden
XS3194940147	IONPL 6.5 2030-09-30	1,720,000.00	ION Platform Finance SARL	Software	High Tech Industries	Euro	United Kingdom
XS2305742434	IQV 1 3/4 03/15/26 Corp	3,440,000.00	Quintiles IMS Incorporated	Life Sciences Tools and Services	Services: Business	Euro	United States
LX257767	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	IVC Acquisition Ltd	Healthcare Providers and Services	Services: Consumer	Euro	United Kingdom
LX276061	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	Inception Finco S.a r.l.	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	United States



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LX255767	Roper Technologies/Indicor 12/24 (EUR) TL	830,814.54	Indicor, LLC	Machinery	Capital Equipment	Euro	United States
LX255772	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	Ineos Group Holdings SA	Chemicals	Chemicals, Plastics, & Rubber	Euro	United Kingdom
LX234266	Ineos 6/24 (EUR) TLB	3,000,000.00	Ineos Group Holdings SA	Chemicals	Chemicals, Plastics, & Rubber	Euro	United Kingdom
LX219179	Ineos Quattro 2029 T/L B	2,000,000.00	Ineos Quattro	Chemicals	Chemicals, Plastics, & Rubber	Euro	United Kingdom
LX247590	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	Ineos Quattro	Chemicals	Chemicals, Plastics, & Rubber	Euro	United Kingdom
LX211165	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	Ineos Quattro	Chemicals	Chemicals, Plastics, & Rubber	Euro	United Kingdom
LX269820	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	Infinitas Learning Finco B.V.	Diversified Consumer Services	Services: Consumer	Euro	Netherlands
LX255443	Distributed Power/Innio Group 12/24 (EUR) TLB	1,000,000.00	Innio Group Holding GmbH	Machinery	Capital Equipment	Euro	Austria
LX258502	Inspired Finco/Inspired Education 2/25 B6 TLB	3,200,000.00	Inspired Education	Diversified Consumer Services	Services: Consumer	Euro	United Kingdom
LX267053	IFCO Systems 7/25 (EUR) TL	2,300,000.00	Irel AcquiCo GmbH	Containers and Packaging	Containers, Packaging & Glass	Euro	Germany
XS2756269960	KAPLA HOLDING SAS BND/CORP	2,469,000.00	Kapla Holding	Trading Companies and Distributors	Capital Equipment	Euro	France
XS3098989588	KEPLSPA 2029-12-18	420,000.00	Kepler SpA	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Italy
LX192334	Klockner Pentaplast 1/21 (Kleopatra)EUR	1,000,000.00	Kleopatra Finco S.a.r.l	Containers and Packaging	Containers, Packaging & Glass	Euro	Germany
LX264883	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	LSF10 EDILIANS INVESTMENTS S.A.R.L.	Construction Materials	Construction & Building	Euro	France
LX264968	Xella 6/25 TL	1,000,000.00	LSF10 XL InvtS Sarl	Construction Materials	Construction & Building	Euro	Germany
LX277510	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	Lernen Bidco Limited	Diversified Consumer Services	Services: Consumer	Euro	United Kingdom
XS2852970529	Picsur Float 07/01/29	667,000.00	Picard Bondco SA	Food and Staples Retailing	Beverage, Food & Tobacco	Euro	France
LX259202	Masmovil/MasOrange 2/25	1,750,000.00	Lorca Holdco Limited	Wireless Telecommunication Services	Telecommunications	Euro	Spain
LX266077	Marcel Bidco T/L (Suse)	1,100,000.00	Marcel Bidco GmbH	Software	High Tech Industries	Euro	Germany
LX249633	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	Market Bidco Limited	Food and Staples Retailing	Retail	Euro	United Kingdom



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LX260147	Marshall Group 3/25 TLB	1,086,956.53	Marshall Group holdings (Luxembourg) SARL	Household Durables	Consumer goods: Durable	Euro	Sweden
LX257770	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	Matterhorn Telecom SA	Diversified Telecommunication Services	Telecommunications	Euro	Switzerland
XS3094328609	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	Terveys-ja hoivapalvelut suomi yhtyma oy	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	Finland
LX264796	Mehilainen 6/25 TLB	999,999.98	Terveys-ja hoivapalvelut suomi yhtyma oy	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	Finland
LX236699	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	Mermaid Bidco Inc	Software	High Tech Industries	Euro	United States
XS3047271872	MLRHOM Float 10/15/30	2,018,000.00	Miller Homes Group	Household Durables	Construction & Building	Euro	United Kingdom
LX259026	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	Minimax GMBH & Co	Electronic Equipment, Instruments and Components	Services: Business	Euro	Germany
LX276136	Motel One 11/25 TLB	1,300,000.00	ONE Hotels GmbH	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Germany
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	Motion Midco Limited	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	United Kingdom
LX213009	Merlin 1/24 TL	1,000,000.00	Motion Midco Limited	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	United Kingdom
LX266635	Neuraxpharm 7/25 TLB4	187,363.31	Cerebro HoldCo GmbH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX266394	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	Cerebro HoldCo GmbH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX265167	Stada/Nidda 6/25 TLB	4,705,000.00	Nidda Healthcare Holding GmbH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	Intermediate Dutch HoldCo	Professional Services	Services: Business	Euro	Netherlands
LX246433	Nobian 9/24 TLB	750,000.01	Nobian Finance B.V.	Chemicals	Chemicals, Plastics, & Rubber	Euro	Netherlands
LX259541	Nobian/Nouryon 2/25 TL B	1,500,000.00	Nobian Finance B.V.	Chemicals	Chemicals, Plastics, & Rubber	Euro	Netherlands
LX270413	Normec 9/25 TLB	2,300,000.00	Normec 1 B.V.	Commercial Services and Supplies	Services: Business	Euro	Netherlands
LX209359	Nuuday T/L	2,000,000.00	Nuuday	Diversified Telecommunication Services	Telecommunications	Euro	Denmark



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LX248915	Oat Bidco T/L B (10/24)	1,113,043.48	Oat Bidco Limited	Construction and Engineering	Services: Business	Euro	United Kingdom
LX259293	T-Mobile Netherlands 2/25 TLB	1,000,000.00	WP/AP Telecom Holdings IV BV	Wireless Telecommunication Services	Telecommunications	Euro	Netherlands
LX196125	Odyssee Investment Bidco T/L B	3,500,000.00	Odyssee Investment Bidco SASU	Construction and Engineering	Telecommunications	Euro	France
LX272548	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	Opal Bidco SAS	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	France
LX202499	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	PEARLS (Netherlands) Bidco B.V	Trading Companies and Distributors	Wholesale	Euro	Netherlands
LX259019	Syntegon (2/25) T/L B	2,300,000.00	PLATIN2025 S.A.R.L.	Machinery	Capital Equipment	Euro	Germany
XS2834245297	BITELV FLOat 06/15/31	835,000.00	PLT VII Finance S.A r.l.	Diversified	Telecommunications	Euro	Lithuania
LX269876	Parts Holding 2025 Additional T/L B	1,675,000.00	Autodis SA	Telecommunication Services Auto Components	Automotive	Euro	France
LX271390	Action 10/25 TL B7B	3,000,000.00	Peer Holding B.V	Multiline Retail	Retail	Euro	France
LX264852	New Utar/Unica 6/25 T/L B	1,000,000.00	Penta Technologies BV (Unica)	Commercial Services and Supplies	Services: Business	Euro	Netherlands
XS2333302052	PFLEID FLOAT 04/15/26 C	1,590,000.00	Pfleiderer Group	Construction Materials	Construction & Building	Euro	Germany
LX234519	Pharmanovia 6/24 Cov-Lite TL B	2,022,580.64	Antigua Bidco Limited	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	United Kingdom
LX200813	Pimente Investissement S.A.S / Panzani	2,816,666.66	Pimente Investissement SAS	Food Products	Beverage, Food & Tobacco	Euro	France
LX269818	Piolin Bidco T/L B (09/25)	2,103,145.95	Parques Reunidos, S.A.	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Spain
LX195825	Platform Bidco (Valeo Foods) T/L (EUR)	3,000,000.00	Platform Bidco Limited	Food Products	Beverage, Food & Tobacco	Euro	United Kingdom
LX233475	QSRP Group T/L B (05/24)	1,908,629.89	QSRP Finco BV	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Belgium
LX258040	Questel 1/25	1,300,000.00	Questel Unite	Professional Services	Services: Business	Euro	France
LX266907	Swissport 7/25 (EUR) TLB	2,100,000.00	Radar Bidco SARL	Marine	Services: Business	Euro	Switzerland
LX202335	Rainbow (Wella) T/L B2 EUR	1,920,666.66	Rainbow UK Holdco Limited	Textiles, Apparel and Luxury Goods	Consumer goods: Non-durable	Euro	Germany
LX258050	Generale De Sante 1/25 TLB	2,060,000.00	Ramsay Generale De Sante	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
XS2798174434	SAFFA FLOATING 4/15/2029	604,000.00	RIMINI BIDCO SPA	Containers and Packaging	Forest Products & Paper	Euro	Italy



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LX193550	Roar Bidco T/L B (Recipharm)	4,000,000.00	Roar BidCo AB	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Sweden
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	Iris BidCo GmbH	Healthcare Equipment and Supplies	Consumer goods: Durable	Euro	Germany
LX228988	Roehm Holding T/L PIK (3/24)	3,368,254.79	Rohm Holding GMBH	Chemicals	Chemicals, Plastics, & Rubber	Euro	Germany
LX246193	IPH/Brammer/Rubix 9/24 TLB	2,300,000.00	Rubix Group Midco 3 Limited	Machinery	Capital Equipment	Euro	United Kingdom
LX196613	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	SCUR-Alpha 1318 GmbH	Software	High Tech Industries	Euro	Germany
LX269828	Silica/SGD Pharma 9/25 TLB	1,800,000.00	SGD S.A.	Containers and Packaging	Containers, Packaging & Glass	Euro	France
XS2919902820	SHILN 9.75% 10/31/2029	824,000.00	SIG Plc	Trading Companies and Distributors	Construction & Building	Euro	United Kingdom
LX197880	Sandy Bidco T/L B (Roompot)	2,000,000.00	Sandy BidCo B.V.	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Netherlands
LX265165	Safety-Kleen 6/25 TL B7	1,000,000.00	Shilton Bidco Ltd	Commercial Services and Supplies	Services: Business	Euro	United Kingdom
LX259240	Synthon 2/25 TLB	1,131,313.13	Skio Bidco BV	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Netherlands
LX257399	Solina Group Services (Powder) T/L B (1/25)	1,600,000.00	Solina Group Services SAS	Food Products	Beverage, Food & Tobacco	Euro	France
LX249054	AutoScout24 10/24 TLB	642,857.14	Speedster Bidco GmbH	Media	Media: Diversified & Production	Euro	Germany
LX255578	Sport Group 12/24 B2	2,666,666.67	Sport Group	Construction and Engineering	Construction & Building	Euro	Germany
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	Stars UK Bidco Ltd	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	United Kingdom
LX254354	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	StepStone Group LP	Commercial Services and Supplies	Media: Diversified & Production	Euro	Germany
XS2998755982	Kantar EUR FRN	1,155,000.00	Summer (BC) Lux Consolidator S.C.A	Media	Services: Business	Euro	United Kingdom
LX263354	Tarkett 5/25 TLB	1,870,463.54	TARKETT PARTICIPATION	Building Products	Construction & Building	Euro	France
LX264955	TIC Bidco/Phenna Group 6/25	1,922,535.21	TIC BidCo Limited	Commercial Services and Supplies	Services: Business	Euro	United Kingdom
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,780,000.00	TK Elevator Midco GMBH	Machinery	Capital Equipment	Euro	United States
LX265588	Sante Cie/Elivie 7/25 TLB	2,200,000.00	Take Care Bidco	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France



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LX265089	Trescal (Talbot Participation) T/L B (6/25) Cov-Li	1,400,000.00	Talbot International S.A.S.	Commercial Services and Supplies	Services: Business	Euro	France
LX269895	team.blue 9/25 (EUR) T/L B	834,782.61	Team.Blue Finco SARL	IT Services	Services: Business	Euro	Luxembourg
XS2864287466	TEAMSYSTEM SPA 31/7/31	500,000.00	TeamSystem SpA	Software	High Tech Industries	Euro	Italy
XS3101375965	TEAMSPA 2032-07-01	1,286,000.00	TeamSystem SpA	Software	High Tech Industries	Euro	Italy
XS3106449278	TECHEM 2032-07-15	400,000.00	Techem Verwaltungsgesellschaft 675 MBH	Real Estate Management and Development	Services: Business	Euro	Germany
LX269558	Techem 9/25 T/L B 6	1,600,000.00	Techem Verwaltungsgesellschaft 675 MBH	Real Estate Management and Development	Services: Business	Euro	Germany
LX225307	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	Thevelia (US) LLC	Professional Services	Services: Business	Euro	Luxembourg
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	1,775,000.00	Total Webhosting Solutions B.V.	IT Services	Services: Business	Euro	Netherlands
LX276048	Tencate 11/25 T/L	2,234,782.61	Touchdown Acquirer Inc.	Building Products	Construction & Building	Euro	United States
LX258210	Clinigen 1/25 Cov-Lite TLB	2,001,971.77	Triley Midco 2 Limited	Life Sciences Tools and Services	Healthcare & Pharmaceuticals	Euro	United Kingdom
LX272333	Clinigen 10/25 Add-on TLB	2,000,000.00	Triley Midco 2 Limited	Life Sciences Tools and Services	Healthcare & Pharmaceuticals	Euro	United Kingdom
LX269575	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	3,630,000.00	Turbo EMEA Holdings BV	Energy Equipment and Services	Services: Business	Euro	Netherlands
LX249557	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	Umami Restaurant Group, LLC	Energy Equipment and Services	High Tech Industries	Euro	France
XS2111947748	United Group BV 02/15/28	3,000,000.00	United Group BV - ADRIAV17	Diversified Telecommunication Services	Telecommunications	Euro	Netherlands
LX259040	Flora Food/Upfield 2/25 (EUR) B9 TLB	5,000,000.00	Upfield BV	Food Products	Beverage, Food & Tobacco	Euro	United States
LX264574	Urbaser 6/25	1,400,000.00	Urbaser, S.A.	Commercial Services and Supplies	Environmental Industries (Region 1)	Euro	Luxembourg
XS2123970241	VF CORP 0.625% 2/25/2032	3,383,000.00	VF Corp	Textiles, Apparel and Luxury Goods	Retail	Euro	United States
XS2231188876	VMDTEF 3 1/4 01/31/31	2,500,000.00	VMED O2 UK Limited	Media	Media: Broadcasting & Subscription	Euro	United Kingdom
LX189822	VMED O2 UK Holdco T/L (EUR) (Virgin Media)	1,217,391.30	VMED O2 UK Limited	Media	Media: Broadcasting & Subscription	Euro	United Kingdom



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LX264331	Vermaat 6/25 TLB	278,260.87	Vincent Bidco BV	Commercial Services and Supplies	Services: Business	Euro	Netherlands
LX183233	Virgin Media SFA Finance T/L O	1,000,000.00	VMED O2 UK Limited	Media	Media: Broadcasting & Subscription	Euro	United Kingdom
LX265182	WS Audiology (Sivantos) T/L	2,000,000.00	WS Audiology A/S	Healthcare Equipment and Supplies	Healthcare & Pharmaceuticals	Euro	Germany
LX273598	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	WS Holdings, Inc.	Commercial Services and Supplies	Services: Business	Euro	United Kingdom
LX259144	Univar/Windsor 2/25 EUR TLB	1,600,000.00	Windsor Holdings III LLC	Distributors	Wholesale	Euro	United States
XS2010039894	ZFFNGR 3 10/23/29 Corp	3,500,000.00	ZF Friedrichshafen AG	Auto Components	Automotive	Euro	Germany
LX263938	Prosol 5/25	4,329,411.77	ZF Invest	Food and Staples Retailing	Retail	Euro	France
LX237014	Vodafone Spain 7/24 (EUR) Cov-Lite T/L	555,555.56	Zegona Holdco Limited	Energy Equipment and Services	Telecommunications	Euro	Spain
LX266802	Vodafone Spain 7/25 Add-on TLB	1,319,587.63	Zegona Holdco Limited	Energy Equipment and Services	Telecommunications	Euro	Spain
LX272087	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	Zephyr Bidco Limited	Media	Aerospace & Defense	Euro	United Kingdom
LX183461	Vodafone Ziggo	2,000,000.00	Ziggo BV	Diversified Telecommunication Services	Telecommunications	Euro	Netherlands
		379,270,167.79					



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Identifier	Issuer Name	Issue/Facility Name	Fixed Rate Obligation	Corporate Rescue Loan	Cov-Lite Loan	Current Pay Obligation	Revolving Obligation	Delayed Drawdown Obligation	PIK Security	Market Value determined by CM
LX263492	ADB Safegate	ADB Safegate 5/25 COV-lite	-	-	-	-	-	-	-	-
LX226415	AI Silk Midco Limited	AI Silk Midco T/L B (02/24)	-	-	-	-	-	-	-	-
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	AI Sirona T/L B3 (Zentiva) (3/24)	-	-	-	-	-	-	-	-
LX266356	Acropole Holding	Acropole (Diot-Siaci) T/L (7/25)	-	-	-	-	-	-	-	-
LX249460	Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	-	-	Yes	-	-	-	-	-
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	-	-	-	-	-	-	-	-
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	-	-	-	-	-	-	-	-
LX264917	Albion Financing 3 SARL	Aggreko 6/25 EUR TLB	-	-	-	-	-	-	-	-
LX267276	AlixPartners, LLP	AlixPartners 7/25 (EUR) TL	-	-	-	-	-	-	-	-
LX266650	Almaviva Developpement	Almaviva Sante 7/25 TLB	-	-	-	-	-	-	-	-
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	-	-	-	-	-	-	-	-
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	Yes	-	-	-	-	-	-	-
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	Yes	-	-	-	-	-	-	-
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	-	-	-	-	-	-	-	-
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	-	-	-	-	-	-	-	-
LX255115	Apave	Apave T/L B (11/24)	-	-	-	-	-	-	-	-
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	-	-	-	-	-	-	-	-
XS2310487074	Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	Yes	-	-	-	-	-	-	-
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	-	-	-	-	-	-	-	-
XS3038490176	Arena Lux Fin Sarl	EMPARQ Float 05/01/30	-	-	-	-	-	-	-	-
XS2954189234	Asmodee Group AB	ASMODEE GROUP AB FLOATING 12/15/2029	-	-	-	-	-	-	-	-



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LX270141	Athena Bidco SAS	Andromeda Investissements/April/Athena 9/25	-	-	-	-	-	-	-	-
LX258039	Aviv Group GMBH	Aviv 1/25 TLB	-	-	-	-	-	-	-	-
LX217355	BME Group Holding BV	CRH/BME Group B2	-	-	-	-	-	-	-	-
XS2811098800	Bach Bidco SPA	BIP FRN 2028 Add-On	-	-	-	-	-	-	-	-
XS2390292303	Bach Bidco SPA	Bach Bidco Floating 10/15/28	-	-	-	-	-	-	-	-
LX247575	Belron UK Finance PLC	Belron UK Finance T/L B	-	-	-	-	-	-	-	-
LX257760	Boels Topholding B.V.	Boels 1/25 TLB	-	-	-	-	-	-	-	-
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	-	-	-	-	-	-	-	-
LX257648	Boost Newco Borrower, LLC	Worldpay/Boost Newco 1/25 (EUR) TLB	-	-	-	-	-	-	-	-
LX266537	Boots Group	Boots Group Bidco 7/25 (EUR) TLB	-	-	-	-	-	-	-	-
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	-	-	-	-	-	-	-	-
LX199187	Breitling Financing S.a r.l.	Breitling T/L B (10/21) (EUR)	-	-	-	-	-	-	-	-
LX258697	Broom Holdings BidCo Limited	Broom Holdings T/L B(Beauparc/MIRA) 1/25	-	-	-	-	-	-	-	-
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	-	-	-	-	-	-	-	-
XS2294186965	CAB	BIOGRP 3 3/8 2/1/28	Yes	-	-	-	-	-	-	-
LX192244	CAB	CAB (Biogroup-LCD) T/L B (2/21)	-	-	-	-	-	-	-	-
LX196338	CAB	CAB ADD 1 (BIOGROUP)	-	-	-	-	-	-	-	-
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	-	-	-	-	-	-	-	-
XS2906214619	CEME S.P.A.	CEME SpA Floating 9/30/31	-	-	-	-	-	-	-	-
LX202118	CTEC III GmbH.	CTEC III T/L B (EUR) (CeramTec) (02/22)	-	-	-	-	-	-	-	-
XS2929905292	Castello Bc Bidco Spa	CASTELLO BC BIDCO SPA 10/29/31	-	-	-	-	-	-	-	-
LX275124	Castillon SAS	Devoteam Group 11/25 TLB	-	-	-	-	-	-	-	-
XS2445836286	Castor SPA	Cervim 6 02/15/29	Yes	-	-	-	-	-	-	-



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LX258494	Celeste BidCo B.V.	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	-	-	-	-	-	-	-	-
XS3045393306	Centrient Holding B.V.	DSPPHA Float 05/30/2030	-	-	-	-	-	-	-	-
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	-	-	-	-	-	-	-	-
XS2618840974	Cheplapharm Arzneimittel GmbH	CHEPDE Float 05/15/2030	-	-	-	-	-	-	-	-
LX202725	Cheplapharm Arzneimittel GmbH	Cheplapharm TL B	-	-	-	-	-	-	-	-
LX257570	Clarios Global LP	Power Solutions (Calios Global) EUR T/L B (1/25)	-	-	-	-	-	-	-	-
LX236134	Clarios Global LP	Power Solutions 6/24 (EUR) TLB	-	-	-	-	-	-	-	-
LX258016	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 B5 TLB	-	-	-	-	-	-	-	-
LX254475	Cloud Software Group, Inc	Tibco Software/Citrix/Cloud Software 11/24	-	-	-	-	-	-	-	-
LX200269	Cobham Ultra SeniorCo S.a r.l.	Cobham Ultra T/L B (EUR)	-	-	-	-	-	-	-	-
LX195644	Colisee Group SASU	Colisee/Cobalt TL (10/20)	-	-	-	-	-	-	-	-
LX265279	Cooper Consumer Health	Cooper-Vemedica 7/25 TLB	-	-	-	-	-	-	-	-
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	-	-	-	-	-	-	-	-
XS3067389174	Currenta Group Holdings	CURRGRO 2032-05-15	-	-	-	-	-	-	-	-
XS3106723516	Dolcetto Holdco S.p.A.	DOLCHOL 2032-07-14	-	-	-	-	-	-	-	-
LX266932	Dorna Sports S.L.	Dorna 7/25 TLB	-	-	Yes	-	-	-	-	-
LX266644	EG Group Limited	Euro Garages/EG Group 7/25 (EUR)	-	-	-	-	-	-	-	-
LX266546	Eagle Bidco Limited	Eagle Bidco (Busy Bees) T/L B (7/25)	-	-	-	-	-	-	-	-
LX274435	Ecotone	Wessanen 10/25 T/L B	-	-	-	-	-	-	-	-
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	-	-	-	-	-	-	-	-
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	-	-	-	-	-	-	-	-



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XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	-	-	-	-	-	-	-	-
LX263401	Envalior Finance GmbH	DSM Engineering Material/Champion/Env alior T/L B1	-	-	-	-	-	-	-	-
LX246913	Ephios Subco 3 sarl	Ephios Subco 3 T/L (09/24)	-	-	-	-	-	-	-	-
LX265103	Etraveli Group Holding AB	ETraveli T/L B (7/25)	-	-	-	-	-	-	-	-
LX265118	Euro Ethnic Foods Bidco S.A.S.	Euro Ethnic Foods 6/25 TLB	-	-	-	-	-	-	-	-
LX248263	Europe Snacks	Europe Snacks 10/24 TLB	-	-	-	-	-	-	-	-
LX265717	European Medco Development 4 S.a.r.l.	European Medco Dev4 (PharmaZell) TLB	-	-	-	-	-	-	-	-
XS2821787962	Fiber Bidco SPA	FIBER BIDCO SPA 6.125% 6/15/2031	Yes	-	-	-	-	-	-	-
LX275332	Financiere Chione	Syclef / Financiere Chione T/L (11/25)	-	-	-	-	-	-	-	-
LX266937	Finastra USA, Inc.	Finastra 7/25 (EUR) T/L	-	-	-	-	-	-	-	-
LX263878	Finco Utilitas BV	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	-	-	-	-	-	-	-	-
XS2312733871	Forvia SE	FAURECIA/2.375 EUR NT AMORT PN W/C	Yes	-	-	-	-	-	-	-
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	-	-	-	-	-	-	-	-
LX255858	Fugue Finance BV.	Nord Anglia 12/24 (EUR) TL	-	-	-	-	-	-	-	-
LX254473	Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	-	-	-	-	-	-	-	-
LX259242	Galileo Global Education Finance SARL	Galileo Global Education 2/25	-	-	-	-	-	-	-	-
LX263556	GateGroup Holding AG	Gategroup Finance 5/25 Cov-Lite TLB HYPO	-	-	-	-	-	-	-	-
XS3072909107	Golden Goose SPA	Goldgoo 2031-05-15	-	-	-	-	-	-	-	-
LX207140	Granite France Bidco	Granite France T/L B	-	-	-	-	-	-	-	-



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LX259550	Greenwich Bidco Ltd	Greenwich Bidco/Kantar Media 2/25	-	-	-	-	-	-	-	-
LX237156	Groupe Babilou	Babilou T/L B (6/24)	-	-	-	-	-	-	-	-
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	-	-	-	-	-	-	-	-
XS2357812556	Guala Closures SpA	GCLIM 3 1/4 06/15/28 Corp	Yes	-	-	-	-	-	-	-
LX260202	HBX Group	HBX Group Hotelbeds TLB	-	-	-	-	-	-	-	-
LX254075	HIG Finance 2 Limited	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	-	-	-	-	-	-	-	-
LX194449	Herens Holdco Sarl	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	-	-	-	-	-	-	-	-
LX265116	HestiaFloor 2	Gerflor/Hestiafloor 6/25 TLB	-	-	-	-	-	-	-	-
LX266693	Holding Socotec	Socotec 7/25 (EUR)	-	-	-	-	-	-	-	-
LX266909	HomeVi	HomeVI 7/25 TL B	-	-	-	-	-	-	-	-
LX260144	IGT Holding IV AB	IFS 3/25 B6 T/L	-	-	-	-	-	-	-	-
LX238948	IGT Holding IV AB	IGT Holding IV Incremental T/L B4 (07/24)	-	-	-	-	-	-	-	-
XS3194940147	ION Platform Finance SARL	IONPL 6.5 2030-09-30	Yes	-	-	-	-	-	-	-
XS2305742434	IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	Yes	-	-	-	-	-	-	-
LX257767	IVC Acquisition Ltd	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	-	-	-	-	-	-	-	-
LX276061	Inception Finco S.a r.l.	Ivirma/Inception Holdco 11/25 T/L	-	-	-	-	-	-	-	-
LX255767	Indicor, LLC	Roper Technologies/Indicor 12/24 (EUR) TL	-	-	Yes	-	-	-	-	-
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	-	-	-	-	-	-	-	-
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	-	-	-	-	-	-	-	-
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	-	-	-	-	-	-	-	-



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LX247590	Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	-	-	-	-	-	-	-	-
LX211165	Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	-	-	-	-	-	-	-	-
LX269820	Infinitas Learning Finco B.V.	WKE/Infinitas Learning 9/25 T/L B	-	-	-	-	-	-	-	-
LX255443	Innio Group Holding GmbH	Distributed Power/Innio Group 12/24 (EUR) TLB	-	-	-	-	-	-	-	-
LX258502	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 2/25 B6 TLB	-	-	-	-	-	-	-	-
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	-	-	-	-	-	-	-	-
XS2756269960	Kapla Holding	KAPLA HOLDING SAS BND/CORP	-	-	-	-	-	-	-	-
XS3098989588	Kepler SpA	KEPLSPA 2029-12-18	-	-	-	-	-	-	-	-
LX192334	Kleopatra Finco S.a.r.l	Klockner Pentaplast 1/21 (Kleopatra)EUR	-	-	-	-	-	-	-	-
LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	-	-	-	-	-	-	-	-
LX264968	LSF10 XL Bidco SCA	Xella 6/25 TL	-	-	-	-	-	-	-	-
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	-	-	-	-	-	-	-	-
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	-	-	-	-	-	-	-	-
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	-	-	-	-	-	-	-	-
LX266077	Marcel Bidco GmbH	Marcel Bidco T/L (Suse)	-	-	-	-	-	-	-	-
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	-	-	-	-	-	-	-	-
LX260147	Marshall Group holdings (Luxembourg) SARL	Marshall Group 3/25 TLB	-	-	-	-	-	-	-	-
LX257770	Matterhorn Telecom SA	Matterhorn Telecom/Salt Mobile 1/25	-	-	-	-	-	-	-	-
XS3094328609	Mehilaeinen Yhtioet Oy	MEHILAINEN YHTIO FLOATING 6/30/2032	-	-	-	-	-	-	-	-
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	-	-	-	-	-	-	-	-



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LX236699	Mermaid Bidco Inc	Mermaid Bidco (Datasite) T/L B (06/24)	-	-	-	-	-	-	-	-
XS3047271872	Miller Homes Group	MLRHOM Float 10/15/30	-	-	-	-	-	-	-	-
LX259026	Minimax GMBH & Co	Minimax / Igloo 2/25 (EUR) TLB	-	-	-	-	-	-	-	-
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	-	-	-	-	-	-	-	-
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	Yes	-	-	-	-	-	-	-
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	-	-	-	-	-	-	-	-
LX266635	Neuraxpharm Arzneimittel GmbH	Neuraxpharm 7/25 TLB4	-	-	-	-	-	-	-	-
LX266394	Neuraxpharm Arzneimittel GmbH	Neuraxpharm/Invent Farma 7/25 TL B3	-	-	-	-	-	-	-	-
LX265167	Nidda Healthcare Holding GmbH	Stada/Nidda 6/25 TLB	-	-	-	-	-	-	-	-
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	-	-	-	-	-	-	-	-
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	-	-	-	-	-	-	-	-
LX259541	Nobian Finance B.V.	Nobian/Nouryon 2/25 TL B	-	-	-	-	-	-	-	-
LX270413	Normec 1 B.V.	Normec 9/25 TLB	-	-	-	-	-	-	-	-
LX209359	Nuuday	Nuuday T/L	-	-	-	-	-	-	-	-
LX248915	Oat Bidco Limited	Oat Bidco T/L B (10/24)	-	-	-	-	-	-	-	-
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	-	-	-	-	-	-	-	-
LX196125	Odyssee Investment Bidco SASU	Odyssee Investment Bidco T/L B	-	-	-	-	-	-	-	-
LX272548	Opal Bidco SAS	Opella 10/25 (EUR) Cov-Lite TL	-	-	-	-	-	-	-	-
LX202499	PEARLS (Netherlands) Bidco B.V	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	-	-	-	-	-	-	-	-
LX259019	PLATIN2025 S.A.R.L.	Syntegon (2/25) T/L B	-	-	-	-	-	-	-	-
XS2834245297	PLT VII Finance S.A r.l.	BITELV FLoat 06/15/31	-	-	-	-	-	-	-	-
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	-	-	-	-	-	-	-	-
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	-	-	-	-	-	-	-	-
LX264852	Penta Technologies BV (Unica)	New Utar/Unica 6/25 T/L B	-	-	-	-	-	-	-	-



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XS2333302052	Pfleiderer Group	PFLEID FLOAT 04/15/26 C	-	-	-	-	-	-	-	-
LX234519	Pharmanovia Bidco Limited	Pharmanovia 6/24 Cov-Lite TL B	-	-	-	-	-	-	-	-
LX200813	Pimente Investissement SAS	Pimente Investissement S.A.S / Panzani	-	-	-	-	-	-	-	-
LX269818	Pioli Bidco, S.A.U.	Pioli Bidco T/L B (09/25)	-	-	-	-	-	-	-	-
LX195825	Platform Bidco Limited	Platform Bidco (Valeo Foods) T/L (EUR)	-	-	-	-	-	-	-	-
LX233475	QSRP Finco BV	QSRP Group T/L B (05/24)	-	-	-	-	-	-	-	-
LX258040	Questel Unite	Questel 1/25	-	-	-	-	-	-	-	-
LX266907	Radar Bidco SARL	Swissport 7/25 (EUR) TLB	-	-	-	-	-	-	-	-
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	-	-	-	-	-	-	-	-
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	-	-	-	-	-	-	-	-
XS2798174434	Reno De Medici	SAFFA FLOATING 4/15/2029	-	-	-	-	-	-	-	-
LX193550	Roar BidCo AB	Roar Bidco T/L B (Recipharm)	-	-	-	-	-	-	-	-
LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	-	-	-	-	-	-	-	-
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	-	-	-	-	-	-	Yes	-
LX246193	Rubix Group Midco 3 Limited	IPH/Brammer/Rubix 9/24 TLB	-	-	-	-	-	-	-	-
LX196613	SCUR-Alpha 1318 GmbH	Scur-Alpha T/L B (Think-Cell)	-	-	-	-	-	-	-	-
LX269828	SGD S.A.	Silica/SGD Pharma 9/25 TLB	-	-	-	-	-	-	-	-
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	Yes	-	-	-	-	-	-	-
LX197880	Sandy BidCo B.V.	Sandy Bidco T/L B (Roompot)	-	-	-	-	-	-	-	-
LX265165	Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	-	-	-	-	-	-	-	-
LX259240	Skio Bidco BV	Synthon 2/25 TLB	-	-	-	-	-	-	-	-



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LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	-	-	-	-	-	-	-	-
LX249054	Speedster Bidco GmbH	AutoScout24 10/24 TLB	-	-	-	-	-	-	-	-
LX255578	Sport Group	Sport Group 12/24 B2	-	-	-	-	-	-	-	-
LX264889	Stars UK Bidco Ltd	Theramex (Teva IWH) 6/25 Add-on TLB	-	-	-	-	-	-	-	-
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	-	-	-	-	-	-	-	-
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	-	-	-	-	-	-	-	-
LX263354	TARKETT PARTICIPATION	Tarkett 5/25 TLB	-	-	-	-	-	-	-	-
LX264955	TIC BidCo Limited	TIC Bidco/Phenna Group 6/25	-	-	-	-	-	-	-	-
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	-	-	-	-	-	-	-	-
LX265588	Take Care Bidco	Sante Cie/Elivie 7/25 TLB	-	-	-	-	-	-	-	-
LX265089	Talbot Participation S.A.S.	Trescal (Talbot Participation) T/L B (6/25) Cov-Li	-	-	-	-	-	-	-	-
LX269895	Team.Blue Finco SARL	team.blue 9/25 (EUR) T/L B	-	-	-	-	-	-	-	-
XS2864287466	TeamSystem Holding SpA	TEAMSYSTEM SPA 31/7/31	-	-	-	-	-	-	-	-
XS3101375965	TeamSystem SpA	TEAMSPA 2032-07-01	-	-	-	-	-	-	-	-
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	TECHEM 2032-07-15	-	-	-	-	-	-	-	-
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Techem 9/25 T/L B 6	-	-	-	-	-	-	-	-
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	-	-	-	-	-	-	-	-
LX265241	Total Webhosting Solutions B.V.	Total Webhosting Solutions (Your.World) T/L B (07/	-	-	Yes	-	-	-	-	-
LX276048	Touchdown Acquirer Inc.	Tencate 11/25 T/L	-	-	-	-	-	-	-	-
LX258210	Triley Midco 2 Limited	Clinigen 1/25 Cov-Lite TLB	-	-	-	-	-	-	-	-



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Identifier	Issuer Name	Issue/Facility Name	Fixed Rate Obligation	Corporate Rescue Loan	Cov-Lite Loan	Current Pay Obligation	Revolving Obligation	Delayed Drawdown Obligation	PIK Security	Market Value determined by CM
LX272333	Triley Midco 2 Limited	Clinigen 10/25 Add-on TLB	-	-	-	-	-	-	-	-
LX269575	Turbo EMEA Holdings BV	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	-	-	-	-	-	-	-	-
LX249557	Umami Restaurant Group, LLC	Umami Restaurant Group T/L (10/24) EUR	-	-	-	-	-	-	-	-
XS2111947748	United Group BV	United Group BV 02/15/28	Yes	-	-	-	-	-	-	-
LX259040	Upfield B.V.	Flora Food/Upfield 2/25 (EUR) B9 TLB	-	-	-	-	-	-	-	-
LX264574	Urbaser, S.A.	Urbaser 6/25	-	-	-	-	-	-	-	-
XS2123970241	VF Corp	VF CORP 0.625% 2/25/2032	Yes	-	-	-	-	-	-	-
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	Yes	-	-	-	-	-	-	-
LX189822	VMED O2 UK Holdco 4 Ltd	VMED O2 UK Holdco T/L (EUR) (Virgin Media)	-	-	-	-	-	-	-	-
LX264331	Vincent Bidco BV	Vermaat 6/25 TLB	-	-	-	-	-	-	-	-
LX183233	Virgin Media SFA Finance Limited	Virgin Media SFA Finance T/L O	-	-	-	-	-	-	-	-
LX265182	WS Audiology A/S	WS Audiology (Sivantos) T/L	-	-	-	-	-	-	-	-
LX273598	WS Holdings, Inc.	WSH Investments 10/25 (EUR) T/L B4	-	-	-	-	-	-	-	-
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	-	-	Yes	-	-	-	-	-
XS2010039894	ZF Europe Finance BV	ZFFNGR 3 10/23/29 Corp	Yes	-	-	-	-	-	-	-
LX263938	ZF Invest	Prosol 5/25	-	-	-	-	-	-	-	-
LX237014	Zegona Holdco Limited	Vodafone Spain 7/24 (EUR) Cov-Lite T/L	-	-	-	-	-	-	-	-
LX266802	Zegona Holdco Limited	Vodafone Spain 7/25 Add-on TLB	-	-	-	-	-	-	-	-
LX272087	Zephyr Bidco Limited	Zephyr Bidco EUR T/L B2 (10/25)	-	-	-	-	-	-	-	-
LX183461	Ziggo Secured Finance B.V.	Vodafone Ziggo	-	-	-	-	-	-	-	-



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Identifier	Issue/Facility Name	Principal Balance	Annual Obligation	Semi-Annual Obligation	Deferring Security	Bridge Loan	Partial PIK Security
LX263492	ADB Safegate 5/25 COV-lite	626,087.00	-	-	-	-	-
LX226415	AI Silk Midco T/L B (02/24)	3,000,000.00	-	Yes	-	-	-
LX226715	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	-	-	-	-	-
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,252,542.00	-	Yes	-	-	-
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,097,392.00	-	Yes	-	-	-
XS2310487074	AMPBEV 2 09/01/28 Corp	1,939,000.00	-	Yes	-	-	-
XS2954189234	ASMODEE GROUP AB FLOATING 12/15/2029	655,058.82	-	-	-	-	-
LX266356	Acropole (Diot-Siaci) T/L (7/25)	3,099,999.85	-	-	-	-	-
LX271390	Action 10/25 TL B7B	3,000,000.00	-	-	-	-	-
LX249460	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	-	Yes	-	-	-
LX258369	Aenova 1/25 TL B1	1,000,000.00	-	-	-	-	-
LX236054	Aernnova Aerospace 6/24	1,000,000.00	-	-	-	-	-
LX264917	Aggreko 6/25 EUR TLB	2,900,000.00	-	-	-	-	-
LX267276	AlixPartners 7/25 (EUR) TL	2,219,304.70	-	-	-	-	-
LX266650	Almaviva Sante 7/25 TLB	1,108,000.00	-	-	-	-	-
LX264326	Amber Finco/Applus 6/25 TLB	1,785,411.76	-	-	-	-	-
LX213528	Ammeraal Beltech/Ammega 7/23	930,855.76	-	-	-	-	-
LX270141	Andromeda Investissements/April/Athena 9/25	750,000.00	-	-	-	-	-
LX255115	Apave T/L B (11/24)	800,000.00	-	-	-	-	-
LX257761	Applegreen Finance 1/25 TL/B	725,000.00	-	-	-	-	-
LX267433	Arden Bidco 7/25 TLB	2,370,370.37	-	Yes	-	-	-
LX249054	AutoScout24 10/24 TLB	642,857.14	-	Yes	-	-	-
LX258039	Aviv 1/25 TLB	1,000,000.00	-	Yes	-	-	-
XS2294186965	BIOGRP 3 3/8 2/1/28	2,000,000.00	-	Yes	-	-	-
XS2811098800	BIP FRN 2028 Add-On	900,000.00	-	-	-	-	-
XS2834245297	BITELV FLoat 06/15/31	835,000.00	-	-	-	-	-
LX258134	BMC Software 1/25 (EUR) TLB	995,000.00	-	-	-	-	-
XS2904658429	BUBBID Float 30/09/31	1,290,000.00	-	-	-	-	-
LX237156	Babilou T/L B (6/24)	3,666,666.67	-	Yes	-	-	-
XS2390292303	Bach Bidco Floating 10/15/28	900,000.00	-	-	-	-	-
LX247575	Belron UK Finance T/L B	2,100,000.00	-	-	-	-	-
LX257760	Boels 1/25 TLB	3,405,172.42	-	-	-	-	-
LX228682	Boluda Towage T/L B (3/24)	1,800,000.00	-	-	-	-	-
LX266537	Boots Group Bidco 7/25 (EUR) TLB	3,200,000.00	-	-	-	-	-
LX199187	Breitling T/L B (10/21) (EUR)	2,500,000.00	-	Yes	-	-	-
LX258697	Broom Holdings T/L B(Beauparc/MIRA) 1/25	1,000,000.00	-	Yes	-	-	-
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	-	-	-	-	-
LX196338	CAB ADD 1 (BIOGROUP)	1,800,000.00	-	-	-	-	-



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XS2929905292	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	-	-	-	-	-
XS2906214619	CEME SpA Floating 9/30/31	1,000,000.00	-	-	-	-	-
XS2618840974	CHEPDE Float 05/15/2030	300,000.00	-	-	-	-	-
LX217355	CRH/BME Group B2	3,016,458.22	-	-	-	-	-
LX202118	CTEC III T/L B (EUR) (CeramTec) (02/22)	1,400,000.00	-	-	-	-	-
XS3067389174	CURRGRO 2032-05-15	1,350,000.00	-	-	-	-	-
XS2445836286	Cervim 6 02/15/29	204,000.00	-	Yes	-	-	-
LX259022	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	-	-	-	-	-
LX202725	Cheplapharm TL B	3,100,000.00	-	-	-	-	-
LX258016	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	-	-	-	-	-
LX258210	Clinigen 1/25 Cov-Lite TLB	2,001,971.77	-	-	-	-	-
LX272333	Clinigen 10/25 Add-on TLB	2,000,000.00	-	-	-	-	-
LX200269	Cobham Ultra T/L B (EUR)	3,800,000.00	-	Yes	-	-	-
LX195644	Colisee/Cobalt TL (10/20)	3,200,000.00	-	-	-	-	-
LX265279	Cooper-Vemedia 7/25 TLB	2,200,000.00	-	-	-	-	-
LX209709	Cuppa Bidco B.V. T/L	2,040,005.99	-	Yes	-	-	-
XS3106723516	DOLCHOL 2032-07-14	550,000.00	-	-	-	-	-
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	-	-	-	-	-
XS3045393306	DSPPHA Float 05/30/2030	1,905,000.00	-	-	-	-	-
LX275124	Devoteam Group 11/25 TLB	2,232,432.43	-	-	-	-	-
LX255443	Distributed Power/Innio Group 12/24 (EUR) TLB	1,000,000.00	-	-	-	-	-
LX266932	Dorna 7/25 TLB	1,979,381.44	-	-	-	-	-
XS3038490176	EMPARQ Float 05/01/30	974,000.00	-	-	-	-	-
XS2988685983	ENGINEERING SPA FLOATING 2/15/2030	1,084,000.00	-	-	-	-	-
LX265103	ETraveli T/L B (7/25)	2,200,000.00	-	-	-	-	-
LX266546	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	-	-	-	-	-
LX246913	Ephios Subco 3 T/L (09/24)	2,526,000.00	-	-	-	-	-
LX265118	Euro Ethnics Foods 6/25 TLB	3,000,000.00	-	-	-	-	-
LX266644	Euro Garages/EG Group 7/25 (EUR)	3,198,910.15	-	Yes	-	-	-
LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	-	-	-	-	-
LX248263	Europe Snacks 10/24 TLB	1,530,434.79	-	Yes	-	-	-
LX265717	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	-	-	-	-	-
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	-	Yes	-	-	-
XS2821787962	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	-	Yes	-	-	-
LX266937	Finastra 7/25 (EUR) T/L	1,072,164.94	-	-	-	-	-
LX263878	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	-	-	-	-	-
LX259040	Flora Food/Upfield 2/25 (EUR) B9 TLB	5,000,000.00	-	Yes	-	-	-
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	-	Yes	-	-	-



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LX254473	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	-	Yes	-	-	-
LX259242	Galileo Global Education 2/25	922,336.33	-	-	-	-	-
LX263556	Gategroup Finance 5/25 Cov-Lite TLB HYPO	556,521.74	-	-	-	-	-
LX258050	Generale De Sante 1/25 TLB	2,060,000.00	-	-	-	-	-
LX265116	Gerflor/Hestiafloor 6/25 TLB	750,000.00	-	-	-	-	-
XS3072909107	Goldgoo 2031-05-15	1,300,000.00	-	-	-	-	-
LX207140	Granite France T/L B	3,127,940.76	-	-	-	-	-
LX259550	Greenwich Bidco/Kantar Media 2/25	1,000,000.00	-	-	-	-	-
LX191106	Groupe Inovie T/L B (EUR)	4,162,745.10	-	-	-	-	-
LX260202	HBX Group Hotelbeds TLB	1,454,545.45	-	Yes	-	-	-
LX194449	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	-	-	-	-	-
LX266909	HomeVI 7/25 TL B	2,500,000.00	-	-	-	-	-
LX254075	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	1,000,000.00	-	-	-	-	-
LX267053	IFCO Systems 7/25 (EUR) TL	2,300,000.00	-	-	-	-	-
LX260144	IFS 3/25 B6 T/L	850,000.00	-	-	-	-	-
LX238948	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	-	-	-	-	-
XS3194940147	IONPL 6.5 2030-09-30	1,720,000.00	-	Yes	-	-	-
LX246193	IPH/Brammer/Rubix 9/24 TLB	2,300,000.00	-	Yes	-	-	-
XS2305742434	IQV 1 3/4 03/15/26 Corp	3,440,000.00	-	Yes	-	-	-
LX257767	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	-	-	-	-	-
LX255772	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	-	-	-	-	-
LX234266	Ineos 6/24 (EUR) TLB	3,000,000.00	-	-	-	-	-
LX219179	Ineos Quattro 2029 T/L B	2,000,000.00	-	-	-	-	-
LX247590	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	-	-	-	-	-
LX211165	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	-	-	-	-	-
LX258502	Inspired Finco/Inspired Education 2/25 B6 TLB	3,200,000.00	-	-	-	-	-
LX276061	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	-	-	-	-	-
XS2756269960	KAPLA HOLDING SAS BND/CORP	2,469,000.00	-	-	-	-	-
XS3098989588	KEPLSPA 2029-12-18	420,000.00	-	-	-	-	-
XS2998755982	Kantar EUR FRN	1,155,000.00	-	-	-	-	-
LX192334	Klockner Pentaplast 1/21 (Kleopatra)EUR	1,000,000.00	-	Yes	-	-	-
LX264883	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	-	-	-	-	-
LX277510	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	-	Yes	-	-	-
XS3094328609	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	-	-	-	-	-
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	-	Yes	-	-	-
XS3047271872	MLRHOM Float 10/15/30	2,018,000.00	-	-	-	-	-



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LX266077	Marcel Bidco T/L (Suse)	1,100,000.00	-	-	-	-	-
LX249633	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	-	-	-	-	-
LX260147	Marshall Group 3/25 TLB	1,086,956.53	-	-	-	-	-
LX259202	Masmovil/MasOrange 2/25	1,750,000.00	-	Yes	-	-	-
LX257770	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	-	-	-	-	-
LX264796	Mehilainen 6/25 TLB	999,999.98	-	-	-	-	-
LX213009	Merlin 1/24 TL	1,000,000.00	-	-	-	-	-
LX236699	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	-	-	-	-	-
LX259026	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	-	-	-	-	-
LX276136	Motel One 11/25 TLB	1,300,000.00	-	-	-	-	-
LX259865	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	-	-	-	-	-
LX266635	Neuraxpharm 7/25 TLB4	187,363.31	-	Yes	-	-	-
LX266394	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	-	Yes	-	-	-
LX264852	New Utar/Unica 6/25 T/L B	1,000,000.00	-	-	-	-	-
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	-	-	-	-	-
LX246433	Nobian 9/24 TLB	750,000.01	-	-	-	-	-
LX259541	Nobian/Nouryon 2/25 TL B	1,500,000.00	-	-	-	-	-
LX255858	Nord Anglia 12/24 (EUR) TL	4,000,000.00	-	-	-	-	-
LX270413	Normec 9/25 TLB	2,300,000.00	-	-	-	-	-
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,540,200.00	-	-	-	-	-
LX209359	Nuuday T/L	2,000,000.00	-	-	-	-	-
LX248915	Oat Bidco T/L B (10/24)	1,113,043.48	-	-	-	-	-
LX196125	Odyssee Investment Bidco T/L B	3,500,000.00	-	-	-	-	-
LX272548	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	-	-	-	-	-
XS2333302052	PFLEID FLOAT 04/15/26 C	1,590,000.00	-	-	-	-	-
LX269876	Parts Holding 2025 Additional T/L B	1,675,000.00	-	-	-	-	-
LX202499	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	-	-	-	-	-
LX234519	Pharmanovia 6/24 Cov-Lite TL B	2,022,580.64	-	-	-	-	-
XS2852970529	Picsur Float 07/01/29	667,000.00	-	-	-	-	-
LX200813	Pimente Investissement S.A.S / Panzani	2,816,666.66	-	-	-	-	-
LX269818	Pioli Bidco T/L B (09/25)	2,103,145.95	-	-	-	-	-
LX195825	Platform Bidco (Valeo Foods) T/L (EUR)	3,000,000.00	-	Yes	-	-	-
LX257570	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	-	-	-	-	-
LX236134	Power Solutions 6/24 (EUR) TLB	1,000,000.00	-	-	-	-	-
LX263938	Prosol 5/25	4,329,411.77	-	-	-	-	-
LX233475	QSRP Group T/L B (05/24)	1,908,629.89	-	Yes	-	-	-
LX258040	Questel 1/25	1,300,000.00	-	-	-	-	-
LX244533	R&R Ice Cream/Froneri 9/24 (EUR) TL	3,000,000.00	-	Yes	-	-	-



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LX202335	Rainbow (Wella) T/L B2 EUR	1,920,666.66	-	Yes	-	-	-
LX266265	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	-	-	-	-	-
LX193550	Roar Bidco T/L B (Recipharm)	4,000,000.00	-	-	-	-	-
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	-	-	-	-	-
LX228988	Roehm Holding T/L PIK (3/24)	3,368,254.79	-	Yes	-	-	-
LX255767	Roper Technologies/Indicor 12/24 (EUR) TL	830,814.54	-	-	-	-	-
XS2798174434	SAFFA FLOATING 4/15/2029	604,000.00	-	-	-	-	-
XS2919902820	SHILN 9.75% 10/31/2029	824,000.00	-	Yes	-	-	-
LX265165	Safety-Kleen 6/25 TL B7	1,000,000.00	-	-	-	-	-
LX197880	Sandy Bidco T/L B (Roompot)	2,000,000.00	-	Yes	-	-	-
LX265588	Sante Cie/Elivie 7/25 TLB	2,200,000.00	-	-	-	-	-
LX196613	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	-	-	-	-	-
LX269828	Silica/SGD Pharma 9/25 TLB	1,800,000.00	-	Yes	-	-	-
LX266693	Socotec 7/25 (EUR)	1,000,000.00	-	-	-	-	-
LX257399	Solina Group Services (Powder) T/L B (1/25)	1,600,000.00	-	Yes	-	-	-
LX255578	Sport Group 12/24 B2	2,666,666.67	-	-	-	-	-
LX265167	Stada/Nidda 6/25 TLB	4,705,000.00	-	-	-	-	-
LX254354	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	-	Yes	-	-	-
LX266907	Swissport 7/25 (EUR) TLB	2,100,000.00	-	-	-	-	-
LX275332	Syclef / Financiere Chione T/L (11/25)	1,100,000.00	-	-	-	-	-
LX259019	Syntegon (2/25) T/L B	2,300,000.00	-	-	-	-	-
LX259240	Synthon 2/25 TLB	1,131,313.13	-	Yes	-	-	-
LX259293	T-Mobile Netherlands 2/25 TLB	1,000,000.00	-	-	-	-	-
XS3101375965	TEAMSPA 2032-07-01	1,286,000.00	-	-	-	-	-
XS2864287466	TEAMSYSTEM SPA 31/7/31	500,000.00	-	-	-	-	-
XS3106449278	TECHEM 2032-07-15	400,000.00	-	-	-	-	-
LX264955	TIC Bidco/Phenna Group 6/25	1,922,535.21	-	-	-	-	-
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,780,000.00	-	Yes	-	-	-
LX263354	Tarkett 5/25 TLB	1,870,463.54	-	-	-	-	-
LX269558	Techem 9/25 T/L B 6	1,600,000.00	-	-	-	-	-
LX276048	Tencate 11/25 T/L	2,234,782.61	-	-	-	-	-
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	-	Yes	-	-	-
LX225307	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	-	-	-	-	-
LX254475	Tibco Software/Citrix/Cloud Software 11/24	1,559,912.15	-	-	-	-	-
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	1,775,000.00	-	-	-	-	-
LX265089	Trescal (Talbot Participation) T/L B (6/25) Cov-Li	1,400,000.00	-	-	-	-	-
LX269575	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	3,630,000.00	-	-	-	-	-
LX249557	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	-	-	-	-	-



AlbaCore EURO CLO I DAC
Current Asset Characteristics - Part IV
As of: 08/12/2025
Next Payment: 20/01/2026



Identifier	Issue/Facility Name	Principal Balance	Annual Obligation	Semi-Annual Obligation	Deferring Security	Bridge Loan	Partial PIK Security
XS2111947748	United Group BV 02/15/28	3,000,000.00	-	Yes	-	-	-
LX259144	Univar/Windsor 2/25 EUR TLB	1,600,000.00	-	-	-	-	-
LX264574	Urbaser 6/25	1,400,000.00	-	-	-	-	-
XS2123970241	VF CORP 0.625% 2/25/2032	3,383,000.00	Yes	-	-	-	-
XS2231188876	VMDTEF 3 1/4 01/31/31	2,500,000.00	-	Yes	-	-	-
LX189822	VMED O2 UK Holdco T/L (EUR) (Virgin Media)	1,217,391.30	-	-	-	-	-
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	-	-	-	-	-
LX264331	Vermaat 6/25 TLB	278,260.87	-	Yes	-	-	-
LX183233	Virgin Media SFA Finance T/L O	1,000,000.00	-	-	-	-	-
LX237014	Vodafone Spain 7/24 (EUR) Cov-Lite T/L	555,555.56	-	Yes	-	-	-
LX266802	Vodafone Spain 7/25 Add-on TLB	1,319,587.63	-	Yes	-	-	-
LX183461	Vodafone Ziggo	2,000,000.00	-	-	-	-	-
LX269820	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	-	-	-	-	-
LX265182	WS Audiology (Sivantos) T/L	2,000,000.00	-	Yes	-	-	-
LX273598	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	-	-	-	-	-
LX274435	Wessanen 10/25 T/L B	810,000.00	-	-	-	-	-
LX257648	Worldpay/Boost Newco 1/25 (EUR) TLB	992,512.50	-	-	-	-	-
LX264968	Xella 6/25 TL	1,000,000.00	-	-	-	-	-
XS2010039894	ZFFNGR 3 10/23/29 Corp	3,500,000.00	Yes	-	-	-	-
LX272087	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	-	-	-	-	-
LX269895	team.blue 9/25 (EUR) T/L B	834,782.61	-	-	-	-	-
		379,270,167.79					

**AlbaCore EURO CLO I DAC**

Moody's Caa Obligations

As of: 08/12/2025

Next Payment: 20/01/2026



<i>Identifier</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Moody's Rating</i>
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,252,542.00	Caa1
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,097,392.00	Caa1
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,540,200.00	Caa1
XS2333302052	PFLEID FLOAT 04/15/26 C	1,590,000.00	Caa1
LX234519	Pharmanovia 6/24 Cov-Lite TL B	2,022,580.64	Caa1
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	Caa1
LX228988	Roehm Holding T/L PIK (3/24)	3,368,254.79	Caa1
XS2798174434	SAFFA FLOATING 4/15/2029	604,000.00	Caa1
XS2919902820	SHILN 9.75% 10/31/2029	824,000.00	Caa1
		17,298,969.43	



AlbaCore EURO CLO I DAC
S&P CCC Obligations
As of: 08/12/2025
Next Payment: 20/01/2026



Identifier	Issue/Facility Name	Principal Balance	S&P Rating
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,252,542.00	CCC+
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,097,392.00	CCC+
LX267433	Arden Bidco 7/25 TLB	2,370,370.37	CCC+
LX237156	Babilou T/L B (6/24)	3,666,666.67	CCC+
LX209709	Cuppa Bidco B.V. T/L	2,040,005.99	CCC+
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	CCC+
LX213009	Merlin 1/24 TL	1,000,000.00	CCC+
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,540,200.00	CCC+
XS2333302052	PFLEID FLOAT 04/15/26 C	1,590,000.00	CCC+
		16,917,177.03	

**AlbaCore EURO CLO I DAC**

Excess CCC Amount

As of: 08/12/2025

Next Payment: 20/01/2026



Loan X ID	Issuer Name	Facility Name	Market Value	Principal Balance	Balance Used	Haircut Amount	Moody's Rating	S&P Rating
XS2798174434	Reno De Medici	SAFFA FLOATING 4/15/2029	45.370	604,000.00	0.00	0.00	Caa1	B-
LX234519	Pharmanovia Bidco Limited	Pharmanovia 6/24 Cov-Lite TL B	51.400	2,022,580.64	0.00	0.00	Caa1	B-
XS2333302052	Pfleiderer Group	PFLEID FLOAT 04/15/26 C	54.128	1,590,000.00	0.00	0.00	Caa1	CCC+
LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	91.875	4,000,000.00	0.00	0.00	Caa1	B-
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	94.745	824,000.00	0.00	0.00	Caa1	B
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	94.765	2,252,542.00	0.00	0.00	Caa1	CCC+
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	94.964	3,368,254.79	0.00	0.00	Caa1	B-
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	95.798	1,097,392.00	0.00	0.00	Caa1	CCC+
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	99.972	1,540,200.00	0.00	0.00	Caa1	CCC+
			17,298,969.43	0.00	0.00			
		Caa Obligations	17,298,969.43					
		CCC Obligations	16,917,177.03					
		Caa/CCC Excess Amount	0.00					
		Excess Caa/CCC Adjustment Amount	0.00					
		Caa/CCC Denominator	390,798,746.43					
		Caa/CCC Threshold	29,309,905.98					



AlbaCore EURO CLO I DAC
Deferring Collateral Obligation Detail
As of: 08/12/2025
Next Payment: 20/01/2026



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No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC
Partial PIK Securities
As of: 08/12/2025
Next Payment: 20/01/2026



No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC
Defaulted Collateral Obligation Detail
As of: 08/12/2025
Next Payment: 20/01/2026



Facility / Security Name	Principal Balance	Date of Event	Market Value	Moody's Recovery Rate	S&P Recovery Rate
Colisee/Cobalt TL (10/20)	3,200,000.00	16/04/2025	54.906	45.00	30.00
Klockner Pentaplast 1/21 (Kleopatra)EUR	1,000,000.00	29/08/2025	42.917	45.00	28.50
	4,200,000.00				



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No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC
Loss Mitigation Obligations
As of: 08/12/2025
Next Payment: 20/01/2026



<i>LoanX ID</i>	<i>Issuer Name</i>	<i>Facility / Security Name</i>	<i>Par</i>	<i>Principal Balance</i>
LX275405	Kloeckner Pentaplast S.A.	Kloeckner Pentaplast T/L (11/25) DIP New Money	150,380.43	0
LX275406	Kleopatra Finco S.a.r.l	Klockner Pentaplast (11/25) DIP Roll-Up (EUR) T/L	256,578.56	0
			406,958.99	0



AlbaCore EURO CLO I DAC
Swapped Non-Discount Obligations
As of: 08/12/2025
Next Payment: 20/01/2026



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No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC
Collateral Enhancement Obligation & Exchanged Equity Security Detail
As of: 08/12/2025
Next Payment: 20/01/2026



<i>Issuer Name</i>	<i>Facility / Security Name</i>	<i>Shares</i>
Covis Finco S.a r.l.	Covis Equity 2023 A	2,664.00
Covis Finco S.a r.l.	Covis Equity 2023 B	2,664.00
Covis Finco S.a r.l.	Covis Equity 2023 C	2,664.00
Covis Finco S.a r.l.	Covis Equity 2023 D	2,664.00
Covis Finco S.a r.l.	Covis Equity 2023 E	2,664.00
Ideal Standard International S.A.	Ideal Standard International P/S B (EUR)	2,900.00
		16,220.00



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No asset records currently meet the summarization criteria.

**AlbaCore EURO CLO I DAC**

Moody's Minimum Diversity Test

As of : 08/12/2025

Next Payment: 20/01/2026



<i>Industry Name</i>	<i>Industry Diversity Score</i>	<i>Aggregate Industry Score</i>	<i>Issuer Name</i>	<i>Equivalent Unit Score</i>	<i>Principal Balance</i>
Aerospace & Defense	2.03	3.06	Aernnova Aerospace S.A.U.	0.4959	1,000,000.00
			Celeste BidCo B.V	1.0000	2,460,000.00
			Cobham Ultra SeniorCo S.a r.l.	1.0000	3,800,000.00
			Zephyr Bidco Limited	0.5636	1,136,513.17
Aerospace & Defense					8,396,513.17
Automotive	2.27	3.83	Autodis SA	0.8306	1,675,000.00
			Clarios Global LP	1.0000	2,900,000.00
			Forvia SE	1.0000	2,500,000.00
			ZF Friedrichshafen AG	1.0000	3,500,000.00
Automotive					10,575,000.00
Banking, Finance, Insurance & Real Estate	2.07	3.22	Acropole Holding	1.0000	3,099,999.85
			Athena Bidco SAS	0.3719	750,000.00
			Boost Newco Borrower, LLC	0.4922	992,512.50
			Galaxy Bidco Ltd	0.8624	1,739,130.43
			Howden Group Holdings Ltd	0.4959	1,000,000.00
Banking, Finance, Insurance & Real Estate					7,581,642.78
Beverage, Food & Tobacco	3.33	7.28	Cuppa Bidco B.V.	1.0000	2,040,005.99
			Ecotone	0.4017	810,000.00
			Europe Snacks	0.7590	1,530,434.79
			Froneri International Ltd	1.0000	3,000,000.00
			Picard Bondco SA	0.3308	667,000.00

**AlbaCore EURO CLO I DAC**

Moody's Minimum Diversity Test

As of : 08/12/2025

Next Payment: 20/01/2026



<i>Industry Name</i>	<i>Industry Diversity Score</i>	<i>Aggregate Industry Score</i>	<i>Issuer Name</i>	<i>Equivalent Unit Score</i>	<i>Principal Balance</i>
Beverage, Food & Tobacco	3.33	7.28	Pimente Investissement SAS	1.0000	2,816,666.66
			Platform Bidco Limited	1.0000	3,000,000.00
			Solina Group Services SAS	0.7935	1,600,000.00
			Upfield BV	1.0000	5,000,000.00
Beverage, Food & Tobacco					20,464,107.44
Capital Equipment	3.18	6.68	ADB Safegate	0.3105	626,087.00
			Alpha AB Bidco B.V.	0.4616	930,855.76
			Boels Topholding B.V.	1.0000	3,405,172.42
			Indicor, LLC	0.4120	830,814.54
			Innio Group Holding GmbH	0.4959	1,000,000.00
			Kapla Holding	1.0000	2,469,000.00
			PLATIN2025 S.A.R.L.	1.0000	2,300,000.00
			Rubix Group Midco 3 Limited	1.0000	2,300,000.00
			TK Elevator Midco GMBH	1.0000	3,780,000.00
Capital Equipment					17,641,929.72
Chemicals, Plastics, & Rubber	2.83	5.50	Envalior Finance GmbH	1.0000	2,910,000.00
			Herens Midco S.a.r.l.	0.4959	1,000,000.00
			Ineos Group Holdings SA	1.0000	4,000,000.00
			Ineos Quattro	1.0000	4,000,000.00
			Nobian Finance B.V.	1.0000	2,250,000.01
			Rohm Holding GMBH	1.0000	3,368,254.79
Chemicals, Plastics, & Rubber					17,528,254.80

**AlbaCore EURO CLO I DAC**

Moody's Minimum Diversity Test

As of : 08/12/2025

Next Payment: 20/01/2026



Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Construction & Building	3.25	6.98	HestiaFloor 2	0.3719	750,000.00
			LSF10 EDILIANS INVESTMENTS S.A.R.L.	0.9918	2,000,000.00
			LSF10 XL Invts Sarl	0.4959	1,000,000.00
			Miller Homes Group	1.0000	2,018,000.00
			Pfleiderer Group	0.7885	1,590,000.00
			SIG Plc	0.4086	824,000.00
			Sport Group	1.0000	2,666,666.67
			TARKETT PARTICIPATION	0.9276	1,870,463.54
			Touchdown Acquirer Inc.	1.0000	2,234,782.61
Construction & Building					14,953,912.82
Consumer goods: Durable	2.40	4.16	Breitling Financing S.a r.l.	1.0000	2,500,000.00
			CEME S.P.A.	0.4959	1,000,000.00
			Castello Bc Bidco Spa	0.4776	963,000.00
			Golden Goose SPA	0.6447	1,300,000.00
			Iris BidCo GmbH	1.0000	4,000,000.00
			Marshall Group holdings (Luxembourg) SARL	0.5390	1,086,956.53
Consumer goods: Durable					10,849,956.53
Consumer goods: Non-durable	1.65	2.26	Asmodee Group AB	0.3248	655,058.82
			Dorna Sports S.L.	0.9816	1,979,381.44
			Rainbow UK Holdco Limited	0.9525	1,920,666.66
Consumer goods: Non-durable					4,555,106.92

**AlbaCore EURO CLO I DAC**

Moody's Minimum Diversity Test

As of : 08/12/2025

Next Payment: 20/01/2026



<i>Industry Name</i>	<i>Industry Diversity Score</i>	<i>Aggregate Industry Score</i>	<i>Issuer Name</i>	<i>Equivalent Unit Score</i>	<i>Principal Balance</i>
Containers, Packaging & Glass	2.47	4.35	Ardagh Metal Packaging S.A.	0.9616	1,939,000.00
			Fedrigoni	0.4959	1,000,000.00
			Guala Closures SpA	1.0000	2,029,000.00
			Irel AcquiCo GmBH	1.0000	2,300,000.00
			SGD S.A.	0.8926	1,800,000.00
Containers, Packaging & Glass					9,068,000.00
Environmental Industries (Region 1)	1.10	1.19	Broom Holdings BidCo Limited	0.4959	1,000,000.00
			Urbaser, S.A.	0.6943	1,400,000.00
Environmental Industries (Region 1)					2,400,000.00
Forest Products & Paper	0.30	0.30	RIMINI BIDCO SPA	0.2995	604,000.00
Forest Products & Paper					604,000.00
Healthcare & Pharmaceuticals	5.00	24.61	Aenova Holding GMBH	0.4959	1,000,000.00
			Almaviva Developpement	0.5495	1,108,000.00
			Althea Acquisition Bidco SARL	1.0000	3,500,000.00
			Antigua Bidco Limited	1.0000	2,022,580.64
			CAB	1.0000	4,800,000.00
			CTEC II GmbH	0.6943	1,400,000.00
			Care BidCo S.A.S	1.0000	2,200,000.00
			Centrient Holding B.V.	0.9447	1,905,000.00
			Cerebro HoldCo GmbH	0.3967	800,000.00
			Ceva Sante Animale	0.5951	1,200,000.00

**AlbaCore EURO CLO I DAC**

Moody's Minimum Diversity Test

As of : 08/12/2025

Next Payment: 20/01/2026



<i>Industry Name</i>	<i>Industry Diversity Score</i>	<i>Aggregate Industry Score</i>	<i>Issuer Name</i>	<i>Equivalent Unit Score</i>	<i>Principal Balance</i>
Healthcare & Pharmaceuticals	5.00	24.61	Cheplapharm Arzneimittel GmbH	1.0000	3,400,000.00
			Dolcetto Holdco S.p.A.	0.2727	550,000.00
			Elsan SAS	1.0000	3,500,000.00
			Ephios Subco 3 sarl	1.0000	2,526,000.00
			European Medco Development 4 S.a.r.l.	1.0000	2,500,000.00
			Groupe Inovie	1.0000	4,162,745.10
			HomeVi	1.0000	2,500,000.00
			Inception Finco S.a r.l.	0.9800	1,976,190.48
			Kepler SpA	0.2083	420,000.00
			Nidda Healthcare Holding GmbH	1.0000	4,705,000.00
			Opal Bidco SAS	0.9918	2,000,000.00
			Ramsay Generale De Sante	1.0000	2,060,000.00
			Roar BidCo AB	1.0000	4,000,000.00
			Skio Bidco BV	0.5610	1,131,313.13
			Stars UK Bidco Ltd	1.0000	2,969,930.94
			Take Care Bidco	1.0000	2,200,000.00
			Terveys-ja hoivapalvelut suomi yhtyma oy	0.9298	1,874,999.98
			Triley Midco 2 Limited	1.0000	4,001,971.77
			WS Audiology A/S	0.9918	2,000,000.00
Healthcare & Pharmaceuticals					68,413,732.04
High Tech Industries	4.06	10.61	AI Silk Midco Limited	1.0000	3,000,000.00
			Boxer Parent Company, Inc.	0.4934	995,000.00
			Centurion Bidco S.p.A.	0.5376	1,084,000.00
			Claudius Finance Sarl	1.0000	2,600,000.00
			Cloud Software Group, Inc	0.7736	1,559,912.15
			Finastra USA, Inc.	0.5317	1,072,164.94
			Granite France Bidco	1.0000	3,127,940.76

**AlbaCore EURO CLO I DAC**

Moody's Minimum Diversity Test

As of : 08/12/2025

Next Payment: 20/01/2026



<i>Industry Name</i>	<i>Industry Diversity Score</i>	<i>Aggregate Industry Score</i>	<i>Issuer Name</i>	<i>Equivalent Unit Score</i>	<i>Principal Balance</i>
High Tech Industries	4.06	10.61	IGT Holding IV AB	0.9918	2,000,000.00
			ION Platform Finance SARL	0.8530	1,720,000.00
			Marcel Bidco GmbH	0.5455	1,100,000.00
			Mermaid Bidco Inc	0.3124	630,000.00
			SCUR-Alpha 1318 GmbH	0.9918	2,000,000.00
			TeamSystem SpA	0.8857	1,786,000.00
			Umami Restaurant Group, LLC	0.6900	1,391,304.35
High Tech Industries					24,066,322.20
Hotel, Gaming & Leisure	2.93	5.84	Elvis UK HoldCo Limited	0.5356	1,080,000.00
			HBX Group	0.7213	1,454,545.45
			Motion Midco Limited	1.0000	2,360,000.00
			ONE Hotels GmbH	0.6447	1,300,000.00
			Parques Reunidos, S.A.	1.0000	2,103,145.95
			QSRP Finco BV	0.9465	1,908,629.89
			Sandy BidCo B.V.	0.9918	2,000,000.00
Hotel, Gaming & Leisure					12,206,321.29
Media: Advertising, Printing & Publishing	0.50	0.50	Greenwich Bidco Ltd	0.4959	1,000,000.00
Media: Advertising, Printing & Publishing					1,000,000.00
Media: Broadcasting & Subscription	1.00	1.00	VMED O2 UK Limited	1.0000	4,717,391.30

**AlbaCore EURO CLO I DAC**

Moody's Minimum Diversity Test

As of : 08/12/2025

Next Payment: 20/01/2026



<i>Industry Name</i>	<i>Industry Diversity Score</i>	<i>Aggregate Industry Score</i>	<i>Issuer Name</i>	<i>Equivalent Unit Score</i>	<i>Principal Balance</i>
Media: Broadcasting & Subscription					
					4,717,391.30
Media: Diversified & Production	1.30	1.57	Aviv Group GMBH	0.4959	1,000,000.00
			Speedster Bidco GmbH	0.3188	642,857.14
			StepStone Group LP	0.7590	1,530,434.78
Media: Diversified & Production					
					3,173,291.92
Retail	3.75	9.00	Applegreen Limited	0.3595	725,000.00
			Boots Group	1.0000	3,200,000.00
			Bubbles Bidco S.p.A (Acqua & Sapone)	0.6397	1,290,000.00
			CD&R Firefly Bidco Limited	1.0000	4,700,000.00
			EG America LLC	1.0000	3,198,910.15
			Euro Ethnic Foods Bidco S.A.S.	1.0000	3,000,000.00
			Market Bidco Limited	1.0000	2,418,367.35
			Peer Holding B.V	1.0000	3,000,000.00
			VF Corp	1.0000	3,383,000.00
			ZF Invest	1.0000	4,329,411.77
Retail					
					29,244,689.27
Services: Business	5.00	22.98	Albion HoldCo Limited	1.0000	2,900,000.00
			AlixPartners, LLP	1.0000	2,219,304.70
			Amber Finco PLC (Applus)	0.8854	1,785,411.76
			Apave	0.3967	800,000.00
			Bach Bidco SPA	0.8926	1,800,000.00
			Boluda Towage S.L.	0.8926	1,800,000.00

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Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Services: Business	5.00	22.98	Castillon SAS	1.0000	2,232,432.43
			Cerved Group SpA	0.1012	204,000.00
			Currenta Group Holdings	0.6695	1,350,000.00
			Financiere Chione	0.5455	1,100,000.00
			Finco Utilitas BV	0.7439	1,500,000.00
			GateGroup Holding AG	0.2760	556,521.74
			Intermediate Dutch HoldCo	0.9918	1,999,999.95
			Minimax GMBH & Co	0.4959	1,000,000.00
			Normec 1 B.V.	1.0000	2,300,000.00
			Oat Bidco Limited	0.5520	1,113,043.48
			Penta Technologies BV (Unica)	0.4959	1,000,000.00
			Questel Unite	0.6447	1,300,000.00
			Quintiles IMS Incorporated	1.0000	3,440,000.00
			Radar Bidco SARL	1.0000	2,100,000.00
			SOCO 2	0.4959	1,000,000.00
			Shilton Bidco Ltd	0.4959	1,000,000.00
			Summer (BC) Lux Consolidator S.C.A	0.5728	1,155,000.00
			TIC BidCo Limited	0.9534	1,922,535.21
			Talbot International S.A.S.	0.6943	1,400,000.00
			Team.Blue Finco SARL	0.4140	834,782.61
			Techem Verwaltungsgesellschaft 675 MBH	0.9918	2,000,000.00
			Thevelia (US) LLC	0.9670	1,950,000.00
			Total Webhosting Solutions B.V.	0.8802	1,775,000.00
			Turbo EMEA Holdings BV	1.0000	3,630,000.00
			Vincent Bidco BV	0.1380	278,260.87
			WS Holdings, Inc.	0.7935	1,600,000.00
Services: Business					51,046,292.75

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Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Services: Consumer	3.78	9.13	Adonis Holdings, Inc	0.6900	1,391,304.35
			Arden Group, Inc.	1.0000	2,370,370.37
			Belron Group SCA	1.0000	2,100,000.00
			Eagle Bidco Limited	0.5045	1,017,289.71
			Fugue Finance BV.	1.0000	4,000,000.00
			Galileo Global Education Finance SARL	0.4574	922,336.33
			Groupe Babilou	1.0000	3,666,666.67
			IVC Acquisition Ltd	0.4959	1,000,000.00
			Infinitas Learning Finco B.V.	1.0000	2,800,000.00
			Inspired Education	1.0000	3,200,000.00
			Lernen Bidco Limited	0.9794	1,975,000.00
			Services: Consumer		
Telecommunications	3.68	8.68	Altice France Lux 3 / Altice Holdings 1	1.0000	4,890,134.00
			Lorca Holdco Limited	0.8678	1,750,000.00
			Matterhorn Telecom SA	0.9918	2,000,000.00
			Nuuday	0.9918	2,000,000.00
			Odyssee Investment Bidco SASU	1.0000	3,500,000.00
			PLT VII Finance S.A r.l.	0.4141	835,000.00
			United Group BV - ADRIAV17	1.0000	3,000,000.00
			WP/AP Telecom Holdings IV BV	0.4959	1,000,000.00
			Zegona Holdco Limited	0.9299	1,875,143.19
			Ziggo BV	0.9918	2,000,000.00
Telecommunications					22,850,277.19
Transportation: Consumer	1.25	1.48	Arena Lux Fin Sarl	0.4830	974,000.00



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Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Transportation: Consumer	1.25	1.48	Etraveli Group Holding AB	1.0000	2,200,000.00
Transportation: Consumer					3,174,000.00
Wholesale	1.75	2.54	Clay Holdco B.V	1.0000	3,016,458.22
			PEARLS (Netherlands) Bidco B.V	0.7439	1,500,000.00
			Windsor Holdings III LLC	0.7935	1,600,000.00
Wholesale					6,116,458.22
Average Issuer Principal Balance		2,016,506.28			
Number of Issuers		186			
Total Principal Balance		375,070,167.79			
Diversity Score		61			
Minimum		60			
Test Result		Passed			



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LX263492	ADB Safegate	ADB Safegate 5/25 COV-lite	626,087.00	B2	2720
LX226415	AI Silk Midco Limited	AI Silk Midco T/L B (02/24)	3,000,000.00	B3	3490
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	B2	2720
LX266356	Acropole Holding	Acropole (Diot-Siaci) T/L (7/25)	3,099,999.85	B2	2720
LX249460	Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	B2	2720
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,000,000.00	B1	2220
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,000,000.00	B3	3490
LX264917	Albion Financing 3 SARL	Aggreko 6/25 EUR TLB	2,900,000.00	B1	2220
LX267276	AlixPartners, LLP	AlixPartners 7/25 (EUR) TL	2,219,304.70	B1	2220
LX266650	Almaviva Developpement	Almaviva Sante 7/25 TLB	1,108,000.00	B2	2720
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	930,855.76	B3	3490
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	2,252,542.00	Caa1	4770
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	1,097,392.00	Caa1	4770
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	1,540,200.00	Caa1	4770
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	1,785,411.76	B1	2220
LX255115	Apave	Apave T/L B (11/24)	800,000.00	B1	2220
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	725,000.00	B3	3490
XS2310487074	Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	1,939,000.00	B3	3490
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	2,370,370.37	B2	2720
XS3038490176	Arena Lux Fin Sarl	EMPARQ Float 05/01/30	974,000.00	Ba3	1766
XS2954189234	Asmodee Group AB	ASMODEE GROUP AB FLOATING 12/15/2029	655,058.82	B1	2220
LX270141	Athena Bidco SAS	Andromeda Investissements/April/Athena 9/25	750,000.00	B1	2220
LX258039	Aviv Group GMBH	Aviv 1/25 TLB	1,000,000.00	B3	3490
LX217355	BME Group Holding BV	CRH/BME Group B2	3,016,458.22	B3	3490
XS2811098800	Bach Bidco SPA	BIP FRN 2028 Add-On	900,000.00	B2	2720
XS2390292303	Bach Bidco SPA	Bach Bidco Floating 10/15/28	900,000.00	B2	2720
LX247575	Belron UK Finance PLC	Belron UK Finance T/L B	2,100,000.00	Ba3	1766
LX257760	Boels Topholding B.V.	Boels 1/25 TLB	3,405,172.42	B1	2220
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	1,800,000.00	B1	2220
LX257648	Boost Newco Borrower, LLC	Worldpay/Boost Newco 1/25 (EUR) TLB	992,512.50	Ba2	1350
LX266537	Boots Group	Boots Group Bidco 7/25 (EUR) TLB	3,200,000.00	B1	2220
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	995,000.00	B2	2720
LX199187	Breitling Financing S.a r.l.	Breitling T/L B (10/21) (EUR)	2,500,000.00	B3	3490



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LX258697	Broom Holdings BidCo Limited	Broom Holdings T/L B(Beauparc/MIRA) 1/25	1,000,000.00	B2	2720
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,290,000.00	B2	2720
XS2294186965	CAB	BIOGRP 3 3/8 2/1/28	2,000,000.00	B3	3490
LX192244	CAB	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	B3	3490
LX196338	CAB	CAB ADD 1 (BIOGROUP)	1,800,000.00	B3	3490
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	B2	2720
XS2906214619	CEME S.P.A.	CEME SpA Floating 9/30/31	1,000,000.00	B2	2720
LX202118	CTEC III GmbH.	CTEC III T/L B (EUR) (CeramTec) (02/22)	1,400,000.00	B2	2720
XS2929905292	Castello Bc Bidco Spa	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	B2	2720
LX275124	Castillon SAS	Devoteam Group 11/25 TLB	2,232,432.43	B2	2720
XS2445836286	Castor SPA	Cervim 6 02/15/29	204,000.00	B3	3490
LX258494	Celeste BidCo B.V	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	B3	3490
XS3045393306	Centrient Holding B.V.	DSPPHA Float 05/30/2030	1,905,000.00	B3	3490
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	B2	2720
XS2618840974	Cheplapharm Arzneimittel GmbH	CHEPDE Float 05/15/2030	300,000.00	B3	3490
LX202725	Cheplapharm Arzneimittel GmbH	Cheplapharm TL B	3,100,000.00	B3	3490
LX257570	Clarios Global LP	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	B2	2720
LX236134	Clarios Global LP	Power Solutions 6/24 (EUR) TLB	1,000,000.00	B2	2720
LX258016	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	B2	2720
LX254475	Cloud Software Group, Inc	Tibco Software/Citrix/Cloud Software 11/24	1,559,912.15	B2	2720
LX200269	Cobham Ultra SeniorCo S.a r.l.	Cobham Ultra T/L B (EUR)	3,800,000.00	B3	3490
LX265279	Cooper Consumer Health	Cooper-Vemedia 7/25 TLB	2,200,000.00	B3	3490
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,040,005.99	Caa1	4770
XS3067389174	Currenta Group Holdings	CURRGRO 2032-05-15	1,350,000.00	Ba3	1766
XS3106723516	Dolcetto Holdco S.p.A.	DOLCHOL 2032-07-14	550,000.00	B3	3490
LX266932	Dorna Sports S.L.	Dorna 7/25 TLB	1,979,381.44	Ba3	1766
LX266644	EG Group Limited	Euro Garages/EG Group 7/25 (EUR)	3,198,910.15	B3	3490
LX266546	Eagle Bidco Limited	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	B3	3490
LX274435	Ecotone	Wessanen 10/25 T/L B	810,000.00	B3	3490
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	B2	2720
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	B2	2720



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XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,084,000.00	B3	3490
LX263401	Envalior Finance GmbH	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	B3	3490
LX246913	Ephios Subco 3 sarl	Ephios Subco 3 T/L (09/24)	2,526,000.00	B2	2720
LX265103	Etraveli Group Holding AB	ETraveli T/L B (7/25)	2,200,000.00	B2	2720
LX265118	Euro Ethnic Foods Bidco S.A.S.	Euro Ethnic Foods 6/25 TLB	3,000,000.00	B2	2720
LX248263	Europe Snacks	Europe Snacks 10/24 TLB	1,530,434.79	B2	2720
LX265717	European Medco Development 4 S.a.r.l.	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	B2	2720
XS2821787962	Fiber Bidco SPA	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	B3	3490
LX275332	Financiere Chione	Syclef / Financiere Chione T/L (11/25)	1,100,000.00	B2	2720
LX266937	Finastra USA, Inc.	Finastra 7/25 (EUR) T/L	1,072,164.94	B3	3490
LX263878	Finco Utilitas BV	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	B2	2720
XS2312733871	Forvia SE	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	Ba3	1766
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	3,000,000.00	B1	2220
LX255858	Fugue Finance BV.	Nord Anglia 12/24 (EUR) TL	4,000,000.00	B2	2720
LX254473	Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	B1	2220
LX259242	Galileo Global Education Finance SARL	Galileo Global Education 2/25	922,336.33	B2	2720
LX263556	GateGroup Holding AG	Gategroup Finance 5/25 Cov-Lite TLB HYPO	556,521.74	B2	2720
XS3072909107	Golden Goose SPA	Goldgoo 2031-05-15	1,300,000.00	B1	2220
LX207140	Granite France Bidco	Granite France T/L B	3,127,940.76	B3	3490
LX259550	Greenwich Bidco Ltd	Greenwich Bidco/Kantar Media 2/25	1,000,000.00	B2	2720
LX237156	Groupe Babilou	Babilou T/L B (6/24)	3,666,666.67	B3	3490
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	4,162,745.10	B3	3490
XS2357812556	Guala Closures SpA	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	B2	2720
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,454,545.45	Ba3	1766
LX254075	HIG Finance 2 Limited	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	1,000,000.00	B2	2720
LX194449	Herens Holdco Sarl	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	B3	3490
LX265116	HestiaFloor 2	Gerflor/Hestiafloor 6/25 TLB	750,000.00	B2	2720
LX266693	Holding Socotec	Socotec 7/25 (EUR)	1,000,000.00	B2	2720
LX266909	HomeVi	HomeVI 7/25 TL B	2,500,000.00	B3	3490



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LX260144	IGT Holding IV AB	IFS 3/25 B6 T/L	850,000.00	B3	3490
LX238948	IGT Holding IV AB	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	B3	3490
XS3194940147	ION Platform Finance SARL	IONPL 6.5 2030-09-30	1,720,000.00	B2	2720
XS2305742434	IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	3,440,000.00	Ba1	940
LX257767	IVC Acquisition Ltd	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	B3	3490
LX276061	Inception Finco S.a r.l.	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	B2	2720
LX255767	Indicor, LLC	Roper Technologies/Indicor 12/24 (EUR) TL	830,814.54	B2	2720
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	B1	2220
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	3,000,000.00	B1	2220
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,000,000.00	B2	2720
LX247590	Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	B2	2720
LX211165	Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro)	1,000,000.00	B2	2720
LX269820	Infinitas Learning Finco B.V.	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	B3	3490
LX255443	Innio Group Holding GmbH	Distributed Power/Innio Group 12/24 (EUR) TLB	1,000,000.00	B1	2220
LX258502	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 2/25 B6 TLB	3,200,000.00	B2	2720
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,300,000.00	B2	2720
XS2756269960	Kapla Holding	KAPLA HOLDING SAS BND/CORP	2,469,000.00	B1	2220
XS3098989588	Kepler SpA	KEPLSPA 2029-12-18	420,000.00	B3	3490
LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	B1	2220
LX264968	LSF10 XL Bidco SCA	Xella 6/25 TL	1,000,000.00	B2	2720
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	B3	3490
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	667,000.00	B2	2720
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	1,750,000.00	Ba2	1350
LX266077	Marcel Bidco GmbH	Marcel Bidco T/L (Suse)	1,100,000.00	B2	2720
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	B2	2720
LX260147	Marshall Group holdings (Luxembourg) SARL	Marshall Group 3/25 TLB	1,086,956.53	B2	2720
LX257770	Matterhorn Telecom SA	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	B1	2220
XS3094328609	Mehilainen Yhtioet Oy	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	B2	2720
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	999,999.98	B2	2720



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LX236699	Mermaid Bidco Inc	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	B3	3490
XS3047271872	Miller Homes Group	MLRHOM Float 10/15/30	2,018,000.00	B1	2220
LX259026	Minimax GMBH & Co	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	Ba3	1766
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,300,000.00	B3	3490
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	Caa1	4770
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,000,000.00	Caa1	4770
LX266635	Neuraxpharm Arzneimittel GmbH	Neuraxpharm 7/25 TLB4	187,363.31	B3	3490
LX266394	Neuraxpharm Arzneimittel GmbH	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	B3	3490
LX265167	Nidda Healthcare Holding GmbH	Stada/Nidda 6/25 TLB	4,705,000.00	B2	2720
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	B1	2220
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	750,000.01	B2	2720
LX259541	Nobian Finance B.V.	Nobian/Nouryon 2/25 TL B	1,500,000.00	B2	2720
LX270413	Normec 1 B.V.	Normec 9/25 TLB	2,300,000.00	B2	2720
LX209359	Nuuday	Nuuday T/L	2,000,000.00	B2	2720
LX248915	Oat Bidco Limited	Oat Bidco T/L B (10/24)	1,113,043.48	B2	2720
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,000,000.00	B2	2720
LX196125	Odyssee Investment Bidco SASU	Odyssee Investment Bidco T/L B	3,500,000.00	B1	2220
LX272548	Opal Bidco SAS	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	B1	2220
LX202499	PEARLS (Netherlands) Bidco B.V	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	B3	3490
LX259019	PLATIN2025 S.A.R.L.	Syntegon (2/25) T/L B	2,300,000.00	B2	2720
XS2834245297	PLT VII Finance S.A r.l.	BITELV FLoat 06/15/31	835,000.00	B2	2720
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	1,675,000.00	B1	2220
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	3,000,000.00	Ba1	940
LX264852	Penta Technologies BV (Unica)	New Utar/Unica 6/25 T/L B	1,000,000.00	B1	2220
XS2333302052	Pfleiderer Group	PFLEID FLOAT 04/15/26 C	1,590,000.00	Caa1	4770
LX234519	Pharmanovia Bidco Limited	Pharmanovia 6/24 Cov-Lite TL B	2,022,580.64	Caa1	4770
LX200813	Pimente Investissement SAS	Pimente Investissement S.A.S / Panzani	2,816,666.66	B3	3490
LX269818	Pioli Bidco, S.A.U.	Pioli Bidco T/L B (09/25)	2,103,145.95	B3	3490
LX195825	Platform Bidco Limited	Platform Bidco (Valeo Foods) T/L (EUR)	3,000,000.00	B3	3490
LX233475	QSRP Finco BV	QSRP Group T/L B (05/24)	1,908,629.89	B2	2720
LX258040	Questel Unite	Questel 1/25	1,300,000.00	B2	2720
LX266907	Radar Bidco SARL	Swissport 7/25 (EUR) TLB	2,100,000.00	B2	2720



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LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	1,920,666.66	B2	2720
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	2,060,000.00	B1	2220
XS2798174434	Reno De Medici	SAFFA FLOATING 4/15/2029	604,000.00	Caa1	4770
LX193550	Roar BidCo AB	Roar Bidco T/L B (Recipharm)	4,000,000.00	B3	3490
LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	Caa1	4770
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,368,254.79	Caa1	4770
LX246193	Rubix Group Midco 3 Limited	IPH/Brammer/Rubix 9/24 TLB	2,300,000.00	B3	3490
LX196613	SCUR-Alpha 1318 GmbH	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	*	*
LX269828	SGD S.A.	Silica/SGD Pharma 9/25 TLB	1,800,000.00	B3	3490
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	824,000.00	B3	3490
LX197880	Sandy BidCo B.V.	Sandy Bidco T/L B (Roompot)	2,000,000.00	B3	3490
LX265165	Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	1,000,000.00	*	*
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,131,313.13	B2	2720
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	1,600,000.00	B2	2720
LX249054	Speedster Bidco GmbH	AutoScout24 10/24 TLB	642,857.14	B2	2720
LX255578	Sport Group	Sport Group 12/24 B2	2,666,666.67	B2	2720
LX264889	Stars UK Bidco Ltd	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	B2	2720
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	B2	2720
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,155,000.00	B3	3490
LX263354	TARKETT PARTICIPATION	Tarkett 5/25 TLB	1,870,463.54	B2	2720
LX264955	TIC BidCo Limited	TIC Bidco/Phenna Group 6/25	1,922,535.21	B3	3490
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	3,780,000.00	B2	2720
LX265588	Take Care Bidco	Sante Cie/Elivie 7/25 TLB	2,200,000.00	B2	2720
LX265089	Talbot Participation S.A.S.	Trescal (Talbot Participation) T/L B (6/25) Cov-Li	1,400,000.00	B2	2720
LX269895	Team.Blue Finco SARL	team.blue 9/25 (EUR) T/L B	834,782.61	B3	3490
XS2864287466	TeamSystem Holding SpA	TEAMSYSTEM SPA 31/7/31	500,000.00	B2	2720
XS3101375965	TeamSystem SpA	TEAMSPA 2032-07-01	1,286,000.00	B2	2720
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	TECHEM 2032-07-15	400,000.00	B2	2720
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Techem 9/25 T/L B 6	1,600,000.00	B2	2720
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	B2	2720



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LX265241	Total Webhosting Solutions B.V.	Total Webhosting Solutions (Your.World) T/L B (07/	1,775,000.00	B2	2720
LX276048	Touchdown Acquirer Inc.	Tencate 11/25 T/L	2,234,782.61	B2	2720
LX258210	Triley Midco 2 Limited	Clinigen 1/25 Cov-Lite TLB	2,001,971.77	B3	3490
LX272333	Triley Midco 2 Limited	Clinigen 10/25 Add-on TLB	2,000,000.00	B3	3490
LX269575	Turbo EMEA Holdings BV	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	3,630,000.00	B2	2720
LX249557	Umami Restaurant Group, LLC	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	B2	2720
XS2111947748	United Group BV	United Group BV 02/15/28	3,000,000.00	B2	2720
LX259040	Upfield B.V.	Flora Food/Upfield 2/25 (EUR) B9 TLB	5,000,000.00	B2	2720
LX264574	Urbaser, S.A.	Urbaser 6/25	1,400,000.00	B1	2220
XS2123970241	VF Corp	VF CORP 0.625% 2/25/2032	3,383,000.00	Ba2	1350
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	2,500,000.00	Ba3	1766
LX189822	VMED O2 UK Holdco 4 Ltd	VMED O2 UK Holdco T/L (EUR) (Virgin Media)	1,217,391.30	Ba3	1766
LX264331	Vincent Bidco BV	Vermaat 6/25 TLB	278,260.87	B1	2220
LX183233	Virgin Media SFA Finance Limited	Virgin Media SFA Finance T/L O	1,000,000.00	Ba3	1766
LX265182	WS Audiology A/S	WS Audiology (Sivantos) T/L	2,000,000.00	B3	3490
LX273598	WS Holdings, Inc.	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	B2	2720
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	1,600,000.00	B1	2220
XS2010039894	ZF Europe Finance BV	ZFFNGR 3 10/23/29 Corp	3,500,000.00	Ba2	1350
LX263938	ZF Invest	Prosol 5/25	4,329,411.77	B2	2720
LX237014	Zegona Holdco Limited	Vodafone Spain 7/24 (EUR) Cov-Lite T/L	555,555.56	Ba2	1350
LX266802	Zegona Holdco Limited	Vodafone Spain 7/25 Add-on TLB	1,319,587.63	Ba2	1350
LX272087	Zephyr Bidco Limited	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	B2	2720
LX183461	Ziggo Secured Finance B.V.	Vodafone Ziggo	2,000,000.00	B1	2220
			375,070,167.79		

Weighted Average Rating (unadjusted)

2858.00



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LX263492	ADB Safegate	ADB Safegate 5/25 COV-lite	626,087.00	45.00	28,173,915.00
LX226415	AI Silk Midco Limited	AI Silk Midco T/L B (02/24)	3,000,000.00	45.00	135,000,000.00
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	45.00	157,500,000.00
LX266356	Acropole Holding	Acropole (Diot-Siaci) T/L (7/25)	3,099,999.85	45.00	139,499,993.25
LX249460	Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	45.00	62,608,695.75
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,000,000.00	45.00	45,000,000.00
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,000,000.00	45.00	45,000,000.00
LX264917	Albion Financing 3 SARL	Aggreko 6/25 EUR TLB	2,900,000.00	45.00	130,500,000.00
LX267276	AlixPartners, LLP	AlixPartners 7/25 (EUR) TL	2,219,304.70	45.00	99,868,711.50
LX266650	Almaviva Developpement	Almaviva Sante 7/25 TLB	1,108,000.00	45.00	49,860,000.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	930,855.76	45.00	41,888,509.20
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	2,252,542.00	35.00	78,838,970.00
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	1,097,392.00	35.00	38,408,720.00
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	1,540,200.00	45.00	69,309,000.00
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	1,785,411.76	45.00	80,343,529.20
LX255115	Apave	Apave T/L B (11/24)	800,000.00	45.00	36,000,000.00
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	725,000.00	45.00	32,625,000.00
XS2310487074	Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	1,939,000.00	45.00	87,255,000.00
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	2,370,370.37	45.00	106,666,666.65
XS3038490176	Arena Lux Fin Sarl	EMPARQ Float 05/01/30	974,000.00	35.00	34,090,000.00
XS2954189234	Asmodee Group AB	ASMODEE GROUP AB FLOATING 12/15/2029	655,058.82	35.00	22,927,058.70
LX270141	Athena Bidco SAS	Andromeda Investissements/April/Athena 9/25	750,000.00	45.00	33,750,000.00
LX258039	Aviv Group GMBH	Aviv 1/25 TLB	1,000,000.00	45.00	45,000,000.00
LX217355	BME Group Holding BV	CRH/BME Group B2	3,016,458.22	45.00	135,740,619.90
XS2811098800	Bach Bidco SPA	BIP FRN 2028 Add-On	900,000.00	35.00	31,500,000.00
XS2390292303	Bach Bidco SPA	Bach Bidco Floating 10/15/28	900,000.00	35.00	31,500,000.00
LX247575	Belron UK Finance PLC	Belron UK Finance T/L B	2,100,000.00	45.00	94,500,000.00
LX257760	Boels Topholding B.V.	Boels 1/25 TLB	3,405,172.42	45.00	153,232,758.90
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	1,800,000.00	45.00	81,000,000.00
LX257648	Boost Newco Borrower, LLC	Worldpay/Boost Newco 1/25 (EUR) TLB	992,512.50	40.00	39,700,500.00
LX266537	Boots Group	Boots Group Bidco 7/25 (EUR) TLB	3,200,000.00	45.00	144,000,000.00
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	995,000.00	45.00	44,775,000.00
LX199187	Breitling Financing S.a r.l.	Breitling T/L B (10/21) (EUR)	2,500,000.00	45.00	112,500,000.00
LX258697	Broom Holdings BidCo Limited	Broom Holdings T/L B(Beauparc/MIRA) 1/25	1,000,000.00	45.00	45,000,000.00
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,290,000.00	35.00	45,150,000.00
XS2294186965	CAB	BIOGRP 3 3/8 2/1/28	2,000,000.00	35.00	70,000,000.00
LX192244	CAB	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	45.00	45,000,000.00
LX196338	CAB	CAB ADD 1 (BIOGROUP)	1,800,000.00	45.00	81,000,000.00



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LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	45.00	211,500,000.00
XS2906214619	CEME S.P.A.	CEME SpA Floating 9/30/31	1,000,000.00	35.00	35,000,000.00
LX202118	CTEC III GmbH.	CTEC III T/L B (EUR) (CeramTec) (02/22)	1,400,000.00	50.00	70,000,000.00
XS2929905292	Castello Bc Bidco Spa	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	35.00	33,705,000.00
LX275124	Castillon SAS	Devoteam Group 11/25 TLB	2,232,432.43	45.00	100,459,459.35
XS2445836286	Castor SPA	Cervim 6 02/15/29	204,000.00	35.00	7,140,000.00
LX258494	Celeste BidCo B.V	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	45.00	110,700,000.00
XS3045393306	Centrient Holding B.V.	DSPPHA Float 05/30/2030	1,905,000.00	35.00	66,675,000.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	45.00	54,000,000.00
XS2618840974	Cheplapharm Arzneimittel GmbH	CHEPDE Float 05/15/2030	300,000.00	35.00	10,500,000.00
LX202725	Cheplapharm Arzneimittel GmbH	Cheplapharm TL B	3,100,000.00	45.00	139,500,000.00
LX257570	Clarios Global LP	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	45.00	85,500,000.00
LX236134	Clarios Global LP	Power Solutions 6/24 (EUR) TLB	1,000,000.00	45.00	45,000,000.00
LX258016	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	45.00	117,000,000.00
LX254475	Cloud Software Group, Inc	Tibco Software/Citrix/Cloud Software 11/24	1,559,912.15	50.00	77,995,607.50
LX200269	Cobham Ultra SeniorCo S.a r.l.	Cobham Ultra T/L B (EUR)	3,800,000.00	45.00	171,000,000.00
LX265279	Cooper Consumer Health	Cooper-Vemedica 7/25 TLB	2,200,000.00	45.00	99,000,000.00
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,040,005.99	50.00	102,000,299.50
XS3067389174	Currenta Group Holdings	CURRGRO 2032-05-15	1,350,000.00	35.00	47,250,000.00
XS3106723516	Dolcetto Holdco S.p.A.	DOLCHOL 2032-07-14	550,000.00	35.00	19,250,000.00
LX266932	Dorna Sports S.L.	Dorna 7/25 TLB	1,979,381.44	45.00	89,072,164.80
LX266644	EG Group Limited	Euro Garages/EG Group 7/25 (EUR)	3,198,910.15	45.00	143,950,956.75
LX266546	Eagle Bidco Limited	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	45.00	45,778,036.95
LX274435	Ecotone	Wessanen 10/25 T/L B	810,000.00	45.00	36,450,000.00
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	45.00	157,500,000.00
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	45.00	48,600,000.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,084,000.00	35.00	37,940,000.00
LX263401	Envalior Finance GmbH	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	45.00	130,950,000.00
LX246913	Ephios Subco 3 sarl	Ephios Subco 3 T/L (09/24)	2,526,000.00	45.00	113,670,000.00
LX265103	Etraveli Group Holding AB	ETraveli T/L B (7/25)	2,200,000.00	45.00	99,000,000.00
LX265118	Euro Ethnic Foods Bidco S.A.S.	Euro Ethnic Foods 6/25 TLB	3,000,000.00	45.00	135,000,000.00
LX248263	Europe Snacks	Europe Snacks 10/24 TLB	1,530,434.79	45.00	68,869,565.55
LX265717	European Medco Development 4 S.a.r.l.	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	45.00	112,500,000.00
XS2821787962	Fiber Bidco SPA	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	35.00	35,000,000.00
LX275332	Financiere Chione	Syclef / Financiere Chione T/L (11/25)	1,100,000.00	45.00	49,500,000.00
LX266937	Finastra USA, Inc.	Finastra 7/25 (EUR) T/L	1,072,164.94	45.00	48,247,422.30



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LX263878	Finco Utilitas BV	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	45.00	67,500,000.00
XS2312733871	Forvia SE	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	25.00	62,500,000.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	3,000,000.00	45.00	135,000,000.00
LX255858	Fugue Finance BV.	Nord Anglia 12/24 (EUR) TL	4,000,000.00	45.00	180,000,000.00
LX254473	Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	40.00	69,565,217.20
LX259242	Galileo Global Education Finance SARL	Galileo Global Education 2/25	922,336.33	45.00	41,505,134.85
LX263556	GateGroup Holding AG	Gategroup Finance 5/25 Cov-Lite TLB HYPO	556,521.74	50.00	27,826,087.00
XS3072909107	Golden Goose SPA	Goldgoo 2031-05-15	1,300,000.00	35.00	45,500,000.00
LX207140	Granite France Bidco	Granite France T/L B	3,127,940.76	45.00	140,757,334.20
LX259550	Greenwich Bidco Ltd	Greenwich Bidco/Kantar Media 2/25	1,000,000.00	45.00	45,000,000.00
LX237156	Groupe Babilou	Babilou T/L B (6/24)	3,666,666.67	45.00	165,000,000.15
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	4,162,745.10	45.00	187,323,529.50
XS2357812556	Guala Closures SpA	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	35.00	71,015,000.00
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,454,545.45	45.00	65,454,545.25
LX254075	HIG Finance 2 Limited	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	1,000,000.00	45.00	45,000,000.00
LX194449	Herens Holdco Sarl	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	50.00	50,000,000.00
LX265116	HestiaFloor 2	Gerflor/Hestiafloor 6/25 TLB	750,000.00	45.00	33,750,000.00
LX266693	Holding Socotec	Socotec 7/25 (EUR)	1,000,000.00	45.00	45,000,000.00
LX266909	HomeVi	HomeVI 7/25 TL B	2,500,000.00	45.00	112,500,000.00
LX260144	IGT Holding IV AB	IFS 3/25 B6 T/L	850,000.00	45.00	38,250,000.00
LX238948	IGT Holding IV AB	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	45.00	51,750,000.00
XS3194940147	ION Platform Finance SARL	IONPL 6.5 2030-09-30	1,720,000.00	35.00	60,200,000.00
XS2305742434	IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	3,440,000.00	25.00	86,000,000.00
LX257767	IVC Acquisition Ltd	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	45.00	45,000,000.00
LX276061	Inception Finco S.a r.l.	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	45.00	88,928,571.60
LX255767	Indicor, LLC	Roper Technologies/Indicor 12/24 (EUR) TL	830,814.54	45.00	37,386,654.30
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	45.00	45,000,000.00
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	3,000,000.00	45.00	135,000,000.00
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,000,000.00	45.00	90,000,000.00
LX247590	Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	45.00	45,000,000.00
LX211165	Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	45.00	45,000,000.00
LX269820	Infinitas Learning Finco B.V.	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	45.00	126,000,000.00
LX255443	Innio Group Holding GmbH	Distributed Power/Innio Group 12/24 (EUR) TLB	1,000,000.00	45.00	45,000,000.00
LX258502	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 2/25 B6 TLB	3,200,000.00	45.00	144,000,000.00
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,300,000.00	45.00	103,500,000.00



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XS2756269960	Kapla Holding	KAPLA HOLDING SAS BND/CORP	2,469,000.00	35.00	86,415,000.00
XS3098989588	Kepler SpA	KEPLSPA 2029-12-18	420,000.00	35.00	14,700,000.00
LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	45.00	90,000,000.00
LX264968	LSF10 XL Bidco SCA	Xella 6/25 TL	1,000,000.00	40.00	40,000,000.00
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	45.00	88,875,000.00
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	667,000.00	35.00	23,345,000.00
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	1,750,000.00	45.00	78,750,000.00
LX266077	Marcel Bidco GmbH	Marcel Bidco T/L (Suse)	1,100,000.00	45.00	49,500,000.00
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	50.00	120,918,367.50
LX260147	Marshall Group holdings (Luxembourg) SARL	Marshall Group 3/25 TLB	1,086,956.53	45.00	48,913,043.85
LX257770	Matterhorn Telecom SA	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	45.00	90,000,000.00
XS3094328609	Mehilainen Yhtioet Oy	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	35.00	30,625,000.00
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	999,999.98	45.00	44,999,999.10
LX236699	Mermaid Bidco Inc	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	45.00	28,350,000.00
XS3047271872	Miller Homes Group	MLRHOM Float 10/15/30	2,018,000.00	35.00	70,630,000.00
LX259026	Minimax GMBH & Co	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	45.00	45,000,000.00
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,300,000.00	45.00	58,500,000.00
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	45.00	61,200,000.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,000,000.00	50.00	50,000,000.00
LX266635	Neuraxpharm Arzneimittel GmbH	Neuraxpharm 7/25 TLB4	187,363.31	45.00	8,431,348.95
LX266394	Neuraxpharm Arzneimittel GmbH	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	45.00	27,568,651.05
LX265167	Nidda Healthcare Holding GmbH	Stada/Nidda 6/25 TLB	4,705,000.00	45.00	211,725,000.00
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	45.00	89,999,997.75
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	750,000.01	45.00	33,750,000.45
LX259541	Nobian Finance B.V.	Nobian/Nouryon 2/25 TL B	1,500,000.00	45.00	67,500,000.00
LX270413	Normec 1 B.V.	Normec 9/25 TLB	2,300,000.00	45.00	103,500,000.00
LX209359	Nuuday	Nuuday T/L	2,000,000.00	45.00	90,000,000.00
LX248915	Oat Bidco Limited	Oat Bidco T/L B (10/24)	1,113,043.48	45.00	50,086,956.60
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,000,000.00	50.00	50,000,000.00
LX196125	Odyssee Investment Bidco SASU	Odyssee Investment Bidco T/L B	3,500,000.00	45.00	157,500,000.00
LX272548	Opal Bidco SAS	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	45.00	90,000,000.00
LX202499	PEARLS (Netherlands) Bidco B.V	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	45.00	67,500,000.00
LX259019	PLATIN2025 S.A.R.L.	Syntegon (2/25) T/L B	2,300,000.00	45.00	103,500,000.00
XS2834245297	PLT VII Finance S.A r.l.	BITELV FLoat 06/15/31	835,000.00	35.00	29,225,000.00
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	1,675,000.00	45.00	75,375,000.00
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	3,000,000.00	45.00	135,000,000.00
LX264852	Penta Technologies BV (Unica)	New Utar/Unica 6/25 T/L B	1,000,000.00	45.00	45,000,000.00



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XS2333302052	Pfleiderer Group	PFLEID FLOAT 04/15/26 C	1,590,000.00	35.00	55,650,000.00
LX234519	Pharmanovia Bidco Limited	Pharmanovia 6/24 Cov-Lite TL B	2,022,580.64	45.00	91,016,128.80
LX200813	Pimente Investissement SAS	Pimente Investissement S.A.S / Panzani	2,816,666.66	45.00	126,749,999.70
LX269818	Piolin Bidco, S.A.U.	Piolin Bidco T/L B (09/25)	2,103,145.95	45.00	94,641,567.75
LX195825	Platform Bidco Limited	Platform Bidco (Valeo Foods) T/L (EUR)	3,000,000.00	50.00	150,000,000.00
LX233475	QSRP Finco BV	QSRP Group T/L B (05/24)	1,908,629.89	50.00	95,431,494.50
LX258040	Questel Unite	Questel 1/25	1,300,000.00	45.00	58,500,000.00
LX266907	Radar Bidco SARL	Swissport 7/25 (EUR) TLB	2,100,000.00	45.00	94,500,000.00
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	1,920,666.66	45.00	86,429,999.70
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	2,060,000.00	45.00	92,700,000.00
XS2798174434	Reno De Medici	SAFFA FLOATING 4/15/2029	604,000.00	35.00	21,140,000.00
LX193550	Roar BidCo AB	Roar Bidco T/L B (Recipharm)	4,000,000.00	45.00	180,000,000.00
LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	45.00	180,000,000.00
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,368,254.79	45.00	151,571,465.55
LX246193	Rubix Group Midco 3 Limited	IPH/Brammer/Rubix 9/24 TLB	2,300,000.00	45.00	103,500,000.00
LX196613	SCUR-Alpha 1318 GmbH	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	*	*
LX269828	SGD S.A.	Silica/SGD Pharma 9/25 TLB	1,800,000.00	45.00	81,000,000.00
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	824,000.00	25.00	20,600,000.00
LX197880	Sandy BidCo B.V.	Sandy Bidco T/L B (Roompot)	2,000,000.00	45.00	90,000,000.00
LX265165	Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	1,000,000.00	*	*
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,131,313.13	45.00	50,909,090.85
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	1,600,000.00	45.00	72,000,000.00
LX249054	Speedster Bidco GmbH	AutoScout24 10/24 TLB	642,857.14	50.00	32,142,857.00
LX255578	Sport Group	Sport Group 12/24 B2	2,666,666.67	45.00	120,000,000.15
LX264889	Stars UK Bidco Ltd	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	45.00	133,646,892.30
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	45.00	68,869,565.10
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,155,000.00	35.00	40,425,000.00
LX263354	TARKETT PARTICIPATION	Tarkett 5/25 TLB	1,870,463.54	45.00	84,170,859.30
LX264955	TIC BidCo Limited	TIC Bidco/Phenna Group 6/25	1,922,535.21	50.00	96,126,760.50
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,780,000.00	45.00	170,100,000.00
LX265588	Take Care Bidco	Sante Cie/Elivie 7/25 TLB	2,200,000.00	45.00	99,000,000.00
LX265089	Talbot Participation S.A.S.	Trescal (Talbot Participation) T/L B (6/25) Cov-Li	1,400,000.00	45.00	63,000,000.00
LX269895	Team.Blue Finco SARL	team.blue 9/25 (EUR) T/L B	834,782.61	45.00	37,565,217.45
XS2864287466	TeamSystem Holding SpA	TEAMSYSTEM SPA 31/7/31	500,000.00	35.00	17,500,000.00
XS3101375965	TeamSystem SpA	TEAMSPA 2032-07-01	1,286,000.00	35.00	45,010,000.00
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	TECHEM 2032-07-15	400,000.00	35.00	14,000,000.00
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Techem 9/25 T/L B 6	1,600,000.00	45.00	72,000,000.00



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LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	45.00	87,750,000.00
LX265241	Total Webhosting Solutions B.V.	Total Webhosting Solutions (Your.World) T/L B (07/	1,775,000.00	45.00	79,875,000.00
LX276048	Touchdown Acquirer Inc.	Tencate 11/25 T/L	2,234,782.61	45.00	100,565,217.45
LX258210	Triley Midco 2 Limited	Clinigen 1/25 Cov-Lite TLB	2,001,971.77	45.00	90,088,729.65
LX272333	Triley Midco 2 Limited	Clinigen 10/25 Add-on TLB	2,000,000.00	45.00	90,000,000.00
LX269575	Turbo EMEA Holdings BV	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	3,630,000.00	45.00	163,350,000.00
LX249557	Umami Restaurant Group, LLC	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	45.00	62,608,695.75
XS2111947748	United Group BV	United Group BV 02/15/28	3,000,000.00	35.00	105,000,000.00
LX259040	Upfield B.V.	Flora Food/Upfield 2/25 (EUR) B9 TLB	5,000,000.00	45.00	225,000,000.00
LX264574	Urbaser, S.A.	Urbaser 6/25	1,400,000.00	45.00	63,000,000.00
XS2123970241	VF Corp	VF CORP 0.625% 2/25/2032	3,383,000.00	25.00	84,575,000.00
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	2,500,000.00	35.00	87,500,000.00
LX189822	VMED O2 UK Holdco 4 Ltd	VMED O2 UK Holdco T/L (EUR) (Virgin Media)	1,217,391.30	45.00	54,782,608.50
LX264331	Vincent Bidco BV	Vermaat 6/25 TLB	278,260.87	40.00	11,130,434.80
LX183233	Virgin Media SFA Finance Limited	Virgin Media SFA Finance T/L O	1,000,000.00	45.00	45,000,000.00
LX265182	WS Audiology A/S	WS Audiology (Sivantos) T/L	2,000,000.00	45.00	90,000,000.00
LX273598	WS Holdings, Inc.	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	45.00	72,000,000.00
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	1,600,000.00	45.00	72,000,000.00
XS2010039894	ZF Europe Finance BV	ZFFNGR 3 10/23/29 Corp	3,500,000.00	30.00	105,000,000.00
LX263938	ZF Invest	Prosol 5/25	4,329,411.77	45.00	194,823,529.65
LX237014	Zegona Holdco Limited	Vodafone Spain 7/24 (EUR) Cov-Lite T/L	555,555.56	45.00	25,000,000.20
LX266802	Zegona Holdco Limited	Vodafone Spain 7/25 Add-on TLB	1,319,587.63	45.00	59,381,443.35
LX272087	Zephyr Bidco Limited	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	45.00	51,143,092.65
LX183461	Ziggo Secured Finance B.V.	Vodafone Ziggo	2,000,000.00	45.00	90,000,000.00
			375,070,167.79		
Weighted Average Recovery (unadjusted)			43.50		



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LX263492	ADB Safegate	ADB Safegate 5/25 COV-lite	626,087.00	35.00	21,913,045.00
LX226415	AI Silk Midco Limited	AI Silk Midco T/L B (02/24)	3,000,000.00	30.00	90,000,000.00
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	40.00	140,000,000.00
LX266356	Acropole Holding	Acropole (Diot-Siaci) T/L (7/25)	3,099,999.85	35.00	108,499,994.75
LX249460	Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	40.00	55,652,174.00
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,000,000.00	35.00	35,000,000.00
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,000,000.00	35.00	35,000,000.00
LX264917	Albion Financing 3 SARL	Aggreko 6/25 EUR TLB	2,900,000.00	27.00	78,300,000.00
LX267276	AlixPartners, LLP	AlixPartners 7/25 (EUR) TL	2,219,304.70	30.00	66,579,141.00
LX266650	Almaviva Developpement	Almaviva Sante 7/25 TLB	1,108,000.00	30.00	33,240,000.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	930,855.76	30.00	27,925,672.80
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	2,252,542.00	45.00	101,364,390.00
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	1,097,392.00	45.00	49,382,640.00
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	1,540,200.00	45.00	69,309,000.00
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	1,785,411.76	45.00	80,343,529.20
LX255115	Apave	Apave T/L B (11/24)	800,000.00	45.00	36,000,000.00
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	725,000.00	30.00	21,750,000.00
XS2310487074	Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	1,939,000.00	70.00	135,730,000.00
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	2,370,370.37	50.00	118,518,518.50
XS3038490176	Arena Lux Fin Sarl	EMPARQ Float 05/01/30	974,000.00	23.50	22,889,000.00
XS2954189234	Asmodee Group AB	ASMODEE GROUP AB FLOATING 12/15/2029	655,058.82	45.00	29,477,646.90
LX270141	Athena Bidco SAS	Andromeda Investissements/April/Athena 9/25	750,000.00	30.00	22,500,000.00
LX258039	Aviv Group GMBH	Aviv 1/25 TLB	1,000,000.00	45.00	45,000,000.00
LX217355	BME Group Holding BV	CRH/BME Group B2	3,016,458.22	30.00	90,493,746.60
XS2811098800	Bach Bidco SPA	BIP FRN 2028 Add-On	900,000.00	30.00	27,000,000.00
XS2390292303	Bach Bidco SPA	Bach Bidco Floating 10/15/28	900,000.00	30.00	27,000,000.00
LX247575	Belron UK Finance PLC	Belron UK Finance T/L B	2,100,000.00	40.00	84,000,000.00
LX257760	Boels Topholding B.V.	Boels 1/25 TLB	3,405,172.42	30.00	102,155,172.60
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	1,800,000.00	30.00	54,000,000.00
LX257648	Boost Newco Borrower, LLC	Worldpay/Boost Newco 1/25 (EUR) TLB	992,512.50	40.00	39,700,500.00
LX266537	Boots Group	Boots Group Bidco 7/25 (EUR) TLB	3,200,000.00	35.00	112,000,000.00
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	995,000.00	30.00	29,850,000.00



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LX199187	Breitling Financing S.a r.l.	Breitling T/L B (10/21) (EUR)	2,500,000.00	40.00	100,000,000.00
LX258697	Broom Holdings BidCo Limited	Broom Holdings T/L B(Beauparc/MIRA) 1/25	1,000,000.00	30.00	30,000,000.00
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,290,000.00	35.00	45,150,000.00
XS2294186965	CAB	BIOGRP 3 3/8 2/1/28	2,000,000.00	35.00	70,000,000.00
LX192244	CAB	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	35.00	35,000,000.00
LX196338	CAB	CAB ADD 1 (BIOGROUP)	1,800,000.00	35.00	63,000,000.00
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	35.00	164,500,000.00
XS2906214619	CEME S.P.A.	CEME SpA Floating 9/30/31	1,000,000.00	27.00	27,000,000.00
LX202118	CTEC III GmbH.	CTEC III T/L B (EUR) (CeramTec) (02/22)	1,400,000.00	40.00	56,000,000.00
XS2929905292	Castello Bc Bidco Spa	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	40.00	38,520,000.00
LX275124	Castillon SAS	Devoteam Group 11/25 TLB	2,232,432.43	30.00	66,972,972.90
XS2445836286	Castor SPA	Cervim 6 02/15/29	204,000.00	35.00	7,140,000.00
LX258494	Celeste BidCo B.V	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	40.00	98,400,000.00
XS3045393306	Centrient Holding B.V.	DSPPHA Float 05/30/2030	1,905,000.00	30.00	57,150,000.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	40.00	48,000,000.00
XS2618840974	Cheplapharm Arzneimittel GmbH	CHEPDE Float 05/15/2030	300,000.00	30.00	9,000,000.00
LX202725	Cheplapharm Arzneimittel GmbH	Cheplapharm TL B	3,100,000.00	30.00	93,000,000.00
LX257570	Clarios Global LP	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	35.00	66,500,000.00
LX236134	Clarios Global LP	Power Solutions 6/24 (EUR) TLB	1,000,000.00	35.00	35,000,000.00
LX258016	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	45.00	117,000,000.00
LX254475	Cloud Software Group, Inc	Tibco Software/Citrix/Cloud Software 11/24	1,559,912.15	35.00	54,596,925.25
LX200269	Cobham Ultra SeniorCo S.a r.l.	Cobham Ultra T/L B (EUR)	3,800,000.00	40.00	152,000,000.00
LX265279	Cooper Consumer Health	Cooper-Vemedia 7/25 TLB	2,200,000.00	35.00	77,000,000.00
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,040,005.99	35.00	71,400,209.65
XS3067389174	Currenta Group Holdings	CURRGRO 2032-05-15	1,350,000.00	35.00	47,250,000.00
XS3106723516	Dolcetto Holdco S.p.A.	DOLCHOL 2032-07-14	550,000.00	30.00	16,500,000.00
LX266932	Dorna Sports S.L.	Dorna 7/25 TLB	1,979,381.44	45.00	89,072,164.80
LX266644	EG Group Limited	Euro Garages/EG Group 7/25 (EUR)	3,198,910.15	40.00	127,956,406.00



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LX266546	Eagle Bidco Limited	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	30.00	30,518,691.30
LX274435	Ecotone	Wessanen 10/25 T/L B	810,000.00	35.00	28,350,000.00
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	30.00	105,000,000.00
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	40.00	43,200,000.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,084,000.00	30.00	32,520,000.00
LX263401	Envalior Finance GmbH	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	50.00	145,500,000.00
LX246913	Ephios Subco 3 sarl	Ephios Subco 3 T/L (09/24)	2,526,000.00	50.00	126,300,000.00
LX265103	Etraveli Group Holding AB	ETraveli T/L B (7/25)	2,200,000.00	35.00	77,000,000.00
LX265118	Euro Ethnic Foods Bidco S.A.S.	Euro Ethnic Foods 6/25 TLB	3,000,000.00	35.00	105,000,000.00
LX248263	Europe Snacks	Europe Snacks 10/24 TLB	1,530,434.79	30.00	45,913,043.70
LX265717	European Medco Development 4 S.a.r.l.	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	35.00	87,500,000.00
XS2821787962	Fiber Bidco SPA	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	23.50	23,500,000.00
LX275332	Financiere Chione	Syclef / Financiere Chione T/L (11/25)	1,100,000.00	30.00	33,000,000.00
LX266937	Finastra USA, Inc.	Finastra 7/25 (EUR) T/L	1,072,164.94	45.00	48,247,422.30
LX263878	Finco Utilitas BV	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	40.00	60,000,000.00
XS2312733871	Forvia SE	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	30.00	75,000,000.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	3,000,000.00	35.00	105,000,000.00
LX255858	Fugue Finance BV.	Nord Anglia 12/24 (EUR) TL	4,000,000.00	40.00	160,000,000.00
LX254473	Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	30.00	52,173,912.90
LX259242	Galileo Global Education Finance SARL	Galileo Global Education 2/25	922,336.33	35.00	32,281,771.55
LX263556	GateGroup Holding AG	Gategroup Finance 5/25 Cov-Lite TLB HYPO	556,521.74	35.00	19,478,260.90
XS3072909107	Golden Goose SPA	Goldgoo 2031-05-15	1,300,000.00	40.00	52,000,000.00
LX207140	Granite France Bidco	Granite France T/L B	3,127,940.76	30.00	93,838,222.80
LX259550	Greenwich Bidco Ltd	Greenwich Bidco/Kantar Media 2/25	1,000,000.00	40.00	40,000,000.00
LX237156	Groupe Babilou	Babilou T/L B (6/24)	3,666,666.67	40.00	146,666,666.80
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	4,162,745.10	35.00	145,696,078.50



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XS2357812556	Guala Closures SpA	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	23.50	47,681,500.00
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,454,545.45	45.00	65,454,545.25
LX254075	HIG Finance 2 Limited	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	1,000,000.00	35.00	35,000,000.00
LX194449	Herens Holdco Sarl	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	35.00	35,000,000.00
LX265116	HestiaFloor 2	Gerflor/Hestiafloor 6/25 TLB	750,000.00	35.00	26,250,000.00
LX266693	Holding Socotec	Socotec 7/25 (EUR)	1,000,000.00	28.50	28,500,000.00
LX266909	HomeVi	HomeVI 7/25 TL B	2,500,000.00	28.50	71,250,000.00
LX260144	IGT Holding IV AB	IFS 3/25 B6 T/L	850,000.00	35.00	29,750,000.00
LX238948	IGT Holding IV AB	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	35.00	40,250,000.00
XS3194940147	ION Platform Finance SARL	IONPL 6.5 2030-09-30	1,720,000.00	35.00	60,200,000.00
XS2305742434	IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	3,440,000.00	10.00	34,400,000.00
LX257767	IVC Acquisition Ltd	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	40.00	40,000,000.00
LX276061	Inception Finco S.a r.l.	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	35.00	69,166,666.80
LX255767	Indicor, LLC	Roper Technologies/Indicor 12/24 (EUR) TL	830,814.54	30.00	24,924,436.20
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	40.00	40,000,000.00
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	3,000,000.00	40.00	120,000,000.00
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,000,000.00	45.00	90,000,000.00
LX247590	Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	45.00	45,000,000.00
LX211165	Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	45.00	45,000,000.00
LX269820	Infinitas Learning Finco B.V.	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	35.00	98,000,000.00
LX255443	Innio Group Holding GmbH	Distributed Power/Innio Group 12/24 (EUR) TLB	1,000,000.00	40.00	40,000,000.00
LX258502	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 2/25 B6 TLB	3,200,000.00	40.00	128,000,000.00
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,300,000.00	35.00	80,500,000.00
XS2756269960	Kapla Holding	KAPLA HOLDING SAS BND/CORP	2,469,000.00	35.00	86,415,000.00
XS3098989588	Kepler SpA	KEPLSPA 2029-12-18	420,000.00	30.00	12,600,000.00
LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	45.00	90,000,000.00
LX264968	LSF10 XL Bidco SCA	Xella 6/25 TL	1,000,000.00	30.00	30,000,000.00
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	30.00	59,250,000.00



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XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	667,000.00	35.00	23,345,000.00
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	1,750,000.00	45.00	78,750,000.00
LX266077	Marcel Bidco GmbH	Marcel Bidco T/L (Suse)	1,100,000.00	45.00	49,500,000.00
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	55.00	133,010,204.25
LX260147	Marshall Group holdings (Luxembourg) SARL	Marshall Group 3/25 TLB	1,086,956.53	40.00	43,478,261.20
LX257770	Matterhorn Telecom SA	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	35.00	70,000,000.00
XS3094328609	Mehilainen Yhtioet Oy	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	41.00	35,875,000.00
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	999,999.98	45.00	44,999,999.10
LX236699	Mermaid Bidco Inc	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	30.00	18,900,000.00
XS3047271872	Miller Homes Group	MLRHOM Float 10/15/30	2,018,000.00	35.00	70,630,000.00
LX259026	Minimax GMBH & Co	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	40.00	40,000,000.00
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,300,000.00	35.00	45,500,000.00
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	50.00	68,000,000.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,000,000.00	50.00	50,000,000.00
LX266635	Neuraxpharm Arzneimittel GmbH	Neuraxpharm 7/25 TLB4	187,363.31	30.00	5,620,899.30
LX266394	Neuraxpharm Arzneimittel GmbH	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	30.00	18,379,100.70
LX265167	Nidda Healthcare Holding GmbH	Stada/Nidda 6/25 TLB	4,705,000.00	35.00	164,675,000.00
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	45.00	89,999,997.75
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	750,000.01	40.00	30,000,000.40
LX259541	Nobian Finance B.V.	Nobian/Nouryon 2/25 TL B	1,500,000.00	40.00	60,000,000.00
LX270413	Normec 1 B.V.	Normec 9/25 TLB	2,300,000.00	40.00	92,000,000.00
LX209359	Nuuday	Nuuday T/L	2,000,000.00	60.00	120,000,000.00
LX248915	Oat Bidco Limited	Oat Bidco T/L B (10/24)	1,113,043.48	35.00	38,956,521.80
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,000,000.00	35.00	35,000,000.00
LX196125	Odyssee Investment Bidco SASU	Odyssee Investment Bidco T/L B	3,500,000.00	28.50	99,750,000.00
LX272548	Opal Bidco SAS	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	40.00	80,000,000.00
LX202499	PEARLS (Netherlands) Bidco B.V	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	35.00	52,500,000.00
LX259019	PLATIN2025 S.A.R.L.	Syntegon (2/25) T/L B	2,300,000.00	35.00	80,500,000.00
XS2834245297	PLT VII Finance S.A r.l.	BITELV FLoat 06/15/31	835,000.00	17.00	14,195,000.00
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	1,675,000.00	30.00	50,250,000.00
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	3,000,000.00	40.00	120,000,000.00



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LX264852	Penta Technologies BV (Unica)	New Utar/Unica 6/25 T/L B	1,000,000.00	40.00	40,000,000.00
XS2333302052	Pfleiderer Group	PFLEID FLOAT 04/15/26 C	1,590,000.00	23.50	37,365,000.00
LX234519	Pharmanovia Bidco Limited	Pharmanovia 6/24 Cov-Lite TL B	2,022,580.64	35.00	70,790,322.40
LX200813	Pimente Investissement SAS	Pimente Investissement S.A.S / Panzani	2,816,666.66	30.00	84,499,999.80
LX269818	Piolin Bidco, S.A.U.	Piolin Bidco T/L B (09/25)	2,103,145.95	35.00	73,610,108.25
LX195825	Platform Bidco Limited	Platform Bidco (Valeo Foods) T/L (EUR)	3,000,000.00	30.00	90,000,000.00
LX233475	QSRP Finco BV	QSRP Group T/L B (05/24)	1,908,629.89	35.00	66,802,046.15
LX258040	Questel Unite	Questel 1/25	1,300,000.00	35.00	45,500,000.00
LX266907	Radar Bidco SARL	Swissport 7/25 (EUR) TLB	2,100,000.00	30.00	63,000,000.00
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	1,920,666.66	40.00	76,826,666.40
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	2,060,000.00	40.00	82,400,000.00
XS2798174434	Reno De Medici	SAFFA FLOATING 4/15/2029	604,000.00	27.00	16,308,000.00
LX193550	Roar BidCo AB	Roar Bidco T/L B (Recipharm)	4,000,000.00	40.00	160,000,000.00
LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	23.50	94,000,000.00
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,368,254.79	40.00	134,730,191.60
LX246193	Rubix Group Midco 3 Limited	IPH/Brammer/Rubix 9/24 TLB	2,300,000.00	30.00	69,000,000.00
LX196613	SCUR-Alpha 1318 GmbH	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	*	*
LX269828	SGD S.A.	Silica/SGD Pharma 9/25 TLB	1,800,000.00	35.00	63,000,000.00
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	824,000.00	35.00	28,840,000.00
LX197880	Sandy BidCo B.V.	Sandy Bidco T/L B (Roompot)	2,000,000.00	40.00	80,000,000.00
LX265165	Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	1,000,000.00	*	*
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,131,313.13	45.00	50,909,090.85
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	1,600,000.00	30.00	48,000,000.00
LX249054	Speedster Bidco GmbH	AutoScout24 10/24 TLB	642,857.14	50.00	32,142,857.00
LX255578	Sport Group	Sport Group 12/24 B2	2,666,666.67	40.00	106,666,666.80
LX264889	Stars UK Bidco Ltd	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	35.00	103,947,582.90
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	40.00	61,217,391.20
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,155,000.00	35.00	40,425,000.00
LX263354	TARKETT PARTICIPATION	Tarkett 5/25 TLB	1,870,463.54	40.00	74,818,541.60
LX264955	TIC BidCo Limited	TIC Bidco/Phenna Group 6/25	1,922,535.21	35.00	67,288,732.35
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,780,000.00	40.00	151,200,000.00
LX265588	Take Care Bidco	Sante Cie/Elivie 7/25 TLB	2,200,000.00	30.00	66,000,000.00



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LX265089	Talbot Participation S.A.S.	Trescal (Talbot Participation) T/L B (6/25) Cov-Li	1,400,000.00	30.00	42,000,000.00
LX269895	Team.Blue Finco SARL	team.blue 9/25 (EUR) T/L B	834,782.61	35.00	29,217,391.35
XS2864287466	TeamSystem Holding SpA	TEAMSYSTEM SPA 31/7/31	500,000.00	30.00	15,000,000.00
XS3101375965	TeamSystem SpA	TEAMSPA 2032-07-01	1,286,000.00	30.00	38,580,000.00
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	TECHEM 2032-07-15	400,000.00	40.00	16,000,000.00
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Techem 9/25 T/L B 6	1,600,000.00	40.00	64,000,000.00
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	35.00	68,250,000.00
LX265241	Total Webhosting Solutions B.V.	Total Webhosting Solutions (Your.World) T/L B (07/	1,775,000.00	45.00	79,875,000.00
LX276048	Touchdown Acquirer Inc.	Tencate 11/25 T/L	2,234,782.61	30.00	67,043,478.30
LX258210	Triley Midco 2 Limited	Clinigen 1/25 Cov-Lite TLB	2,001,971.77	55.00	110,108,447.35
LX272333	Triley Midco 2 Limited	Clinigen 10/25 Add-on TLB	2,000,000.00	55.00	110,000,000.00
LX269575	Turbo EMEA Holdings BV	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	3,630,000.00	30.00	108,900,000.00
LX249557	Umami Restaurant Group, LLC	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	35.00	48,695,652.25
XS2111947748	United Group BV	United Group BV 02/15/28	3,000,000.00	41.00	123,000,000.00
LX259040	Upfield B.V.	Flora Food/Upfield 2/25 (EUR) B9 TLB	5,000,000.00	30.00	150,000,000.00
LX264574	Urbaser, S.A.	Urbaser 6/25	1,400,000.00	40.00	56,000,000.00
XS2123970241	VF Corp	VF CORP 0.625% 2/25/2032	3,383,000.00	40.00	135,320,000.00
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	2,500,000.00	45.00	112,500,000.00
LX189822	VMED O2 UK Holdco 4 Ltd	VMED O2 UK Holdco T/L (EUR) (Virgin Media)	1,217,391.30	45.00	54,782,608.50
LX264331	Vincent Bidco BV	Vermaat 6/25 TLB	278,260.87	30.00	8,347,826.10
LX183233	Virgin Media SFA Finance Limited	Virgin Media SFA Finance T/L O	1,000,000.00	45.00	45,000,000.00
LX265182	WS Audiology A/S	WS Audiology (Sivantos) T/L	2,000,000.00	45.00	90,000,000.00
LX273598	WS Holdings, Inc.	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	35.00	56,000,000.00
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	1,600,000.00	35.00	56,000,000.00
XS2010039894	ZF Europe Finance BV	ZFFNGR 3 10/23/29 Corp	3,500,000.00	40.00	140,000,000.00
LX263938	ZF Invest	Prosol 5/25	4,329,411.77	35.00	151,529,411.95
LX237014	Zegona Holdco Limited	Vodafone Spain 7/24 (EUR) Cov-Lite T/L	555,555.56	45.00	25,000,000.20
LX266802	Zegona Holdco Limited	Vodafone Spain 7/25 Add-on TLB	1,319,587.63	45.00	59,381,443.35
LX272087	Zephyr Bidco Limited	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	40.00	45,460,526.80



AlbaCore EURO CLO I DAC
S&P Weighted Average Recovery Rate
As of: 08/12/2025
Next Payment: 20/01/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	S&P Recovery Rate	Weighted Factor
LX183461	Ziggo Secured Finance B.V.	Vodafone Ziggo	2,000,000.00	45.00	90,000,000.00
			375,070,167.79		
Weighted Average Recovery Rate (unadjusted)			36.70		



AlbaCore EURO CLO I DAC
Weighted Average Life Test
As of: 08/12/2025
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<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Maturity Date</i>	<i>Years to Maturity</i>	<i>Weighted Factor</i>
LX263492	ADB Safegate	ADB Safegate 5/25 COV-lite	626,087.00	28/06/2032	6.56	4,107,130.72
LX226415	AI Silk Midco Limited	AI Silk Midco T/L B (02/24)	3,000,000.00	04/03/2031	5.24	15,720,000.00
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	29/09/2028	2.81	9,835,000.00
LX266356	Acropole Holding	Acropole (Diot-Siaci) T/L (7/25)	3,099,999.85	26/07/2032	6.64	20,583,999.00
LX249460	Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	14/11/2031	5.94	8,264,347.84
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,000,000.00	22/08/2031	5.71	5,710,000.00
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,000,000.00	27/02/2030	4.22	4,220,000.00
LX264917	Albion Financing 3 SARL	Aggreko 6/25 EUR TLB	2,900,000.00	21/05/2031	5.45	15,805,000.00
LX267276	AlixPartners, LLP	AlixPartners 7/25 (EUR) TL	2,219,304.70	12/08/2032	6.68	14,824,955.40
LX266650	Almaviva Developpement	Almaviva Sante 7/25 TLB	1,108,000.00	10/04/2031	5.34	5,916,720.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	930,855.76	30/12/2028	3.06	2,848,418.63
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	2,252,542.00	15/10/2030	4.85	10,924,828.70
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	1,097,392.00	15/07/2032	6.61	7,253,761.12
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	1,540,200.00	31/05/2031	5.48	8,440,296.00
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	1,785,411.76	11/06/2029	3.51	6,266,795.28
LX255115	Apave	Apave T/L B (11/24)	800,000.00	09/12/2031	6.01	4,808,000.00
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	725,000.00	30/01/2032	6.15	4,458,750.00
XS2310487074	Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	1,939,000.00	01/09/2028	2.73	5,293,470.00
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	2,370,370.37	13/10/2032	6.85	16,237,037.03
XS3038490176	Arena Lux Fin Sarl	EMPARQ Float 05/01/30	974,000.00	01/05/2030	4.40	4,285,600.00
XS2954189234	Asmodee Group AB	ASMODEE GROUP AB FLOATING 12/15/2029	655,058.82	15/12/2029	4.02	2,633,336.46
LX270141	Athena Bidco SAS	Andromeda Investissements/April/Athena 9/25	750,000.00	14/04/2031	5.35	4,012,500.00
LX258039	Aviv Group GMBH	Aviv 1/25 TLB	1,000,000.00	23/04/2032	6.38	6,380,000.00
LX217355	BME Group Holding BV	CRH/BME Group B2	3,016,458.22	31/12/2029	4.07	12,276,984.96
XS2811098800	Bach Bidco SPA	BIP FRN 2028 Add-On	900,000.00	31/05/2031	5.48	4,932,000.00
XS2390292303	Bach Bidco SPA	Bach Bidco Floating 10/15/28	900,000.00	15/10/2028	2.85	2,565,000.00
LX247575	Belron UK Finance PLC	Belron UK Finance T/L B	2,100,000.00	16/10/2031	5.86	12,306,000.00
LX257760	Boels Topholding B.V.	Boels 1/25 TLB	3,405,172.42	23/05/2031	5.46	18,592,241.41
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	1,800,000.00	31/01/2030	4.15	7,470,000.00

**AlbaCore EURO CLO I DAC**

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LX257648	Boost Newco Borrower, LLC	Worldpay/Boost Newco 1/25 (EUR) TLB	992,512.50	31/01/2031	5.01	4,975,879.13
LX266537	Boots Group	Boots Group Bidco 7/25 (EUR) TLB	3,200,000.00	30/08/2032	6.73	21,536,000.00
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	995,000.00	30/07/2031	5.48	5,449,150.00
LX199187	Breitling Financing S.a r.l.	Breitling T/L B (10/21) (EUR)	2,500,000.00	25/10/2028	2.88	7,200,000.00
LX258697	Broom Holdings BidCo Limited	Broom Holdings T/L B(Beauparc/MIRA) 1/25	1,000,000.00	24/08/2028	2.71	2,710,000.00
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,290,000.00	30/09/2031	5.81	7,494,900.00
XS2294186965	CAB	BIOGRP 3 3/8 2/1/28	2,000,000.00	01/02/2028	2.15	4,300,000.00
LX192244	CAB	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	09/02/2028	2.17	2,170,000.00
LX196338	CAB	CAB ADD 1 (BIOGROUP)	1,800,000.00	09/02/2028	2.17	3,906,000.00
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	29/04/2029	3.39	15,933,000.00
XS2906214619	CEME S.P.A.	CEME SpA Floating 9/30/31	1,000,000.00	30/09/2031	5.81	5,810,000.00
LX202118	CTEC III GmbH.	CTEC III T/L B (EUR) (CeramTec) (02/22)	1,400,000.00	16/03/2029	3.27	4,578,000.00
XS2929905292	Castello Bc Bidco Spa	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	14/11/2031	5.94	5,720,220.00
LX275124	Castillon SAS	Devoteam Group 11/25 TLB	2,232,432.43	09/12/2030	5.01	11,184,486.47
XS2445836286	Castor SPA	Cervim 6 02/15/29	204,000.00	15/02/2029	3.19	650,760.00
LX258494	Celeste BidCo B.V	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	20/07/2029	3.62	8,905,200.00
XS3045393306	Centrient Holding B.V.	DSPPHA Float 05/30/2030	1,905,000.00	30/05/2030	4.48	8,534,400.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	08/11/2030	4.92	5,904,000.00
XS2618840974	Cheplapharm Arzneimittel GmbH	CHEPDE Float 05/15/2030	300,000.00	15/05/2030	4.44	1,332,000.00
LX202725	Cheplapharm Arzneimittel GmbH	Cheplapharm TL B	3,100,000.00	22/02/2029	3.21	9,951,000.00
LX257570	Clarios Global LP	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	28/01/2032	6.14	11,666,000.00
LX236134	Clarios Global LP	Power Solutions 6/24 (EUR) TLB	1,000,000.00	16/07/2031	5.61	5,610,000.00
LX258016	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	10/07/2028	2.59	6,734,000.00
LX254475	Cloud Software Group, Inc	Tibco Software/Citrix/Cloud Software 11/24	1,559,912.15	30/03/2029	3.25	5,074,631.58
LX200269	Cobham Ultra SeniorCo S.a r.l.	Cobham Ultra T/L B (EUR)	3,800,000.00	06/08/2029	3.66	13,908,000.00
LX265279	Cooper Consumer Health	Cooper-Vemedia 7/25 TLB	2,200,000.00	06/11/2028	2.92	6,424,000.00
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,040,005.99	29/06/2029	3.56	7,262,421.32
XS3067389174	Currenta Group Holdings	CURRGRO 2032-05-15	1,350,000.00	15/05/2032	6.44	8,694,000.00
XS3106723516	Dolcetto Holdco S.p.A.	DOLCHOL 2032-07-14	550,000.00	14/07/2032	6.60	3,630,000.00



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LX266932	Dorna Sports S.L.	Dorna 7/25 TLB	1,979,381.44	18/08/2032	6.70	13,261,855.65
LX266644	EG Group Limited	Euro Garages/EG Group 7/25 (EUR)	3,198,910.15	07/02/2028	2.14	6,861,542.01
LX266546	Eagle Bidco Limited	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	20/02/2032	6.21	6,317,369.10
LX274435	Ecotone	Wessanen 10/25 T/L B	810,000.00	30/09/2029	3.81	3,086,100.00
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	16/06/2031	5.52	19,320,000.00
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	31/10/2031	5.90	6,372,000.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,084,000.00	15/02/2030	4.19	4,541,960.00
LX263401	Envalior Finance GmbH	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	01/04/2030	4.32	12,571,200.00
LX246913	Ephios Subco 3 sarl	Ephios Subco 3 T/L (09/24)	2,526,000.00	16/04/2031	5.36	13,539,360.00
LX265103	Etraveli Group Holding AB	ETraveli T/L B (7/25)	2,200,000.00	03/11/2031	5.91	13,002,000.00
LX265118	Euro Ethnic Foods Bidco S.A.S.	Euro Ethnic Foods 6/25 TLB	3,000,000.00	13/03/2031	5.26	15,780,000.00
LX248263	Europe Snacks	Europe Snacks 10/24 TLB	1,530,434.79	26/11/2031	5.97	9,136,695.70
LX265717	European Medco Development 4 S.a.r.l.	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	30/09/2029	3.81	9,525,000.00
XS2821787962	Fiber Bidco SPA	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	15/06/2031	5.52	5,520,000.00
LX275332	Financiere Chione	Syclef / Financiere Chione T/L (11/25)	1,100,000.00	30/12/2031	5.87	6,459,832.50
LX266937	Finastra USA, Inc.	Finastra 7/25 (EUR) T/L	1,072,164.94	15/09/2032	6.78	7,269,278.29
LX263878	Finco Utilitas BV	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	30/09/2030	4.81	7,215,000.00
XS2312733871	Forvia SE	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	15/06/2029	3.52	8,800,000.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	3,000,000.00	30/09/2031	5.81	17,430,000.00
LX255858	Fugue Finance BV.	Nord Anglia 12/24 (EUR) TL	4,000,000.00	09/01/2032	6.09	24,360,000.00
LX254473	Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	19/12/2029	4.03	7,008,695.63
LX259242	Galileo Global Education Finance SARL	Galileo Global Education 2/25	922,336.33	31/07/2031	5.65	5,211,200.26



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LX263556	GateGroup Holding AG	Gategroup Finance 5/25 Cov-Lite TLB HYPO	556,521.74	16/06/2032	6.53	3,634,086.96
XS3072909107	Golden Goose SPA	Goldgoo 2031-05-15	1,300,000.00	15/05/2031	5.44	7,072,000.00
LX207140	Granite France Bidco	Granite France T/L B	3,127,940.76	17/10/2028	2.86	8,945,910.57
LX259550	Greenwich Bidco Ltd	Greenwich Bidco/Kantar Media 2/25	1,000,000.00	30/07/2032	6.65	6,650,000.00
LX237156	Groupe Babilou	Babilou T/L B (6/24)	3,666,666.67	18/11/2030	4.95	18,150,000.02
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	4,162,745.10	03/03/2028	2.24	9,324,549.02
XS2357812556	Guala Closures SpA	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	15/06/2028	2.52	5,113,080.00
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,454,545.45	13/02/2032	5.99	8,719,236.34
LX254075	HIG Finance 2 Limited	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	1,000,000.00	15/02/2031	5.19	5,190,000.00
LX194449	Herens Holdco Sarl	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	03/07/2028	2.57	2,570,000.00
LX265116	HestiaFloor 2	Gerflor/Hestiafloor 6/25 TLB	750,000.00	27/02/2030	4.22	3,165,000.00
LX266693	Holding Socotec	Socotec 7/25 (EUR)	1,000,000.00	02/06/2031	5.48	5,480,000.00
LX266909	HomeVi	HomeVI 7/25 TL B	2,500,000.00	31/10/2029	3.90	9,750,000.00
LX260144	IGT Holding IV AB	IFS 3/25 B6 T/L	850,000.00	29/08/2031	5.73	4,870,500.00
LX238948	IGT Holding IV AB	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	29/08/2031	5.73	6,589,500.00
XS3194940147	ION Platform Finance SARL	IONPL 6.5 2030-09-30	1,720,000.00	30/09/2030	4.81	8,273,200.00
XS2305742434	IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	3,440,000.00	15/03/2026	0.27	928,800.00
LX257767	IVC Acquisition Ltd	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	12/12/2028	3.01	3,010,000.00
LX276061	Inception Finco S.a r.l.	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	09/04/2031	5.34	10,552,857.16
LX255767	Indicor, LLC	Roper Technologies/Indicor 12/24 (EUR) TL	830,814.54	22/11/2029	3.96	3,290,025.58
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	07/02/2031	5.17	5,170,000.00
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	3,000,000.00	23/06/2031	5.54	16,620,000.00
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,000,000.00	02/04/2029	3.32	6,640,000.00
LX247590	Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	07/10/2031	5.82	5,820,000.00
LX211165	Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	14/03/2030	4.27	4,270,000.00
LX269820	Infinitas Learning Finco B.V.	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	07/01/2031	4.95	13,853,770.00
LX255443	Innio Group Holding GmbH	Distributed Power/Innio Group 12/24 (EUR) TLB	1,000,000.00	02/11/2028	2.86	2,856,050.00



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LX258502	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 2/25 B6 TLB	3,200,000.00	28/02/2031	5.23	16,736,000.00
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,300,000.00	08/12/2032	7.01	16,123,000.00
XS2756269960	Kapla Holding	KAPLA HOLDING SAS BND/CORP	2,469,000.00	31/07/2030	4.65	11,480,850.00
XS3098989588	Kepler SpA	KEPLSPA 2029-12-18	420,000.00	18/12/2029	4.03	1,692,600.00
LX264883	LSF10 EDILIANI INVESTMENTS S.A.R.L.	LSF10 Ediliani (Imerys Roofing) T/L B (06/25)	2,000,000.00	05/03/2031	5.24	10,480,000.00
LX264968	LSF10 XL Bidco SCA	Xella 6/25 TL	1,000,000.00	30/04/2031	5.39	5,390,000.00
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	25/04/2029	3.38	6,675,500.00
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	667,000.00	01/07/2029	3.56	2,374,520.00
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	1,750,000.00	25/03/2031	5.30	9,275,000.00
LX266077	Marcel Bidco GmbH	Marcel Bidco T/L (Suse)	1,100,000.00	12/11/2030	4.93	5,423,000.00
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	04/11/2030	4.91	11,874,183.69
LX260147	Marshall Group holdings (Luxembourg) SARL	Marshall Group 3/25 TLB	1,086,956.53	01/04/2032	6.32	6,869,565.27
LX257770	Matterhorn Telecom SA	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	17/01/2032	6.11	12,220,000.00
XS3094328609	Mehilainen Yhtioet Oy	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	30/06/2032	6.56	5,740,000.00
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	999,999.98	05/08/2031	5.66	5,659,999.89
LX236699	Mermaid Bidco Inc	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	03/07/2031	5.57	3,509,100.00
XS3047271872	Miller Homes Group	MLRHOM Float 10/15/30	2,018,000.00	15/10/2030	4.85	9,787,300.00
LX259026	Minimax GMBH & Co	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	17/03/2032	6.28	6,280,000.00
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,300,000.00	04/06/2032	6.49	8,437,000.00
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	15/06/2030	4.52	6,147,200.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,000,000.00	12/11/2029	3.93	3,930,000.00
LX266635	Neuraxpharm Arzneimittel GmbH	Neuraxpharm 7/25 TLB4	187,363.31	16/12/2030	5.02	940,563.82
LX266394	Neuraxpharm Arzneimittel GmbH	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	16/12/2030	5.02	3,075,436.18
LX265167	Nidda Healthcare Holding GmbH	Stada/Nidda 6/25 TLB	4,705,000.00	21/02/2030	4.21	19,808,050.00
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	31/10/2030	4.90	9,799,999.76
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	750,000.01	01/07/2029	3.56	2,670,000.04
LX259541	Nobian Finance B.V.	Nobian/Nouryon 2/25 TL B	1,500,000.00	01/07/2030	4.56	6,840,000.00
LX270413	Normec 1 B.V.	Normec 9/25 TLB	2,300,000.00	16/04/2031	5.36	12,328,000.00
LX209359	Nuuday	Nuuday T/L	2,000,000.00	03/02/2028	2.16	4,320,000.00

**AlbaCore EURO CLO I DAC**

Weighted Average Life Test

As of: 08/12/2025

Next Payment: 20/01/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
LX248915	Oat Bidco Limited	Oat Bidco T/L B (10/24)	1,113,043.48	07/11/2031	5.92	6,589,217.40
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,000,000.00	30/03/2029	3.31	3,310,000.00
LX196125	Odyssee Investment Bidco SASU	Odyssee Investment Bidco T/L B	3,500,000.00	13/10/2028	2.85	9,975,000.00
LX272548	Opal Bidco SAS	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	28/04/2032	6.39	12,780,000.00
LX202499	PEARLS (Netherlands) Bidco B.V	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	26/02/2029	3.22	4,830,000.00
LX259019	PLATIN2025 S.A.R.L.	Syntegon (2/25) T/L B	2,300,000.00	29/12/2028	3.06	7,038,000.00
XS2834245297	PLT VII Finance S.A r.l.	BITELV FLoat 06/15/31	835,000.00	15/06/2031	5.52	4,609,200.00
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	1,675,000.00	03/02/2031	5.16	8,643,000.00
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	3,000,000.00	26/11/2031	5.97	17,910,000.00
LX264852	Penta Technologies BV (Unica)	New Utar/Unica 6/25 T/L B	1,000,000.00	30/06/2032	6.56	6,560,000.00
XS2333302052	Pfleiderer Group	PFLEID FLOAT 04/15/26 C	1,590,000.00	15/04/2029	3.35	5,326,500.00
LX234519	Pharmanovia Bidco Limited	Pharmanovia 6/24 Cov-Lite TL B	2,022,580.64	28/02/2030	4.23	8,555,516.11
LX200813	Pimente Investissement SAS	Pimente Investissement S.A.S / Panzani	2,816,666.66	31/12/2028	3.07	8,647,166.65
LX269818	Piolin Bidco, S.A.U.	Piolin Bidco T/L B (09/25)	2,103,145.95	16/09/2029	3.78	7,949,891.69
LX195825	Platform Bidco Limited	Platform Bidco (Valeo Foods) T/L (EUR)	3,000,000.00	29/09/2028	2.81	8,430,000.00
LX233475	QSRP Finco BV	QSRP Group T/L B (05/24)	1,908,629.89	19/06/2031	5.40	10,299,897.93
LX258040	Questel Unite	Questel 1/25	1,300,000.00	05/03/2032	6.24	8,112,000.00
LX266907	Radar Bidco SARL	Swissport 7/25 (EUR) TLB	2,100,000.00	04/04/2031	5.32	11,172,000.00
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	1,920,666.66	26/02/2029	3.22	6,184,546.65
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	2,060,000.00	13/08/2031	5.68	11,700,800.00
XS2798174434	Reno De Medici	SAFFA FLOATING 4/15/2029	604,000.00	15/04/2029	3.35	2,023,400.00
LX193550	Roar BidCo AB	Roar Bidco T/L B (Recipharm)	4,000,000.00	17/02/2028	2.19	8,760,000.00
LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	29/06/2028	2.56	10,240,000.00
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,368,254.79	31/01/2029	3.15	10,610,002.59
LX246193	Rubix Group Midco 3 Limited	IPH/Brammer/Rubix 9/24 TLB	2,300,000.00	30/09/2028	2.81	6,463,000.00
LX196613	SCUR-Alpha 1318 GmbH	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	31/08/2028	2.73	5,460,000.00
LX269828	SGD S.A.	Silica/SGD Pharma 9/25 TLB	1,800,000.00	29/09/2030	4.81	8,658,000.00
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	824,000.00	31/10/2029	3.90	3,213,600.00
LX197880	Sandy BidCo B.V.	Sandy Bidco T/L B (Roompot)	2,000,000.00	17/08/2029	3.69	7,380,000.00
LX265165	Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	1,000,000.00	14/01/2030	4.10	4,100,000.00
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,131,313.13	16/06/2032	6.53	7,387,474.74

**AlbaCore EURO CLO I DAC**

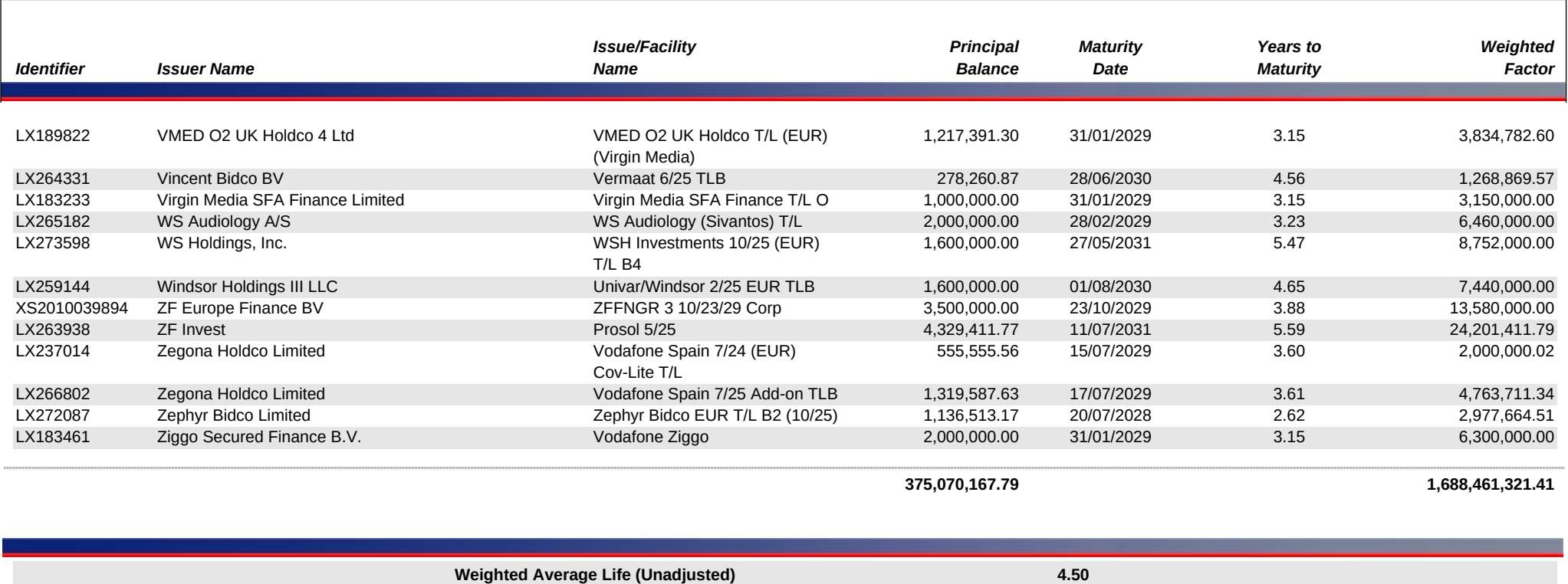
Weighted Average Life Test

As of: 08/12/2025

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Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	1,600,000.00	28/07/2028	2.64	4,224,000.00
LX249054	Speedster Bidco GmbH	AutoScout24 10/24 TLB	642,857.14	10/12/2031	6.01	3,863,571.41
LX255578	Sport Group	Sport Group 12/24 B2	2,666,666.67	08/07/2031	5.58	14,880,000.02
LX264889	Stars UK Bidco Ltd	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	10/08/2029	3.67	10,899,646.55
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	26/04/2032	6.39	9,779,478.24
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,155,000.00	15/02/2030	4.19	4,839,450.00
LX263354	TARKETT PARTICIPATION	Tarkett 5/25 TLB	1,870,463.54	21/04/2031	5.37	10,044,389.21
LX264955	TIC BidCo Limited	TIC Bidco/Phenna Group 6/25	1,922,535.21	19/06/2031	5.53	10,631,619.71
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,780,000.00	30/04/2030	4.39	16,594,200.00
LX265588	Take Care Bidco	Sante Cie/Elivie 7/25 TLB	2,200,000.00	17/12/2031	6.03	13,266,000.00
LX265089	Talbot Participation S.A.S.	Trescal (Talbot Participation) T/L B (6/25) Cov-Li	1,400,000.00	07/07/2032	6.58	9,212,000.00
LX269895	Team.Blue Finco SARL	team.blue 9/25 (EUR) T/L B	834,782.61	28/09/2029	3.81	3,180,521.74
XS2864287466	TeamSystem Holding SpA	TEAMSYSTEM SPA 31/7/31	500,000.00	31/07/2031	5.65	2,825,000.00
XS3101375965	TeamSystem SpA	TEAMSPA 2032-07-01	1,286,000.00	01/07/2032	6.57	8,449,020.00
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	TECHEM 2032-07-15	400,000.00	15/07/2032	6.61	2,644,000.00
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Techem 9/25 T/L B 6	1,600,000.00	15/07/2032	6.61	10,576,000.00
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	18/06/2029	3.53	6,883,500.00
LX265241	Total Webhosting Solutions B.V.	Total Webhosting Solutions (Your.World) T/L B (07/	1,775,000.00	04/11/2031	5.91	10,490,250.00
LX276048	Touchdown Acquirer Inc.	Tencate 11/25 T/L	2,234,782.61	21/02/2031	5.28	11,799,652.18
LX258210	Triley Midco 2 Limited	Clinigen 1/25 Cov-Lite TLB	2,001,971.77	19/04/2029	3.36	6,726,625.15
LX272333	Triley Midco 2 Limited	Clinigen 10/25 Add-on TLB	2,000,000.00	19/04/2029	3.36	6,720,000.00
LX269575	Turbo EMEA Holdings BV	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	3,630,000.00	23/09/2032	6.80	24,684,000.00
LX249557	Umami Restaurant Group, LLC	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	11/12/2031	6.01	8,361,739.14
XS2111947748	United Group BV	United Group BV 02/15/28	3,000,000.00	15/02/2028	2.19	6,570,000.00
LX259040	Upfield B.V.	Flora Food/Upfield 2/25 (EUR) B9 TLB	5,000,000.00	03/01/2028	2.07	10,350,000.00
LX264574	Urbaser, S.A.	Urbaser 6/25	1,400,000.00	01/07/2032	6.57	9,198,000.00
XS2123970241	VF Corp	VF CORP 0.625% 2/25/2032	3,383,000.00	25/02/2032	6.22	21,042,260.00
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	2,500,000.00	31/01/2031	5.15	12,875,000.00





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LX266356	Acropole Holding	Floating	3,099,999.85	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	108,499.99
LX263492	ADB Safegate	Floating	149,256.91	EurIBOR (3 months)	1.99%	0.00%	4.00%	5.99%	4.00%	5,970.28
LX263492	ADB Safegate	Floating	111,198.66	EurIBOR (3 months)	1.99%	0.00%	4.00%	5.99%	4.00%	4,447.95
LX263492	ADB Safegate	Floating	365,631.43	EurIBOR (3 months)	1.99%	0.00%	4.00%	5.99%	4.00%	14,625.26
LX249460	Adonis Holdings, Inc	Floating	1,193,057.39	EurIBOR (6 months)	2.14%	0.00%	4.00%	6.14%	4.00%	47,722.30
LX249460	Adonis Holdings, Inc	Floating	198,246.96	EurIBOR (6 months)	2.14%	0.00%	4.00%	6.14%	4.00%	7,929.88
LX258369	Aenova Holding GMBH	Floating	1,000,000.00	EurIBOR (3 months)	2.07%	0.00%	3.00%	5.07%	3.00%	30,000.00
LX236054	Aernnova Aerospace S.A.U.	Floating	1,000,000.00	EurIBOR (3 months)	2.03%	0.00%	4.00%	6.03%	4.00%	40,000.00
LX226415	AI Silk Midco Limited	Floating	3,000,000.00	EurIBOR (6 months)	2.09%	0.00%	5.00%	7.09%	5.00%	150,000.00
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	Floating	3,500,000.00	EurIBOR (1 month)	1.96%	0.00%	4.00%	5.96%	4.00%	140,000.00
LX264917	Albion Financing 3 SARL	Floating	2,900,000.00	EurIBOR (3 months)	2.01%	0.50%	3.00%	5.01%	3.00%	87,000.00
LX267276	AlixPartners, LLP	Floating	2,219,304.70	EurIBOR (3 months)	2.00%	0.00%	3.00%	5.00%	3.00%	66,579.14
LX266650	Almaviva Developpement	Floating	1,108,000.00	EurIBOR (3 months)	2.00%	0.00%	4.25%	6.25%	4.25%	47,090.00
LX213528	Alpha AB Bidco B.V.	Floating	797,853.68	EurIBOR (3 months)	2.00%	0.00%	5.00%	7.00%	5.00%	39,892.68
LX213528	Alpha AB Bidco B.V.	Floating	133,002.08	EurIBOR (3 months)	2.00%	0.00%	5.00%	7.00%	5.00%	6,650.10
LX271804	Altice France S.A.S.	Floating	1,540,200.00	EurIBOR (3 months)	2.02%	0.00%	6.88%	8.89%	6.88%	105,888.75
LX264326	Amber Finco PLC (Applus)	Floating	1,785,411.76	EurIBOR (3 months)	2.00%	0.00%	3.25%	5.25%	3.25%	58,025.88
LX255115	Apave	Floating	800,000.00	EurIBOR (3 months)	2.03%	0.00%	3.27%	5.29%	3.27%	26,120.00
LX257761	Applegreen Limited	Floating	366,856.28	EurIBOR (3 months)	2.07%	0.00%	4.50%	6.57%	4.50%	16,508.53
LX257761	Applegreen Limited	Floating	358,143.72	EurIBOR (3 months)	2.07%	0.00%	4.50%	6.57%	4.50%	16,116.47
LX267433	Arden Group, Inc.	Floating	2,370,370.37	EurIBOR (4 months)	2.07%	0.00%	4.75%	6.82%	4.75%	112,592.59
XS3038490176	Arena Lux Fin Sarl	Floating	974,000.00	EurIBOR (3 months)	2.05%	0.00%	2.50%	4.55%	2.50%	24,350.00
XS2954189234	Asmodee Group AB	Floating	655,058.82	EurIBOR (3 months)	2.01%	0.00%	3.75%	5.76%	3.75%	24,564.71
LX270141	Athena Bidco SAS	Floating	750,000.00	EurIBOR (3 months)	2.00%	0.00%	3.00%	5.00%	3.00%	22,500.00
LX258039	Aviv Group GMBH	Floating	1,000,000.00	EurIBOR (6 months)	2.10%	0.00%	4.00%	6.10%	4.00%	40,000.00
XS2390292303	Bach Bidco SPA	Floating	900,000.00	EurIBOR (3 months)	2.03%	0.00%	4.25%	6.28%	4.25%	38,250.00
XS2811098800	Bach Bidco SPA	Floating	900,000.00	EurIBOR (3 months)	2.03%	0.00%	4.25%	6.28%	4.25%	38,250.00
LX247575	Belron UK Finance PLC	Floating	2,100,000.00	EurIBOR (3 months)	1.99%	0.00%	2.75%	4.74%	2.75%	57,750.00
LX217355	BME Group Holding BV	Floating	3,016,458.22	EurIBOR (3 months)	2.07%	0.00%	4.75%	6.82%	4.75%	143,281.77
LX257760	Boels Topholding B.V.	Floating	3,405,172.42	EurIBOR (1 month)	1.89%	0.00%	2.75%	4.64%	2.75%	93,642.24
LX228682	Boluda Towage S.L.	Floating	1,800,000.00	EurIBOR (1 month)	1.96%	0.00%	3.50%	5.46%	3.50%	63,000.00
LX257648	Boost Newco Borrower, LLC	Floating	992,512.50	EurIBOR (3 months)	2.00%	0.00%	2.25%	4.25%	2.25%	22,331.53
LX266537	Boots Group	Floating	3,200,000.00	EurIBOR (1 month)	1.96%	0.00%	3.50%	5.46%	3.50%	112,000.00
LX258134	Boxer Parent Company, Inc.	Floating	995,000.00	EurIBOR (1 month)	1.96%	0.00%	3.50%	5.46%	3.50%	34,825.00
LX199187	Breitling Financing S.a r.l.	Floating	2,500,000.00	EurIBOR (6 months)	2.04%	0.00%	3.90%	5.94%	3.90%	97,500.00
LX258697	Broom Holdings BidCo Limited	Floating	1,000,000.00	EurIBOR (6 months)	2.04%	0.00%	3.15%	5.19%	3.15%	31,500.00
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	Floating	1,290,000.00	EurIBOR (3 months)	2.00%	0.00%	4.25%	6.25%	4.25%	54,825.00
LX192244	CAB	Floating	623,731.10	EurIBOR (3 months)	2.01%	0.00%	3.25%	5.26%	3.25%	20,271.26



<i>LoanX ID</i>	<i>Issue Name</i>	<i>Coupon Type</i>	<i>Total Commitment</i>	<i>Index Type</i>	<i>Current Index</i>	<i>Libor Floor</i>	<i>Facility Spread</i>	<i>Cash Coupon</i>	<i>WAS Spread</i>	<i>Weighted Factor</i>
LX192244	CAB	Floating	73,157.84	EurIBOR (3 months)	2.01%	0.00%	3.25%	5.26%	3.25%	2,377.63
LX192244	CAB	Floating	174,713.83	EurIBOR (3 months)	2.01%	0.00%	3.25%	5.26%	3.25%	5,678.20
LX192244	CAB	Floating	44,363.64	EurIBOR (3 months)	2.01%	0.00%	3.25%	5.26%	3.25%	1,441.82
LX192244	CAB	Floating	76,940.34	EurIBOR (3 months)	2.01%	0.00%	3.25%	5.26%	3.25%	2,500.56
LX192244	CAB	Floating	7,093.25	EurIBOR (3 months)	2.01%	0.00%	3.25%	5.26%	3.25%	230.53
LX196338	CAB	Floating	1,800,000.00	EurIBOR (3 months)	2.01%	0.00%	3.50%	5.51%	3.50%	63,000.00
XS2929905292	Castello Bc Bidco Spa	Floating	963,000.00	EurIBOR (3 months)	2.00%	0.00%	4.50%	6.50%	4.50%	43,335.00
LX275124	Castillon SAS	Floating	2,232,432.43	EurIBOR (3 months)	2.02%	0.00%	3.75%	5.77%	3.75%	83,716.22
LX259865	CD&R Firefly Bidco PLC	Floating	4,700,000.00	EurIBOR (3 months)	2.07%	0.00%	3.25%	5.32%	3.25%	152,750.00
LX258494	Celeste BidCo B.V	Floating	2,460,000.00	EurIBOR (3 months)	2.07%	0.00%	3.75%	5.82%	3.75%	92,250.00
XS2906214619	CEME S.P.A.	Floating	1,000,000.00	EurIBOR (3 months)	2.00%	0.00%	4.50%	6.50%	4.50%	45,000.00
XS3045393306	Centrient Holding B.V.	Floating	1,905,000.00	EurIBOR (3 months)	2.06%	0.00%	4.50%	6.56%	4.50%	85,725.00
LX259022	Ceva Sante Animale	Floating	1,200,000.00	EurIBOR (3 months)	2.00%	0.00%	3.00%	5.00%	3.00%	36,000.00
XS2618840974	Cheplapharm Arzneimittel GmbH	Floating	300,000.00	EurIBOR (3 months)	2.06%	0.00%	4.75%	6.81%	4.75%	14,250.00
LX202725	Cheplapharm Arzneimittel GmbH	Floating	3,100,000.00	EurIBOR (3 months)	2.03%	0.00%	4.00%	6.03%	4.00%	124,000.00
LX257570	Clarios Global LP	Floating	1,900,000.00	EurIBOR (1 month)	1.96%	0.00%	3.25%	5.21%	3.25%	61,750.00
LX236134	Clarios Global LP	Floating	1,000,000.00	EurIBOR (1 month)	1.96%	0.00%	3.00%	4.96%	3.00%	30,000.00
LX258016	Claudius Finance Sarl	Floating	567,500.00	EurIBOR (3 months)	2.07%	0.00%	2.75%	4.82%	2.75%	15,606.25
LX258016	Claudius Finance Sarl	Floating	2,032,500.00	EurIBOR (3 months)	2.07%	0.00%	2.75%	4.82%	2.75%	55,893.75
LX254475	Cloud Software Group, Inc	Floating	1,559,912.15	EurIBOR (3 months)	2.00%	0.00%	3.75%	5.75%	3.75%	58,496.71
LX200269	Cobham Ultra SeniorCo S.a r.l.	Floating	3,800,000.00	EurIBOR (6 months)	2.08%	0.00%	3.75%	5.83%	3.75%	142,500.00
LX265279	Cooper Consumer Health	Floating	2,200,000.00	EurIBOR (3 months)	2.00%	0.00%	3.75%	5.75%	3.75%	82,500.00
LX202118	CTEC III GmbH.	Floating	1,400,000.00	EurIBOR (3 months)	2.07%	0.00%	3.75%	5.82%	3.75%	52,500.00
LX209709	Cuppa Bidco B.V.	Floating	2,040,005.99	EurIBOR (6 months)	2.04%	0.00%	4.75%	6.79%	4.75%	96,900.28
XS3067389174	Currenta Group Holdings	Floating	1,350,000.00	EurIBOR (3 months)	2.06%	0.00%	4.00%	6.06%	4.00%	54,000.00
XS3106723516	Dolcetto Holdco S.p.A.	Floating	550,000.00	EurIBOR (3 months)	2.01%	0.00%	3.63%	5.64%	3.63%	19,937.50
LX266932	Dorna Sports S.L.	Floating	1,979,381.44	EurIBOR (3 weeks)	2.07%	0.00%	2.75%	4.82%	2.75%	54,432.99
LX266546	Eagle Bidco Limited	Floating	1,017,289.71	EurIBOR (1 month)	1.93%	0.00%	3.75%	5.68%	3.75%	38,148.36
LX274435	Ecotone	Floating	810,000.00	EurIBOR (1 month)	1.96%	0.00%	4.00%	5.96%	4.00%	32,400.00
LX266644	EG Group Limited	Floating	3,190,892.83	EurIBOR (6 months)	2.06%	0.00%	3.88%	5.94%	3.88%	123,647.10
LX266644	EG Group Limited	Floating	8,017.32	EurIBOR (3 months)	2.00%	0.00%	3.88%	5.88%	3.88%	310.67
LX259867	Elsan SAS	Floating	297,721.41	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	10,420.25
LX259867	Elsan SAS	Floating	1,016,196.58	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	35,566.88
LX259867	Elsan SAS	Floating	409,729.35	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	14,340.53
LX259867	Elsan SAS	Floating	1,776,352.66	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	62,172.34
LX266265	Elvis UK HoldCo Limited	Floating	1,080,000.00	EurIBOR (3 months)	2.02%	0.00%	3.60%	5.62%	3.60%	38,880.00



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XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	Floating	1,084,000.00	EurIBOR (3 months)	2.00%	0.00%	5.75%	7.75%	5.75%	62,330.00
LX263401	Envalior Finance GmbH	Floating	892,563.01	EurIBOR (3 months)	2.07%	0.00%	5.50%	7.57%	5.50%	49,090.97
LX263401	Envalior Finance GmbH	Floating	2,017,436.99	EurIBOR (3 months)	2.07%	0.00%	5.50%	7.57%	5.50%	110,959.03
LX246913	Ephios Subco 3 sarl	Floating	2,526,000.00	EurIBOR (3 months)	2.07%	0.00%	3.75%	5.82%	3.75%	94,725.00
LX265103	Etraveli Group Holding AB	Floating	2,200,000.00	EurIBOR (3 months)	2.00%	0.00%	3.75%	5.75%	3.75%	82,500.00
LX265118	Euro Ethnic Foods Bidco S.A.S.	Floating	3,000,000.00	EurIBOR (3 months)	2.00%	0.00%	3.43%	5.43%	3.43%	102,750.00
LX248263	Europe Snacks	Floating	897,545.90	EurIBOR (6 months)	2.08%	0.00%	4.25%	6.33%	4.25%	38,145.70
LX248263	Europe Snacks	Floating	632,888.89	EurIBOR (6 months)	2.08%	0.00%	4.25%	6.33%	4.25%	26,897.78
LX265717	European Medco Development 4 S.a.r.l.	Floating	2,500,000.00	EurIBOR (3 months)	2.00%	0.00%	4.00%	6.00%	4.00%	100,000.00
LX275332	Financiere Chione	Floating	1,100,000.00	EurIBOR (3 months)	1.99%	0.00%	4.00%	5.99%	4.00%	44,000.00
LX266937	Finastra USA, Inc.	Floating	54,286.83	EurIBOR (2 months)	2.02%	0.00%	4.50%	6.52%	4.50%	2,442.91
LX266937	Finastra USA, Inc.	Floating	882,161.03	EurIBOR (2 months)	2.01%	0.00%	4.50%	6.51%	4.50%	39,697.25
LX266937	Finastra USA, Inc.	Floating	135,717.08	EurIBOR (2 months)	2.02%	0.00%	4.50%	6.52%	4.50%	6,107.27
LX263878	Finco Utilitas BV	Floating	1,500,000.00	EurIBOR (6 months)	2.12%	0.00%	3.20%	5.32%	3.20%	48,000.00
LX244533	Froneri International Ltd	Floating	3,000,000.00	EurIBOR (6 months)	2.08%	0.00%	2.75%	4.83%	2.75%	82,500.00
LX255858	Fugue Finance BV.	Floating	4,000,000.00	EurIBOR (3 months)	2.07%	0.00%	3.25%	5.32%	3.25%	130,000.00
LX254473	Galaxy Bidco Ltd	Floating	1,739,130.43	EurIBOR (6 months)	2.12%	0.00%	3.75%	5.87%	3.75%	65,217.39
LX259242	Galileo Global Education Finance SARL	Floating	922,336.33	EurIBOR (3 months)	2.05%	0.00%	2.75%	4.80%	2.75%	25,364.25
LX263556	GateGroup Holding AG	Floating	556,521.74	EurIBOR (1 month)	1.94%	0.00%	4.25%	6.19%	4.25%	23,652.17
XS3072909107	Golden Goose SPA	Floating	1,300,000.00	EurIBOR (3 months)	2.06%	0.00%	3.75%	5.81%	3.75%	48,750.00
LX207140	Granite France Bidco	Floating	3,127,940.76	EurIBOR (3 months)	2.00%	0.00%	4.98%	6.98%	4.98%	155,615.05
LX259550	Greenwich Bidco Ltd	Floating	1,000,000.00	EurIBOR (3 months)	2.07%	0.00%	4.25%	6.32%	4.25%	42,500.00
LX237156	Groupe Babilou	Floating	1,041,998.04	EurIBOR (6 months)	2.05%	0.00%	4.00%	6.05%	4.00%	41,679.92
LX237156	Groupe Babilou	Floating	2,624,668.63	EurIBOR (6 months)	2.05%	0.00%	4.00%	6.05%	4.00%	104,986.75
LX191106	Groupe Inovie	Floating	1,071,776.37	EurIBOR (3 months)	2.00%	0.00%	4.00%	6.00%	4.00%	42,871.05
LX191106	Groupe Inovie	Floating	3,090,968.73	EurIBOR (3 months)	2.00%	0.00%	4.00%	6.00%	4.00%	123,638.75
LX260202	HBX Group	Floating	1,454,545.45	EurIBOR (6 months)	2.14%	0.00%	2.25%	4.39%	2.25%	32,727.27
LX194449	Herens Holdco Sarl	Floating	276,323.01	EurIBOR (3 months)	2.00%	0.00%	3.93%	5.93%	3.93%	10,845.68
LX194449	Herens Holdco Sarl	Floating	723,676.99	EurIBOR (3 months)	2.00%	0.00%	3.93%	5.93%	3.93%	28,404.32
LX265116	HestiaFloor 2	Floating	750,000.00	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	26,250.00
LX254075	HIG Finance 2 Limited	Floating	1,000,000.00	EurIBOR (1 month)	2.00%	0.00%	3.50%	5.50%	3.50%	35,000.00
LX266693	Holding Socotec	Floating	1,000,000.00	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	35,000.00
LX266909	HomeVi	Floating	2,500,000.00	EurIBOR (3 months)	2.07%	0.00%	4.75%	6.82%	4.75%	118,750.00
LX260144	IGT Holding IV AB	Floating	850,000.00	EurIBOR (3 months)	2.00%	0.00%	3.25%	5.25%	3.25%	27,625.00
LX238948	IGT Holding IV AB	Floating	1,150,000.00	EurIBOR (3 months)	2.00%	0.00%	3.25%	5.25%	3.25%	37,375.00
LX276061	Inception Finco S.a r.l.	Floating	1,976,190.48	EurIBOR (3 months)	2.00%	0.00%	3.25%	5.25%	3.25%	64,226.19



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LX255767	Indicor, LLC	Floating	495,386.01	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	17,338.51
LX255767	Indicor, LLC	Floating	335,428.53	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	11,740.00
LX255772	Ineos Finance PLC	Floating	473,684.21	EurIBOR (1 month)	1.93%	0.00%	3.25%	5.18%	3.25%	15,394.74
LX255772	Ineos Finance PLC	Floating	526,315.79	EurIBOR (1 month)	1.93%	0.00%	3.25%	5.18%	3.25%	17,105.26
LX234266	Ineos Finance PLC	Floating	3,000,000.00	EurIBOR (1 month)	1.93%	0.00%	3.50%	5.43%	3.50%	105,000.00
LX219179	Ineos Quattro	Floating	2,000,000.00	EurIBOR (1 month)	1.96%	0.00%	4.50%	6.46%	4.50%	90,000.00
LX247590	Ineos Quattro	Floating	1,000,000.00	EurIBOR (1 month)	1.96%	0.00%	4.25%	6.21%	4.25%	42,500.00
LX211165	Ineos Quattro	Floating	1,000,000.00	EurIBOR (1 month)	1.96%	0.00%	4.00%	5.96%	4.00%	40,000.00
LX269820	Infinitas Learning Finco B.V.	Floating	2,687,820.52	EurIBOR (3 months)	2.00%	0.00%	3.70%	5.70%	3.70%	99,449.36
LX269820	Infinitas Learning Finco B.V.	Floating	112,179.48	EurIBOR (3 months)	2.00%	0.00%	3.70%	5.70%	3.70%	4,150.64
LX255443	Innio Group Holding GmbH	Floating	1,000,000.00	EurIBOR (3 months)	2.00%	0.00%	2.75%	4.75%	2.75%	27,500.00
LX258502	Inspired Finco Holdings Ltd	Floating	3,200,000.00	EurIBOR (1 month)	1.96%	0.00%	3.25%	5.21%	3.25%	104,000.00
LX267053	Irel AcquiCo GmbH	Floating	2,300,000.00	EurIBOR (1 month)	1.91%	0.00%	3.50%	5.41%	3.50%	80,500.00
LX257767	IVC Acquisition Ltd	Floating	1,000,000.00	EurIBOR (3 months)	2.03%	0.00%	4.00%	6.03%	4.00%	40,000.00
XS2756269960	Kapla Holding	Floating	2,469,000.00	EurIBOR (3 months)	2.01%	0.00%	3.50%	5.51%	3.50%	86,415.00
XS3098989588	Kepler SpA	Floating	420,000.00	EurIBOR (3 months)	2.03%	0.00%	4.13%	6.15%	4.13%	17,325.00
LX277510	Lernen Bidco Limited	Floating	1,975,000.00	EurIBOR (6 months)	2.12%	0.00%	3.75%	5.87%	3.75%	74,062.50
XS2852970529	Lion Polaris S.A.S.	Floating	667,000.00	EurIBOR (3 months)	2.02%	0.00%	3.63%	5.64%	3.63%	24,178.75
LX259202	Lorca Finco PLC	Floating	1,750,000.00	EurIBOR (6 months)	2.06%	0.00%	2.50%	4.56%	2.50%	43,750.00
LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	Floating	2,000,000.00	EurIBOR (3 months)	2.03%	0.00%	3.50%	5.53%	3.50%	70,000.00
LX264968	LSF10 XL Bidco SCA	Floating	74,996.73	EurIBOR (3 months)	2.00%	0.00%	4.75%	6.75%	4.75%	3,562.34
LX264968	LSF10 XL Bidco SCA	Floating	18,803.40	EurIBOR (3 months)	2.00%	0.00%	4.75%	6.75%	4.75%	893.16
LX264968	LSF10 XL Bidco SCA	Floating	214,510.90	EurIBOR (3 months)	2.00%	0.00%	4.75%	6.75%	4.75%	10,189.27
LX264968	LSF10 XL Bidco SCA	Floating	691,688.97	EurIBOR (3 months)	2.00%	0.00%	4.75%	6.75%	4.75%	32,855.23
LX266077	Marcel Bidco GmbH	Floating	1,100,000.00	EurIBOR (3 months)	2.06%	0.00%	3.50%	5.56%	3.50%	38,500.00
LX249633	Market Bidco Limited	Floating	2,418,367.35	EurIBOR (3 months)	2.05%	0.00%	4.50%	6.55%	4.50%	108,826.53
LX260147	Marshall Group holdings (Luxembourg) SARL	Floating	1,086,956.53	EurIBOR (3 months)	2.03%	0.00%	4.50%	6.53%	4.50%	48,913.04
LX257770	Matterhorn Telecom SA	Floating	2,000,000.00	EurIBOR (3 months)	1.99%	0.00%	2.50%	4.49%	2.50%	50,000.00
XS3094328609	Mehilaeinen Yhtioet Oy	Floating	875,000.00	EurIBOR (3 months)	2.00%	0.00%	3.38%	5.38%	3.38%	29,531.25
LX264796	Mehilainen Yhtioet Oy	Floating	274,193.54	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	9,596.77
LX264796	Mehilainen Yhtioet Oy	Floating	666,666.66	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	23,333.33
LX264796	Mehilainen Yhtioet Oy	Floating	26,881.72	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	940.86
LX264796	Mehilainen Yhtioet Oy	Floating	32,258.06	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	1,129.03
LX236699	Mermaid Bidco Inc	Floating	630,000.00	EurIBOR (3 months)	2.02%	0.00%	3.75%	5.77%	3.75%	23,625.00
XS3047271872	Miller Homes Group	Floating	2,018,000.00	EurIBOR (3 months)	2.05%	0.00%	4.25%	6.30%	4.25%	85,765.00
LX259026	Minimax GMBH & Co	Floating	1,000,000.00	EurIBOR (1 month)	1.96%	0.00%	2.25%	4.21%	2.25%	22,500.00
LX276136	Motel One GmbH (Motel One)	Floating	1,300,000.00	EurIBOR (1 month)	2.03%	0.00%	3.63%	5.66%	3.63%	47,125.00
LX213009	Motion Finco S.a.r.l.	Floating	1,000,000.00	EurIBOR (3 months)	1.98%	0.00%	3.75%	5.73%	3.75%	37,500.00



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LX266635	Neuraxpharm Arzneimittel GmbH	Floating	187,363.31	EurIBOR (6 months)	2.08%	0.00%	3.75%	5.83%	3.75%	7,026.12
LX266394	Neuraxpharm Arzneimittel GmbH	Floating	612,636.69	EurIBOR (6 months)	2.08%	0.00%	3.75%	5.83%	3.75%	22,973.88
LX265167	Nidda Healthcare Holding GmbH	Floating	4,705,000.00	EurIBOR (1 month)	2.05%	0.00%	3.50%	5.55%	3.50%	164,675.00
LX267634	Nielsen Consumer, Inc.	Floating	1,999,999.95	EurIBOR (1 month)	1.93%	0.00%	3.00%	4.93%	3.00%	60,000.00
LX246433	Nobian Finance B.V.	Floating	750,000.01	EurIBOR (3 months)	2.03%	0.00%	3.75%	5.78%	3.75%	28,125.00
LX259541	Nobian Finance B.V.	Floating	1,500,000.00	EurIBOR (3 months)	2.03%	0.00%	3.50%	5.53%	3.50%	52,500.00
LX270413	Normec 1 B.V.	Floating	2,300,000.00	EurIBOR (1 month)	1.96%	0.00%	3.00%	4.96%	3.00%	69,000.00
LX209359	Nuuday	Floating	2,000,000.00	EurIBOR (3 months)	2.03%	0.00%	6.50%	8.53%	6.50%	130,000.00
LX248915	Oat Bidco Limited	Floating	1,113,043.48	EurIBOR (3 months)	2.02%	0.00%	3.75%	5.77%	3.75%	41,739.13
LX259293	Odido Holding B.V.	Floating	1,000,000.00	EurIBOR (3 months)	2.00%	0.00%	2.90%	4.90%	2.90%	29,000.00
LX196125	Odyssee Investment Bidco SASU	Floating	3,500,000.00	EurIBOR (3 months)	2.00%	0.00%	3.25%	5.25%	3.25%	113,750.00
LX272548	Opal Bidco SAS	Floating	2,000,000.00	EurIBOR (3 months)	1.99%	0.00%	3.25%	5.24%	3.25%	65,000.00
LX269876	Parts Europe S.A	Floating	1,675,000.00	EurIBOR (3 months)	2.00%	0.00%	3.00%	5.00%	3.00%	50,250.00
LX202499	PEARLS (Netherlands) Bidco B.V	Floating	1,500,000.00	EurIBOR (3 months)	2.07%	0.00%	3.50%	5.57%	3.50%	52,500.00
LX271390	Peer Holding III B.V.	Floating	3,000,000.00	EurIBOR (3 months)	2.00%	0.00%	2.75%	4.75%	2.75%	82,500.00
LX264852	Penta Technologies BV (Unica)	Floating	1,000,000.00	EurIBOR (3 months)	2.00%	0.00%	3.25%	5.25%	3.25%	32,500.00
XS2333302052	Pfleiderer Group	Floating	1,590,000.00	EurIBOR (3 months)	2.03%	0.00%	4.75%	6.78%	4.75%	75,525.00
LX234519	Pharmanovia Bidco Limited	Floating	2,022,580.64	EurIBOR (3 months)	2.07%	0.00%	4.25%	6.32%	4.25%	85,959.68
LX200813	Pimente Investissement SAS	Floating	2,816,666.66	EurIBOR (3 months)	2.00%	0.00%	3.65%	5.65%	3.65%	102,808.33
LX269818	Piolin Bidco, S.A.U.	Floating	2,103,145.95	EurIBOR (6 months)	2.11%	0.00%	3.75%	5.86%	3.75%	78,867.97
LX195825	Platform Bidco Limited	Floating	3,000,000.00	EurIBOR (6 months)	2.12%	0.00%	4.00%	6.12%	4.00%	120,000.00
LX259019	PLATIN2025 S.A.R.L.	Floating	2,300,000.00	EurIBOR (3 months)	2.00%	0.00%	3.15%	5.15%	3.15%	72,450.00
XS2834245297	PLT VII Finance S.A r.l.	Floating	835,000.00	EurIBOR (3 months)	2.01%	0.00%	3.50%	5.51%	3.50%	29,225.00
LX233475	QSRP Finco BV	Floating	1,908,629.89	EurIBOR (6 months)	2.07%	0.00%	4.00%	6.07%	4.00%	76,345.20
LX258040	Questel Unite	Floating	1,300,000.00	EurIBOR (3 months)	2.00%	0.00%	4.00%	6.00%	4.00%	52,000.00
LX266907	Radar Bidco SARL	Floating	2,100,000.00	EurIBOR (3 months)	2.02%	0.00%	3.50%	5.52%	3.50%	73,500.00
LX202335	Rainbow UK Holdco Limited	Floating	1,920,666.66	EurIBOR (6 months)	2.06%	0.00%	3.25%	5.31%	3.25%	62,421.67
LX258050	Ramsay Generale De Sante	Floating	2,060,000.00	EurIBOR (3 months)	2.02%	0.00%	3.25%	5.27%	3.25%	66,950.00
XS2798174434	Reno De Medici	Floating	604,000.00	EurIBOR (3 months)	2.01%	0.00%	5.00%	7.01%	5.00%	30,200.00
LX193550	Roar BidCo AB	Floating	932,735.43	EurIBOR (3 months)	2.06%	0.00%	2.95%	5.01%	2.95%	27,515.70
LX193550	Roar BidCo AB	Floating	3,067,264.57	EurIBOR (3 months)	2.06%	0.00%	2.95%	5.01%	2.95%	90,484.30
LX194401	Rodenstock GmbH	Floating	4,000,000.00	EurIBOR (3 months)	2.07%	0.00%	4.75%	6.82%	4.75%	190,000.00
LX228988	Rohm Holding GMBH	Floating	3,368,254.79	EurIBOR (6 months)	2.08%	0.00%	5.00%	7.08%	5.00%	168,412.74
LX246193	Rubix Group Midco 3 Limited	Floating	2,300,000.00	EurIBOR (6 months)	2.08%	0.00%	4.00%	6.08%	4.00%	92,000.00
LX197880	Sandy BidCo B.V.	Floating	2,000,000.00	EurIBOR (4 months)	2.11%	0.00%	3.85%	5.96%	3.85%	77,000.00
LX196613	SCUR-Alpha 1318 GmbH	Floating	2,000,000.00	EurIBOR (3 months)	2.00%	0.00%	4.25%	6.25%	4.25%	85,000.00
LX269828	SGD S.A.	Floating	1,800,000.00	EurIBOR (6 months)	2.12%	0.00%	3.50%	5.62%	3.50%	63,000.00
LX265165	Shilton Bidco Ltd	Floating	1,000,000.00	EurIBOR (3 months)	2.00%	0.00%	3.75%	5.75%	3.75%	37,500.00



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LX259240	Skio Bidco BV	Floating	1,131,313.13	EurIBOR (6 months)	2.09%	0.00%	3.50%	5.59%	3.50%	39,595.96
LX257399	Solina Group Services SAS	Floating	1,600,000.00	EurIBOR (6 months)	2.09%	0.00%	3.40%	5.49%	3.40%	54,400.00
LX249054	Speedster Bidco GmbH	Floating	642,857.14	EurIBOR (6 months)	2.12%	0.00%	3.50%	5.62%	3.50%	22,500.00
LX255578	Sport Group	Floating	733,333.33	EurIBOR (3 months)	2.03%	0.00%	4.00%	6.03%	4.00%	29,333.33
LX255578	Sport Group	Floating	1,933,333.34	EurIBOR (3 months)	2.03%	0.00%	4.00%	6.03%	4.00%	77,333.33
LX264889	Stars UK Bidco Ltd	Floating	2,969,930.94	EurIBOR (6 months)	2.04%	0.00%	3.25%	5.29%	3.25%	96,522.76
LX254354	StepStone Group LP	Floating	1,530,434.78	EurIBOR (6 months)	2.10%	0.00%	4.50%	6.60%	4.50%	68,869.57
XS2998755982	Summer BC Holdco B SARL	Floating	1,155,000.00	EurIBOR (3 months)	2.06%	0.00%	4.25%	6.31%	4.25%	49,087.50
LX265588	Take Care Bidco	Floating	1,266,152.38	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	44,315.33
LX265588	Take Care Bidco	Floating	933,847.62	EurIBOR (3 months)	2.00%	0.00%	3.50%	5.50%	3.50%	32,684.67
LX265089	Talbot Participation S.A.S.	Floating	1,400,000.00	EurIBOR (3 months)	2.01%	0.00%	3.50%	5.51%	3.50%	49,000.00
LX263354	TARKETT PARTICIPATION	Floating	1,870,463.54	EurIBOR (3 months)	2.00%	0.00%	3.75%	5.75%	3.75%	70,142.38
LX269895	Team.Blue Finco SARL	Floating	834,782.61	EurIBOR (3 months)	2.01%	0.00%	3.50%	5.51%	3.50%	29,217.39
XS2864287466	TeamSystem Holding SpA	Floating	500,000.00	EurIBOR (3 months)	2.03%	0.00%	3.50%	5.53%	3.50%	17,500.00
XS3101375965	TeamSystem SpA	Floating	1,286,000.00	EurIBOR (3 months)	2.03%	0.00%	3.25%	5.28%	3.25%	41,795.00
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	Floating	400,000.00	EurIBOR (3 months)	2.07%	0.00%	3.00%	5.07%	3.00%	12,000.00
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Floating	1,600,000.00	EurIBOR (3 months)	2.01%	0.00%	3.25%	5.26%	3.25%	52,000.00
LX225307	Thevelia (US) LLC	Floating	1,950,000.00	EurIBOR (3 months)	2.00%	0.00%	3.25%	5.25%	3.25%	63,375.00
LX264955	TIC BidCo Limited	Floating	1,922,535.21	EurIBOR (3 months)	2.02%	0.00%	3.75%	5.77%	3.75%	72,095.07
LX259606	TK Elevator Midco GMBH	Floating	3,780,000.00	EurIBOR (6 months)	2.08%	0.00%	3.00%	5.08%	3.00%	113,400.00
LX265241	Total Webhosting Solutions B.V.	Floating	721,959.94	EurIBOR (1 month)	1.96%	0.00%	4.00%	5.96%	4.00%	28,878.40
LX265241	Total Webhosting Solutions B.V.	Floating	1,053,040.06	EurIBOR (1 month)	1.96%	0.00%	4.00%	5.96%	4.00%	42,121.60
LX276048	Touchdown Acquirer Inc.	Floating	2,234,782.61	EurIBOR (3 months)	2.06%	0.00%	3.25%	5.31%	3.25%	72,630.43
LX258210	Triley Midco 2 Limited	Floating	2,001,971.77	EurIBOR (1 month)	1.96%	0.00%	3.50%	5.46%	3.50%	70,069.01
LX272333	Triley Midco 2 Limited	Floating	2,000,000.00	EurIBOR (1 month)	1.90%	0.00%	3.75%	5.65%	3.75%	75,000.00
LX269575	Turbo EMEA Holdings BV	Floating	3,630,000.00	EurIBOR (1 month)	1.93%	0.00%	3.25%	5.18%	3.25%	117,975.00
LX249557	Umami Restaurant Group, LLC	Floating	1,391,304.35	EurIBOR (3 months)	2.03%	0.00%	3.75%	5.78%	3.75%	52,173.91
LX259040	Upfield B.V.	Floating	5,000,000.00	EurIBOR (6 months)	2.03%	0.00%	4.00%	6.03%	4.00%	200,000.00
LX264574	Urbaser, S.A.	Floating	1,400,000.00	EurIBOR (1 month)	1.88%	0.00%	3.50%	5.38%	3.50%	49,000.00
LX264331	Vincent Bidco BV	Floating	278,260.87	EurIBOR (4 months)	2.04%	0.00%	3.75%	5.79%	3.75%	10,434.78
LX183233	Virgin Media SFA Finance Limited	Floating	1,000,000.00	EurIBOR (1 month)	1.88%	0.00%	2.50%	4.38%	2.50%	25,000.00
LX189822	VMED O2 UK Holdco 4 Ltd	Floating	1,217,391.30	EurIBOR (1 month)	1.88%	0.00%	3.25%	5.13%	3.25%	39,565.22
LX259144	Windsor Holdings III LLC	Floating	1,600,000.00	EurIBOR (1 month)	1.96%	0.00%	2.75%	4.71%	2.75%	44,000.00
LX265182	WS Audiology A/S	Floating	2,000,000.00	EurIBOR (6 months)	2.12%	0.00%	3.75%	5.87%	3.75%	75,000.00
LX273598	WS Holdings, Inc.	Floating	1,600,000.00	EurIBOR (1 month)	1.92%	0.00%	3.75%	5.67%	3.75%	60,000.00
LX237014	Zegona Holdco Limited	Floating	555,555.56	EurIBOR (6 months)	2.08%	0.00%	2.75%	4.83%	2.75%	15,277.78
LX266802	Zegona Holdco Limited	Floating	1,319,587.63	EurIBOR (6 months)	2.08%	0.00%	2.75%	4.83%	2.75%	36,288.66
LX272087	Zephyr Bidco Limited	Floating	1,136,513.17	EurIBOR (1 month)	1.92%	0.00%	3.25%	5.17%	3.25%	36,936.68



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LX263938	ZF Invest	Floating	4,329,411.77	EurIBOR (3 months)	2.03%	0.00%	3.75%	5.78%	3.75%	162,352.94
LX183461	Ziggo Secured Finance B.V.	Floating	2,000,000.00	EurIBOR (1 month)	1.88%	0.00%	3.00%	4.88%	3.00%	60,000.00
			342,321,233.79							12,645,556.58

Current EURIBOR	2.004
A APB of Collateral Obligations	375,070,167.79
Weighted Average Spread (Without EURIBOR Floor Adjustment)	3.70
B APB of Floating Rate Obligations	342,321,233.79
C APB of Fixed Rate Obligations	32,748,934.00
E Weighted Average Fixed Coupon	3.49
F Reference Wtd Avg Fixed Coupon	4.50
G Wtd Avg Coupon Adj % (E-F)*(C/B)	-0.10
Weighted Average Floating Spread (%)	3.60
Threshold (%)	3.55
Test Result	Passed





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Standard & Poor's CDO Monitor

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<i>Portfolio</i>	<i>Portfolio</i>
<i>Benchmarks</i>	<i>Value</i>

S&P WARF (SPWARF)	2777.44341141
Default Rate Deviation (DRD)	641.75115889
Obligor Diversity Measure (ODM)	146.00579400
Industry Diversity Measure (IDM)	22.05938338
Regional Diversity Measure (RDM)	1.24405998
Weighted Average Life (WAL)	4.48205315

Scenario Default Rate (SDR)	0.61045610
Breakeven Default Rate (BDR)	0.65811462
Default Differential	0.04765852
CDO Monitor Test Result	Passed

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LX263492	ADB Safegate 5/25 COV-lite	626,087.00	B2	B2	B2	STA	B	B	STA
LX226415	AI Silk Midco T/L B (02/24)	3,000,000.00	B3	B3	B3	STA	B-	B-	STA
LX226715	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	B3	B2	B2	STA	B	B	STA
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,252,542.00	Caa1	Caa1	Caa1	STA	CCC+	CCC+	STA
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,097,392.00	Caa1	Caa1	Caa1	STA	CCC+	CCC+	STA
XS2310487074	AMPBEV 2 09/01/28 Corp	1,939,000.00	B2	B2	B3	STA	B-	B-	STA
XS2954189234	ASMODEE GROUP AB FLOATING 12/15/2029	655,058.82	B2	B1	B1	POS	B+	BB-	STA
LX266356	Acropole (Diot-Siaci) T/L (7/25)	3,099,999.85	B2	B2	B2	STA	B	B	STA
LX271390	Action 10/25 TL B7B	3,000,000.00	Ba1	Ba1	Ba1	STA	BB+	BB+	STA
LX249460	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	B2	B2	B2	STA	B-	B-	STA
LX258369	Aenova 1/25 TL B1	1,000,000.00	B2	B1	B1	STA	B+	B+	STA
LX236054	Aernnova Aerospace 6/24	1,000,000.00	B3	B3	B3	NEG	B	B	STA
LX264917	Aggreko 6/25 EUR TLB	2,900,000.00	B1	B1	B1	STA	BB-	BB-	STA
LX267276	AlixPartners 7/25 (EUR) TL	2,219,304.70	B1	B1	B1	STA	B+	B+	STA
LX266650	Almaviva Sante 7/25 TLB	1,108,000.00	B2	B2	B2	STA	B	B	STA
LX264326	Amber Finco/Applus 6/25 TLB	1,785,411.76	B1	B1	B1	STA	BB-	BB-	STA
LX213528	Ammeraal Beltech/Ammega 7/23	930,855.76	B3	B3	B3	NEG	B-	B-	NEG
LX270141	Andromeda Investissements/April/Athena 9/25	750,000.00	Ba3	B1	B1	STA	B	B	STA
LX255115	Apave T/L B (11/24)	800,000.00	B1	B1	B1	POS	BB-	BB-	STA
LX257761	Applegreen Finance 1/25 TL/B	725,000.00	B3	B3	B3	STA	B-	B-	STA
LX267433	Arden Bidco 7/25 TLB	2,370,370.37	B2	B2	B2	STA	CCC+	CCC+	STA
LX249054	AutoScout24 10/24 TLB	642,857.14	B1	B1	B2	NEG	B-	B-	STA
LX258039	Aviv 1/25 TLB	1,000,000.00	B3	B3	B3	STA	B-	B-	POS
XS2294186965	BIOGRP 3 3/8 2/1/28	2,000,000.00	B2	B3	B3	STA	B	B	STA
XS2811098800	BIP FRN 2028 Add-On	900,000.00	B2	B2	B2	STA	B	B	STA
XS2834245297	BITELV FLoat 06/15/31	835,000.00	B2	B2	B2	STA	B	B	STA
LX258134	BMC Software 1/25 (EUR) TLB	995,000.00	B2	B2	B2	STA	B	B	STA
XS2904658429	BUBBID Float 30/09/31	1,290,000.00	B2	B2	B2	STA	B	B	STA
LX237156	Babilou T/L B (6/24)	3,666,666.67	B3	B3	B3	STA	CCC+	CCC+	STA
XS2390292303	Bach Bidco Floating 10/15/28	900,000.00	B2	B2	B2	STA	B	B	STA
LX247575	Belron UK Finance T/L B	2,100,000.00	Ba3	Ba3	Ba3	STA	BB-	BB-	STA
LX257760	Boels 1/25 TLB	3,405,172.42	Ba3	B1	B1	STA	BB	BB	STA
LX228682	Boluda Towage T/L B (3/24)	1,800,000.00	B1	B1	B1	STA	BB-	BB-	STA
LX266537	Boots Group Bidco 7/25 (EUR) TLB	3,200,000.00	B1	B1	B1	STA	B+	B+	STA
LX199187	Breitling T/L B (10/21) (EUR)	2,500,000.00	B2	B3	B3	NEG	B	B-	STA

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LX258697	Broom Holdings T/L B(Beauparc/MIRA) 1/25	1,000,000.00	B2	B2	B2	STA	B	B	STA
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	B3	B3	B3	STA	B	B	STA
LX196338	CAB ADD 1 (BIOGROUP)	1,800,000.00	B2	B3	B3	STA	B	B	STA
XS2929905292	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	B2	B2	B2	STA	B	B	STA
XS2906214619	CEME SpA Floating 9/30/31	1,000,000.00	B2	B2	B2	NEG	B	B	STA
XS2618840974	CHEPDE Float 05/15/2030	300,000.00	B3	B3	B3	STA	B	B	STA
LX217355	CRH/BME Group B2	3,016,458.22	B2	B3	B3	NEG	B	B-	NEG
LX202118	CTEC III T/L B (EUR) (CeramTec) (02/22)	1,400,000.00	B2	B1	B2	NEG	B	B	STA
XS3067389174	CURRGRO 2032-05-15	1,350,000.00	Ba3	Ba3	Ba3	STA	BB-	BB-	STA
XS2445836286	Cervim 6 02/15/29	204,000.00	B3	B3	B3	STA	B-	B	STA
LX259022	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	B2	B2	B2	STA	B	B	STA
LX202725	Cheplapharm TL B	3,100,000.00	B2	B3	B3	STA	B+	B	STA
LX258016	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	B2	B2	B2	STA	B+	B+	NEG
LX258210	Clinigen 1/25 Cov-Lite TLB	2,001,971.77	B3	B3	B3	POS	B	B	STA
LX272333	Clinigen 10/25 Add-on TLB	2,000,000.00	B3	B3	B3	POS	B	B	STA
LX200269	Cobham Ultra T/L B (EUR)	3,800,000.00	B3	B3	B3	NEG	B-	B-	NEG
LX195644	Colisee/Cobalt TL (10/20)	3,200,000.00	Caa2	Caa2	Caa2	NEG	CCC-	CCC-	STA
LX265279	Cooper-Vemedia 7/25 TLB	2,200,000.00	B3	B3	B3	STA	B	B	STA
LX209709	Cuppa Bidco B.V. T/L	2,040,005.99	B3	B3	Caa1	STA	CCC+	CCC+	NEG
XS3106723516	DOLCHOL 2032-07-14	550,000.00	B3	B3	B3	STA	B	B	STA
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	B3	B3	B3	STA	B-	B-	STA
XS3045393306	DSPPHA Float 05/30/2030	1,905,000.00	B2	B3	B3	STA	B	B	NEG
LX275124	Devoteam Group 11/25 TLB	2,232,432.43	B2	B2	B2	STA	B	B	STA
LX255443	Distributed Power/Innio Group 12/24 (EUR) TLB	1,000,000.00	B1	B1	B1	STA	B+	B+	STA
LX266932	Dorna 7/25 TLB	1,979,381.44	Ba3	Ba3	Ba3	STA	BB	BB	STA
XS3038490176	EMPARQ Float 05/01/30	974,000.00	Ba3	Ba3	Ba3	NEG	BB	BB	STA
XS2988685983	ENGINEERING SPA FLOATING 2/15/2030	1,084,000.00	B3	B3	B3	STA	B-	B-	STA
LX265103	ETraveli T/L B (7/25)	2,200,000.00	*	B2	B2	STA	*	B	STA
LX266546	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	B3	B3	B3	POS	B-	B-	STA
LX246913	Ephios Subco 3 T/L (09/24)	2,526,000.00	B2	B2	B2	STA	B	B	STA
LX265118	Euro Ethnics Foods 6/25 TLB	3,000,000.00	B2	B2	B2	STA	B	B	STA
LX266644	Euro Garages/EG Group 7/25 (EUR)	3,198,910.15	B3	B3	B3	POS	B	B	STA

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LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	B3	B3	B3	STA	B	B	STA
LX248263	Europe Snacks 10/24 TLB	1,530,434.79	B2	B2	B2	STA	B	B	STA
LX265717	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	B2	B2	B2	STA	B-	B-	STA
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	Ba2	B1	Ba3	STA	BB	BB-	STA
XS2821787962	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	B2	B3	B3	STA	B	B-	STA
LX266937	Finastra 7/25 (EUR) T/L	1,072,164.94	B3	B3	B3	STA	B-	B-	STA
LX263878	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	B2	B2	B2	STA	B	B	STA
LX259040	Flora Food/Upfield 2/25 (EUR) B9 TLB	5,000,000.00	B2	B2	B2	STA	B	B	STA
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	B1	B2	B2	STA	B+	B	STA
LX254473	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	B2	B2	B1	UPG	B+	B+	UPG
LX259242	Galileo Global Education 2/25	922,336.33	B2	B2	B2	NEG	B	B	NEG
LX263556	Gategroup Finance 5/25 Cov-Lite TLB HYPO	556,521.74	B1	B1	B2	STA	B+	B+	STA
LX258050	Generale De Sante 1/25 TLB	2,060,000.00	B1	B1	B1	NEG	BB-	BB-	STA
LX265116	Gerflor/Hestiafloor 6/25 TLB	750,000.00	B2	B2	B2	STA	B	B	STA
XS3072909107	Goldgoo 2031-05-15	1,300,000.00	B1	B1	B1	STA	BB-	BB-	STA
LX207140	Granite France T/L B	3,127,940.76	B2	B3	B3	NEG	B	B-	NEG
LX259550	Greenwich Bidco/Kantar Media 2/25	1,000,000.00	B2	B2	B2	STA	B	B	STA
LX191106	Groupe Inovie T/L B (EUR)	4,162,745.10	B2	B3	B3	STA	B	B-	STA
LX260202	HBX Group Hotelbeds TLB	1,454,545.45	Ba3	Ba3	Ba3	STA	BB-	BB-	STA
LX194449	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	B2	B2	B3	NEG	B-	B-	STA
LX266909	HomeVI 7/25 TL B	2,500,000.00	B3	B3	B3	POS	B	B	STA
LX254075	Hyperion Insurance/Howden 11/24 (EUR) Cov-Lite TLB	1,000,000.00	B2	B2	B2	STA	B	B	STA
LX267053	IFCO Systems 7/25 (EUR) TL	2,300,000.00	B2	B2	B2	STA	B+	B+	STA
LX260144	IFS 3/25 B6 T/L	850,000.00	B2	B3	B3	STA	B	B	STA
LX238948	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	B3	B3	B3	STA	B	B	STA
XS3194940147	IONPL 6.5 2030-09-30	1,720,000.00	B2	B2	B2	STA	B+	B+	STA
LX246193	IPH/Brammer/Rubix 9/24 TLB	2,300,000.00	B3	B3	B3	STA	B	B	STA
XS2305742434	IQV 1 3/4 03/15/26 Corp	3,440,000.00	Ba2	Ba2	Ba1	STA	BB+	BB+	STA

**AlbaCore EURO CLO I DAC****Rating Detail**

As of: 08/12/2025

Next Payment: 20/01/2026



Identifier	Issue/Facility Name	Principal Balance	Moody's Rating at Acquisition	Moody's Rating	Moody's DPR Rating	Moody's Rating Status	S&P Rating at Acquisition	S&P Rating	S&P Rating Status
LX257767	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	B3	B3	B3	STA	B	B	STA
LX255772	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	Ba3	B1	B1	NEG	BB	BB-	NEG
LX234266	Ineos 6/24 (EUR) TLB	3,000,000.00	Ba3	B1	B1	NEG	BB	BB-	NEG
LX219179	Ineos Quattro 2029 T/L B	2,000,000.00	Ba3	B2	B2	NEG	BB	BB-	NEG
LX247590	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	B1	B2	B2	NEG	BB	BB-	NEG
LX211165	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro)	1,000,000.00	B2	B2	B2	NEG	BB-	BB-	NEG
LX258502	Inspired Finco/Inspired Education 2/25 B6 TLB	3,200,000.00	B2	B2	B2	STA	B	B	STA
LX276061	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	B2	B2	B2	STA	B	B	STA
XS2756269960	KAPLA HOLDING SAS BND/CORP	2,469,000.00	B1	B1	B1	STA	B+	B+	STA
XS3098989588	KEPLSPA 2029-12-18	420,000.00	B3	B3	B3	STA	B-	B-	STA
XS2998755982	Kantar EUR FRN	1,155,000.00	B2	B3	B3	STA	B-	B-	STA
LX192334	Klockner Pentaplast 1/21 (Kleopatra)EUR	1,000,000.00	B2	C	C	STA	B-	D	STA
LX264883	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	B1	B1	B1	STA	B+	B+	STA
LX277510	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	B3	B3	B3	STA	B-	B-	POS
XS3094328609	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	B2	B2	B2	STA	B	B	STA
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	B2	B3	Caa1	STA	B-	CCC+	STA
XS3047271872	MLRHOM Float 10/15/30	2,018,000.00	B1	B1	B1	STA	B	B	STA
LX266077	Marcel Bidco T/L (Suse)	1,100,000.00	B2	B2	B2	STA	B+	B+	STA
LX249633	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	B1	B1	B2	STA	B	B	STA
LX260147	Marshall Group 3/25 TLB	1,086,956.53	B2	B2	B2	STA	B	B	STA
LX259202	Masmovil/MasOrange 2/25	1,750,000.00	Ba3	Ba2	Ba2	STA	BB	BBB-	UPG
LX257770	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	B1	B1	B1	STA	BB-	BB-	STA
LX264796	Mehilainen 6/25 TLB	999,999.98	B1	B2	B2	STA	B	B	STA
LX213009	Merlin 1/24 TL	1,000,000.00	B2	B3	Caa1	STA	B	CCC+	STA
LX236699	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	B3	B3	B3	STA	B	B	NEG
LX259026	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	Ba3	Ba3	Ba3	STA	BB-	BB-	STA
LX276136	Motel One 11/25 TLB	1,300,000.00	B3	B3	B3	POS	B-	B-	STA
LX259865	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	B1	B2	B2	STA	B	B	STA
LX266635	Neuraxpharm 7/25 TLB4	187,363.31	B3	B3	B3	STA	B	B	NEG
LX266394	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	B3	B3	B3	STA	B	B	NEG
LX264852	New Utar/Unica 6/25 T/L B	1,000,000.00	B1	B1	B1	STA	B+	B+	STA

**AlbaCore EURO CLO I DAC****Rating Detail**

As of: 08/12/2025

Next Payment: 20/01/2026



Identifier	Issue/Facility Name	Principal Balance	Moody's Rating at Acquisition	Moody's Rating	Moody's DPR Rating	Moody's Rating Status	S&P Rating at Acquisition	S&P Rating	S&P Rating Status
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	B1	B1	B1	STA	B	B	POS
LX246433	Nobian 9/24 TLB	750,000.01	B2	B2	B2	STA	B	B	STA
LX259541	Nobian/Nouryon 2/25 TL B	1,500,000.00	B2	B2	B2	STA	B	B	STA
LX255858	Nord Anglia 12/24 (EUR) TL	4,000,000.00	B2	B2	B2	POS	B	B	STA
LX270413	Normec 9/25 TLB	2,300,000.00	B2	B2	B2	NEG	B	B	STA
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,540,200.00	Caa1	Caa1	Caa1	STA	CCC+	CCC+	STA
LX209359	Nuuday T/L	2,000,000.00	B2	B2	B2	NEG	B-	B-	STA
LX248915	Oat Bidco T/L B (10/24)	1,113,043.48	B2	B2	B2	STA	B	B	STA
LX196125	Odyssee Investment Bidco T/L B	3,500,000.00	B1	B1	B1	STA	B+	B+	STA
LX272548	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	B1	B1	B1	STA	B+	B+	STA
XS2333302052	PFLEID FLOAT 04/15/26 C	1,590,000.00	B2	Caa1	Caa1	NEG	B	CCC+	STA
LX269876	Parts Holding 2025 Additional T/L B	1,675,000.00	B1	B1	B1	STA	BB-	BB-	STA
LX202499	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	B1	B3	B3	STA	B+	B-	STA
LX234519	Pharmanovia 6/24 Cov-Lite TL B	2,022,580.64	Caa1	Caa1	Caa1	STA	B-	B-	NEG
XS2852970529	Picsur Float 07/01/29	667,000.00	B2	B2	B2	STA	B	B	STA
LX200813	Pimente Investissement S.A.S / Panzani	2,816,666.66	B3	B3	B3	STA	B-	B-	STA
LX269818	Piolin Bidco T/L B (09/25)	2,103,145.95	B3	B3	B3	STA	B-	B-	STA
LX195825	Platform Bidco (Valeo Foods) T/L (EUR)	3,000,000.00	B2	B2	B3	STA	B	B-	STA
LX257570	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	B1	B2	B2	STA	BB-	BB-	STA
LX236134	Power Solutions 6/24 (EUR) TLB	1,000,000.00	B1	B2	B2	STA	BB-	BB-	STA
LX263938	Prosol 5/25	4,329,411.77	B2	B2	B2	STA	B	B	STA
LX233475	QSRP Group T/L B (05/24)	1,908,629.89	B2	B2	B2	STA	B-	B-	STA
LX258040	Questel 1/25	1,300,000.00	B2	B2	B2	STA	B	B	STA
LX244533	R&R Ice Cream/Froneri 9/24 (EUR) TL	3,000,000.00	Ba3	B1	B1	STA	BB-	BB-	STA
LX202335	Rainbow (Wella) T/L B2 EUR	1,920,666.66	B2	B2	B2	STA	B	B	STA
LX266265	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	B2	B2	B2	STA	B	B	STA
LX193550	Roar Bidco T/L B (Recipharm)	4,000,000.00	B3	B3	B3	STA	B-	B-	STA
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	B3	Caa1	Caa1	STA	B-	B-	STA
LX228988	Roehm Holding T/L PIK (3/24)	3,368,254.79	Caa1	Caa1	Caa1	STA	B-	B-	NEG
LX255767	Roper Technologies/Indicor 12/24 (EUR) TL	830,814.54	B2	B2	B2	STA	B	B	STA
XS2798174434	SAFFA FLOATING 4/15/2029	604,000.00	B2	Caa1	Caa1	NEG	B	B-	STA
XS2919902820	SHILN 9.75% 10/31/2029	824,000.00	B3	Caa1	B3	STA	B	B	NEG

**AlbaCore EURO CLO I DAC****Rating Detail**

As of: 08/12/2025

Next Payment: 20/01/2026



Identifier	Issue/Facility Name	Principal Balance	Moody's Rating at Acquisition	Moody's Rating	Moody's DPR Rating	Moody's Rating Status	S&P Rating at Acquisition	S&P Rating	S&P Rating Status
LX265165	Safety-Kleen 6/25 TL B7	1,000,000.00	*	*	*	*	*	*	*
LX197880	Sandy Bidco T/L B (Roompot)	2,000,000.00	B3	B3	B3	STA	B-	B-	STA
LX265588	Sante Cie/Elivie 7/25 TLB	2,200,000.00	B2	B2	B2	STA	B	B	STA
LX196613	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	*	*	*	*	*	*	*
LX269828	Silica/SGD Pharma 9/25 TLB	1,800,000.00	B3	B3	B3	POS	B	B	STA
LX266693	Socotec 7/25 (EUR)	1,000,000.00	B2	B2	B2	STA	B	B	STA
LX257399	Solina Group Services (Powder) T/L B (1/25)	1,600,000.00	B2	B2	B2	STA	B	B	STA
LX255578	Sport Group 12/24 B2	2,666,666.67	B2	B2	B2	STA	B	B	STA
LX265167	Stada/Nidda 6/25 TLB	4,705,000.00	B2	B2	B2	STA	B	B	STA
LX254354	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	B2	B2	B2	STA	B	B	STA
LX266907	Swissport 7/25 (EUR) TLB	2,100,000.00	B2	B2	B2	POS	B+	B+	STA
LX275332	Syclef / Financiere Chione T/L (11/25)	1,100,000.00	B2	B2	B2	STA	B	B	STA
LX259019	Syntegon (2/25) T/L B	2,300,000.00	B2	B2	B2	STA	B	B	NEG
LX259240	Synthon 2/25 TLB	1,131,313.13	B2	B2	B2	STA	B	B	STA
LX259293	T-Mobile Netherlands 2/25 TLB	1,000,000.00	B1	B1	B2	STA	B	B	POS
XS3101375965	TEAMSPA 2032-07-01	1,286,000.00	B2	B2	B2	STA	B-	B-	STA
XS2864287466	TEAMSYSTEM SPA 31/7/31	500,000.00	B2	B2	B2	STA	B-	B-	STA
XS3106449278	TECHEM 2032-07-15	400,000.00	B2	B2	B2	STA	B+	B+	STA
LX264955	TIC Bidco/Phenna Group 6/25	1,922,535.21	B2	B2	B3	POS	B-	B-	POS
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	3,780,000.00	B2	B2	B2	STA	B	B	STA
LX263354	Tarkett 5/25 TLB	1,870,463.54	B2	B2	B2	POS	B+	B+	POS
LX269558	Techem 9/25 T/L B 6	1,600,000.00	B2	B2	B2	STA	B+	B+	STA
LX276048	Tencate 11/25 T/L	2,234,782.61	B2	B2	B2	STA	B	B	STA
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	B2	B2	B2	STA	B	B	STA
LX225307	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	B1	B2	B2	STA	B+	B	STA
LX254475	Tibco Software/Citrix/Cloud Software 11/24	1,559,912.15	B1	B1	B2	STA	B	B	STA
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	1,775,000.00	B2	B2	B2	STA	B	B	NEG
LX265089	Trescal (Talbot Participation) T/L B (6/25) Cov-Li	1,400,000.00	B2	B2	B2	STA	B	B	STA
LX269575	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	3,630,000.00	B2	B2	B2	STA	B	B	STA

**AlbaCore EURO CLO I DAC****Rating Detail**

As of: 08/12/2025

Next Payment: 20/01/2026



Identifier	Issue/Facility Name	Principal Balance	Moody's Rating at Acquisition	Moody's Rating	Moody's DPR Rating	Moody's Rating Status	S&P Rating at Acquisition	S&P Rating	S&P Rating Status
LX249557	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	B2	B2	B2	STA	B	B	STA
XS2111947748	United Group BV 02/15/28	3,000,000.00	B2	B2	B2	STA	B	B	STA
LX259144	Univar/Windsor 2/25 EUR TLB	1,600,000.00	B2	B1	B1	STA	B+	B+	STA
LX264574	Urbaser 6/25	1,400,000.00	Ba3	B1	B1	NEG	BB-	B+	STA
XS2123970241	VF CORP 0.625% 2/25/2032	3,383,000.00	Ba3	Ba3	Ba2	NEG	BB	BB	STA
XS2231188876	VMDTEF 3 1/4 01/31/31	2,500,000.00	Ba3	Ba3	Ba3	NEG	BB-	B+	STA
LX189822	VMED O2 UK Holdco T/L (EUR) (Virgin Media)	1,217,391.30	Ba3	Ba3	Ba3	NEG	B+	B+	STA
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	B2	B2	B2	STA	B	B	STA
LX264331	Vermaat 6/25 TLB	278,260.87	B2	B2	B1	UPG	B+	B+	UPG
LX183233	Virgin Media SFA Finance T/L O	1,000,000.00	Ba3	Ba3	Ba3	NEG	BB-	B+	STA
LX237014	Vodafone Spain 7/24 (EUR) Cov-Lite T/L	555,555.56	Ba3	Ba2	Ba2	STA	BB	BB	POS
LX266802	Vodafone Spain 7/25 Add-on TLB	1,319,587.63	Ba2	Ba2	Ba2	STA	BB	BB	POS
LX183461	Vodafone Ziggo	2,000,000.00	B1	B1	B1	NEG	B+	B+	STA
LX269820	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	*	B3	B3	STA	*	B-	STA
LX265182	WS Audiology (Sivantos) T/L	2,000,000.00	B3	B3	B3	POS	B	B	STA
LX273598	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	B2	B2	B2	STA	B	B	STA
LX274435	Wessanen 10/25 T/L B	810,000.00	B3	B3	B3	STA	B-	B-	STA
LX257648	Worldpay/Boost Newco 1/25 (EUR) TLB	992,512.50	Ba3	Ba3	Ba2	UPG	BB	BB+	UPG
LX264968	Xella 6/25 TL	1,000,000.00	B3	B3	B2	UPG	B-	B	UPG
XS2010039894	ZFFNGR 3 10/23/29 Corp	3,500,000.00	Ba1	Ba2	Ba2	NEG	BB+	BB-	STA
LX272087	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	B2	B2	B2	STA	B-	B-	POS
LX269895	team.blue 9/25 (EUR) T/L B	834,782.61	B3	B3	B3	STA	B	B	STA

379,270,167.79

**AlbaCore EURO CLO I DAC**

Rating Change Detail

As of: 08/12/2025

Next Payment: 20/01/2026



<i>Issuer Name</i>	<i>Facility / Security Name</i>	<i>Principal Balance</i>	<i>Current Moody's Rating</i>	<i>Previous Moody's Rating</i>	<i>Up / Down</i>	<i>Current S&P Rating</i>	<i>Previous S&P Rating</i>	<i>Up / Down</i>
Asmodee Group AB	ASMODEE GROUP AB FLOATING 12/15/2029	655,058.82	B1	B2	Up			
Centrient Holding B.V.	DSPPHA Float 05/30/2030	1,905,000.00	B3	B2	Down			
Cloud Software Group, Inc	Tibco Software/Citrix/Cloud Software 11/24	1,559,912.15	B1	B2	Up			
Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00				B	B+	Down
Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	1,739,130.43				B+	B	Up
Kleopatra Finco S.a.r.l	Klockner Pentaplast 1/21 (Kleopatra)EUR	1,000,000.00	C	Caa1	Down	D	CCC-	Down
LSF10 EDILIANS INVESTMENTS S.A.R.L.	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00				B+	B	Up
Lorca Finco PLC	Masmovil/MasOrange 2/25	1,750,000.00				BBB-	BB+	Up
Zegona Holdco Limited	Vodafone Spain 7/24 (EUR) Cov-Lite T/L	555,555.56	Ba2	Ba3	Up			
Zegona Holdco Limited	Vodafone Spain 7/25 Add-on TLB	1,319,587.63	Ba2	Ba3	Up			
		15,984,244.59						



AlbaCore EURO CLO I DAC
Principal Paydowns
From 08/11/2025 to 08/12/2025
Next Payment: 20/01/2026



<i>LoanX ID/ Cusip</i>	<i>Facility</i>	<i>Transaction Type</i>	<i>Settlement Date</i>	<i>Transaction Amount</i>
LX185085	Global University Systems T/L B (Markermeer) (1/20)	Facility - Paydown	14/11/2025	3,882,161.96
LX254475	Tibco Software/Citrix/Cloud Software 11/24	Facility - Paydown	28/11/2025	3,929.25
				3,886,091.21



AlbaCore EURO CLO I DAC

Restructure Purchases

As of : 08/12/2025

Next Payment: 20/01/2026



					Accrued Interest Amount	Trade Date	Settle Date
Issuer Name	Facility Name	Par Amount	Trade Price	Cost			

No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC

Restructure Sales

As of : 08/12/2025

Next Payment: 20/01/2026



				<i>Accrued Interest Amount</i>		<i>Trade Date</i>	<i>Settle Date</i>
<i>Issuer Name</i>	<i>Facility Name</i>	<i>Par Amount</i>	<i>Trade Price</i>	<i>Cost</i>			

No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC

Hedge Details

As of: 08/12/2025

Next Payment: 20/01/2026



No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC

Obligor Concentration

As of: 08/12/2025

Next Payment: 20/01/2026



Obligor Name	Principal Balance	% of APB	Number of Assets
Upfield BV	5,000,000.00	1.32	1
Altice France Lux 3 / Altice Holdings 1	4,890,134.00	1.29	3
CAB	4,800,000.00	1.27	3
VMED O2 UK Limited	4,717,391.30	1.24	3
Nidda Healthcare Holding GmbH	4,705,000.00	1.24	1
CD&R Firefly Bidco Limited	4,700,000.00	1.24	1
ZF Invest	4,329,411.77	1.14	1
Groupe Inovie	4,162,745.10	1.10	1
Triley Midco 2 Limited	4,001,971.77	1.06	2
Fugue Finance BV.	4,000,000.00	1.05	1
Ineos Group Holdings SA	4,000,000.00	1.05	2
Ineos Quattro	4,000,000.00	1.05	3
Iris BidCo GmbH	4,000,000.00	1.05	1
Roar BidCo AB	4,000,000.00	1.05	1
Cobham Ultra SeniorCo S.a r.l.	3,800,000.00	1.00	1
TK Elevator Midco GMBH	3,780,000.00	1.00	1
Groupe Babilou	3,666,666.67	0.97	1
Turbo EMEA Holdings BV	3,630,000.00	0.96	1
Althea Acquisition Bidco SARL	3,500,000.00	0.92	1
Elsan SAS	3,500,000.00	0.92	1
Odyssee Investment Bidco SASU	3,500,000.00	0.92	1
ZF Friedrichshafen AG	3,500,000.00	0.92	1
Quintiles IMS Incorporated	3,440,000.00	0.91	1
Boels Topholding B.V.	3,405,172.42	0.90	1
Cheplapharm Arzneimittel GmbH	3,400,000.00	0.90	2
VF Corp	3,383,000.00	0.89	1
Rohm Holding GMBH	3,368,254.79	0.89	1
Boots Group	3,200,000.00	0.84	1
Colisee Group SASU	3,200,000.00	0.84	1
Inspired Education	3,200,000.00	0.84	1
EG America LLC	3,198,910.15	0.84	1
Granite France Bidco	3,127,940.76	0.82	1
Acropole Holding	3,099,999.85	0.82	1
Clay Holdco B.V	3,016,458.22	0.80	1
Al Silk Midco Limited	3,000,000.00	0.79	1
Euro Ethnic Foods Bidco S.A.S.	3,000,000.00	0.79	1
Froneri International Ltd	3,000,000.00	0.79	1
Peer Holding B.V	3,000,000.00	0.79	1

**AlbaCore EURO CLO I DAC**

Obligor Concentration

As of: 08/12/2025

Next Payment: 20/01/2026



<i>Obligor Name</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Platform Bidco Limited	3,000,000.00	0.79	1
United Group BV - ADRIAV17	3,000,000.00	0.79	1
Stars UK Bidco Ltd	2,969,930.94	0.78	1
Envalior Finance GmbH	2,910,000.00	0.77	1
Albion HoldCo Limited	2,900,000.00	0.76	1
Clarios Global LP	2,900,000.00	0.76	2
Pimente Investissement SAS	2,816,666.66	0.74	1
Infinitas Learning Finco B.V.	2,800,000.00	0.74	1
Sport Group	2,666,666.67	0.70	1
Claudius Finance Sarl	2,600,000.00	0.69	1
Ephios Subco 3 sarl	2,526,000.00	0.67	1
Breitling Financing S.a r.l.	2,500,000.00	0.66	1
European Medco Development 4 S.a.r.l.	2,500,000.00	0.66	1
Forvia SE	2,500,000.00	0.66	1
HomeVi	2,500,000.00	0.66	1
Kapla Holding	2,469,000.00	0.65	1
Celeste BidCo B.V	2,460,000.00	0.65	1
Market Bidco Limited	2,418,367.35	0.64	1
Arden Group, Inc.	2,370,370.37	0.63	1
Motion Midco Limited	2,360,000.00	0.62	2
Irel AcquiCo GmbH	2,300,000.00	0.61	1
Normec 1 B.V.	2,300,000.00	0.61	1
PLATIN2025 S.A.R.L.	2,300,000.00	0.61	1
Rubix Group Midco 3 Limited	2,300,000.00	0.61	1
Nobian Finance B.V.	2,250,000.01	0.59	2
Touchdown Acquirer Inc.	2,234,782.61	0.59	1
Castillon SAS	2,232,432.43	0.59	1
AlixPartners, LLP	2,219,304.70	0.59	1
Care BidCo S.A.S	2,200,000.00	0.58	1
Etraveli Group Holding AB	2,200,000.00	0.58	1
Take Care Bidco	2,200,000.00	0.58	1
Parques Reunidos, S.A.	2,103,145.95	0.55	1
Belron Group SCA	2,100,000.00	0.55	1
Radar Bidco SARL	2,100,000.00	0.55	1
Ramsay Generale De Sante	2,060,000.00	0.54	1
Cuppa Bidco B.V.	2,040,005.99	0.54	1
Guala Closures SpA	2,029,000.00	0.54	1
Antigua Bidco Limited	2,022,580.64	0.53	1

**AlbaCore EURO CLO I DAC**

Obligor Concentration

As of: 08/12/2025

Next Payment: 20/01/2026



<i>Obligor Name</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Miller Homes Group	2,018,000.00	0.53	1
IGT Holding IV AB	2,000,000.00	0.53	2
Intermediate Dutch HoldCo	1,999,999.95	0.53	1
LSF10 EDILIANS INVESTMENTS S.A.R.L.	2,000,000.00	0.53	1
Matterhorn Telecom SA	2,000,000.00	0.53	1
Nuuday	2,000,000.00	0.53	1
Opal Bidco SAS	2,000,000.00	0.53	1
Sandy BidCo B.V.	2,000,000.00	0.53	1
SCUR-Alpha 1318 GmbH	2,000,000.00	0.53	1
Techem Verwaltungsgesellschaft 675 MBH	2,000,000.00	0.53	2
WS Audiology A/S	2,000,000.00	0.53	1
Ziggo BV	2,000,000.00	0.53	1
Dorna Sports S.L.	1,979,381.44	0.52	1
Inception Finco S.a r.l.	1,976,190.48	0.52	1
Lernen Bidco Limited	1,975,000.00	0.52	1
Thevelia (US) LLC	1,950,000.00	0.51	1
Ardagh Metal Packaging S.A.	1,939,000.00	0.51	1
TIC BidCo Limited	1,922,535.21	0.51	1
Rainbow UK Holdco Limited	1,920,666.66	0.51	1
QSRP Finco BV	1,908,629.89	0.50	1
Centrient Holding B.V.	1,905,000.00	0.50	1
Terveys-ja hoivapalvelut suomi yhtyma oy	1,874,999.98	0.49	2
Zegona Holdco Limited	1,875,143.19	0.49	2
TARKETT PARTICIPATION	1,870,463.54	0.49	1
Bach Bidco SPA	1,800,000.00	0.47	2
Boluda Towage S.L.	1,800,000.00	0.47	1
SGD S.A.	1,800,000.00	0.47	1
TeamSystem SpA	1,786,000.00	0.47	2
Amber Finco PLC (Applus)	1,785,411.76	0.47	1
Total Webhosting Solutions B.V.	1,775,000.00	0.47	1
Lorca Holdco Limited	1,750,000.00	0.46	1
Galaxy Bidco Ltd	1,739,130.43	0.46	1
ION Platform Finance SARL	1,720,000.00	0.45	1
Autodis SA	1,675,000.00	0.44	1
Solina Group Services SAS	1,600,000.00	0.42	1
Windsor Holdings III LLC	1,600,000.00	0.42	1
WS Holdings, Inc.	1,600,000.00	0.42	1
Pfleiderer Group	1,590,000.00	0.42	1



AlbaCore EURO CLO I DAC

Obligor Concentration

As of: 08/12/2025

Next Payment: 20/01/2026



Obligor Name	Principal Balance	% of APB	Number of Assets
Cloud Software Group, Inc	1,559,912.15	0.41	1
Europe Snacks	1,530,434.79	0.40	1
StepStone Group LP	1,530,434.78	0.40	1
Finco Utilitas BV	1,500,000.00	0.40	1
PEARLS (Netherlands) Bidco B.V	1,500,000.00	0.40	1
HBX Group	1,454,545.45	0.38	1
CTEC II GmbH	1,400,000.00	0.37	1
Talbot International S.A.S.	1,400,000.00	0.37	1
Urbaser, S.A.	1,400,000.00	0.37	1
Adonis Holdings, Inc	1,391,304.35	0.37	1
Umami Restaurant Group, LLC	1,391,304.35	0.37	1
Currenta Group Holdings	1,350,000.00	0.36	1
Golden Goose SPA	1,300,000.00	0.34	1
ONE Hotels GmbH	1,300,000.00	0.34	1
Questel Unite	1,300,000.00	0.34	1
Bubbles Bidco S.p.A (Acqua & Sapone)	1,290,000.00	0.34	1
Ceva Sante Animale	1,200,000.00	0.32	1
Summer (BC) Lux Consolidator S.C.A	1,155,000.00	0.30	1
Zephyr Bidco Limited	1,136,513.17	0.30	1
Skio Bidco BV	1,131,313.13	0.30	1
Oat Bidco Limited	1,113,043.48	0.29	1
Almaviva Developpement	1,108,000.00	0.29	1
Financiere Chione	1,100,000.00	0.29	1
Marcel Bidco GmbH	1,100,000.00	0.29	1
Marshall Group holdings (Luxembourg) SARL	1,086,956.53	0.29	1
Centurion Bidco S.p.A.	1,084,000.00	0.29	1
Elvis UK HoldCo Limited	1,080,000.00	0.28	1
Finastra USA, Inc.	1,072,164.94	0.28	1
Eagle Bidco Limited	1,017,289.71	0.27	1
Aenova Holding GMBH	1,000,000.00	0.26	1
Aernnova Aerospace S.A.U.	1,000,000.00	0.26	1
Aviv Group GMBH	1,000,000.00	0.26	1
Broom Holdings BidCo Limited	1,000,000.00	0.26	1
CEME S.P.A.	1,000,000.00	0.26	1
Fedrigoni	1,000,000.00	0.26	1
Greenwich Bidco Ltd	1,000,000.00	0.26	1
Herens Midco S.a.r.l.	1,000,000.00	0.26	1
Howden Group Holdings Ltd	1,000,000.00	0.26	1

**AlbaCore EURO CLO I DAC**

Obligor Concentration

As of: 08/12/2025

Next Payment: 20/01/2026



<i>Obligor Name</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Innio Group Holding GmbH	1,000,000.00	0.26	1
IVC Acquisition Ltd	1,000,000.00	0.26	1
Kleopatra Finco S.a.r.l	1,000,000.00	0.26	1
LSF10 XL Invts Sarl	1,000,000.00	0.26	1
Minimax GMBH & Co	1,000,000.00	0.26	1
Penta Technologies BV (Unica)	1,000,000.00	0.26	1
Shilton Bidco Ltd	1,000,000.00	0.26	1
SOCO 2	1,000,000.00	0.26	1
WP/AP Telecom Holdings IV BV	1,000,000.00	0.26	1
Boxer Parent Company, Inc.	995,000.00	0.26	1
Boost Newco Borrower, LLC	992,512.50	0.26	1
Arena Lux Fin Sarl	974,000.00	0.26	1
Castello Bc Bidco Spa	963,000.00	0.25	1
Alpha AB Bidco B.V.	930,855.76	0.25	1
Galileo Global Education Finance SARL	922,336.33	0.24	1
PLT VII Finance S.A r.l.	835,000.00	0.22	1
Team.Blue Finco SARL	834,782.61	0.22	1
Indicor, LLC	830,814.54	0.22	1
SIG Plc	824,000.00	0.22	1
Ecotone	810,000.00	0.21	1
Apave	800,000.00	0.21	1
Cerebro HoldCo GmbH	800,000.00	0.21	2
Athena Bidco SAS	750,000.00	0.20	1
HestiaFloor 2	750,000.00	0.20	1
Applegreen Limited	725,000.00	0.19	1
Picard Bondco SA	667,000.00	0.18	1
Asmodee Group AB	655,058.82	0.17	1
Speedster Bidco GmbH	642,857.14	0.17	1
Mermaid Bidco Inc	630,000.00	0.17	1
ADB Safegate	626,087.00	0.17	1
RIMINI BIDCO SPA	604,000.00	0.16	1
GateGroup Holding AG	556,521.74	0.15	1
Dolcetto Holdco S.p.A.	550,000.00	0.15	1
Kepler SpA	420,000.00	0.11	1
Vincent Bidco BV	278,260.87	0.07	1
Cerved Group SpA	204,000.00	0.05	1
	379,270,167.79	100.00	209



AlbaCore EURO CLO I DAC
Obligor Concentration
As of: 08/12/2025
Next Payment: 20/01/2026



Obligor Name	Principal Balance	% of APB	Number of Assets
Aggregate Principal Balance		379,270,167.79	



AlbaCore EURO CLO I DAC
Country Concentration
As of: 08/12/2025
Next Payment: 20/01/2026



Country	Principal Balance	% of APB	Number of Assets
France	92,920,840.60	24.50	46
United Kingdom	78,006,124.37	20.57	41
Germany	54,899,880.04	14.48	30
Netherlands	47,332,066.35	12.48	23
United States	40,751,592.07	10.74	19
Spain	15,801,627.79	4.17	11
Italy	14,030,000.00	3.70	15
Sweden	9,942,015.35	2.62	6
Luxembourg	9,184,782.61	2.42	5
Switzerland	5,656,521.74	1.49	4
Belgium	4,034,716.89	1.06	3
Denmark	2,000,000.00	0.53	1
Finland	1,874,999.98	0.49	2
Austria	1,000,000.00	0.26	1
Ireland	1,000,000.00	0.26	1
Lithuania	835,000.00	0.22	1
	379,270,167.79	100.00	209
Aggregate Principal Balance		379,270,167.79	



AlbaCore EURO CLO I DAC
Moody's Industry Concentration
As of: 08/12/2025
Next Payment: 20/01/2026



<i>Issuer Industry Classification</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Aerospace & Defense	8,396,513.17	2.21	4
Automotive	10,575,000.00	2.79	5
Banking, Finance, Insurance & Real Estate	7,581,642.78	2.00	5
Beverage, Food & Tobacco	20,464,107.44	5.40	9
Capital Equipment	17,641,929.72	4.65	9
Chemicals, Plastics, & Rubber	17,528,254.80	4.62	10
Construction & Building	14,953,912.82	3.94	9
Consumer goods: Durable	10,849,956.53	2.86	6
Consumer goods: Non-durable	4,555,106.92	1.20	3
Containers, Packaging & Glass	10,068,000.00	2.65	6
Environmental Industries (Region 1)	2,400,000.00	0.63	2
Forest Products & Paper	604,000.00	0.16	1
Healthcare & Pharmaceuticals	71,613,732.04	18.88	36
High Tech Industries	24,066,322.20	6.35	16
Hotel, Gaming & Leisure	12,206,321.29	3.22	8
Media: Advertising, Printing & Publishing	1,000,000.00	0.26	1
Media: Broadcasting & Subscription	4,717,391.30	1.24	3
Media: Diversified & Production	3,173,291.92	0.84	3
Retail	29,244,689.27	7.71	10
Services: Business	51,046,292.75	13.46	34
Services: Consumer	24,442,967.43	6.44	11
Telecommunications	22,850,277.19	6.02	13
Transportation: Consumer	3,174,000.00	0.84	2
Wholesale	6,116,458.22	1.61	3
	379,270,167.79	100.00	209
Aggregate Principal Balance		379,270,167.79	



AlbaCore EURO CLO I DAC
S&P Industry Concentration
As of: 08/12/2025
Next Payment: 20/01/2026



Issuer Industry Classification	Principal Balance	% of APB	Number of Assets
Pharmaceuticals	34,303,824.71	9.04	18
Healthcare Providers and Services	33,367,935.56	8.80	16
Food and Staples Retailing	22,238,689.27	5.86	8
Diversified Consumer Services	21,342,967.43	5.63	9
Commercial Services and Supplies	20,616,642.62	5.44	14
Food Products	19,797,107.44	5.22	8
Chemicals	17,528,254.80	4.62	10
Media	16,521,277.05	4.36	12
Machinery	15,546,842.72	4.10	8
Hotels, Restaurants and Leisure	14,406,321.29	3.80	9
Software	14,390,912.15	3.79	11
Auto Components	12,675,000.00	3.34	6
Professional Services	12,023,304.65	3.17	7
Energy Equipment and Services	11,158,612.48	2.94	8
IT Services	10,854,155.80	2.86	7
Diversified Telecommunication Services	9,835,000.00	2.59	5
Containers and Packaging	9,672,000.00	2.55	6
Textiles, Apparel and Luxury Goods	9,103,666.66	2.40	4
Trading Companies and Distributors	7,809,458.22	2.06	4
Life Sciences Tools and Services	7,441,971.77	1.96	3
Healthcare Equipment and Supplies	7,400,000.00	1.95	3
Construction and Engineering	7,279,710.15	1.92	3
Insurance	6,589,130.28	1.74	4
Building Products	4,855,246.15	1.28	3
Aerospace and Defense	4,800,000.00	1.27	2
Construction Materials	4,590,000.00	1.21	3
Marine	3,900,000.00	1.03	2
Household Durables	3,104,956.53	0.82	2
Multiline Retail	3,000,000.00	0.79	1
Wireless Telecommunication Services	2,750,000.00	0.73	2
Real Estate Management and Development	2,000,000.00	0.53	2
Distributors	1,600,000.00	0.42	1
Electrical Equipment	1,589,087.00	0.42	2
Electronic Equipment, Instruments and Components	1,000,000.00	0.26	1
Paper and Forest Products	1,000,000.00	0.26	1
Diversified Financial Services	992,512.50	0.26	1
Transportation Infrastructure	974,000.00	0.26	1
Leisure Products	655,058.82	0.17	1



AlbaCore EURO CLO I DAC
S&P Industry Concentration
As of: 08/12/2025
Next Payment: 20/01/2026



<i>Issuer Industry Classification</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Air Freight and Logistics	556,521.74	0.15	1
	379,270,167.79	100.00	209
Aggregate Principal Balance		379,270,167.79	



AlbaCore EURO CLO I DAC

Moody's Rating Stratification

As of: 08/12/2025

Next Payment: 20/01/2026



Moody's Rating	Aggregate Balance	% of APB	Number of Assets
B1	63,614,606.03	16.77	35
B2	163,763,014.16	43.18	90
B3	98,877,604.29	26.07	56
Ba1	3,000,000.00	0.79	1
Ba2	10,565,143.19	2.79	5
Ba3	17,950,830.69	4.73	11
C	1,000,000.00	0.26	1
Caa1	17,298,969.43	4.56	9
Caa2	3,200,000.00	0.84	1
	379,270,167.79	100.00	209

**AlbaCore EURO CLO I DAC**

S&P Rating Stratification

As of: 08/12/2025

Next Payment: 20/01/2026



<i>S&P Rating</i>	<i>Aggregate Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
B	172,755,750.31	45.55	98
B+	44,370,072.58	11.70	26
B-	79,447,942.29	20.95	41
BB	11,616,697.05	3.06	6
BB+	7,432,512.50	1.96	3
BB-	40,780,016.03	10.75	23
BBB-	1,750,000.00	0.46	1
CCC+	16,917,177.03	4.46	9
CCC-	3,200,000.00	0.84	1
D	1,000,000.00	0.26	1
	379,270,167.79	100.00	209

**AlbaCore EURO CLO I DAC****Deal Counterparty Information**

As of: 08/12/2025

Next Payment: 20/01/2026



<i>Role</i>	<i>Entity</i>	<i>Address</i>	<i>LEI Number</i>
Account Bank	U.S Bank Europe DAC	Block F1, Cherrywood Business Park, Cherrywood, Dublin 18, Ireland D18 W2X7	
Calculation Agent	U.S. Bank Global Corporate Trust Limited	125 Old Broad Street, Fifth Floor, London	
Collateral Administrator	U.S. Bank Global Corporate Trust Limited	125 Old Broad Street, Fifth Floor, London	
Collateral Manager	AlbaCore Capital LLP	55 St James's Street, London, SW1A 1LA,	
Collateral Manager LEI Number			5493001WSB7SPN3V1P91
Custodian	U.S Bank Europe DAC	Block F1, Cherrywood Business Park, Cherrywood, Dublin 18, Ireland D18 W2X7	
Information Agent	U.S. Bank Global Corporate Trust Limited	125 Old Broad Street, Fifth Floor, London	
Issuer	AlbaCore Euro CLO III Designated Activity Company	5th Floor, The Exchange, George's Dock,	
Issuer LEI Number			635400G8VC9URBYCEM54
Principal Paying Agent	U.S Bank Europe DAC	Block F1, Cherrywood Business Park, Cherrywood, Dublin 18, Ireland D18 W2X7	
Registrar	U.S Bank Europe DAC	Block F1, Cherrywood Business Park, Cherrywood, Dublin 18, Ireland D18 W2X7	
Transfer Agent	U.S Bank Europe DAC	Block F1, Cherrywood Business Park, Cherrywood, Dublin 18, Ireland D18 W2X7	
Trustee	U.S. Bank Trustees Limited	125 Old Broad Street, Fifth Floor, London	

**AlbaCore EURO CLO I DAC****Deal Counterparty Ratings**

As of: 08/12/2025

Next Payment: 20/01/2026



<i>Counterparty Name</i>	<i>Counterparty Role</i>	<i>Moody's Short-term</i>	<i>Moody's ST Min</i>	<i>Moody's ST Result</i>	<i>Moody's Long-term</i>	<i>Moody's LT Min</i>	<i>Moody's LT Result</i>	<i>S&P Short-term</i>	<i>S&P ST Min</i>	<i>S&P ST Result</i>	<i>S&P Long-term</i>	<i>S&P LT Min</i>	<i>S&P LT Result</i>
U.S. Bank Europe DAC	Account Bank	P-1	P-1	Pass	A2	A2	Pass	A-1	A-1	Pass	A+	A	Pass
U.S. Bank Europe DAC	Custodian	P-1	P-1	Pass	A2	A2	Pass	A-1	A-1	Pass	A+	A	Pass
U.S. Bank Europe DAC	Paying Agent	P-1	P-3	Pass	A2	Baa3	Pass	A-1	NR	N/A	A+	NR	N/A
U.S. Bank Europe DAC	Registrar	P-1	NP	N/A	A2	NR	N/A	A-1	NR	N/A	A+	NR	N/A
U.S. Bank Europe DAC	Transfer Agent	P-1	NP	N/A	A2	NR	N/A	A-1	NR	N/A	A+	NR	N/A
U.S. Bank Global Corporate Trust Limited	Calculation Agent	NP	NP	N/A	NR	NR	N/A	NR	NR	N/A	NR	NR	N/A
U.S. Bank Global Corporate Trust Limited	Collateral Administrator	NP	NP	N/A	NR	NR	N/A	NR	NR	N/A	NR	NR	N/A
U.S. Bank Global Corporate Trust Limited	Information Agent	NP	NP	N/A	NR	NR	N/A	NR	NR	N/A	NR	NR	N/A
U.S. Bank Trustees Limited	Trustee	NP	NP	N/A	NR	NR	N/A	NR	NR	N/A	NR	NR	N/A



AlbaCore EURO CLO I DAC
ISIN and Common Code for Notes
As of: 08/12/2025
Next Payment: 20/01/2026



<i>Issuer Name</i>	<i>Regulation S Notes</i>	<i>Rule 144A Notes</i>
Class A CM Exchangeable Non-Voting Notes	XS2368815804	XS2368816281
Class A CM Non-Voting Notes	XS2368816018	XS2368816448
Class A CM Voting Notes	XS2368815713	XS2368816109
Class B-1 Notes	XS2368816794	XS2368816877
Class B-2 Notes	XS2368816950	XS2368817099
Class C Notes	XS2368817172	XS2368817255
Class D Notes	XS2368817339	XS2368817412
Class E Notes	XS2368817503	XS2368817685
Class F Notes	XS2368817768	XS2368817842
Subordinated Notes	XS2084075972	XS2084076350

Footnote:

The common code for the Notes of each Class is equivalent to the first 9 numbers of each ISIN listed.



AlbaCore EURO CLO I DAC
Notice to Noteholders
As of: 08/12/2025
Next Payment: 20/01/2026



(A) each Noteholder must be either (x) a QIB that is a QP or (y) a person outside the United States that is not a U.S. person (as defined in Regulation S);
(B) the Notes may only be transferred to investors which also meet such criteria; and
(C) the Issuer has the right to require any Noteholder who does not meet such criteria to redeem, sell or transfer its Notes (capitalised terms in this paragraph shall have the meaning given to them in the Conditions).
The Originator Requirement has been satisfied.



The Collateral Administrator has received written confirmation from the Retention Holder: (a) that it has acquired on the Issue Date and has continued to retain the Retention Notes, in accordance with the EU Retention Requirements; (b) that it has not sold, hedged, entered into a short position or otherwise mitigated its credit risk under or associated with the Retention Notes, where to do so would cause the transaction contemplated by the Transaction Documents to cease to be compliant with the Securitization Regulation; (c) that in relation to every Collateral Obligation it sells or transfers to the Issuer, it purchased or will purchase such Collateral Obligation on its own account prior to selling or transferring such Collateral Obligation to the Issuer; (d) that it has established the securitization scheme consisting of the issuance by the Issuer of the Notes described in the Offering Circular; (e) that it is not an entity that has been established or that operates for the sole purpose of securitizing exposures.



This report is for the purposes of information only. Certain information included in this report is estimated, approximated or projected and it is provided without any representations or warranties as to its accuracy or completeness and none of the Collateral Administrator, the Trustee, the Issuer or the Collateral Manager will have any liability for estimates, approximations or projections contained herein.

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