

Clarinda Park CLO DAC

Monthly Report As Of 15/01/2026



Trade Date Basis

Closing Date: 15/11/2016

Effective Date: 16/03/2017

Last Payment Date: 17/11/2025

Next Payment Date: 17/02/2026

€0.00 Class X RR Notes due 2034

€242,836,817.55 Class A-1 RR Notes due 2034

€40,000,000.00 Class A-2 RR Notes due 2034

€26,000,000.00 Class B RR Notes due 2034

€25,000,000.00 Class C RR Notes due 2034

€21,000,000.00 Class D RR Notes due 2034

€11,500,000.00 Class E RR Notes due 2034

€45,100,000.00 Subordinated Notes due 2034

Collateral Manager

Blackstone Ireland Limited

Collateral Administrator

Virtus Group, LP (UK)

Trustee

Citicorp Trustee Company Limited

Rating Agency

Moody's Investor Services (London)

Rating Agency

S&P Ratings Services (UK)

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Monthly Notice

The Collateral Administrator has received written confirmation from the Collateral Manager that Blackstone Corporate Funding DAC, the Originator continues to retain the Retention Notes as required; and have not sold, hedged or otherwise mitigated the credit risk under or associated with the Retention Notes or the underlying portfolio of Collateral Obligations, except to the extent permitted in accordance with the Retention Requirements in Article 122a.

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Coverage Tests

	16/03/2017 Initial	15/12/2025 Prior	Current	Trigger	Result
Class A Par Value Test	137.87%	139.00%	139.07%	128.89%	Passed
Class B Par Value Test	128.59%	127.30%	127.37%	120.39%	Passed
Class C Par Value Test	120.12%	117.77%	117.83%	112.49%	Passed
Class D Par Value Test	111.76%	110.80%	110.85%	106.36%	Passed
Event of Default Test 10 (a)(iv)	167.87%	162.09%	162.17%	102.50%	Passed
Class A Interest Coverage Ratio Test	335.43%	226.46%	223.43%	120.00%	Passed
Class B Interest Coverage Ratio Test	290.42%	199.60%	196.92%	115.00%	Passed
Class C Interest Coverage Ratio Test	243.51%	175.54%	173.19%	110.00%	Passed

Quality Tests

	16/03/2017 Initial	15/12/2025 Prior	Current	Trigger	Result
S&P CDO Monitor Test	N/A	59.31%	58.73%	63.43%	Passed
Moody's Minimum Diversity Test	47	58	58	58	N/A
Moody's Maximum Weighted Average Rating Factor Test	2662	3009	3013	3143	Passed
Moody's Minimum Weighted Average Recovery Rate Test	45.9%	44.2%	44.1%	42.3%	Passed
Minimum Weighted Average Spread Test	4.3600%	3.4662%	3.4691%	3.4400%	Passed
Weighted Average Life Test	5.3500	3.7758	3.6888	3.6000	Failed

Additional Totals

	Initial	Prior	Current
Aggregate Principal Balance of Collateral Obligations (excluding Defaults/Deferring)	€392,388,459.40	€359,245,232.19	€359,315,064.00
Collateral Principal Amount	€401,210,224.76	€392,736,014.69	€392,946,263.69

Capital Structure

Term Notes	Original	Current	Weighted Avg. Rate	Projected Coupon
Class X RR Notes	€690,000.00	€0.00	N/A	€0.00
Class A-1 RR Notes	€248,000,000.00	€242,836,817.55	2.96400%	€1,839,407.95
Class A-2 RR Notes	€40,000,000.00	€40,000,000.00	3.56400%	€364,320.00
Class B RR Notes	€26,000,000.00	€26,000,000.00	4.46400%	€296,608.00
Class C RR Notes	€25,000,000.00	€25,000,000.00	5.36400%	€342,700.00
Class D RR Notes	€21,000,000.00	€21,000,000.00	7.63400%	€409,691.33
Class E RR Notes	€11,500,000.00	€11,500,000.00	9.68400%	€284,602.00
Subordinated Notes	€45,100,000.00	€45,100,000.00		
	€417,290,000.00	€411,436,817.55		€3,537,329.28

Cash Balances

Cash Accounts	Principal	Interest	Total
Collection Account - EUR	€0.00	€0.00	€0.00
Principal Account -EUR	€3,739,530.46	€0.00	€3,739,530.46
Interest Account - EUR	€0.00	€368,986.97	€368,986.97
Unused Proceeds Account - EUR	€0.00	€0.00	€0.00
Payment Account	€0.00	€0.00	€0.00
Expense Reserve Account	€0.00	€0.00	€0.00
Supplemental Reserve Account	€0.00	€0.00	€0.00
First Period Reserve Account	€0.00	€0.00	€0.00
EUR Counterparty Downgrade BAML	€0.00	€0.00	€0.00
Currency Account GBP	£0.00	£70,067.35	£70,067.35
Interest Smoothing Account	€0.00	€0.00	€0.00
Unfunded Revolver Reserve Account	€102,941.17	€0.00	€102,941.17
Currency Account USD	\$0.00	\$9.30	\$9.30
EUR Counterparty Downgrade BNPP	€0.00	€0.00	€0.00
EUR Counterparty Downgrade JPM	€0.00	€0.00	€0.00
NOK Interest Account	kr0.00	kr0.00	kr0.00
NOK Principal Account	kr0.00	kr0.00	kr0.00
Principal Account - Unscheduled	€24,385,957.42	€0.00	€24,385,957.42
EUR MMF Blackrock (Principal)	€5,500,000.00	€0.00	€5,500,000.00

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Cash Accounts	Principal	Interest	Total
EUR MMF Blackrock (Interest)	€0.00	€3,500,000.00	€3,500,000.00

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Portfolio Profile Test Summary

	Initial %	Prior %	Current Amount	Current %	Minimum Trigger	Maximum Trigger	Result
Collateral Principal Amount	€392,946,263.69						
Secured Senior Obligations plus Cash	100.00%	98.64%	€385,603,981.88	98.13%	90.00%		Passed
Secured Senior Loans plus Cash	82.72%	90.05%	€351,890,778.58	89.55%	70.00%		Passed
Unsecured Senior Loans, Second Lien Loans, Mezzanine Obligations, High Yield Bonds and First Lien Last Out Loans	0.00%	1.36%	€7,336,570.00	1.87%		10.00%	Passed
Second Lien Loans and Mezzanine Obligations	N/A	0.00%	€0.00	0.00%		5.00%	Passed
Largest Obligor	1.99%	1.78%	€7,000,000.00	1.78%		3.00%	Passed
Fourth Largest Obligor	N/A	1.25%	€4,900,000.00	1.25%		2.50%	Passed
Largest Non Secured Senior Obligor	0.00%	0.60%	€2,349,000.00	0.60%		1.50%	Passed
Non-Euro Obligations	7.40%	0.30%	€1,159,900.00	0.30%		20.00%	Passed
Participations	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
Current Pay Obligations	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
Commitment Amount for Revolving and Delayed Drawdown Collateral Obligations	0.62%	0.06%	€250,000.00	0.06%		5.00%	Passed
Moody's Caa Obligations	0.00%	6.53%	€25,634,289.07	6.52%		7.50%	Passed
S&P CCC Obligations	1.18%	5.67%	€22,256,789.07	5.66%		7.50%	Passed
Bridge Loans	N/A	0.00%	€0.00	0.00%		5.00%	Passed
PIK Securities	0.00%	0.80%	€4,428,406.66	1.13%		5.00%	Passed
Fixed Rate Collateral Debt Obligations	3.43%	5.59%	€23,953,250.50	6.10%		10.00%	Passed
Moody's Rating Derived from an S&P Rating	0.00%	0.76%	€0.00	0.00%		10.00%	Passed
Obligors who are Domiciled in countries rated A1 and below by Moody's	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Obligors Domiciled in countries rated < A- by S&P	7.88%	3.35%	€13,163,000.00	3.35%		10.00%	Passed
Cov-Lite Loans	4.16%	2.31%	€10,077,863.38	2.56%		30.00%	Passed
Obligor which is a Portfolio Company	0.00%	2.09%	€8,196,693.38	2.09%		20.00%	Passed
Obligations with total obligor indebtedness >= 150,000,000 EUR and < 250,000,000 EUR	3.37%	0.20%	€794,290.11	0.20%		5.00%	Passed

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Portfolio Profile Test Summary

	Initial %	Prior %	Current Amount	Current %	Minimum Trigger	Maximum Trigger	Result
Collateral Principal Amount	€392,946,263.69						
Largest S&P Industry	8.91%	10.15%	€39,862,311.60	10.14%		17.50%	Passed
Second Largest S&P Industry	8.57%	7.87%	€30,902,010.23	7.86%		15.00%	Passed
Third Largest S&P Industry	5.45%	7.64%	€29,838,328.64	7.59%		12.00%	Passed
Three Largest S&P Industry (combined)	22.93%	25.67%	€100,602,650.47	25.60%		40.00%	Passed
Unhedged Collateral Obligations	N/A	0.00%	€0.00	0.00%		2.50%	Passed
Corporate Rescue Loans	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
Distressed Exchange Obligations	N/A	0.00%	€0.00	0.00%		2.50%	Passed
Discount Obligations	0.00%	0.00%	€0.00	0.00%		25.00%	Passed
Collateral Obligations acquired from Collateral Manager or Issuer	N/A	0.00%	€0.00	0.00%		25.00%	Passed
Top Ten Obligors (Combined)	16.20%	12.62%	€49,495,846.73	12.60%		27.00%	Passed
Annual Obligations	N/A	0.00%	€0.00	0.00%		2.50%	Passed

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Portfolio Profile Summary - Bivariate Risk Table

	Initial %	Prior %	Current Amount	Current %	Minimum Trigger	Maximum Trigger	Result
Collateral Principal Amount	€392,946,263.69						
Moody's Aggregate Third Party Credit Exposure <= Aaa	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Moody's Aggregate Third Party Credit Exposure <= Aa1	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Moody's Aggregate Third Party Credit Exposure <= Aa2	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Moody's Aggregate Third Party Credit Exposure <= Aa3	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Moody's Aggregate Third Party Credit Exposure <= A1	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Moody's Aggregate Third Party Credit Exposure <= A2 and P-1	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
Moody's Aggregate Third Party Credit Exposure <= A3 or A2 and not P-1	0.00%	0.00%	€0.00	0.00%		0.00%	Passed
Largest Moody's Third Party Credit Exposure = Aaa	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Largest Moody's Third Party Credit Exposure = Aa1	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Largest Moody's Third Party Credit Exposure = Aa2	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Largest Moody's Third Party Credit Exposure = Aa3	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Largest Moody's Third Party Credit Exposure = A1	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
Largest Moody's Third Party Credit Exposure = A2 and P-1	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
Largest Moody's Third Party Credit Exposure = A3	0.00%	0.00%	€0.00	0.00%		0.00%	Passed
S&P Aggregate Third Party Credit Exposure <= AAA	0.00%	0.00%	€0.00	0.00%		20.00%	Passed
S&P Aggregate Third Party Credit Exposure <= AA+	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
S&P Aggregate Third Party Credit Exposure <= AA	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
S&P Aggregate Third Party Credit Exposure <= AA-	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
S&P Aggregate Third Party Credit Exposure <= A+	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
S&P Aggregate Third Party Credit Exposure = A and A-1	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
S&P Aggregate Third Party Credit Exposure = A-	0.00%	0.00%	€0.00	0.00%		0.00%	Passed
Largest S&P Third Party Credit Exposure = AAA	0.00%	0.00%	€0.00	0.00%		20.00%	Passed

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Portfolio Profile Summary - Bivariate Risk Table

	Initial %	Prior %	Current Amount	Current %	Minimum Trigger	Maximum Trigger	Result
Collateral Principal Amount	€392,946,263.69						
Largest S&P Third Party Credit Exposure = AA+	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Largest S&P Third Party Credit Exposure = AA	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Largest S&P Third Party Credit Exposure = AA-	0.00%	0.00%	€0.00	0.00%		10.00%	Passed
Largest S&P Third Party Credit Exposure = A+	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
Largest S&P Third Party Credit Exposure = A	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
Largest S&P Third Party Credit Exposure = A-	0.00%	0.00%	€0.00	0.00%		0.00%	Passed

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Additional Limitations

	Initial %	Prior %	Current Amount	Current %	Minimum Trigger	Maximum Trigger	Result
Aggregate Principal Balance €360,820,173.87							
Restructured Obligations	N/A	0.00%	€0.00	0.00%			N/A
Selling Institution not the lender of record	0.00%	0.00%	€0.00	0.00%			N/A
Cov-Lite Excluding Proviso	0.00%	0.00%	€0.00	0.00%			N/A
Aggregate Principal Par Amount €361,448,654.32							
Collateral Enhancement Obligation or Exchangeable Securities	0.00%	0.00%	€0.00	0.00%			N/A
Collateral Principal Amount €392,946,263.69							
Second Lien Loans	N/A	0.00%	€0.00	0.00%			N/A
Collateral Principal Amount - Including Defaults €394,445,661.75							
Trading Plan purchases	N/A	0.00%	€0.00	0.00%		5.00%	Passed
Assigned S&P rating per Collateral Manager pending credit estimate	N/A	0.00%	€0.00	0.00%		5.00%	Passed
Swapped Non-Discount Obligations (Collateral Principal Amount)	0.00%	0.00%	€0.00	0.00%		7.50%	Passed
Frequency Switch Obligation	0.00%	0.00%	€0.00	0.00%		20.00%	Passed
Rating B3 per Collateral Manager pending Rating Estimate	0.00%	0.00%	€0.00	0.00%		5.00%	Passed
S&P Rating per Clause (e)(i)	0.00%	0.00%	€0.00	0.00%		15.00%	Passed
Target Par Amount €400,000,000.00							
Loss Mitigation and Extended Loss Mitigation Loans Cumulative acquired by Int./Prin. Proceeds (Target Par Amount)	N/A	0.07%	€283,253.42	0.07%		10.00%	Passed
Loss Mitigation Loans and Extended Loss Mitigation Loans Cumulative acquired by Principal Proceeds (Target Par Amount)	N/A	0.07%	€283,253.42	0.07%		5.00%	Passed
Loss Mitigation Loans Current (Target Par Amount)	N/A	0.07%	€283,253.42	0.07%		5.75%	Passed

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Additional Limitations

	Initial %	Prior %	Current Amount	Current %	Minimum Trigger	Maximum Trigger	Result
Target Par Amount	€400,000,000.00						
Extended Loss Mitigation Loans Current (Target Par Amount)	N/A	0.00%	€0.00	0.00%		2.00%	Passed
Bankruptcy Exchange (Cumulative)	N/A	0.00%	€0.00	0.00%		7.50%	Passed
Bankruptcy Exchange	N/A	0.00%	€0.00	0.00%		3.00%	Passed
Swapped Non-Discount Obligations (Target Par Amount)	N/A	0.00%	€0.00	0.00%		15.00%	Passed

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Notes Information

Capital Structure

									Moody's			S&P		
Identifier	Original	Current	Factor	Index	Spread	Coupon	Maturity Date	Original	Current	Watch	Original	Current	Watch	
Euro (EUR)														
Class A-1 RR Notes	XS2296465672	€248,000,000.00	€242,836,817.55	0.9791807159	EurIBOR (3 months)	0.90000%	2.96400%	15/02/2034	Aaa	Aaa	N	AAA	AAA	N
Class A-2 RR Notes	XS2296465839	€40,000,000.00	€40,000,000.00	1.0000000000	EurIBOR (3 months)	1.50000%	3.56400%	15/02/2034	Aa2	Aaa	N	AA	AA	N
Class B RR Notes	XS2296466217	€26,000,000.00	€26,000,000.00	1.0000000000	EurIBOR (3 months)	2.40000%	4.46400%	15/02/2034	A2	A1	N	A	A	N
Class C RR Notes	XS2296466480	€25,000,000.00	€25,000,000.00	1.0000000000	EurIBOR (3 months)	3.30000%	5.36400%	15/02/2034	Baa3	Baa3	N	BBB	BBB	N
Class D RR Notes	XS2296468429	€21,000,000.00	€21,000,000.00	1.0000000000	EurIBOR (3 months)	5.57000%	7.63400%	15/02/2034	Ba3	Ba3	N	BB-	BB-	N
Class E RR Notes	XS2296467371	€11,500,000.00	€11,500,000.00	1.0000000000	EurIBOR (3 months)	7.62000%	9.68400%	15/02/2034	B3	B3	N	B-	B-	N
Subordinated Notes	XS1499662770	€45,100,000.00	€45,100,000.00	1.0000000000				15/02/2034	NR	NR	N	NR	NR	N
		€416,600,000.00	€411,436,817.55											

Notes Information - Principal And Interest Activity

Transaction Description	Date	Par/Commitment	Principal	Factor	Interest
Euro (EUR)					
Class A-1 RR Notes					
Notes - Interest Payment	17/11/2025			0.0075761658	€1,878,889.11
Notes - Principal Repayment	17/11/2025	€2,249,882.86	€2,249,882.86	0.0090721083	€0.00
Notes - Interest Payment	15/08/2025			0.0077765556	€1,928,585.78
Notes - Principal Repayment	15/08/2025	€2,913,299.59	€2,913,299.59	0.0117471758	€0.00
Notes - Interest Payment	15/05/2025			0.0082560000	€2,047,488.00
Notes - Interest Payment	18/02/2025			0.0103523611	€2,567,385.56
Notes - Interest Payment	15/11/2024			0.0113517778	€2,815,240.89
Notes - Interest Payment	15/08/2024			0.0120826667	€2,996,501.33
Notes - Interest Payment	15/05/2024			0.0120025000	€2,976,620.00
Notes - Interest Payment	15/02/2024			0.0125273333	€3,106,778.67
Notes - Interest Payment	15/11/2023			0.0119625556	€2,966,713.78
Notes - Interest Payment	15/08/2023			0.0107921111	€2,676,443.56
Notes - Interest Payment	15/05/2023			0.0087862778	€2,178,996.89
Notes - Interest Payment	15/02/2023			0.0068948889	€1,709,932.44
Notes - Interest Payment	15/11/2022			0.0031203333	€773,842.67
Notes - Interest Payment	15/08/2022			0.0022750000	€564,200.00
Notes - Interest Payment	16/05/2022			0.0022500000	€558,000.00
Notes - Interest Payment	15/02/2022			0.0023000000	€570,400.00
Notes - Interest Payment	15/11/2021			0.0022750000	€564,200.00
Notes - Interest Payment	16/08/2021			0.0022750000	€564,200.00
Notes - Interest Payment	17/05/2021			0.0021000000	€520,800.00

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Notes Information

Notes Information - Principal And Interest Activity

	Transaction Description	Date	Par/Commitment	Principal	Factor	Interest
Euro (EUR)						
Class A-1 RR Notes						
	Notes - Sale	22/02/2021	€248,000,000.00	€248,000,000.00	1.0000000000	€0.00
Class A-2 RR Notes						
	Notes - Interest Payment	17/11/2025			0.0092328890	€369,315.56
	Notes - Interest Payment	15/08/2025			0.0093098890	€372,395.56
	Notes - Interest Payment	15/05/2025			0.0096893332	€387,573.33
	Notes - Interest Payment	18/02/2025			0.0119356945	€477,427.78
	Notes - Interest Payment	15/11/2024			0.0128851110	€515,404.44
	Notes - Interest Payment	15/08/2024			0.0136160000	€544,640.00
	Notes - Interest Payment	15/05/2024			0.0135025000	€540,100.00
	Notes - Interest Payment	15/02/2024			0.0140606668	€562,426.67
	Notes - Interest Payment	15/11/2023			0.0134958890	€539,835.56
	Notes - Interest Payment	15/08/2023			0.0123254445	€493,017.78
	Notes - Interest Payment	15/05/2023			0.0102696110	€410,784.44
	Notes - Interest Payment	15/02/2023			0.0084282222	€337,128.89
	Notes - Interest Payment	15/11/2022			0.0046536668	€186,146.67
	Notes - Interest Payment	15/08/2022			0.0037916668	€151,666.67
	Notes - Interest Payment	16/05/2022			0.0037500000	€150,000.00
	Notes - Interest Payment	15/02/2022			0.0038333332	€153,333.33
	Notes - Interest Payment	15/11/2021			0.0037916668	€151,666.67
	Notes - Interest Payment	16/08/2021			0.0037916668	€151,666.67
	Notes - Interest Payment	17/05/2021			0.0035000000	€140,000.00
	Notes - Sale	22/02/2021	€40,000,000.00	€40,000,000.00	1.0000000000	€0.00
Class B RR Notes						
	Notes - Interest Payment	17/11/2025			0.0115828888	€301,155.11
	Notes - Interest Payment	15/08/2025			0.0116098888	€301,857.11
	Notes - Interest Payment	15/05/2025			0.0118393335	€307,822.67
	Notes - Interest Payment	18/02/2025			0.0143106946	€372,078.06
	Notes - Interest Payment	15/11/2024			0.0151851112	€394,812.89
	Notes - Interest Payment	15/08/2024			0.0159160000	€413,816.00
	Notes - Interest Payment	15/05/2024			0.0157525000	€409,565.00
	Notes - Interest Payment	15/02/2024			0.0163606665	€425,377.33
	Notes - Interest Payment	15/11/2023			0.0157958888	€410,693.11
	Notes - Interest Payment	15/08/2023			0.0146254446	€380,261.56
	Notes - Interest Payment	15/05/2023			0.0124946112	€324,859.89
	Notes - Interest Payment	15/02/2023			0.0107282223	€278,933.78
	Notes - Interest Payment	15/11/2022			0.0069536665	€180,795.33
	Notes - Interest Payment	15/08/2022			0.0060666665	€157,733.33
	Notes - Interest Payment	16/05/2022			0.0060000000	€156,000.00
	Notes - Interest Payment	15/02/2022			0.0061333335	€159,466.67
	Notes - Interest Payment	15/11/2021			0.0060666665	€157,733.33
	Notes - Interest Payment	16/08/2021			0.0060666665	€157,733.33
	Notes - Interest Payment	17/05/2021			0.0056000000	€145,600.00

Clarinda Park CLO DAC

Monthly Report As Of 15/01/2026



Notes Information

Notes Information - Principal And Interest Activity

	Transaction Description	Date	Par/Commitment	Principal	Factor	Interest
Euro (EUR)						
Class B RR Notes						
	Notes - Sale	22/02/2021	€26,000,000.00	€26,000,000.00	1.0000000000	€0.00
Class C RR Notes						
	Notes - Interest Payment	17/11/2025			0.0139328888	€348,322.22
	Notes - Interest Payment	15/08/2025			0.0139098888	€347,747.22
	Notes - Interest Payment	15/05/2025			0.0139893332	€349,733.33
	Notes - Interest Payment	18/02/2025			0.0166856944	€417,142.36
	Notes - Interest Payment	15/11/2024			0.0174851112	€437,127.78
	Notes - Interest Payment	15/08/2024			0.0182160000	€455,400.00
	Notes - Interest Payment	15/05/2024			0.0180025000	€450,062.50
	Notes - Interest Payment	15/02/2024			0.0186606668	€466,516.67
	Notes - Interest Payment	15/11/2023			0.0180958888	€452,397.22
	Notes - Interest Payment	15/08/2023			0.0169254444	€423,136.11
	Notes - Interest Payment	15/05/2023			0.0147196112	€367,990.28
	Notes - Interest Payment	15/02/2023			0.0130282224	€325,705.56
	Notes - Interest Payment	15/11/2022			0.0092536668	€231,341.67
	Notes - Interest Payment	15/08/2022			0.0083416668	€208,541.67
	Notes - Interest Payment	16/05/2022			0.0082500000	€206,250.00
	Notes - Interest Payment	15/02/2022			0.0084333332	€210,833.33
	Notes - Interest Payment	15/11/2021			0.0083416668	€208,541.67
	Notes - Interest Payment	16/08/2021			0.0083416668	€208,541.67
	Notes - Interest Payment	17/05/2021			0.0077000000	€192,500.00
	Notes - Sale	22/02/2021	€25,000,000.00	€25,000,000.00	1.0000000000	€0.00
Class D RR Notes						
	Notes - Interest Payment	17/11/2025			0.0198601110	€417,062.33
	Notes - Interest Payment	15/08/2025			0.0197110000	€413,931.00
	Notes - Interest Payment	15/05/2025			0.0194121110	€407,654.33
	Notes - Interest Payment	18/02/2025			0.0226759724	€476,195.42
	Notes - Interest Payment	15/11/2024			0.0232862224	€489,010.67
	Notes - Interest Payment	15/08/2024			0.0240171110	€504,359.33
	Notes - Interest Payment	15/05/2024			0.0236775000	€497,227.50
	Notes - Interest Payment	15/02/2024			0.0244617776	€513,697.33
	Notes - Interest Payment	15/11/2023			0.0238970000	€501,837.00
	Notes - Interest Payment	15/08/2023			0.0227265557	€477,257.67
	Notes - Interest Payment	15/05/2023			0.0203315557	€426,962.67
	Notes - Interest Payment	15/02/2023			0.0188293333	€395,416.00
	Notes - Interest Payment	15/11/2022			0.0150547776	€316,150.33
	Notes - Interest Payment	15/08/2022			0.0140797224	€295,674.17
	Notes - Interest Payment	16/05/2022			0.0139250000	€292,425.00
	Notes - Interest Payment	15/02/2022			0.0142344443	€298,923.33
	Notes - Interest Payment	15/11/2021			0.0140797224	€295,674.17
	Notes - Interest Payment	16/08/2021			0.0140797224	€295,674.17
	Notes - Interest Payment	17/05/2021			0.0129966667	€272,930.00

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Notes Information

Notes Information - Principal And Interest Activity

	Transaction Description	Date	Par/Commitment	Principal	Factor	Interest
Euro (EUR)						
Class D RR Notes						
	Notes - Sale	22/02/2021	€21,000,000.00	€20,370,000.00	1.0000000000	€0.00
Class E RR Notes						
	Notes - Interest Payment	17/11/2025			0.0252128887	€289,948.22
	Notes - Interest Payment	15/08/2025			0.0249498887	€286,923.72
	Notes - Interest Payment	15/05/2025			0.0243093330	€279,557.33
	Notes - Interest Payment	18/02/2025			0.0280856948	€322,985.49
	Notes - Interest Payment	15/11/2024			0.0285251113	€328,038.78
	Notes - Interest Payment	15/08/2024			0.0292560000	€336,444.00
	Notes - Interest Payment	15/05/2024			0.0288025000	€331,228.75
	Notes - Interest Payment	15/02/2024			0.0297006670	€341,557.67
	Notes - Interest Payment	15/11/2023			0.0291358887	€335,062.72
	Notes - Interest Payment	15/08/2023			0.0279654443	€321,602.61
	Notes - Interest Payment	15/05/2023			0.0253996113	€292,095.53
	Notes - Interest Payment	15/02/2023			0.0240682226	€276,784.56
	Notes - Interest Payment	15/11/2022			0.0202936670	€233,377.17
	Notes - Interest Payment	15/08/2022			0.0192616670	€221,509.17
	Notes - Interest Payment	16/05/2022			0.0190500000	€219,075.00
	Notes - Interest Payment	15/02/2022			0.0194733330	€223,943.33
	Notes - Interest Payment	15/11/2021			0.0192616670	€221,509.17
	Notes - Interest Payment	16/08/2021			0.0192616670	€221,509.17
	Notes - Interest Payment	17/05/2021			0.0177800000	€204,470.00
	Notes - Sale	22/02/2021	€11,500,000.00	€10,838,750.00	1.0000000000	€0.00
Subordinated Notes						
	Notes - Interest Payment	17/11/2025			0.0219519976	€990,035.09
	Notes - Interest Payment	15/08/2025			0.0411154142	€1,854,305.18
	Notes - Interest Payment	15/05/2025			0.0426843845	€1,925,065.74
	Notes - Interest Payment	18/02/2025			0.0369572373	€1,666,771.40
	Notes - Interest Payment	15/11/2024			0.0407406193	€1,837,401.93
	Notes - Interest Payment	15/08/2024			0.0385539698	€1,738,784.04
	Notes - Interest Payment	15/05/2024			0.0426388643	€1,923,012.78
	Notes - Interest Payment	15/02/2024			0.0302780747	€1,365,541.17
	Notes - Interest Payment	15/11/2023			0.0300828973	€1,356,738.67
	Notes - Interest Payment	15/08/2023			0.0226054377	€1,019,505.24
	Notes - Interest Payment	15/05/2023			0.0209576098	€945,188.20
	Notes - Interest Payment	15/02/2023			0.0211520559	€953,957.72
	Notes - Interest Payment	15/11/2022			0.0274274512	€1,236,978.05
	Notes - Interest Payment	15/08/2022			0.0318551251	€1,436,666.14
	Notes - Interest Payment	16/05/2022			0.0284865820	€1,284,744.85
	Notes - Interest Payment	15/02/2022			0.0309038920	€1,393,765.53
	Notes - Interest Payment	15/11/2021			0.0242129341	€1,092,003.33
	Notes - Interest Payment	16/08/2021			0.0233428761	€1,052,763.71
	Notes - Interest Payment	17/05/2021			0.0421976847	€1,903,115.58

Clarinda Park CLO DAC

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Notes Information

Notes Information - Principal And Interest Activity

	Transaction Description	Date	Par/Commitment	Principal	Factor	Interest
Euro (EUR)						
Subordinated Notes						
	Notes - Interest Payment	16/11/2020		0.0400884264		€1,807,988.03
	Notes - Interest Payment	17/08/2020		0.0234813284		€1,059,007.91
	Notes - Interest Payment	15/05/2020		0.0189713149		€855,606.30
	Notes - Interest Payment	18/02/2020		0.0309117180		€1,394,118.48
	Notes - Interest Payment	15/11/2019		0.0278624619		€1,256,597.03
	Notes - Interest Payment	15/08/2019		0.0283617419		€1,279,114.56
	Notes - Interest Payment	15/05/2019		0.0103949497		€468,812.23
	Notes - Interest Payment	15/02/2019		0.0197144137		€889,120.06
	Notes - Interest Payment	15/11/2018		0.0213077306		€960,978.65
	Notes - Interest Payment	15/08/2018		0.0224640251		€1,013,127.53
	Notes - Interest Payment	15/05/2018		0.0176982834		€798,192.58
	Notes - Interest Payment	15/02/2018		0.0233531426		€1,053,226.73
	Notes - Interest Payment	15/11/2017		0.0230622670		€1,040,108.24
	Notes - Interest Payment	15/08/2017		0.0218415153		€985,052.34
	Notes - Interest Payment	15/05/2017		0.0604873765		€2,727,980.68
	Notes - Sale	15/11/2016	€45,100,000.00	€42,845,000.00	1.0000000000	€0.00

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Manager Names

Issuer Name	Manager Name
A Friedrich Flender AG	Zephyr German Bidco GmbH
Ace Bidco GMBH	
AD Education SASU	
AI Silk Midco	
AI Sirona Luxembourg Acquisition Sarl	
Albion Financing 3 SARL	
ALLIED UNI HLD / ALL FIN	
Altice Financing SA	
ALTICE FRAN LUX 3/HOLD 1	
Amber Finco PLC	
Amedes Holding AG	Antin Aude Bidco GmbH
Ammega Group BV	
Apex Group Treasury Ltd	
Applegreen Limited	
Areas Worldwide SA	Telfer Investments SL
ARENA LUX FIN SARL	
Artemis Acquisitions UK Limited	
Arvos Bidco S.a.r.l.	
ASSEMBLIN CAVERION GROUP	
Athena Bidco SaS	
Auris Luxembourg III S.A.R.L.	
AVIV Group GmbH	
BANIJAY ENTERTAINMENT	
Barentz Bidco BV	
Bellis Acquisition Company PLC	
Belron UK Finance PLC	
Bertrand Franchise Finance	
Betclac Everest Group	
BME Group Holding BV	
Bock Capital Bidco B.V.	

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Manager Names

Issuer Name	Manager Name
Boels Topholding B.V.	
Boluda Towage S.L.	
Boxer Parent Company Inc	
Breitling Financing S.a.r.l.	
CAB	CAB SELAS
Care Bidco SAS	
Casper Bidco SASU	
CASTELLO BC BIDCO SPA	
Castor SPA	
CD&R Firefly Bidco PLC	
CEDACRI MERGECO SPA	
Celeste Bidco B.V	
CEP V Investment 23 S.a r.l.	
Cheplapharm Arzneimittel Gmbh	
Chrysaor Bidco Sarl	
CIRCET EUROPE	
CLARIOS GLOBAL LP	
Claudius Finance Parent SARL	
Concorde Luxembourg S.a.rl.	
Cooper Consumer Health	
Cordobes Holdco SL	
CTEC III Gmbh	
Cuppa Bidco B.V	
DECHRA PHARMACEUTICALS HOLDINGS LIMITED	
Dedalus Finance GMBH	
ECOTONE HoldCo III S.A.S	
EG Finco Ltd	
Eleda Management AB	
ELSAN SAS	Elsan SAS

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Manager Names

Issuer Name	Manager Name
Emeria	
Entain Holdings (Gibraltar) Limited	
Ephios Subco 3 S.à r.l	
Esmalglass-Itaca Group	
EXPLEO SERVICES	
FIBER BIDCO SPA	
Financiere Colisee	
Financiere Labeyrie Fine Foods	
Financiere Mendel SAS	Financiere Top Mendel SAS
Finco Utilitas BV	
Fortis 333 Inc	
Froneri International Limited	Froneri Lux FinCo SARL
Fugue Finance B.V.	
GALILEO GLOB ED OPERATIONS	
GARFUNKELUX HOLDCO 3 SA	GFKL Financial Services AG
GARFUNKELUX HOLDCO 4 SA	
Genesys Cloud Services Holdings II LLC	
GHD Gesundheits GmbH Deutschland	
GRANITE FRANCE BIDCO	
GRIFOLS ESCROW ISSUER	
Grifols Worldwide Operations Ltd.	Grifols SA
Groupe Babilou	Babar Bidco SASU
Guala Closures Spa	
HERENS HOLDCO S.A R.L.	
Hestiafloor 2	
HIG Finance 2 Limited	
HomeVi SAS	
House of HR NV	
Hunter Holdco 3 Limited	
ICELAND BONDco PLC	

Clarinda Park CLO DAC

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Manager Names

Issuer Name	Manager Name
IDEMIA GROUP	
Ignition Midco B.V.	
IGT Holding IV AB	
INEOS Finance PLC	
INEOS Styrolution Group GMBH	
INNIO Group Hldg GmbH	
Inovie Group	
Inspired Finco Holdings Limited	
IQERA GROUP SAS	
IQVIA INC	
Irca S.P.A.	
IVC Acquisition LTD	
KAPLA HOLDING SAS	
Lernen Bidco Ltd	
LOTTOMATICA SPA/ROMA	
LSF10 Edilians Investments SARL	
LSF10 XL Investments S.a.r.l.	LSF10 XL Bidco SCA
Mar Bidco S.a r.l.	
MARKET BIDCO LIMITED	
MasOrange Holdco Limited	
McAfee Corp	
Mediawan Financing	
Mediq B.V.	
Mehilainen Yhtiot Oy	
Mermaid Bidco Inc	
Mistral Holdco SAS	
MKS Instruments, Inc.	
Multiversity	
Neuraxpharm Arzneimittel GmbH	
Nexi SpA	

Clarinda Park CLO DAC

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Manager Names

Issuer Name	Manager Name
NJJ Continental S.A.	
Nobel Bidco B.V	
Nobian Finance BV	
Nouryon Finance B.V.	
OAT BIDCO LTD	
Obol France 3 SAS	
OCS Group Holding Ltd	
Odido Holding BV	
OLYMPUS WTR US HLDG CORP	
Organon & Co.	
PATAGONIA BIDCO LIMITED	
PAYSAFE FIN PLC/PAYSAFE	
Paysafe Holdings US Corp	
PEARLS (Netherlands) Bidco B.V.	
Peer Holding III B.V.	Action Nederland B.V.
Pegasus Bidco BV	
PERALTA INVERSIONES GLOBALES SL	
Piolin Bidco, S.A.U.	
Platform Bidco Limited	
Platin2025 S.a r.l.	
Polaris Newco LLC	
Precise Bidco BV	
Pug LLC	
Quimper AB	
Radar Bidco SARL	
Rainbow Finco S.a.r.l.	
Ramsay Generale de Sante	
Ramudden Global (Group) GmbH	
Recipharm AB (publ)	
Rocket Software, Inc.	

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Manager Names

Issuer Name	Manager Name
Rohm Holding GMBH	
ROSSINI SARL	
Rubix Group Finco Limited	
SAM Bidco	Sebia SA
Sammontana Italia SPA	
Schoen Klinik SE	
Scientific Games Holdings LP	
SEINE HOLDCO SAS	
SHERWOOD FINANCING PLC	
Shilton Bidco Limited	
SIGMA HOLDCO BV	
SIRONA BIDCO	
SOLINA GROUP SERVICES	
Stella Group	
Stepstone Group MidCo 2 GmbH	
Summer (BC) Bidco B LLC	
Sunrise Bidco S.a.r.l.	
SYNLAB BONDCO PLC	Ephios Bondco Plc (Labco / Synlab)
Tackle S.a.r.l.	
Takecare Bidco	
TEAMSYSTEM SPA	
Tele Columbus AG	
Telenet International Finance S.a.r.l.	
The Chemours Company	
Thevelia (US) LLC	
TK Elevator Midco GmbH	
TMF Sapphire Bidco B.V.	
Touchdown Acquirer Inc	
Triley Midco 2 Ltd	
TTD Holding IV GmbH	

Clarinda Park CLO DAC

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Manager Names

Issuer Name

Manager Name

UNITED GROUP BV

United Petfood Finance B.V.

VEONET LENSE GMBH

Virgin Media Ireland Limited

Virgin Media SFA Finance Limited

Vivalto Sante Investissement

Windsor Holdings III LLC

Winterfell Financing S.a.r.l.

XSYS Global

Your.World Finco II B.V.

Zayo Group, LLC

Zephyr Bidco Limited

ZF Invest

Ziggo B.V.

ZIGGO BOND CO BV

Clarinda Park CLO DAC

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Collateral Detail

Grand Totals:

€360,820,173.87

€347,730,325.93

Issuer Name	Security Name	Identifier Type	Identifier	FIGI	Principal Balance	Current Pay Obligation	Market Price	MP per CM	Market Value	S&P Industry	Moody's Industry	S&P Rating	S&P Recovery Rating	Moody's Rating
A Friedrich Flender AG	Facility B1 Loan	LOANX_ID	LX191143	BBG00YC6GWS0	€1,000,000.00	No	100.646%	No	€1,006,460.00	Electrical Equipment (11)	Capital Equipment (5)	B	3(55%)	B3
Ace Bidco GMBH	B2	LOANX_ID	LX255578	BBG01R4ZSVP1	€1,333,333.34	No	90.500%	No	€1,206,666.67	Construction and Engineering (10)	Construction & Building (7)	B	3(60%)	B2
AD Education SASU	Senior Facility B Commitment	LOANX_ID	LX249460	BBG01Q8XBMZ1	€1,000,000.00	No	85.523%	No	€855,230.00	Diversified Consumer Services (64)	Services: Consumer (24)	B-	3(60%)	B2
AI Silk Midco	Term B	LOANX_ID	LX226415	BBG01LCHSDL9	€1,250,000.00	No	96.597%	No	€1,207,462.50	Diversified Consumer Services (64)	Services: Business (23)	B-	3(50%)	B3
AI Sirona Luxembourg Acquisition Sarl	FACILITY B3	LOANX_ID	LX226715	BBG01LCK6515	€1,000,000.00	No	100.200%	No	€1,002,000.00	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	B	3(60%)	B2
Albion Financing 3 SARL	2025-A Refinancing Euro Term Loans	LOANX_ID	LX264917	BBG01VL54XJ8	€1,000,000.00	No	100.478%	No	€1,004,780.00	Electrical Equipment (11)	Capital Equipment (5)	BB-	4(40%)	B1
ALLIED UNI HLD / ALL FIN	UNSEAM 3.625% 06/01/2028	ISIN	XS2342057143	BBG010KZYJ18	€2,496,000.00	No	99.472%	No	€2,482,820.30	Commercial Services and Supplies (15)	Services: Business (23)	B	3(50%)	B3
Altice Financing SA	ALTICE 3% 01/15/2028	ISIN	XS2102493389	BBG00RB6TQV1	€3,000,000.00	No	70.743%	No	€2,122,286.37	Diversified Telecommunication Services (58)	Media: Broadcasting & Subscription (19)	CCC	4(35%)	Caa2
ALTICE FRAN LUX 3/ HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS3161792406	BBG01XFGJXM7	€1,143,294.00	No	95.189%	No	€1,088,291.27	Diversified Telecommunication Services (58)	Media: Broadcasting & Subscription (19)	CCC+	3(65%)	Caa1
ALTICE FRAN LUX 3/ HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS3161792661	BBG01XFCT8W9	€108,231.83	No	95.812%	No	€103,699.30	Diversified Telecommunication Services (58)	Media: Broadcasting & Subscription (19)	CCC+	3(65%)	Caa1
ALTICE FRAN LUX 3/ HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	BBG01XFG7HV5	€387,957.67	No	96.016%	No	€372,501.87	Diversified Telecommunication Services (58)	Media: Broadcasting & Subscription (19)	CCC+	3(65%)	Caa1
Amber Finco PLC	Facility B3	LOANX_ID	LX264326	BBG01VCT6G38	€1,000,000.00	No	100.894%	No	€1,008,940.00	Construction and Engineering (10)	Services: Business (23)	BB-	3(65%)	B1
Amedes Holding AG	Facility B Loan	LOANX_ID	LX199035	BBG012R0NFX9	€1,000,000.00	No	85.344%	No	€853,440.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B-	3(55%)	Caa1
Ammega Group BV	Term Loan B2	LOANX_ID	LX213528	BBG01H7SL570	€1,884,313.00	No	87.021%	No	€1,639,748.02	Machinery (13)	Capital Equipment (5)	B-	3(50%)	B3
Apex Group Treasury Ltd	2025 Refinancing EUR Term Loan	LOANX_ID	LX259078	BBG01S807F07	€2,500,000.00	No	95.958%	No	€2,398,950.00	Capital Markets (46)	Banking, Finance, Insurance & Real Estate (3)	B-	3(50%)	B2
Applegreen Limited	Facility B Loan	LOANX_ID	LX257761	BBG01RQ4HJL9	€2,000,000.00	No	100.550%	No	€2,011,000.00	Specialty Retail (31)	Retail (22)	B-	3(50%)	B3
Areas Worldwide SA	Facility B5 2026	LOANX_ID	LX278538	BBG01YYLX0Q5	€1,750,000.00	No	99.838%	No	€1,747,165.00	Consumer Staples Distribution & Retail (32)	Beverage, Food & Tobacco (4)	B	3(60%)	B3
ARENA LUX FIN SARL	EMPARG 1.875% 02/01/2028	ISIN	XS2111944133	BBG00RHH82W6	€3,000,000.00	No	98.613%	No	€2,958,393.21	Transportation Infrastructure (20)	Automotive (2)	BB	4(35%)	Ba3
Artemis Acquisitions UK Limited	FACILITY B6	LOANX_ID	LX259024	BBG01S7KBGG0	€1,100,000.00	No	100.313%	No	€1,103,443.00	Food Products (34)	Beverage, Food & Tobacco (4)	B	3(50%)	B2
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762		€673,093.11	No	81.375%	No	€547,729.52	Machinery (13)	Capital Equipment (5)	CCC+		Caa1
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763		€121,197.00	No	20.667%	No	€25,047.78	Machinery (13)	Capital Equipment (5)	CCC+	3(60%)	Caa3
ASSEMBLIN CAVERION GROUP	ASSEMB FRN	ISIN	XS2842976289	BBG01N85QC58	€500,000.00	No	100.884%	No	€504,421.01	Commercial Services and Supplies (15)	Services: Business (23)	B+	3(55%)	B2
Athena Bidco SaS	Facility B3	LOANX_ID	LX270141	BBG01XB9P3M6	€3,750,000.00	No	100.534%	No	€3,770,025.00	Insurance (47)	Banking, Finance, Insurance & Real Estate (3)	B	3(50%)	B1

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€347,730,325.93

Issuer Name	Security Name	Identifier Type	Identifier	FIGI	Principal Balance	Current Pay Obligation	Market Price	MP per CM	Market Value	S&P Industry	Moody's Industry	S&P Rating	S&P Recovery Rating	Moody's Rating
Auris Luxembourg III S.A.R.L.	FACILITY B7	LOANX_ID	LX265182	BBG01VR4KPY7	€2,000,000.00	No	99.806%	No	€1,996,120.00	Healthcare Equipment and Supplies (38)	Healthcare & Pharmaceuticals (15)	B	3(65%)	B3
AVIV Group GmbH	Term Loan B	LOANX_ID	LX258039	BBG01RW1ST16	€1,888,000.00	No	100.250%	No	€1,892,720.00	Media (27)	Media: Advertising, Printing & Publishing (18)	B-	3(65%)	B3
BANIJAY ENTERTAINMENT	Facility B4 Loan	LOANX_ID	LX257835	BBG01RR9FZH8	€1,100,000.00	No	100.813%	No	€1,108,943.00	Entertainment (71)	Media: Broadcasting & Subscription (19)	B+	3(60%)	B2
Barentz Bidco BV	FACILITY B3	LOANX_ID	LX258723	BBG01S4CGYZ6	€1,833,333.33	No	98.375%	No	€1,803,541.66	Biotechnology (40)	Chemicals, Plastics & Rubber (6)	B	3(60%)	B3
Bellis Acquisition Company PLC	Facility B Loan	LOANX_ID	LX230713	BBG01ML5ZCK8	€3,000,000.00	No	87.365%	No	€2,620,950.00	Consumer Staples Distribution & Retail (32)	Retail (22)	B	3(60%)	B1
Belron UK Finance PLC	2031 Euro Incremental Term Loans	LOANX_ID	LX247575	BBG01PZQ63W9	€3,750,000.00	No	100.073%	No	€3,752,737.50	Automobile Components (21)	Automotive (2)	BB-	3(60%)	Ba3
Bertrand Franchise Finance	BERFRA 0 6.00Y Corp Float	ISIN	XS2831749481	BBG01N2F4SM2	€300,000.00	No	98.960%	No	€296,880.09	Hotels, Restaurants and Leisure (26)	Beverage, Food & Tobacco (4)	B-	3(55%)	B3
Betclic Everest Group	Facility B Loan	LOANX_ID	LX254753	BBG01R0KVSX2	€1,000,000.00	No	100.273%	No	€1,002,730.00	Hotels, Restaurants and Leisure (26)	Hotel, Gaming & Leisure (17)	B+	3(65%)	Ba3
BME Group Holding BV	Facility B2	LOANX_ID	LX217355	BBG01JFJV2R1	€4,196,693.38	No	83.925%	No	€3,522,074.92	Building Products (9)	Construction & Building (7)	B-	3(50%)	B3
Bock Capital Bidco B.V.	Term Loan B	LOANX_ID	LX194536	BBG00ZSB32Q1	€2,000,000.00	No	100.556%	No	€2,011,120.00	Software (53)	Services: Business (23)	B	3(55%)	B2
Boels Topholding B.V.	Facility B3	LOANX_ID	LX257760	BBG01RQRYFC7	€2,577,586.00	No	100.617%	No	€2,593,489.71	Construction and Engineering (10)	Capital Equipment (5)	BB	3(50%)	B1
Boluda Towage S.L.	Facility B3	LOANX_ID	LX228682	BBG01M1GVK13	€1,500,000.00	No	100.866%	No	€1,512,990.00	Transportation Infrastructure (20)	Transportation: Cargo (27)	BB-	3(50%)	B1
Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LOANX_ID	LX258134	BBG01RXFSZV7	€3,506,359.57	No	100.479%	No	€3,523,155.03	Software (53)	High Tech Industries (16)	B	3(50%)	B2
Breitling Financing S.a.r.l.	Term Loan B	LOANX_ID	LX199187	BBG012TW7HV3	€1,000,000.00	No	87.229%	No	€872,290.00	Textiles, Apparel and Luxury Goods (25)	Consumer goods: Durable (8)	B-	3(60%)	B3
CAB	BIOGRP 3.375% 02/01/2028	ISIN	XS2294186965	BBG00Z1667H7	€1,600,000.00	No	98.108%	No	€1,569,733.90	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B	3(55%)	B3
CAB	Facility B Loan	LOANX_ID	LX192244	BBG00Z0WX889	€3,300,000.00	No	97.807%	No	€3,227,631.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B	3(55%)	B3
Care Bidco SAS	Facility B Loan	LOANX_ID	LX194161	BBG00ZXND9Q3	€2,000,000.00	No	100.786%	No	€2,015,720.00	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	B	3(55%)	B3
Casper Bidco SASU	Facility B6	LOANX_ID	LX257859	BBG01RRM4M44	€3,750,000.00	No	100.694%	No	€3,776,025.00	Hotels, Restaurants and Leisure (26)	Hotel, Gaming & Leisure (17)	B-	3(60%)	B3
CASTELLO BC BIDCO SPA	SOMACI Float 11/14/31	ISIN	XS2929905292	BBG01QK268K8	€225,000.00	No	101.171%	No	€227,634.60	Electronic Equipment, Instruments and Components (56)	High Tech Industries (16)	B	3(60%)	B2
Castor SPA	CERVIM FLOAT 02/15/2029	ISIN	XS2445840809	BBG015663DG8	€3,250,000.00	No	95.565%	No	€3,105,855.45	Commercial Services and Supplies (15)	Services: Business (23)	B	3(55%)	B3
CD&R Firefly Bidco PLC	FACILITY B11	LOANX_ID	LX259865	BBG01SMWM1P8	€3,000,000.00	No	100.771%	No	€3,023,130.00	Specialty Retail (31)	Retail (22)	B	3(55%)	B2
CEDACRI MERGECO SPA	CEDCRI 0 05/15/2028	ISIN	XS2345190263	BBG010Z18525	€995,000.00	No	101.059%	No	€1,005,537.25	Software (53)	Services: Business (23)	B	3(60%)	B3
Celeste Bidco B.V	Facility B2	LOANX_ID	LX258494	BBG01S1MMCV2	€2,000,000.00	No	100.750%	No	€2,015,000.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B	3(60%)	B3
CEP V Investment 23 S.a.r.l.	TLB	LOANX_ID	LX202330	BBG014LPPKV5	€1,250,000.00	No	100.964%	No	€1,262,050.00	Software (53)	Services: Business (23)	B	3(60%)	B2

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Cheplapharm Arzneimittel GmbH	Term Facility B	LOANX_ID	LX202725	BBG0155VW9R9	€1,000,000.00	No	100.170%	No	€1,001,700.00	Healthcare Equipment and Supplies (38)	Healthcare & Pharmaceuticals (15)	B	3(50%)	B3
Chrysaor Bidco Sarl	Term Loan B	LOANX_ID	LX272221	BBG01XR0LRS3	€1,500,000.00	No	100.773%	No	€1,511,595.00	IT Services (51)	Banking, Finance, Insurance & Real Estate (3)	B	3(60%)	B3
CIRCET EUROPE	Senior Facility B Loan	LOANX_ID	LX196125	BBG011M0MT03	€3,750,000.00	No	100.740%	No	€3,777,750.00	Diversified Telecommunication Services (58)	Telecommunications (26)	B+	4(45%)	B1
CLARIOS GLOBAL LP	TLB	LOANX_ID	LX236134	BBG01N67CH05	€2,858,695.65	No	100.716%	No	€2,879,163.91	Automobile Components (21)	Automotive (2)	BB-	3(55%)	B2
Claudius Finance Parent SARL	FACILITY B5	LOANX_ID	LX258016	BBG01RX1S4X5	€2,500,000.00	No	100.400%	No	€2,510,000.00	Software (53)	High Tech Industries (16)	B+	3(65%)	B2
Claudius Finance Parent SARL	Term Loan B4	LOANX_ID	LX257805	BBG01RR6QP84	€1,000,000.00	No	100.413%	No	€1,004,130.00	Software (53)	High Tech Industries (16)	B+	3(65%)	B2
Concorde Luxembourg S.a.rl.	Facility 2025 TLB	LOANX_ID	LX259411	BBG01SCWCVD7	€1,000,000.00	No	96.286%	No	€962,860.00	Software (53)	Services: Business (23)	B-	3(60%)	B3
Cooper Consumer Health	FACILITY B4	LOANX_ID	LX265279	BBG01VS1HL57	€1,000,000.00	No	100.841%	No	€1,008,410.00	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	B	3(55%)	B3
Cordobes Holdco SL	Facility B Loan	LOANX_ID	LX202358	BBG01RYVNTL1	€672,727.27	No	100.063%	No	€673,151.09	Financial Services (44)	Services: Business (23)	****	3(55%)	****
CTEC III GmbH	Term FACILITY B	LOANX_ID	LX202118	BBG014G6DDM2	€2,694,409.85	No	100.713%	No	€2,713,620.99	Healthcare Equipment and Supplies (38)	Capital Equipment (5)	B	3(60%)	B1
Cuppa Bidco B.V	Term Loan B1	LOANX_ID	LX209709	BBG013RR4HR2	€2,000,000.00	No	73.795%	No	€1,475,900.00	Beverages (33)	Beverage, Food & Tobacco (4)	CCC+	3(55%)	B3
DECHRA PHARMACEUTICALS HOLDINGS LIMITED	Facility B2 Loan	LOANX_ID	LX254370	BBG01QYFQ939	€2,000,000.00	No	100.891%	No	€2,017,820.00	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	B-	3(60%)	B2
Dedalus Finance GMBH	SENIOR FACILITY B2 EXTENSION	LOANX_ID	LX264063	BBG01V89B0G2	€2,000,000.00	No	100.850%	No	€2,017,000.00	Software (53)	High Tech Industries (16)	B-	3(55%)	B3
ECOTONE HoldCo III S.A.S	FACILITY B3	LOANX_ID	LX274435	BBG01Y5NVZM2	€1,200,000.00	No	100.625%	No	€1,207,500.00	Food Products (34)	Beverage, Food & Tobacco (4)	B-		B3
EG Finco Ltd	FACILITY B3	LOANX_ID	LX266644	BBG01W3CH7W9	€1,451,049.36	No	100.479%	No	€1,457,999.89	Specialty Retail (31)	Retail (22)	B	3(60%)	B3
Eleda Management AB	Delayed Draw Term Loan	LOANX_ID	LX226816	BBG01Q6BKKM9	€250,000.00	No	100.891%	No	€252,227.50	Construction and Engineering (10)	Construction & Building (7)	B	3(50%)	B2
ELSAN SAS	Facility B6	LOANX_ID	LX259867	BBG01SMVZ5X8	€2,000,000.00	No	94.010%	No	€1,880,200.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B	3(50%)	B2
Emeria	Facility B Loan	LOANX_ID	LX193463	BBG00ZLHJMM8	€2,300,000.00	No	83.361%	No	€1,917,303.00	Real Estate Management and Development (48)	Services: Business (23)	B-	3(50%)	Caa1
Entain Holdings (Gibraltar) Limited	FACILITY B4	LOANX_ID	LX230557	BBG01ML3TQQ3	€604,743.08	No	100.736%	No	€609,193.99	Hotels, Restaurants and Leisure (26)	Hotel, Gaming & Leisure (17)	BB-	3(60%)	Ba2
Ephios Subco 3 S.à r.l	Facility B EUR 1BN	LOANX_ID	LX246913	BBG01PT0GFB8	€1,000,000.00	No	100.716%	No	€1,007,160.00	Healthcare Providers and Services (39)	Services: Business (23)	B	2(70%)	B2
Esmalglass-Itaca Group	TLB	LOANX_ID	LX202736	BBG015676HJ1	€2,500,000.00	No	96.525%	No	€2,413,125.00	Building Products (9)	Chemicals, Plastics & Rubber (6)	B-	3(60%)	B3
EXPLEO SERVICES	Senior Facility B Loan	LOANX_ID	LX213673	BBG01H7SCBM0	€1,000,000.00	No	72.194%	No	€721,940.00	Construction and Engineering (10)	Services: Business (23)	B-	3(50%)	Caa1
FIBER BIDCO SPA	FEDRIG Float 01/15/2030	ISIN	XS2748964850	BBG01KXZ19W4	€151,000.00	No	98.276%	No	€148,397.29	Containers and Packaging (5)	Forest Products & Paper (14)	B-	4(35%)	B3
Financiere Colisee	Facility B2	LOANX_ID	LX195644	BBG011DFJ043	€1,075,000.00	No	55.469%	No	€596,291.75	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	CCC-	3(50%)	Ca

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Financiere Labeyrie Fine Foods	Facility B Loan	LOANX_ID	LX196522	BBG011YQ7N03	€1,000,000.00	No	92.042%	No	€920,420.00	Food Products (34)	Beverage, Food & Tobacco (4)	CCC+	3(55%)	Caa1
Financiere Mendel SAS	TLB	LOANX_ID	LX259022	BBG01S6X23G2	€3,250,000.00	No	100.652%	No	€3,271,190.00	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	B	3(60%)	B2
Finco Utilitas BV	FACILITY B2	LOANX_ID	LX263878	BBG01V9TZ2F8	€1,333,333.33	No	100.750%	No	€1,343,333.33	Building Products (9)	Construction & Building (7)	B	3(60%)	B2
Fortis 333 Inc	Euro Term B Loans	LOANX_ID	LX258423	BBG01S0PL1N0	€1,000,000.00	No	100.000%	No	€1,000,000.00	Chemicals (3)	Chemicals, Plastics & Rubber (6)	B	3(50%)	B2
Froneri International Limited	TL	LOANX_ID	LX244533	BBG01PKMC7H5	€4,250,000.00	No	100.089%	No	€4,253,782.50	Food Products (34)	Beverage, Food & Tobacco (4)	BB-	3(55%)	B1
Fugue Finance B.V.	11th Amendment Euro Term	LOANX_ID	LX255858	BBG01R5TSQ66	€1,000,000.00	No	100.683%	No	€1,006,830.00	Diversified Consumer Services (64)	Services: Consumer (24)	B	3(60%)	B2
GALILEO GLOB ED OPERATIONS	B4	LOANX_ID	LX259242	BBG01SC43RJ2	€1,000,000.00	No	99.420%	No	€994,200.00	Diversified Consumer Services (64)	Services: Consumer (24)	B	3(55%)	B2
GARFUNKELUX HOLDCO 3 SA	GFKLDE Float 05/01/29	ISIN	XS3075000862	BBG01VRZP7K8	€728,374.00	No	14.450%	No	€105,248.48	Financial Services (44)	Banking, Finance, Insurance & Real Estate (3)	CCC+	4(30%)	Caa3
GARFUNKELUX HOLDCO 4 SA	GFKLDE 10.5% 05/01/2030	ISIN	XS3075486152	BBG01VS0DBW5	€148,570.00	No	0.250%	No	€371.42	Financial Services (44)	Banking, Finance, Insurance & Real Estate (3)	CCC+		Caa3
Genesys Cloud Services Holdings II LLC	2025 Euro Term Loan	LOANX_ID	LX257847	BBG01RQWRJP2	€992,500.00	No	101.200%	No	€1,004,410.00	Software (53)	High Tech Industries (16)	B	3(50%)	B2
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	BBG00PQCL7W5	€1,286,458.34	No	97.083%	No	€1,248,932.35	Healthcare Equipment and Supplies (38)	Healthcare & Pharmaceuticals (15)	CCC+	4(45%)	Caa2
GRANITE FRANCE BIDCO	TLB	LOANX_ID	LX207140	BBG019MDFBQ7	€817,874.15	No	79.969%	No	€654,045.78	IT Services (51)	Services: Business (23)	B-	3(50%)	B3
GRIFOLS ESCROW ISSUER	GRFSM 3.875% 10/15/2028	ISIN	XS2393001891	BBG012NHPYP2	€1,950,000.00	No	99.148%	No	€1,933,381.71	Biotechnology (40)	Healthcare & Pharmaceuticals (15)	BB-	6(0%)	Caa1
Grifols Worldwide Operations Ltd.	Euro Tranche B Term Loan	LOANX_ID	LX183734	BBG00QQ0VWT7	€4,783,677.91	No	99.993%	No	€4,783,343.05	Biotechnology (40)	Healthcare & Pharmaceuticals (15)	BB-	3(60%)	B1
Groupe Babilou	FACILITY TLB4	LOANX_ID	LX237156	BBG01NC2M5M0	€1,000,000.00	No	91.788%	No	€917,880.00	Diversified Consumer Services (64)	Services: Consumer (24)	CCC+	3(60%)	B3
Guala Closures Spa	GCLIM Float 06/29/2029	ISIN	XS2702257051	BBG01JLRNZD7	€750,000.00	No	100.397%	No	€752,977.21	Containers and Packaging (5)	Containers, Packaging & Glass (10)	B	4(35%)	B2
HERENS HOLDCO S.A R.L.	Facility B (EUR) Loans	LOANX_ID	LX194449	BBG00ZTK8KS3	€2,000,000.00	No	89.264%	No	€1,785,280.00	Chemicals (3)	Chemicals, Plastics & Rubber (6)	B-	3(55%)	B2
Hestiafloor 2	Term B	LOANX_ID	LX265116	BBG01VR00535	€4,000,000.00	No	100.886%	No	€4,035,440.00	Building Products (9)	Construction & Building (7)	B	3(55%)	B2
HIG Finance 2 Limited	2025-3 Euro Refinancing Term Loan	LOANX_ID	LX277611	BBG01YV49Q22	€1,000,000.00	No	100.479%	No	€1,004,790.00	Insurance (47)	Banking, Finance, Insurance & Real Estate (3)	B	3(55%)	B2
HomeVi SAS	Term Loan B	LOANX_ID	LX266909	BBG01W8TJMR8	€3,000,000.00	No	99.500%	No	€2,985,000.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B	4(45%)	B3
House of HR NV	Additional Facility B2 Loan	LOANX_ID	LX230415	BBG01ML3KNX1	€2,000,000.00	No	95.903%	No	€1,918,060.00	Professional Services (68)	Services: Business (23)	B	3(55%)	B3
Hunter Holdco 3 Limited	Initial Euro Term Loan	LOANX_ID	LX196751	BBG011XXY6P9	€962,311.60	No	96.950%	No	€932,961.10	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B-	3(55%)	B2
ICELAND BOND CO PLC	ICELTD 4.375% 05/15/2028	ISIN	XS2304198331	BBG00Z700708	€1,159,900.00	No	97.713%	No	€1,133,374.01	Consumer Staples Distribution & Retail (32)	Retail (22)	B	3(60%)	B2

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IDEMIA GROUP	Facility B5	LOANX_ID	LX225618	BBG01L3RT9J8	€3,000,000.00	No	99.886%	No	€2,996,580.00	Software (53)	High Tech Industries (16)	B	3(60%)	B2
Ignition Midco B.V.	2nd Lien Holdco PIK Facility	LOANX_ID	LX235455		€430,109.87	No	0.000%	No	€0.00	Chemicals (3)	Chemicals, Plastics & Rubber (6)	****	6(0%)	****
Ignition Midco B.V.	Senior Facilites	LOANX_ID	LX235453		€645,164.80	No	22.500%	No	€145,162.08	Chemicals (3)	Chemicals, Plastics & Rubber (6)	****	3(50%)	****
IGT Holding IV AB	B4 Incremental Facility	LOANX_ID	LX238948	BBG01N4NTD9	€1,000,000.00	No	100.719%	No	€1,007,190.00	Software (53)	High Tech Industries (16)	B	3(55%)	B3
INEOS Finance PLC	New 2027 Euro Term Loans	LOANX_ID	LX190490	BBG00XXWKW07	€1,949,993.33	No	90.950%	No	€1,773,518.93	Chemicals (3)	Chemicals, Plastics & Rubber (6)	BB-	3(60%)	B2
INEOS Finance PLC	New 2031 Euro Term Loan	LOANX_ID	LX255772	BBG01R3WHCB8	€1,120,000.00	No	78.472%	No	€878,886.40	Chemicals (3)	Chemicals, Plastics & Rubber (6)	BB-	3(60%)	B2
INEOS Styrolution Group GMBH	2027 Euro Term Loan	LOANX_ID	LX185237	BBG00RCYHTL7	€2,007,870.05	No	93.727%	No	€1,881,916.36	Chemicals (3)	Chemicals, Plastics & Rubber (6)	BB-	3(65%)	B3
INNIO Group Hldg GmbH	Amended Facility B	LOANX_ID	LX255443	BBG01R34DQM1	€2,312,839.85	No	100.838%	No	€2,332,221.45	Machinery (13)	Energy: Electricity (11)	B+	3(60%)	B1
Inovie Group	Facility B	LOANX_ID	LX191106	BBG00Y9ZSGQ4	€3,000,000.00	No	93.898%	No	€2,816,940.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B-	3(55%)	B3
Inspired Finco Holdings Limited	TL B6 (A)	LOANX_ID	LX258502	BBG01S1NBZX9	€2,000,000.00	No	100.520%	No	€2,010,400.00	Diversified Consumer Services (64)	Services: Consumer (24)	B	3(60%)	B2
IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	BBG01VC099K5	€715,775.54	No	47.826%	No	€342,325.61	Financial Services (44)	Banking, Finance, Insurance & Real Estate (3)	CCC+	4(30%)	Caa3
IQVIA INC	IQV 2.875% 06/15/2028	ISIN	XS2189947505	BBG00VCVL657	€2,000,000.00	No	99.475%	No	€1,989,502.02	Life Sciences Tools and Services (66)	Healthcare & Pharmaceuticals (15)	BB+	5(15%)	Ba2
Irca S.P.A.	IRCAIM Float 12/15/2029	ISIN	XS2947181769	BBG01R0HFV60	€350,000.00	No	101.182%	No	€354,136.45	Food Products (34)	Beverage, Food & Tobacco (4)	B-	3(55%)	B2
IVC Acquisition LTD	FACILITY B11	LOANX_ID	LX257767	BBG01RQTM2X2	€4,000,000.00	No	99.804%	No	€3,992,160.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B-	3(60%)	B3
KAPLA HOLDING SAS	KILOTO Float 7/31/2030	ISIN	XS2756269960	BBG01L3P74S7	€469,000.00	No	101.434%	No	€475,727.45	Construction Materials (4)	Services: Business (23)	B+	3(55%)	B1
Lernen Bidco Ltd	Facility B3	LOANX_ID	LX277510	BBG01VYC7ZB9	€1,000,000.00	No	100.904%	No	€1,009,040.00	Diversified Consumer Services (64)	Services: Consumer (24)	B-	3(50%)	B3
LOTTOMATICA SPA/ROMA	GAMENT Float 06/01/2031	ISIN	XS2824640713	BBG01MV9PXC9	€750,000.00	No	100.784%	No	€755,879.41	Hotels, Restaurants and Leisure (26)	Hotel, Gaming & Leisure (17)	BB	3(60%)	Ba2
LSF10 Edilians Investments SARL	Facility B4	LOANX_ID	LX264883	BBG01VKRQGS4	€2,000,000.00	No	100.963%	No	€2,019,260.00	Building Products (9)	Construction & Building (7)	B+	3(65%)	B1
LSF10 XL Investments S.a.r.l.	Facility B5	LOANX_ID	LX264968	BBG01VL4X181	€1,706,940.87	No	101.138%	No	€1,726,365.86	Building Products (9)	Construction & Building (7)	B	3(50%)	B3
Mar Bidco S.a.r.l.	FACILITY B (EUR)	LOANX_ID	LX194153	BBG00ZYDXK2	€2,000,000.00	No	93.719%	No	€1,874,380.00	Containers and Packaging (5)	Containers, Packaging & Glass (10)	****	4(30%)	****
MARKET BIDCO LIMITED	Facility B3	LOANX_ID	LX249633	BBG01Q9FJQ73	€1,125,000.00	No	98.525%	No	€1,108,406.25	Consumer Staples Distribution & Retail (32)	Beverage, Food & Tobacco (4)	B	2(75%)	B1
MasOrange Holdco Limited	FACILITY B5	LOANX_ID	LX259202	BBG01SB8NPY9	€3,000,000.00	No	100.102%	No	€3,003,060.00	Diversified Telecommunication Services (58)	Telecommunications (26)	BBB-	3(65%)	Ba3
McAfee Corp	Term Loan B	LOANX_ID	LX233937	BBG01N07Z5K0	€2,908,150.66	No	96.326%	No	€2,801,305.20	Software (53)	High Tech Industries (16)	B-	3(55%)	B1
Mediawan Financing	TLB 2	LOANX_ID	LX269884	BBG01X6YY7X6	€1,000,000.00	No	100.786%	No	€1,007,860.00	Interactive Media & Services (73)	Media: Diversified & Production (20)	B	3(60%)	B2

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€360,820,173.87

€347,730,325.93

Issuer Name	Security Name	Identifier Type	Identifier	FIGI	Principal Balance	Current Pay Obligation	Market Price	MP per CM	Market Value	S&P Industry	Moody's Industry	S&P Rating	S&P Recovery Rating	Moody's Rating
Mediq B.V.	Facility B Loan	LOANX_ID	LX192775	BBG00Z83G4H3	€2,500,000.00	No	100.000%	No	€2,500,000.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B-	3(50%)	B3
Mehilainen Yhtiot Oy	Facility B7	LOANX_ID	LX264796	BBG01VK7VD18	€2,000,000.00	No	100.839%	No	€2,016,780.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B	3(65%)	B2
Mermaid Bidco Inc	Facility B (EUR) Loan	LOANX_ID	LX236699	BBG01NFZZJ22	€1,100,000.00	No	100.729%	No	€1,108,019.00	Professional Services (68)	High Tech Industries (16)	B	3(50%)	B3
Mistral Holdco SAS	Facility B Loan	LOANX_ID	LX191239	BBG010L97VK7	€1,500,000.00	No	100.725%	No	€1,510,875.00	Insurance (47)	Banking, Finance, Insurance & Real Estate (3)	****	3(50%)	****
MKS Instruments, Inc.	Facility 2025 - TLB	LOANX_ID	LX257504	BBG01RN07Q62	€912,858.37	No	100.896%	No	€921,037.58	Semiconductors and Semiconductor Equipment (57)	High Tech Industries (16)	BB	3(50%)	Ba1
Multiversity	MLTIVR FLOAT 05/17/2031	ISIN	XS2816639095	BBG01MNJJX91	€343,000.00	No	101.254%	No	€347,300.36	Diversified Consumer Services (64)	Services: Consumer (24)	B	3(50%)	B2
Multiversity	MLTIVR FLOAT10/30/2028	ISIN	XS2401961078	BBG0132JVV50	€750,000.00	No	101.011%	No	€757,581.93	Diversified Consumer Services (64)	Services: Consumer (24)	B	3(50%)	B2
Neuraxpharm Arzneimittel GmbH	FACILITY B3	LOANX_ID	LX266394	BBG01W0ZM5H6	€633,857.14	No	101.013%	No	€640,278.11	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	B		B3
Neuraxpharm Arzneimittel GmbH	FACILITY B4	LOANX_ID	LX266635	BBG01W3R93W4	€366,142.86	No	101.047%	No	€369,976.38	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	B	3(50%)	B3
Nexi SpA	NEXIIM 2.125% 04/30/2029	ISIN	XS2332590475	BBG0100PWWB4	€2,349,000.00	No	96.632%	No	€2,269,878.70	Financial Services (44)	Banking, Finance, Insurance & Real Estate (3)	BBB-	NR	Ba1
NJJ Continental S.A.	Facility B3	LOANX_ID	LX257770	BBG01RQXV2W4	€1,000,000.00	No	100.590%	No	€1,005,900.00	Wireless Telecommunication Services (59)	Telecommunications (26)	BB-	3(55%)	B1
Nobel Bidco B.V	Facility B Loan	LOANX_ID	LX195412	BBG0109Z1HW7	€1,000,000.00	No	100.534%	No	€1,005,340.00	Household Durables (23)	Consumer goods: Non-durable (9)	B	3(50%)	B2
Nobel Bidco B.V	PHIDOM 3.125% 06/15/2028	ISIN	XS2355515516	BBG011BXM CW5	€3,000,000.00	No	98.721%	No	€2,961,620.97	Household Durables (23)	Consumer goods: Non-durable (9)	B	3(50%)	B2
Nobian Finance BV	TLB	LOANX_ID	LX246433	BBG01Y0QMQ77	€1,250,000.00	No	96.236%	No	€1,202,950.00	Chemicals (3)	Chemicals, Plastics & Rubber (6)	B	3(60%)	B2
Nouryon Finance B.V.	TLB	LOANX_ID	LX234053	BBG01N0NH589	€2,276,536.32	No	100.341%	No	€2,284,299.31	Chemicals (3)	Chemicals, Plastics & Rubber (6)	B+	3(65%)	B2
OAT BIDCO LTD	Facility B Loan	LOANX_ID	LX248915	BBG01VQY1HT7	€1,000,000.00	No	100.893%	No	€1,008,930.00	Commercial Services and Supplies (15)	Services: Business (23)	B	3(55%)	B2
Obol France 3 SAS	FACILITY B3	LOANX_ID	LX239000	BBG01NY7SYD6	€1,364,717.10	No	98.750%	No	€1,347,658.14	Diversified Consumer Services (64)	Environmental Industries (13)	B-	3(60%)	B3
OCS Group Holding Ltd	Facility B4	LOANX_ID	LX273400	BBG01Y39LQK8	€1,000,000.00	No	101.000%	No	€1,010,000.00	Commercial Services and Supplies (15)	Services: Business (23)	B	3(50%)	B2
Odido Holding BV	FACILITY B2	LOANX_ID	LX259293	BBG01SCDTJM8	€3,250,000.00	No	100.500%	No	€3,266,250.00	Diversified Telecommunication Services (58)	Telecommunications (26)	B	3(55%)	B1
OLYMPUS WTR US HLDG CORP	SOLEIN 3.875% 10/01/2028	ISIN	XS2391351454	BBG012N0ZDY4	€649,000.00	No	98.649%	No	€640,233.48	Chemicals (3)	Chemicals, Plastics & Rubber (6)	B-	3(50%)	B3
Organon & Co.	TLB	LOANX_ID	LX256012	BBG01R6JLLF5	€1,671,960.95	No	97.375%	No	€1,628,071.98	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	BB	3(55%)	Ba2
PATAGONIA BIDCO LIMITED	Facility B2	LOANX_ID	LX199090	BBG012V0YHW9	€2,000,000.00	No	84.011%	No	€1,680,220.00	Building Products (9)	Construction & Building (7)	CCC+	3(55%)	Caa1
PAYSAFE FIN PLC/ PAYSAFE	PSFE 3% 06/15/2029	ISIN	XS2010028426	BBG011BYLSM0	€1,000,000.00	No	93.821%	No	€938,206.00	Financial Services (44)	Banking, Finance, Insurance & Real Estate (3)	B	3(60%)	B2

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Paysafe Holdings US Corp	Facility B2 Loan	LOANX_ID	LX195448	BBG0118YPV89	€3,151,541.01	No	96.703%	No	€3,047,634.70	Financial Services (44)	Banking, Finance, Insurance & Real Estate (3)	B	3(60%)	B2
PEARLS (Netherlands) Bidco B.V.	Facility B (EUR) Loan	LOANX_ID	LX202499	BBG01S4MMYG8	€1,680,000.00	No	93.000%	No	€1,562,400.00	Trading Companies and Distributors (14)	Chemicals, Plastics & Rubber (6)	B-	3(55%)	B3
Peer Holding III B.V.	B6B	LOANX_ID	LX259874	BBG01SMWGF5	€1,000,000.00	No	100.607%	No	€1,006,070.00	Broadline Retail (30)	Retail (22)	BB+	3(60%)	Ba1
Peer Holding III B.V.	Facility B7B	LOANX_ID	LX271390	BBG01XMJ53X2	€2,000,000.00	No	100.500%	No	€2,010,000.00	Broadline Retail (30)	Retail (22)	BB+	3(60%)	Ba1
Pegasus Bidco BV	2025-1 EURO TERM LOANS	LOANX_ID	LX269900	BBG01X5749M7	€2,635,862.09	No	100.875%	No	€2,658,925.88	Food Products (34)	Beverage, Food & Tobacco (4)	B+	3(60%)	B1
PERALTA INVERSIONES GLOBALES SL	Incremental Facility B2	LOANX_ID	LX258021	BBG01RX4DFM2	€995,327.27	No	99.181%	No	€987,175.54	Food Products (34)	Beverage, Food & Tobacco (4)	B	3(55%)	B2
Piolin Bidco, S.A.U.	TLB B5	LOANX_ID	LX269818	BBG01X4Q7RM3	€1,591,658.26	No	100.693%	No	€1,602,688.45	Leisure Products (24)	Hotel, Gaming & Leisure (17)	B-	3(55%)	B3
Platform Bidco Limited	Senior Facility B (EUR)	LOANX_ID	LX195825	BBG011FGRT65	€1,800,000.00	No	100.000%	No	€1,800,000.00	Food Products (34)	Beverage, Food & Tobacco (4)	B-	3(50%)	B2
Platin2025 S.a r.l.	FACILITY B	LOANX_ID	LX259019	BBG01S7KLF53	€3,500,000.00	No	100.838%	No	€3,529,330.00	Machinery (13)	Capital Equipment (5)	B	3(55%)	B2
Polaris Newco LLC	Euro Term Loan	LOANX_ID	LX195132	BBG0113FZW91	€2,872,500.00	No	94.703%	No	€2,720,343.68	Financial Services (44)	Banking, Finance, Insurance & Real Estate (3)	CCC+	3(60%)	B3
Precise Bidco BV	FACILITY B6	LOANX_ID	LX257766	BBG01RQTKYK8	€2,500,000.00	No	100.417%	No	€2,510,425.00	Software (53)	Services: Business (23)	B	3(60%)	B2
Pug LLC	Facility TLB	LOANX_ID	LX228036	BBG01LTG1LG0	€1,000,000.00	No	98.750%	No	€987,500.00	Specialty Retail (31)	Media: Diversified & Production (20)	B-	3(50%)	B3
Quimper AB	NEW TERM FAC B 2024	LOANX_ID	LX250873	BBG01QJR95T9	€3,500,000.00	No	101.034%	No	€3,536,190.00	Construction Materials (4)	Construction & Building (7)	B+	3(55%)	B1
Radar Bidco SARL	TLB	LOANX_ID	LX281376	BBG01ZF0XW52	€1,000,000.00	No	100.234%	No	€1,002,340.00	Transportation Infrastructure (20)	Services: Business (23)	B+	3(50%)	B2
Rainbow Finco S.a.r.l.	Facility B2 Loan	LOANX_ID	LX202335	BBG014LXJB54	€1,500,000.00	No	100.931%	No	€1,513,965.00	Personal Care Products (37)	Consumer goods: Durable (8)	B	3(60%)	B2
Ramsay Generale de Sante	Facility B5	LOANX_ID	LX258050	BBG01RX60F14	€2,000,000.00	No	99.194%	No	€1,983,880.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	BB-	3(60%)	B1
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	BBG01SC6V158	€1,000,000.00	No	100.413%	No	€1,004,130.00	Transportation Infrastructure (20)	Transportation: Consumer (28)	B	3(60%)	B2
Recipharm AB (publ)	Facility B Loan	LOANX_ID	LX193550	BBG00ZNS7LN6	€3,750,000.00	No	100.139%	No	€3,755,212.50	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	B-	3(60%)	B3
Rocket Software, Inc.	2021 Euro Term Loan	LOANX_ID	LX217144	BBG01VYFZRW6	€2,500,000.00	No	101.000%	No	€2,525,000.00	Software (53)	High Tech Industries (16)	B-	3(50%)	B3
Rohm Holding GMBH	TL	LOANX_ID	LX228988	BBG01M7787V9	€1,000,000.00	No	94.156%	No	€941,560.00	Chemicals (3)	Chemicals, Plastics & Rubber (6)	B-	3(60%)	Caa1
ROSSINI SARL	ROSINI 0 12/31/2029	ISIN	XS2854309684	BBG01NP684Z2	€1,060,670.26	No	101.671%	No	€1,078,392.85	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	B	4(35%)	B3
Rubix Group Finco Limited	Term Loan B	LOANX_ID	LX246193	BBG01PL0DYK8	€2,500,000.00	No	100.636%	No	€2,515,900.00	Trading Companies and Distributors (14)	Wholesale (32)	B	3(50%)	B3
SAM Bidco	Facility B6	LOANX_ID	LX225334	BBG01L12BJW7	€1,500,000.00	No	100.550%	No	€1,508,250.00	Healthcare Equipment and Supplies (38)	Healthcare & Pharmaceuticals (15)	B	3(50%)	B2
Sammontana Italia SPA	SAMMNT Float 10/15/31	ISIN	XS2902582357	BBG01Q32T7N1	€250,000.00	No	100.692%	No	€251,730.86	Food Products (34)	Beverage, Food & Tobacco (4)	B	3(50%)	B2

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Schoen Klinik SE	FACILITY B2	LOANX_ID	LX258367	BBG01S0LB837	€1,000,000.00	No	100.700%	No	€1,007,000.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B+	3(65%)	B1
Scientific Games Holdings LP	Term Loan B	LOANX_ID	LX202415	BBG014V0Q319	€1,000,000.00	No	98.429%	No	€984,290.00	Hotels, Restaurants and Leisure (26)	Hotel, Gaming & Leisure (17)	B-	3(60%)	B2
SEINE HOLDCO SAS	2023 Facility B	LOANX_ID	LX220198	BBG01N86F7W9	€1,500,000.00	No	100.694%	No	€1,510,410.00	Software (53)	Services: Business (23)	B+	3(65%)	B2
SHERWOOD FINANCING PLC	ARWLN Float 12/15/29	ISIN	XS2953567745	BBG01QZCH4D5	€2,050,000.00	No	98.444%	No	€2,018,107.54	Financial Services (44)	Banking, Finance, Insurance & Real Estate (3)	B	4(40%)	B2
Shilton Bidco Limited	Facility B7	LOANX_ID	LX265165	BBG01VR25M93	€1,300,000.00	No	99.018%	No	€1,287,234.00	Commercial Services and Supplies (15)	Environmental Industries (13)	****	3(50%)	****
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	BBG01S7PXPZ4	€4,000,000.00	No	98.888%	No	€3,955,520.00	Food Products (34)	Beverage, Food & Tobacco (4)	B	3(50%)	B2
SIRONA BIDCO	Facility B	LOANX_ID	LX199218	BBG012VCDYP7	€3,000,000.00	No	38.125%	No	€1,143,750.00	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	CCC	3(60%)	Caa3
SOLINA GROUP SERVICES	Additional Term Facility 8	LOANX_ID	LX257399	BBG01RMHWP88	€1,000,000.00	No	100.990%	No	€1,009,900.00	Food Products (34)	Beverage, Food & Tobacco (4)	B	3(50%)	B2
Stella Group	Term Loan B2	LOANX_ID	LX236467	BBG01NBM4Y44	€2,000,000.00	No	100.875%	No	€2,017,500.00	Building Products (9)	Construction & Building (7)	B	3(60%)	B2
Stepstone Group MidCo 2 GmbH	Facility B1 Loan	LOANX_ID	LX254354	BBG01QYDHL37	€2,000,000.00	No	94.771%	No	€1,895,420.00	Professional Services (68)	Services: Business (23)	B	3(60%)	B2
Summer (BC) Bidco B LLC	KANGRP Float 02/15/30	ISIN	XS2998755982	BBG01S4M8W32	€1,220,000.00	No	94.101%	No	€1,148,032.52	Media (27)	Services: Business (23)	B-	3(55%)	B3
Sunrise Bidco S.a.r.l.	Senior Facility B Loan	LOANX_ID	LX194166	BBG00ZY5JQ6	€1,000,000.00	No	94.800%	No	€948,000.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	****	3(50%)	****
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	BBG00Y90TH51	€4,000,000.00	No	100.281%	No	€4,011,240.00	Healthcare Providers and Services (39)	Services: Business (23)	B	NR	B3
Tackle S.a.r.l.	FACILITY B2	LOANX_ID	LX258696	BBG01S64T411	€4,413,934.43	No	100.163%	No	€4,421,129.14	Leisure Products (24)	Hotel, Gaming & Leisure (17)	B	3(55%)	B2
Takecare Bidco	Additional Senior Term Facility B1	LOANX_ID	LX265588	BBG01VVKWYP4	€1,000,000.00	No	100.734%	No	€1,007,340.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B	3(50%)	B2
TEAMSYSTEM SPA	TITANL Float 7/31/31	ISIN	XS2864287466	BBG01NSCT278	€1,000,000.00	No	100.988%	No	€1,009,876.72	Software (53)	Services: Business (23)	B-	3(50%)	B2
Tele Columbus AG	Facility B	LOANX_ID	LX228349	BBG01K9JORD9	€1,426,172.78	No	61.750%	No	€880,661.69	Media (27)	Telecommunications (26)	CCC+	3(55%)	Caa2
Telenet International Finance S.a.r.l.	Term Loan AQ	LOANX_ID	LX185374	BBG00RHH0YN4	€4,850,000.00	No	100.391%	No	€4,868,963.50	Diversified Telecommunication Services (58)	Media: Broadcasting & Subscription (19)	BB-	3(60%)	B1
The Chemours Company	Term Loan B3	LOANX_ID	LX214554	BBG01HQ1GMT3	€1,923,857.89	No	100.625%	No	€1,935,882.00	Chemicals (3)	Chemicals, Plastics & Rubber (6)	BB-	1(95%)	Ba1
Thevelia (US) LLC	EUR Term B-1 Incremental Term Loan	LOANX_ID	LX225307	BBG01RMKXFY3	€1,250,000.00	No	100.688%	No	€1,258,600.00	Professional Services (68)	Services: Business (23)	B	3(55%)	B2
TK Elevator Midco GmbH	Term Loan B1	LOANX_ID	LX259606	BBG01SJ4SLZ3	€3,000,000.00	No	100.694%	No	€3,020,820.00	Machinery (13)	Capital Equipment (5)	B	3(60%)	B2
TMF Sapphire Bidco B.V.	Term B5 EUR	LOANX_ID	LX257871	BBG01RR6W7P8	€1,000,000.00	No	100.813%	No	€1,008,130.00	Commercial Services and Supplies (15)	Services: Business (23)	B	3(60%)	B2
Touchdown Acquirer Inc	2025 EUR TERM LOAN B	LOANX_ID	LX276048	BBG01YL8DKZ6	€1,150,000.00	No	100.200%	No	€1,152,300.00	Chemicals (3)	Construction & Building (7)	B	3(50%)	B2
Triley Midco 2 Ltd	FACILITY B2	LOANX_ID	LX258210	BBG01RYVK2Q8	€1,016,870.26	No	95.438%	No	€970,480.64	Pharmaceuticals (41)	Healthcare & Pharmaceuticals (15)	B	2(75%)	B3

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Collateral Detail

Grand Totals:

€360,820,173.87

€347,730,325.93

Issuer Name	Security Name	Identifier Type	Identifier	FIGI	Principal Balance	Current Pay Obligation	Market Price	MP per CM	Market Value	S&P Industry	Moody's Industry	S&P Rating	S&P Recovery Rating	Moody's Rating
TTD Holding IV GmbH	TERM B6	LOANX_ID	LX257890	BBG01RRRCBS2	€2,100,000.00	No	100.144%	No	€2,103,024.00	Commercial Services and Supplies (15)	Construction & Building (7)	B	3(60%)	B2
UNITED GROUP BV	ADRBID Float 02/15/31	ISIN	XS2758099779	BBG01L4Z6JG5	€200,000.00	No	100.132%	No	€200,264.34	Media (27)	Media: Broadcasting & Subscription (19)	B		B2
United Petfood Finance B.V.	Term Loan B	LOANX_ID	LX258378	BBG01S0L4951	€2,200,000.00	No	100.607%	No	€2,213,354.00	Food Products (34)	Beverage, Food & Tobacco (4)	BB-	3(60%)	B1
VEONET LENSE GMBH	FACILITY B2	LOANX_ID	LX259041	BBG01S7Q10V6	€3,000,000.00	No	84.500%	No	€2,535,000.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B	3(60%)	B3
Virgin Media Ireland Limited	Facility B1 Loan	LOANX_ID	LX195575	BBG011CFVTJ1	€1,000,000.00	No	99.188%	No	€991,880.00	Media (27)	Media: Broadcasting & Subscription (19)	B+	3(55%)	B2
Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	BBG00QG1LNB6	€3,340,817.55	No	100.011%	No	€3,341,185.04	Diversified Telecommunication Services (58)	Media: Broadcasting & Subscription (19)	B+	3(65%)	Ba3
Vivalto Sante Investissement	Term Loan B	LOANX_ID	LX265587	BBG01VVH3N95	€1,500,000.00	No	99.656%	No	€1,494,840.00	Healthcare Providers and Services (39)	Healthcare & Pharmaceuticals (15)	B	3(50%)	B2
Windsor Holdings III LLC	2025 TERM LOAN B	LOANX_ID	LX259144	BBG01S9CTHH4	€3,000,000.00	No	99.875%	No	€2,996,250.00	Trading Companies and Distributors (14)	Chemicals, Plastics & Rubber (6)	B+	3(55%)	B1
Winterfell Financing S.a.r.l.	Facility B Loans	LOANX_ID	LX192684	BBG00YY9RVN5	€4,000,000.00	No	90.214%	No	€3,608,560.00	Building Products (9)	Construction & Building (7)	B-	3(55%)	B3
XSYS Global	Facility B Loan	LOANX_ID	LX199727	BBG0135CF9Z6	€1,985,000.00	No	94.321%	No	€1,872,271.85	Machinery (13)	Capital Equipment (5)	B-	4(45%)	B2
Your.World Finco II B.V.	Term Loan	LOANX_ID	LX265241	BBG01VRYVKB5	€1,250,000.00	No	99.278%	No	€1,240,975.00	Software (53)	Services: Business (23)	B	3(65%)	B2
Zayo Group, LLC	Term Loan	LOANX_ID	LX270666	BBG01XM4P5Q6	€8,027.59	No	97.329%	No	€7,813.17	Diversified Telecommunication Services (58)	Telecommunications (26)	B-	4(35%)	B3
Zephyr Bidco Limited	Facility B2	LOANX_ID	LX272087		€1,500,000.00	No	100.538%	No	€1,508,070.00	Media (27)	Media: Advertising, Printing & Publishing (18)	B-	3(60%)	B2
ZF Invest	ZF ADD TLB	LOANX_ID	LX263938	BBG01V7BQCV9	€1,000,000.00	No	100.354%	No	€1,003,540.00	Consumer Staples Distribution & Retail (32)	Retail (22)	B	3(55%)	B2
Ziggo B.V.	Facility H	LOANX_ID	LX183461	BBG00QKHM6B2	€6,000,000.00	No	99.330%	No	€5,959,800.00	Diversified Telecommunication Services (58)	Media: Broadcasting & Subscription (19)	B+	3(65%)	B1
Ziggo B.V.	ZIGGO 2.875% 01/15/2030	ISIN	XS2069016165	BBG00QKVD7R2	€111,000.00	No	95.141%	No	€105,606.04	Diversified Telecommunication Services (58)	Media: Broadcasting & Subscription (19)	B+	3(65%)	B1
ZIGGO BOND CO BV	ZIGGO 3.375% 02/28/2030	ISIN	XS2116386132	BBG00RMZ36S1	€889,000.00	No	90.706%	No	€806,379.59	Diversified Telecommunication Services (58)	Media: Broadcasting & Subscription (19)	B+	6(0%)	B3

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Equity Detail

Issue Type	Issuer Name	Security Name	LoanX ID	Units	Issue Date
Equity	Altice France Lux 3	Luxco 3 Shares	LX271943	7,833	01/10/2025
Equity	IQERA GROUP SAS	Exchange Warrants		134,836	28/05/2025
Equity	NewCo I B.V.	B Ordinary Shares		2,000	14/06/2022
Equity	Arvos Holding GmbH aka Alstom Auxiliary	Arvos Holding GmbH aka Alstom Auxiliary		168,855,456,834,336	09/04/2024

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Par Value Tests

	Calculation	Ratio	Trigger	Pass/Fail
Class A Par Value Test	A/B	139.07%	128.89%	Passed
Class B Par Value Test	A/(B+C)	127.37%	120.39%	Passed
Class C Par Value Test	A/(B+C+D)	117.83%	112.49%	Passed
Class D Par Value Test	A/(B+C+D+E)	110.85%	106.36%	Passed

Collateral:

Aggregate Principal Balance of the Collateral Debt Obligations	€361,103,427.29
Purchased Accrued Interest	€5,711.81
Principal Proceeds held in Accounts	€33,625,487.88

Less:

Loss Mitigation Loans (satisfying EC)	€283,253.42
Discount Collateral Obligations	€0.00
Defaulted Obligations per clause (d) or (e)(iii) - S&P	€0.00
Defaulted Obligations per clause (d) or (e)(iii) - Moody's	€0.00
Defaulted Obligations	€1,505,109.87
Deferring Securities	€0.00
CCC Excess Haircut	€0.00

Plus:

Lower of S&P Collateral Value and Moody's Collateral Value (Loss Mitigation Loans)	€84,976.03
Discount Collateral Obligation Recovery Amount	€0.00
S&P Collateral Value of Defaulted Obligations per clause (d) or (e)(iii)	€0.00
Moody's Collateral Value of Defaulted Obligations per clause (d) or (e)(iii)	€0.00
Lower of S&P Collateral Value and Moody's Collateral Value (Defaulted Obligations)	€322,500.00
Lower of S&P Collateral Value and Moody's Collateral Value (Deferring Securities)	€0.00

Par Value Test Adjusted Collateral Principal Amount **€393,353,739.72** **(A)**

Notes:

Class A-1 RR Outstanding Amount	€242,836,817.55
Class A-2 RR Outstanding Amount	€40,000,000.00
Aggregate Outstanding Amount of the Class A RR Notes	€282,836,817.55 (B)
Class B RR Outstanding Amount	€26,000,000.00

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Par Value Tests

Notes:

	Aggregate Outstanding Amount of the Class B RR Notes	€26,000,000.00	(C)
Class C RR Outstanding Amount	€25,000,000.00		
	Aggregate Outstanding Amount of the Class C RR Notes	€25,000,000.00	(D)
Class D RR Outstanding Amount	€21,000,000.00		
	Aggregate Outstanding Amount of the Class D RR Notes	€21,000,000.00	(E)

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Reinvestment Par Value Test

	Calculation	Ratio	Trigger	Pass/Fail
Reinvestment Par Value Test	A/(B+C+D+E)	103.98%	107.11%	N/A

Collateral:

Aggregate Principal Balance of the Collateral Debt Obligations	€361,103,427.29
Purchased Accrued Interest	€5,711.81
Principal Proceeds held in Accounts	€9,239,530.46

Less:

Loss Mitigation Loans (satisfying EC)	€283,253.42
Discount Collateral Obligations	€0.00
Defaulted Obligations per clause (d) or (e)(iii) - S&P	€0.00
Defaulted Obligations per clause (d) or (e)(iii) - Moody's	€0.00
Defaulted Obligations	€1,505,109.87
Deferring Securities	€0.00
CCC Excess Haircut	€0.00

Plus:

Lower of S&P Collateral Value and Moody's Collateral Value (Loss Mitigation Loans)	€84,976.03	
Discount Collateral Obligation Recovery Amount	€0.00	
S&P Collateral Value of Defaulted Obligations per clause (d) or (e)(iii)	€0.00	
Moody's Collateral Value of Defaulted Obligations per clause (d) or (e)(iii)	€0.00	
Lower of S&P Collateral Value and Moody's Collateral Value (Defaulted Obligations)	€322,500.00	
Lower of S&P Collateral Value and Moody's Collateral Value (Deferring Securities)	€0.00	
Par Value Test Adjusted Collateral Principal Amount	€368,967,782.30	(A)

Notes:

Class A-1 RR Outstanding Amount	€242,836,817.55		
Class A-2 RR Outstanding Amount	€40,000,000.00		
Aggregate Outstanding Amount of the Class A RR Notes		€282,836,817.55	(B)
Class B RR Outstanding Amount	€26,000,000.00		
Aggregate Outstanding Amount of the Class B RR Notes		€26,000,000.00	(C)
Class C RR Outstanding Amount	€25,000,000.00		
Aggregate Outstanding Amount of the Class C RR Notes		€25,000,000.00	(D)

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Reinvestment Par Value Test

Notes:

Class D RR Outstanding Amount	€21,000,000.00		
Aggregate Outstanding Amount of the Class D RR Notes		€21,000,000.00	(E)

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Par Value Test Excess Adjustment

Calculation Summary

Applicable Adjustment	Excess Test Balance	Applicable Haircut	Applicable Recovery
Lower of Moody's and S&P Collateral Value of Defaulted Obligations	€1,505,109.87	€1,182,609.87	€322,500.00

Excess Summary

	Excess Test Balance	Applicable Haircut	Applicable Recovery
Lower of Moody's and S&P Collateral Value of Defaulted Obligations			
Financiere Colisee - Facility B2	€1,075,000.00	€752,500.00	€322,500.00
Ignition Midco B.V. - 2nd Lien Holdco PIK Facility	€430,109.87	€430,109.87	€0.00
Totals:	€1,505,109.87	€1,182,609.87	€322,500.00

Evaluation Summary

Issuer Name	Asset Description	Test Balance	Lower of Moody's and S&P Collateral Value of Defaulted Obligations	Applicable Recovery	Applicable Adjustment
Financiere Colisee	Facility B2	€1,075,000.00	€322,500.00	€322,500.00	Lower of Moody's and S&P Collateral Value of Defaulted Obligations
Ignition Midco B.V.	2nd Lien Holdco PIK Facility	€430,109.87	€0.00	€0.00	Lower of Moody's and S&P Collateral Value of Defaulted Obligations
Totals:		€1,505,109.87	€322,500.00	€322,500.00	

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Par Value Test Excess Adjustment

Lower of Moody's and S&P Collateral Value of Defaulted Obligations

Issuer Name/Security Name	Test Balance	Excess Test Balance	Haircut	Excess Recovery	Moody's Recovery Rate	S&P Recovery Rate	Market Value	Default Date	Default Reason
Financiere Colisee - Facility B2	€1,075,000.00	€1,075,000.00	€752,500.00	€322,500.00	45.00%	30.00%	55.469%	04/11/2025	Non-Payment
Ignition Midco B.V. - 2nd Lien Holdco PIK Facility	€430,109.87	€430,109.87	€430,109.87	€0.00	25.00%	2.00%	0.000%	10/13/2025	Rating
Totals:	€1,505,109.87	€1,505,109.87	€1,182,609.87	€322,500.00					

Lower of Moody's and S&P Collateral Value of Defaulted Obligations - Rollup

Issuer Name/Security Name	Total Test Balance	Haircut	Total Recovery
Financiere Colisee - Facility B2	€1,075,000.00	€752,500.00	€322,500.00
Ignition Midco B.V. - 2nd Lien Holdco PIK Facility	€430,109.87	€430,109.87	€0.00
Totals:	€1,505,109.87	€1,182,609.87	€322,500.00

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Interest Coverage Tests

	Calculation	Ratio	Trigger	Pass/Fail
Class A Interest Coverage Ratio Test	A/B	223.43%	120.00%	Passed
Class B Interest Coverage Ratio Test	A/(B+C)	196.92%	115.00%	Passed
Class C Interest Coverage Ratio Test	A/(B+C+D)	173.19%	110.00%	Passed

Interest Receipts Actual:

Interest proceeds held in the Interest Account	€3,949,718.61
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Less:

Amounts payable (A)-(F) of Priority of Payments	€260,358.23
Interest Coverage Amount (b) Adjustments	€0.00
Purchased Accrued Interest	€0.00
Smoothing Account	€0.00

Interest Receipts Projected:

Projected Interest on Collateral Obligations	€1,234,395.77
Interest projected not yet received	€8.47
Reinvestment Income	€0.00
Scheduled Periodic Hedge Counterparty Payments	€0.00

Interest Coverage Amount €4,923,764.62 (A)

Debt Payments:

Class X Projected Interest	€0.00
Class X Principal Amortisation Amount	€0.00
Unpaid Class X Principal Amortisation Amount	€0.00
Class A-1 RR Projected Interest	€1,839,407.95
Class A-2 R Projected Interest	€364,320.00
Class A R Projected Interest	€2,203,727.95 (B)
Class B RR Projected Interest	€296,608.00 (C)
Class C RR Projected Interest	€342,700.00 (D)
Class A-1 RR Projected Interest - Next Succeeding Due Period	€1,739,440.12
Class A-2 RR Projected Interest - Next Succeeding Due Period	€344,520.00
Class B RR Projected Interest - Next Succeeding Due Period	€280,488.00

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Interest Coverage Tests

Debt Payments:

Class C RR Projected Interest - Next Succeeding Due Period	€324,075.00
Class D RR Projected Interest - Next Succeeding Due Period	€387,425.50
Class E RR Projected Interest - Next Succeeding Due Period	€269,134.50

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Event of Default

	Calculation	Ratio	Trigger	Pass/Fail
Event of Default Test 10 (a)(iv)	A/B	162.17%	102.50%	Passed

Collateral:

Aggregate Principal Balance of the Collateral Obligations	€361,103,427.29
Principal Proceeds held in Accounts	€33,625,487.88

Less:

Defaulted Obligations	€1,505,109.87
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Plus:

Market Value of all Defaulted Obligations	€596,291.75
Numerator Sum	€393,820,097.05 (A)

Notes:

Class X RR Outstanding Amount	€0.00
Class A-1 RR Outstanding Amount	€242,836,817.55
Class X and Class A-1 RR Outstanding Balance Total	€242,836,817.55 (B)

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S&P CDO Monitor Test

Class Name	Scenario Default Rate(SDR)	Adjusted Break-Even Default Rate (Adj BDR)	Pass/Fail
S&P CDO Monitor Test	58.7329%	63.4307%	Passed

Calculation Components: Results

Portfolio Benchmark	Calculated Value
S&P Weighted Average Rating Factor (SP WARF)	2818.00458439243
Default Rate Dispersion (DRD)	660.630065126895
Obligor Diversity Measure (ODM)	135.359012673437
Industry Diversity Measure (IDM)	19.6004595604279
Regional Diversity Measure (RDM)	1.24354686515332
Weighted Average Life (WAL)	3.68889997549238
Break-Even Default Rate (BDR)	64.7128265941123

Calculation Details

Unique Obligor ID	Obligor Name	Industry Code	Rating	Rating Factor	WAM	Balance	Country Code	Region	Tenor	Weighted DRD	Weighted Life
356	Financiere Mendel SAS	41	B	2859.5	11/08/2030	3,250,000.00	33	102	4.813888888888889	134,860,100.72	15,645,138.89
1548	Tele Columbus AG	27	CCC+	4641.4	01/01/2029	1,426,172.78	49	102	2.9611111111111112	2,600,476,908.92	4,223,056.07
1553	Telenet Operatives NV	58	BB-	1565.44	04/30/2029	4,850,000.00	352	102	3.2916666666666665	6,074,938,234.30	15,964,583.33
20397	Merck & Co, Inc.	41	BB	1233.63	12/22/2031	1,671,960.95	1	101	5.936111111111111	2,649,012,435.28	9,924,945.97
20681	Ineos Group Limited	3	BB-	1565.44	02/07/2031	1,120,000.00	44	102	5.061111111111111	1,402,872,334.52	5,668,444.44
20681	Ineos Group Limited	3	BB-	1565.44	10/29/2027	1,949,993.33	44	102	1.788888888888889	2,442,492,584.96	3,488,321.40
21447	Virgin Media Finance PLC	58	B+	1982	01/31/2029	3,340,817.55	44	102	3.044444444444443	2,792,938,787.42	10,170,933.43
24561	Ziggo B.V.	58	B+	1982	01/31/2029	6,000,000.00	31	102	3.044444444444443	5,016,027,506.35	18,266,666.67
24561	Ziggo B.V.	58	B+	1982	01/15/2030	111,000.00	31	102	4	92,796,508.87	444,000.00

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S&P CDO Monitor Test

Calculation Details

Unique Obligor ID	Obligor Name	Industry Code	Rating	Rating Factor	WAM	Balance	Country Code	Region	Tenor	Weighted DRD	Weighted Life
24561	Ziggo B.V.	58	B+	1982	02/28/2030	889,000.00	31	102	4.1194444444444445	743,208,075.52	3,662,186.11
25946	INEOS Styrolution Group GMBH	3	BB-	1565.44	01/29/2027	2,007,870.05	49	102	1.038888888888889	2,514,986,914.69	2,085,953.89
25963	Quimper AB	4	B+	1982	03/29/2030	3,500,000.00	46	102	4.205555555555556	2,926,016,045.37	14,719,444.44
26175	Rocket Software, Inc.	53	B-	3610.11	11/28/2028	2,500,000.00	1	101	2.8694444444444445	1,980,263,539.02	7,173,611.11
27302	Altice Financing SA	58	CCC	5293	01/17/2028	3,000,000.00	352	102	2.005555555555556	7,424,986,246.82	6,016,666.67
28430	Peer Holding III B.V.	30	BB+	784.92	11/26/2031	91,383.91	31	102	5.863888888888889	185,791,218.68	535,865.09
28430	Peer Holding III B.V.	30	BB+	784.92	07/01/2031	1,000,000.00	31	102	5.461111111111111	2,033,084,584.39	5,461,111.11
28430	Peer Holding III B.V.	30	BB+	784.92	11/26/2031	1,908,616.09	31	102	5.863888888888889	3,880,377,950.10	11,191,912.68
28915	GHD Gesundheits GmbH Deutschland	38	CCC+	4641.4	11/15/2027	1,286,458.34	49	102	1.8333333333333333	2,345,722,239.53	2,358,506.96
29313	Nord Anglia Education Finance, LLC	64	B	2859.5	01/09/2032	1,000,000.00	31	102	5.983333333333333	41,495,415.61	5,983,333.33
29432	Boxer Parent Company Inc	53	B	2859.5	07/30/2031	3,506,359.57	1	101	5.541666666666667	145,497,847.63	19,431,075.95
29474	Altice Luxembourg S.A.	58	CCC+	4641.4	07/15/2032	387,957.67	33	102	6.5	707,400,236.93	2,521,724.86
29474	Altice Luxembourg S.A.	58	CCC+	4641.4	10/15/2031	108,231.83	33	102	5.75	197,349,422.64	622,333.02
29474	Altice Luxembourg S.A.	58	CCC+	4641.4	10/15/2030	1,143,294.00	33	102	4.75	2,084,677,038.29	5,430,646.50
29692	Arvos Bidco S.a.r.l.	13	CCC+	4641.4	08/30/2027	121,197.00	352	102	1.625	220,990,054.19	196,945.13
29692	Arvos Bidco S.a.r.l.	13	CCC+	4641.4	08/30/2027	673,093.11	352	102	1.625	1,227,314,891.05	1,093,776.30
29926	SAM Bidco	38	B	2859.5	12/13/2027	724,228.72	33	102	1.9111111111111112	30,052,171.73	1,384,081.55
29926	SAM Bidco	38	B	2859.5	12/13/2027	775,771.28	33	102	1.9111111111111112	32,190,951.68	1,482,585.11
29983	HomeVi SAS	39	B	2859.5	10/31/2029	3,000,000.00	33	102	3.7944444444444443	124,486,246.82	11,383,333.33
30469	Siemens Audiology Solutions	38	B	2859.5	02/28/2029	2,000,000.00	352	102	3.1194444444444445	82,990,831.22	6,238,888.89
30748	Esmalglass-Itaca Group	9	B-	3610.11	03/30/2029	2,500,000.00	34	102	3.2083333333333335	1,980,263,539.02	8,020,833.33
30936	MATTHORN TEL HLD	59	BB-	1565.44	01/26/2032	1,000,000.00	41	102	6.030555555555556	1,252,564,584.39	6,030,555.56

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S&P CDO Monitor Test

Calculation Details

Unique Obligor ID	Obligor Name	Industry Code	Rating	Rating Factor	WAM	Balance	Country Code	Region	Tenor	Weighted DRD	Weighted Life
31305	GARFUNKELUX HOLDCO 3 SA	44	CCC+	4641.4	05/01/2030	148,570.00	352	102	4.294444444444444	270,901,856.90	638,025.61
31305	GARFUNKELUX HOLDCO 3 SA	44	CCC+	4641.4	05/01/2029	728,374.00	352	102	3.2944444444444443	1,328,113,812.45	2,399,587.68
31448	Amedes Holding AG	39	B-	3610.11	11/20/2028	1,000,000.00	49	102	2.8472222222222223	792,105,415.61	2,847,222.22
32343	UNITED GROUP BV	27	B	2859.5	02/15/2031	200,000.00	31	102	5.083333333333333	8,299,083.12	1,016,666.67
32395	SYNLAB BONDCO PLC	39	B	2859.5	07/01/2027	4,000,000.00	49	102	1.4611111111111111	165,981,662.43	5,844,444.44
32395	SYNLAB BONDCO PLC	39	B	2859.5	04/16/2031	1,000,000.00	49	102	5.252777777777778	41,495,415.61	5,252,777.78
32482	MKS Instruments, Inc.	57	BB	1233.63	08/17/2029	912,858.37	1	101	3.588888888888889	1,446,309,600.58	3,276,147.26
32560	Tackle S.a.r.l.	24	B	2859.5	05/22/2028	4,413,934.43	352	102	2.352777777777778	183,158,043.64	10,385,006.84
33722	ELSAN SAS	39	B	2859.5	06/16/2031	563,466.72	33	102	5.419444444444444	23,381,285.73	3,053,676.59
33722	ELSAN SAS	39	B	2859.5	06/16/2031	59,299.19	33	102	5.419444444444444	2,460,644.53	321,368.67
33722	ELSAN SAS	39	B	2859.5	06/16/2031	984,962.59	33	102	5.419444444444444	40,871,432.03	5,337,950.04
33722	ELSAN SAS	39	B	2859.5	06/16/2031	165,082.34	33	102	5.419444444444444	6,850,160.31	894,654.57
33722	ELSAN SAS	39	B	2859.5	06/16/2031	227,189.16	33	102	5.419444444444444	9,427,308.62	1,231,239.03
34001	Entain plc	26	BB-	1565.44	06/30/2028	604,743.08	44	102	2.4583333333333335	757,479,764.66	1,486,660.07
34329	GRIFOLS SA	40	BB-	1565.44	11/15/2027	4,783,677.91	34	102	1.8333333333333333	5,991,865,533.21	8,770,076.17
34329	GRIFOLS SA	40	BB-	1565.44	10/16/2028	1,950,000.00	34	102	2.752777777777778	2,442,500,939.57	5,367,916.67
34488	CAB	39	B	2859.5	02/09/2028	253,903.12	33	102	2.066666666666667	10,535,815.49	524,733.11
34488	CAB	39	B	2859.5	02/09/2028	241,420.86	33	102	2.066666666666667	10,017,858.92	498,936.44
34488	CAB	39	B	2859.5	02/01/2028	1,600,000.00	33	102	2.0444444444444443	66,392,664.97	3,271,111.11
34488	CAB	39	B	2859.5	02/09/2028	23,407.73	33	102	2.066666666666667	971,313.48	48,375.98
34488	CAB	39	B	2859.5	02/09/2028	2,058,312.64	33	102	2.066666666666667	85,410,538.45	4,253,846.12
34488	CAB	39	B	2859.5	02/09/2028	576,555.65	33	102	2.066666666666667	23,924,416.32	1,191,548.34

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34488	CAB	39	B	2859.5	02/09/2028	146,400.00	33	102	2.066666666666667	6,074,928.84	302,560.00
34695	Breitling Financing S.a.r.l.	25	B-	3610.11	10/25/2028	1,000,000.00	352	102	2.777777777777777	792,105,415.61	2,777,777.78
34817	Irca S.P.A.	34	B-	3610.11	12/17/2029	350,000.00	39	102	3.922222222222222	277,236,895.46	1,372,777.78
35062	ICELAND BONDCO PLC	32	B	2859.5	05/15/2028	1,159,900.00	44	102	2.333333333333333	48,130,532.56	2,706,433.33
35230	Froneri International Limited	34	BB-	1565.44	09/30/2031	4,250,000.00	44	102	5.708333333333333	5,323,399,483.67	24,260,416.67
35251	ARENA LUX FIN SARL	20	BB	1233.63	02/01/2028	3,000,000.00	352	102	2.044444444444443	4,753,123,753.18	6,133,333.33
35266	IVC ACQUISITION MIDCO LTD	39	B-	3610.11	12/12/2028	4,000,000.00	44	102	2.908333333333333	3,168,421,662.43	11,633,333.33
35559	House of HR NV	68	B	2859.5	11/03/2029	1,722,863.74	31	102	3.8	71,490,946.93	6,546,882.21
35559	House of HR NV	68	B	2859.5	11/03/2029	277,136.26	31	102	3.8	11,499,884.29	1,053,117.79
35759	EG Group Limited	31	B	2859.5	02/07/2028	1,451,049.36	44	102	2.061111111111111	60,211,896.26	2,990,773.96
36038	TEAMSYSTEM SPA	53	B-	3610.11	07/31/2031	1,000,000.00	39	102	5.544444444444444	792,105,415.61	5,544,444.44
36196	SIGMA HOLDCO BV	34	B	2859.5	01/03/2028	4,000,000.00	31	102	1.966666666666666	165,981,662.43	7,866,666.67
36286	CD&R Firefly Bidco Limited	31	B	2859.5	04/30/2029	3,000,000.00	44	102	3.291666666666666	124,486,246.82	9,875,000.00
36301	Al Sirona Luxembourg Acquisition Sarl	41	B	2859.5	09/29/2028	1,000,000.00	352	102	2.705555555555555	41,495,415.61	2,705,555.56
36390	IQVIA INC	66	BB+	784.92	06/15/2028	2,000,000.00	1	101	2.416666666666666	4,066,169,168.78	4,833,333.33
36455	Cheplapharm Arzneimittel Gmbh	38	B	2859.5	02/22/2029	1,000,000.00	49	102	3.102777777777778	41,495,415.61	3,102,777.78
36503	Artemis Acquisitions UK Limited	34	B	2859.5	07/04/2031	160,700.87	44	102	5.469444444444444	6,668,349.39	878,944.48
36503	Artemis Acquisitions UK Limited	34	B	2859.5	07/04/2031	939,299.13	44	102	5.469444444444444	38,976,607.78	5,137,444.41
36977	Financiere Colisee	39	CCC-	5751.1	11/26/2027	1,075,000.00	33	102	1.863888888888889	3,153,077,571.78	2,003,680.56
37097	ROSSINI SARL	41	B	2859.5	12/31/2029	1,060,670.26	352	102	3.961111111111112	44,012,953.26	4,201,432.75
37200	Inspired Finco Holdings Limited	64	B	2859.5	02/28/2031	2,000,000.00	1	101	5.119444444444445	82,990,831.22	10,238,888.89
37221	Obol France 3 SAS	64	B-	3610.11	12/29/2028	1,364,717.10	33	102	2.955555555555555	1,080,999,805.68	4,033,497.21

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37234	Lernen Bidco Ltd	64	B-	3610.11	04/25/2029	1,000,000.00	44	102	3.2777777777777777	792,105,415.61	3,277,777.78
37264	Compagnie Generale De Sante	39	BB-	1565.44	08/13/2031	2,000,000.00	33	102	5.5777777777777775	2,505,129,168.78	11,155,555.56
37453	Stella Group	9	B	2859.5	06/26/2029	2,000,000.00	33	102	3.4472222222222224	82,990,831.22	6,894,444.44
37529	Mehilainen Yhtiot Oy	39	B	2859.5	08/05/2031	53,763.44	358	102	5.5555555555555555	2,230,936.29	298,685.78
37529	Mehilainen Yhtiot Oy	39	B	2859.5	08/05/2031	64,516.13	358	102	5.5555555555555555	2,677,123.63	358,422.94
37529	Mehilainen Yhtiot Oy	39	B	2859.5	08/05/2031	548,387.10	358	102	5.5555555555555555	22,755,550.63	3,046,595.00
37529	Mehilainen Yhtiot Oy	39	B	2859.5	08/05/2031	1,333,333.33	358	102	5.5555555555555555	55,327,220.67	7,407,407.39
37783	Precise Bidco BV	53	B	2859.5	11/15/2030	2,500,000.00	31	102	4.833333333333333	103,738,539.02	12,083,333.33
37912	Paysafe Group Holdings II Limited	44	B	2859.5	06/15/2029	1,000,000.00	352	102	3.4166666666666665	41,495,415.61	3,416,666.67
37912	Paysafe Group Holdings II Limited	44	B	2859.5	06/28/2028	3,151,541.01	1	101	2.4527777777777778	130,774,504.01	7,730,029.76
37993	Rubix Group Finco Limited	14	B	2859.5	09/29/2028	2,500,000.00	44	102	2.7055555555555557	103,738,539.02	6,763,888.89
38043	Vivalto Sante Investissement	39	B	2859.5	07/21/2031	1,500,000.00	33	102	5.516666666666667	62,243,123.41	8,275,000.00
38100	IDEMIA GROUP	53	B	2859.5	09/29/2028	3,000,000.00	33	102	2.7055555555555557	124,486,246.82	8,116,666.67
38121	Areas Worldwide SA	32	B	2859.5	12/31/2029	1,750,000.00	34	102	3.9611111111111112	72,616,977.31	6,931,944.44
38224	LSF10 Edilians Investments SARL	9	B+	1982	03/05/2031	2,000,000.00	33	102	5.138888888888889	1,672,009,168.78	10,277,777.78
38257	Ignition Topco BV	3	****	****	12/01/2028	430,109.87	31	102	2.8777777777777778	****	1,237,760.63
38257	Ignition Topco BV	3	****	****	07/05/2027	645,164.80	31	102	1.4722222222222223	****	949,825.96
38324	Casper Bidco SASU	26	B-	3610.11	03/21/2031	3,750,000.00	33	102	5.183333333333334	2,970,395,308.53	19,437,500.00
38645	Nexi SpA	44	BBB-	540.42	04/30/2029	2,349,000.00	39	102	3.2916666666666665	5,350,046,188.74	7,732,125.00
38796	Piolin Bidco, S.A.U.	24	B-	3610.11	09/17/2029	1,591,658.26	34	102	3.6722222222222222	1,260,761,127.54	5,844,922.83
38837	LSF10 XL Investments S.a.r.l.	9	B	2859.5	04/30/2031	366,157.43	352	102	5.291666666666667	15,193,854.74	1,937,583.07
38837	LSF10 XL Investments S.a.r.l.	9	B	2859.5	04/30/2031	128,014.98	352	102	5.291666666666667	5,312,034.80	677,412.60

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38837	LSF10 XL Investments S.a.r.l.	9	B	2859.5	04/30/2031	1,180,672.17	352	102	5.291666666666667	48,992,482.39	6,247,723.57
38837	LSF10 XL Investments S.a.r.l.	9	B	2859.5	04/30/2031	32,096.29	352	102	5.291666666666667	1,331,848.89	169,842.87
38884	KAPLA HOLDING SAS	4	B+	1982	07/31/2030	469,000.00	33	102	4.544444444444444	392,086,150.08	2,131,344.44
39045	Nouryon Finance B.V.	3	B+	1982	04/03/2028	2,010,728.45	31	102	2.216666666666667	1,680,978,202.17	4,457,114.73
39045	Nouryon Finance B.V.	3	B+	1982	04/03/2028	265,807.87	31	102	2.216666666666667	222,216,597.89	589,207.45
39048	Pug LLC	31	B-	3610.11	03/15/2030	1,000,000.00	1	101	4.166666666666667	792,105,415.61	4,166,666.67
39113	BANIJAY ENTERTAINMENT SAS	71	B+	1982	02/10/2032	1,100,000.00	33	102	6.069444444444445	919,605,042.83	6,676,388.89
39137	Summer (BC) Bidco B LLC	27	B-	3610.11	02/15/2030	1,220,000.00	352	102	4.083333333333333	966,368,607.04	4,981,666.67
39184	Hestiafloor 2	9	B	2859.5	02/27/2030	4,000,000.00	33	102	4.116666666666666	165,981,662.43	16,466,666.67
39203	Boels Topholding B.V.	10	BB	1233.63	05/23/2031	2,577,586.00	31	102	5.355555555555555	4,083,861,747.49	13,804,405.02
39247	Zayo Group Holdings Inc	58	B-	3610.11	03/11/2030	8,027.59	1	101	4.155555555555556	6,358,697.51	33,359.10
39730	Dedalus Finance GMBH	53	B-	3610.11	05/06/2030	2,000,000.00	39	102	4.308333333333334	1,584,210,831.22	8,616,666.67
39965	Claudius Finance Parent SARL	53	B+	1982	07/05/2028	1,000,000.00	352	102	2.472222222222222	836,004,584.39	2,472,222.22
39965	Claudius Finance Parent SARL	53	B+	1982	07/10/2028	1,954,326.92	352	102	2.486111111111111	1,633,826,264.52	4,858,673.87
39965	Claudius Finance Parent SARL	53	B+	1982	07/10/2028	545,673.08	352	102	2.486111111111111	456,185,196.46	1,356,603.91
40130	Groupe Babilou	64	CCC+	4641.4	11/18/2030	715,818.72	33	102	4.841666666666667	1,305,220,572.45	3,465,755.64
40130	Groupe Babilou	64	CCC+	4641.4	11/18/2030	284,181.28	33	102	4.841666666666667	518,174,843.15	1,375,911.03
40236	BME Group Holding BV	9	B-	3610.11	12/31/2029	4,196,693.38	31	102	3.961111111111112	3,324,223,553.94	16,623,568.78
40416	Inovie Group	39	B-	3610.11	03/03/2028	2,227,594.05	33	102	2.133333333333333	1,764,489,310.78	4,752,200.64
40416	Inovie Group	39	B-	3610.11	03/03/2028	772,405.95	33	102	2.133333333333333	611,826,936.04	1,647,799.36
40422	Mermaid Bidco Inc	68	B	2859.5	07/03/2031	1,100,000.00	1	101	5.466666666666667	45,644,957.17	6,013,333.33
40455	SEINE HOLDCO SAS	53	B+	1982	01/11/2031	923,076.92	33	102	4.988888888888889	771,696,536.87	4,605,128.19

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40455	SEINE HOLDCO SAS	53	B+	1982	01/11/2031	576,923.08	33	102	4.988888888888889	482,310,339.72	2,878,205.14
40555	Mistral Holdco SAS	47	****	****	12/17/2027	1,500,000.00	33	102	1.922222222222223	****	2,883,333.33
40579	A Friedrich Flender AG	11	B	2859.5	03/10/2028	1,000,000.00	49	102	2.152777777777777	41,495,415.61	2,152,777.78
40661	Howden Group Holdings Limited	47	B	2859.5	02/17/2031	1,000,000.00	44	102	5.088888888888889	41,495,415.61	5,088,888.89
40693	Radar Bidco SARL	20	B+	1982	04/04/2031	1,000,000.00	352	102	5.219444444444444	836,004,584.39	5,219,444.44
40745	Bellis Acquisition Company PLC	32	B	2859.5	05/12/2031	3,000,000.00	44	102	5.325	124,486,246.82	15,975,000.00
40775	Winterfell Financing S.a.r.l.	9	B-	3610.11	05/04/2028	4,000,000.00	45	102	2.302777777777777	3,168,421,662.43	9,211,111.11
40778	Concorde Luxembourg S.a.r.l.	53	B-	3610.11	03/01/2030	1,000,000.00	352	102	4.127777777777778	792,105,415.61	4,127,777.78
40965	Recipharm AB (publ)	41	B-	3610.11	02/17/2028	2,875,560.53	46	102	2.088888888888889	2,277,747,068.72	6,006,726.44
40965	Recipharm AB (publ)	41	B-	3610.11	02/17/2028	874,439.47	46	102	2.088888888888889	692,648,239.81	1,826,606.89
41040	Care Bidco SAS	41	B	2859.5	11/06/2028	2,000,000.00	33	102	2.808333333333333	82,990,831.22	5,616,666.67
41040	Care Bidco SAS	41	B	2859.5	11/04/2028	1,000,000.00	33	102	2.802777777777777	41,495,415.61	2,802,777.78
41068	Sunrise Bidco S.a.r.l.	39	****	****	07/27/2028	1,000,000.00	49	102	2.533333333333333	****	2,533,333.33
41172	Bock Capital Bidco B.V.	53	B	2859.5	06/29/2028	2,000,000.00	31	102	2.455555555555555	82,990,831.22	4,911,111.11
41174	HERENS HOLDCO S.A R.L.	3	B-	3610.11	07/03/2028	540,303.68	352	102	2.466666666666667	427,977,471.00	1,332,749.08
41174	HERENS HOLDCO S.A R.L.	3	B-	3610.11	07/03/2028	1,459,696.32	352	102	2.466666666666667	1,156,233,360.21	3,600,584.26
41201	ALLIED UNI HLD / ALL FIN	15	B	2859.5	06/01/2028	2,496,000.00	1	101	2.377777777777778	103,572,557.36	5,934,933.33
41278	CEDACRI MERGECO SPA	53	B	2859.5	05/15/2028	995,000.00	39	102	2.333333333333333	41,287,938.53	2,321,666.67
41348	Polaris Newco LLC	44	CCC+	4641.4	06/02/2028	2,872,500.00	1	101	2.380555555555555	5,237,703,331.33	6,838,145.83
41422	Nobel Bidco B.V	23	B	2859.5	09/01/2028	1,000,000.00	31	102	2.627777777777778	41,495,415.61	2,627,777.78
41422	Nobel Bidco B.V	23	B	2859.5	06/15/2028	3,000,000.00	31	102	2.416666666666667	124,486,246.82	7,250,000.00
41468	Virgin Media Ireland Limited	27	B+	1982	07/13/2029	1,000,000.00	353	102	3.494444444444445	836,004,584.39	3,494,444.44

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41491	Nobian Finance BV	3	B	2859.5	07/01/2029	1,250,000.00	31	102	3.4611111111111112	51,869,269.51	4,326,388.89
41526	ZF Invest	32	B	2859.5	07/11/2031	381,617.76	33	102	5.488888888888889	15,835,387.55	2,094,657.48
41526	ZF Invest	32	B	2859.5	07/11/2031	618,382.24	33	102	5.488888888888889	25,660,028.05	3,394,231.41
41639	Platform Bidco Limited	34	B-	3610.11	09/29/2028	1,800,000.00	353	102	2.7055555555555557	1,425,789,748.09	4,870,000.00
41653	Financiere Labeyrie Fine Foods	34	CCC+	4641.4	07/30/2029	1,000,000.00	33	102	3.5416666666666665	1,823,395,415.61	3,541,666.67
41733	Hunter Holdco 3 Limited	39	B-	3610.11	08/18/2028	962,311.60	44	102	2.591666666666667	762,252,229.86	2,493,990.90
41754	TK Elevator Midco GmbH	13	B	2859.5	04/30/2030	3,000,000.00	49	102	4.291666666666667	124,486,246.82	12,875,000.00
41784	Apex Group Treasury LLC	46	B-	3610.11	02/27/2032	2,500,000.00	353	102	6.116666666666667	1,980,263,539.02	15,291,666.67
42595	PATAGONIA BIDCO LIMITED	9	CCC+	4641.4	11/01/2028	2,000,000.00	44	102	2.7944444444444443	3,646,790,831.22	5,588,888.89
42601	SIRONA BIDCO	41	CCC	5293	12/18/2028	3,000,000.00	33	102	2.925	7,424,986,246.82	8,775,000.00
42603	Aggreko	11	BB-	1565.44	05/21/2031	1,000,000.00	1	101	5.35	1,252,564,584.39	5,350,000.00
42661	Sherwood Parentco Limited	44	B	2859.5	12/17/2029	2,050,000.00	44	102	3.9222222222222222	85,065,602.00	8,040,555.56
42793	Platin2025 S.a r.l.	13	B	2859.5	12/29/2028	3,500,000.00	352	102	2.9555555555555557	145,233,954.63	10,344,444.44
42796	TMF Sapphire Bidco B.V.	15	B	2859.5	05/03/2028	1,000,000.00	31	102	2.3	41,495,415.61	2,300,000.00
42824	The Chemours Company	3	BB-	1565.44	08/18/2028	1,923,857.89	1	101	2.591666666666667	2,409,756,258.42	4,985,998.36
43148	CTEC III GmbH	38	B	2859.5	03/16/2029	2,694,409.85	49	102	3.1694444444444443	111,805,656.54	8,539,782.33
43163	Mar Bidco S.a r.l.	5	****	****	07/07/2028	2,000,000.00	352	102	2.4777777777777778	****	4,955,555.56
43177	CEP V Investment 23 S.a r.l.	53	B	2859.5	02/28/2029	1,250,000.00	41	102	3.1194444444444445	51,869,269.51	3,899,305.56
43305	Cordobes Holdco SL	44	****	****	02/02/2029	672,727.27	34	102	3.0472222222222222	****	2,049,949.49
43306	Rainbow Finco S.a.r.l.	37	B	2859.5	02/26/2029	1,500,000.00	352	102	3.113888888888889	62,243,123.41	4,670,833.33
43392	PEARLS (Netherlands) Bidco B.V.	14	B-	3610.11	02/23/2029	1,680,000.00	31	102	3.1055555555555556	1,330,737,098.22	5,217,333.33
43398	Thevelia (US) LLC	68	B	2859.5	06/18/2029	1,250,000.00	352	102	3.425	51,869,269.51	4,281,250.00

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Unique Obligor ID	Obligor Name	Industry Code	Rating	Rating Factor	WAM	Balance	Country Code	Region	Tenor	Weighted DRD	Weighted Life
43432	McAfee Corp	53	B-	3610.11	03/01/2029	2,908,150.66	1	101	3.1277777777777778	2,303,561,887.19	9,096,049.01
43456	Scientific Games Holdings LP	26	B-	3610.11	04/04/2029	1,000,000.00	1	101	3.2194444444444446	792,105,415.61	3,219,444.44
43505	Castor SPA	15	B	2859.5	02/15/2029	3,250,000.00	39	102	3.0833333333333335	134,860,100.72	10,020,833.33
43694	CIRCET EUROPE	58	B+	1982	10/13/2028	3,750,000.00	33	102	2.7444444444444445	3,135,017,191.47	10,291,666.67
43812	Emeria	48	B-	3610.11	03/27/2028	2,300,000.00	33	102	2.2	1,821,842,455.90	5,060,000.00
43912	Triley Midco 2 Ltd	41	B	2859.5	04/19/2029	1,016,870.26	44	102	3.2611111111111111	42,195,454.06	3,316,126.90
43917	OLYMPUS WATER US HOLDING CORPORATION	3	B-	3610.11	10/02/2028	649,000.00	1	101	2.713888888888889	514,076,414.73	1,761,313.89
44631	COLISEE GROUP	39	CCC-	5751.1	11/28/2031	0.00	33	102	5.8694444444444445	0.00	0.00
44994	GRANITE FRANCE BIDCO	51	B-	3610.11	10/17/2028	817,874.15	33	102	2.7555555555555555	647,842,543.50	2,253,697.66
45155	FIBER BIDCO SPA	5	B-	3610.11	01/15/2030	151,000.00	39	102	4	119,607,917.76	604,000.00
45410	Magellan Dutch BidCo BV	39	B-	3610.11	03/09/2028	1,041,608.97	31	102	2.15	825,064,106.08	2,239,459.29
45410	Magellan Dutch BidCo BV	39	B-	3610.11	03/09/2028	1,458,391.03	31	102	2.15	1,155,199,432.94	3,135,540.71
45444	Cuppa Bidco B.V	33	CCC+	4641.4	06/29/2029	2,000,000.00	31	102	3.4555555555555557	3,646,790,831.22	6,911,111.11
45722	IQERA GROUP SAS	44	CCC+	4641.4	04/30/2030	715,775.54	33	102	4.291666666666667	1,305,141,838.24	3,071,870.03
45800	MARKET BIDCO LIMITED	32	B	2859.5	11/04/2030	1,125,000.00	44	102	4.802777777777778	46,682,342.56	5,403,125.00
45803	Shilton Bidco Limited	15	****	****	01/14/2030	1,300,000.00	44	102	3.9972222222222222	****	5,196,388.89
46267	ATHENA HOLDCO SAS	47	B	2859.5	04/09/2031	3,750,000.00	44	102	5.233333333333333	155,607,808.53	19,625,000.00
46422	LOTTOMATICA SPA/ROMA	26	BB	1233.63	06/02/2031	750,000.00	39	102	5.3805555555555555	1,188,280,938.29	4,035,416.67
46432	ECOTONE HoldCo III S.A.S	34	B-	3610.11	09/28/2029	1,200,000.00	33	102	3.702777777777778	950,526,498.73	4,443,333.33
46515	Celeste Bidco B.V	39	B	2859.5	07/20/2029	2,000,000.00	31	102	3.513888888888889	82,990,831.22	7,027,777.78
46545	Windsor Holdings III LLC	14	B+	1982	08/01/2030	3,000,000.00	1	101	4.5444444444444444	2,508,013,753.18	13,633,333.33
46617	Ammega Group BV	13	B-	3610.11	12/30/2028	1,615,079.52	31	102	2.9583333333333335	1,279,313,234.43	4,777,943.58

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46617	Ammega Group BV	13	B-	3610.11	12/30/2028	269,233.48	31	102	2.9583333333333335	213,261,297.57	796,482.38
46993	TTD Holding IV GmbH	15	B	2859.5	10/02/2029	2,100,000.00	49	102	3.713888888888889	87,140,372.78	7,799,166.67
47009	EXPLEO SERVICES	10	B-	3610.11	09/28/2027	1,000,000.00	33	102	1.7027777777777777	792,105,415.61	1,702,777.78
47226	ZEPHYR MIDCO 2 LTD	27	B-	3610.11	07/20/2028	1,500,000.00	44	102	2.513888888888889	1,188,158,123.41	3,770,833.33
47423	Schoen Klinik SE	39	B+	1982	01/13/2031	1,000,000.00	49	102	4.994444444444445	836,004,584.39	4,994,444.44
47512	INNIO Group Hldg GmbH	13	B+	1982	11/02/2028	2,312,839.85	43	102	2.797222222222222	1,933,544,717.57	6,469,527.02
47742	Touchdown Acquirer Inc	3	B	2859.5	02/21/2031	1,150,000.00	1	101	5.1	47,719,727.95	5,865,000.00
47824	AI Silk Midco	64	B-	3610.11	03/04/2031	1,250,000.00	44	102	5.136111111111111	990,131,769.51	6,420,138.89
47877	VEONET LENSE GMBH	39	B	2859.5	03/14/2029	3,000,000.00	49	102	3.163888888888889	124,486,246.82	9,491,666.67
47893	Barentz Bidco BV	40	B	2859.5	03/03/2031	1,833,333.33	31	102	5.133333333333334	76,074,928.48	9,411,111.09
47923	Sport Group Holding GmbH	10	B	2859.5	07/08/2031	1,000,000.00	49	102	5.480555555555555	41,495,415.61	5,480,555.56
47923	Sport Group Holding GmbH	10	B	2859.5	07/08/2031	333,333.34	49	102	5.480555555555555	13,831,805.48	1,826,851.89
47980	SOLINA GROUP SERVICES	34	B	2859.5	07/31/2028	894,154.02	33	102	2.544444444444444	37,103,292.68	2,275,125.23
47980	SOLINA GROUP SERVICES	34	B	2859.5	07/31/2028	105,845.98	33	102	2.544444444444444	4,392,122.93	269,319.22
48057	Genesys Cloud Services Holdings II LLC	53	B	2859.5	01/30/2032	992,500.00	1	101	6.041666666666667	41,184,199.99	5,996,354.17
48066	Boluda Towage S.L.	20	BB-	1565.44	01/31/2030	1,500,000.00	34	102	4.044444444444444	1,878,846,876.59	6,066,666.67
48328	PACHELBEL BIDCO SPA	64	B	2859.5	05/19/2031	343,000.00	39	102	5.344444444444444	14,232,927.55	1,833,144.44
48328	PACHELBEL BIDCO SPA	64	B	2859.5	10/30/2028	750,000.00	39	102	2.791666666666667	31,121,561.71	2,093,750.00
48352	Chrysaor Bidco Sarl	51	B	2859.5	10/30/2031	1,500,000.00	352	102	5.791666666666667	62,243,123.41	8,687,500.00
48501	Mediawan Financing	73	B	2859.5	07/08/2031	1,000,000.00	33	102	5.480555555555555	41,495,415.61	5,480,555.56
48523	Bertrand Franchise Finance	26	B-	3610.11	07/18/2030	300,000.00	33	102	4.508333333333334	237,631,624.68	1,352,500.00
48687	ASSEMBLIN CAVERION GROUP	15	B+	1982	07/01/2031	500,000.00	46	102	5.461111111111111	418,002,292.20	2,730,555.56

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48864	Odido Holding BV	58	B	2859.5	03/30/2029	3,250,000.00	31	102	3.2083333333333335	134,860,100.72	10,427,083.33
49058	Ramudden Global (Group) GmbH	20	B	2859.5	12/10/2029	64,217.89	49	102	3.9027777777777777	2,664,748.04	250,628.15
49058	Ramudden Global (Group) GmbH	20	B	2859.5	12/10/2029	175,723.45	49	102	3.9027777777777777	7,291,717.59	685,809.58
49058	Ramudden Global (Group) GmbH	20	B	2859.5	12/10/2029	226,576.36	49	102	3.9027777777777777	9,401,880.23	884,277.18
49058	Ramudden Global (Group) GmbH	20	B	2859.5	12/10/2029	533,482.30	49	102	3.9027777777777777	22,137,069.76	2,082,062.87
49621	Belron UK Finance PLC	21	BB-	1565.44	10/16/2031	3,750,000.00	44	102	5.7527777777777778	4,697,117,191.47	21,572,916.67
49622	Sammontana Italia SPA	34	B	2859.5	10/15/2031	250,000.00	39	102	5.75	10,373,853.90	1,437,500.00
49687	XSYS Germany Holding GMBH	13	B-	3610.11	02/28/2029	1,985,000.00	49	102	3.1194444444444445	1,572,329,249.98	6,192,097.22
49717	Eleda Management AB	10	B	2859.5	04/02/2031	98,039.22	46	102	5.213888888888889	4,068,178.18	511,165.60
49717	Eleda Management AB	10	B	2859.5	04/02/2031	49,019.61	46	102	5.213888888888889	2,034,089.09	255,582.80
49717	Eleda Management AB	10	B	2859.5	04/02/2031	102,941.17	46	102	5.213888888888889	4,271,586.63	536,723.82
49775	GALILEO GLOB ED OPERATIONS	64	B	2859.5	07/31/2031	1,000,000.00	33	102	5.5444444444444444	41,495,415.61	5,544,444.44
49778	AD Education SASU	64	B-	3610.11	11/14/2031	142,490.00	33	102	5.8305555555555556	112,867,100.67	830,795.86
49778	AD Education SASU	64	B-	3610.11	11/14/2031	857,510.00	33	102	5.8305555555555556	679,238,314.94	4,999,759.69
49782	OAT BIDCO LTD	15	B	2859.5	11/07/2031	1,000,000.00	44	102	5.811111111111111	41,495,415.61	5,811,111.11
50118	Betclic Everest Group	26	B+	1982	12/05/2031	1,000,000.00	33	102	5.888888888888889	836,004,584.39	5,888,888.89
50150	Stepstone Group MidCo 2 GmbH	68	B	2859.5	04/26/2032	2,000,000.00	49	102	6.2805555555555556	82,990,831.22	12,561,111.11
50155	Takecare Bidco	39	B	2859.5	12/17/2031	528,762.50	33	102	5.9222222222222225	21,941,219.70	3,131,449.03
50155	Takecare Bidco	39	B	2859.5	12/17/2031	471,237.50	33	102	5.9222222222222225	19,554,195.91	2,790,773.19
50166	DECHRA PHARMACEUTICALS HOLDINGS LIMITED	41	B-	3610.11	01/27/2032	2,000,000.00	44	102	6.033333333333333	1,584,210,831.22	12,066,666.67
50426	Applegreen Limited	31	B-	3610.11	01/26/2032	1,012,017.32	353	102	6.0305555555555556	801,624,399.86	6,103,026.67
50426	Applegreen Limited	31	B-	3610.11	01/26/2032	987,982.68	353	102	6.0305555555555556	782,586,431.35	5,958,084.44

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50473	PERALTA INVERSIONES GLOBALES SL	34	B	2859.5	07/15/2031	995,327.27	34	102	5.5	41,301,518.73	5,474,299.99
50475	AVIV Group GmbH	27	B-	3610.11	04/23/2032	1,888,000.00	49	102	6.272222222222222	1,495,495,024.67	11,841,955.56
50520	Fortis 333 Inc	3	B	2859.5	03/29/2032	1,000,000.00	1	101	6.205555555555556	41,495,415.61	6,205,555.56
50543	United Petfood Finance B.V.	34	BB-	1565.44	02/26/2032	820,017.37	32	102	6.113888888888889	1,027,124,716.25	5,013,495.09
50543	United Petfood Finance B.V.	34	BB-	1565.44	02/26/2032	1,379,982.63	32	102	6.113888888888889	1,728,517,369.41	8,437,060.47
50875	MasOrange Holdco Limited	58	BBB-	540.42	03/25/2031	3,000,000.00	34	102	5.194444444444445	6,832,753,753.18	15,583,333.33
51422	GCL Holdings S.C.A.	5	B	2859.5	06/29/2029	750,000.00	352	102	3.455555555555556	31,121,561.71	2,591,666.67
51486	Infragroup	9	B	2859.5	09/26/2030	1,333,333.33	32	102	4.697222222222222	55,327,220.67	6,262,962.95
51975	Your.World Finco II B.V.	53	B	2859.5	11/03/2031	491,019.56	31	102	5.8	20,375,060.71	2,847,913.45
51975	Your.World Finco II B.V.	53	B	2859.5	11/03/2031	758,980.44	31	102	5.8	31,494,208.80	4,402,086.55
52261	Cerebro HoldCo GmbH	41	B	2859.5	12/16/2030	633,857.14	49	102	4.919444444444444	26,302,165.46	3,118,224.99
52261	Cerebro HoldCo GmbH	41	B	2859.5	12/13/2030	366,142.86	49	102	4.911111111111111	15,193,250.15	1,798,168.27
52417	Pegasus Midco B.V.	34	B+	1982	07/12/2029	2,635,862.09	31	102	3.491666666666667	2,203,592,791.07	9,203,551.80
52571	IGT Holding III AB	53	B	2859.5	08/29/2031	1,000,000.00	46	102	5.622222222222222	41,495,415.61	5,622,222.22
52603	Amber Holdco Limited	10	BB-	1565.44	06/07/2029	1,000,000.00	44	102	3.394444444444444	1,252,564,584.39	3,394,444.44
52632	Castello (BC) Midco S.p.A.	56	B	2859.5	11/14/2031	225,000.00	39	102	5.830555555555556	9,336,468.51	1,311,875.00
52671	OCS Parco Limited	15	B	2859.5	11/28/2031	1,000,000.00	44	102	5.869444444444445	41,495,415.61	5,869,444.44
53083	Roehm US Holding LLC	3	B-	3610.11	01/31/2029	1,000,000.00	49	102	3.044444444444444	792,105,415.61	3,044,444.44
53385	Clarios International LP	21	BB-	1565.44	07/16/2031	2,858,695.65	2	101	5.502777777777778	3,580,700,928.75	15,730,766.90

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40579	A Friedrich Flender AG	1,000,000.00	0.2771463661%	0.0007681011%
49778	AD Education SASU	1,000,000.00	0.2771463661%	0.0007681011%
42603	Aggreko	1,000,000.00	0.2771463661%	0.0007681011%
47824	AI Silk Midco	1,250,000.00	0.3464329576%	0.0012001579%
36301	AI Sirona Luxembourg Acquisition Sarl	1,000,000.00	0.2771463661%	0.0007681011%
41201	ALLIED UNI HLD / ALL FIN	2,496,000.00	0.6917573298%	0.0047852820%
27302	Altice Financing SA	3,000,000.00	0.8314390983%	0.0069129097%
29474	Altice Luxembourg S.A.	1,639,483.50	0.4543768943%	0.0020645836%
52603	Amber Holdco Limited	1,000,000.00	0.2771463661%	0.0007681011%
31448	Amedes Holding AG	1,000,000.00	0.2771463661%	0.0007681011%
46617	Ammega Group BV	1,884,313.00	0.5222305005%	0.0027272470%
41784	Apex Group Treasury LLC	2,500,000.00	0.6928659152%	0.0048006318%
50426	Applegreen Limited	2,000,000.00	0.5542927322%	0.0030724043%
38121	Areas Worldwide SA	1,750,000.00	0.4850061407%	0.0023523096%
35251	ARENA LUX FIN SARL	3,000,000.00	0.8314390983%	0.0069129097%
36503	Artemis Acquisitions UK Limited	1,100,000.00	0.3048610027%	0.0009294023%
29692	Arvos Bidco S.a.r.l.	794,290.11	0.2201346176%	0.0004845925%
48687	ASSEMBLIN CAVERION GROUP	500,000.00	0.1385731830%	0.0001920253%
46267	ATHENA HOLDCO SAS	3,750,000.00	1.0392988728%	0.0108014215%
50475	AVIV Group GmbH	1,888,000.00	0.5232523392%	0.0027379301%
39113	BANIJAY ENTERTAINMENT SAS	1,100,000.00	0.3048610027%	0.0009294023%
47893	Barentz Bidco BV	1,833,333.33	0.5081016702%	0.0025816731%

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40745	Bellis Acquisition Company PLC	3,000,000.00	0.8314390983%	0.0069129097%
49621	Belron UK Finance PLC	3,750,000.00	1.0392988728%	0.0108014215%
48523	Bertrand Franchise Finance	300,000.00	0.0831439098%	0.0000691291%
50118	Betclic Everest Group	1,000,000.00	0.2771463661%	0.0007681011%
40236	BME Group Holding BV	4,196,693.38	1.1630983199%	0.0135279770%
41172	Bock Capital Bidco B.V.	2,000,000.00	0.5542927322%	0.0030724043%
39203	Boels Topholding B.V.	2,577,586.00	0.7143685932%	0.0051032249%
48066	Boluda Towage S.L.	1,500,000.00	0.4157195491%	0.0017282274%
29432	Boxer Parent Company Inc	3,506,359.57	0.9717748130%	0.0094434629%
34695	Breitling Financing S.a.r.l.	1,000,000.00	0.2771463661%	0.0007681011%
34488	CAB	4,900,000.00	1.3580171938%	0.0184421070%
41040	Care Bidco SAS	3,000,000.00	0.8314390983%	0.0069129097%
38324	Casper Bidco SASU	3,750,000.00	1.0392988728%	0.0108014215%
52632	Castello (BC) Midco S.p.A.	225,000.00	0.0623579324%	0.0000388851%
43505	Castor SPA	3,250,000.00	0.9007256898%	0.0081130677%
36286	CD&R Firefly Bidco Limited	3,000,000.00	0.8314390983%	0.0069129097%
41278	CEDACRI MERGECO SPA	995,000.00	0.2757606343%	0.0007604393%
46515	Celeste Bidco B.V	2,000,000.00	0.5542927322%	0.0030724043%
43177	CEP V Investment 23 S.a r.l.	1,250,000.00	0.3464329576%	0.0012001579%
52261	Cerebro HoldCo GmbH	1,000,000.00	0.2771463661%	0.0007681011%
36455	Cheplapharm Arzneimittel GmbH	1,000,000.00	0.2771463661%	0.0007681011%
48352	Chrysaor Bidco Sarl	1,500,000.00	0.4157195491%	0.0017282274%

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43694	CIRCET EUROPE	3,750,000.00	1.0392988728%	0.0108014215%
53385	Clarios International LP	2,858,695.65	0.7922771112%	0.0062770302%
39965	Claudius Finance Parent SARL	3,500,000.00	0.9700122813%	0.0094092383%
44631	COLISEE GROUP	0.00	0.0000000000%	0.0000000000%
37264	Compagnie Generale De Sante	2,000,000.00	0.5542927322%	0.0030724043%
40778	Concorde Luxembourg S.a.r.l.	1,000,000.00	0.2771463661%	0.0007681011%
43305	Cordobes Holdco SL	672,727.27	0.1864439183%	0.0003476133%
43148	CTEC III GmbH	2,694,409.85	0.7467458987%	0.0055762944%
45444	Cuppa Bidco B.V	2,000,000.00	0.5542927322%	0.0030724043%
50166	DECHRA PHARMACEUTICALS HOLDINGS LIMITED	2,000,000.00	0.5542927322%	0.0030724043%
39730	Dedalus Finance GMBH	2,000,000.00	0.5542927322%	0.0030724043%
46432	ECOTONE HoldCo III S.A.S	1,200,000.00	0.3325756393%	0.0011060656%
35759	EG Group Limited	1,451,049.36	0.4021530571%	0.0016172708%
49717	Eleda Management AB	250,000.00	0.0692865915%	0.0000480063%
33722	ELSAN SAS	2,000,000.00	0.5542927322%	0.0030724043%
43812	Emeria	2,300,000.00	0.6374366420%	0.0040632547%
34001	Entain plc	604,743.08	0.1676023470%	0.0002809055%
30748	Esmalglass-Itaca Group	2,500,000.00	0.6928659152%	0.0048006318%
47009	EXPLEO SERVICES	1,000,000.00	0.2771463661%	0.0007681011%
45155	FIBER BIDCO SPA	151,000.00	0.0418491013%	0.0000175135%
36977	Financiere Colisee	1,075,000.00	0.2979323435%	0.0008876368%
41653	Financiere Labeyrie Fine Foods	1,000,000.00	0.2771463661%	0.0007681011%

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Obligor Details

Unique Obligor ID	Obligor Name	Balance	Obligor %	Obligor % Squared
356	Financiere Mendel SAS	3,250,000.00	0.9007256898%	0.0081130677%
50520	Fortis 333 Inc	1,000,000.00	0.2771463661%	0.0007681011%
35230	Froneri International Limited	4,250,000.00	1.1778720559%	0.0138738258%
49775	GALILEO GLOB ED OPERATIONS	1,000,000.00	0.2771463661%	0.0007681011%
31305	GARFUNKELUX HOLDCO 3 SA	876,944.00	0.2430418429%	0.0005906934%
51422	GCL Holdings S.C.A.	750,000.00	0.2078597746%	0.0004320569%
48057	Genesys Cloud Services Holdings II LLC	992,500.00	0.2750677683%	0.0007566228%
28915	GHD Gesundheits GmbH Deutschland	1,286,458.34	0.3565372541%	0.0012711881%
44994	GRANITE FRANCE BIDCO	817,874.15	0.2266708486%	0.0005137967%
34329	GRIFOLS SA	6,733,677.91	1.8662143632%	0.0348275605%
40130	Groupe Babilou	1,000,000.00	0.2771463661%	0.0007681011%
41174	HERENS HOLDCO S.A.R.L.	2,000,000.00	0.5542927322%	0.0030724043%
39184	Hestiafloor 2	4,000,000.00	1.1085854644%	0.0122896173%
29983	HomeVi SAS	3,000,000.00	0.8314390983%	0.0069129097%
35559	House of HR NV	2,000,000.00	0.5542927322%	0.0030724043%
40661	Howden Group Holdings Limited	1,000,000.00	0.2771463661%	0.0007681011%
41733	Hunter Holdco 3 Limited	962,311.60	0.2667011630%	0.0007112951%
35062	ICELAND BONDCO PLC	1,159,900.00	0.3214620700%	0.0010333786%
38100	IDEMIA GROUP	3,000,000.00	0.8314390983%	0.0069129097%
38257	Ignition Topco BV	1,075,274.67	0.2980084673%	0.0008880905%
52571	IGT Holding III AB	1,000,000.00	0.2771463661%	0.0007681011%
20681	Ineos Group Limited	3,069,993.33	0.8508374953%	0.0072392444%

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Obligor Details

Unique Obligor ID	Obligor Name	Balance	Obligor %	Obligor % Squared
25946	INEOS Styrolution Group GMBH	2,007,870.05	0.5564738879%	0.0030966319%
51486	Infragroup	1,333,333.33	0.3695284872%	0.0013655130%
47512	INNIO Group Hldg GmbH	2,312,839.85	0.6409951598%	0.0041087479%
40416	Inovie Group	3,000,000.00	0.8314390983%	0.0069129097%
37200	Inspired Finco Holdings Limited	2,000,000.00	0.5542927322%	0.0030724043%
45722	IQERA GROUP SAS	715,775.54	0.1983745898%	0.0003935248%
36390	IQVIA INC	2,000,000.00	0.5542927322%	0.0030724043%
34817	Irca S.P.A.	350,000.00	0.0970012281%	0.0000940924%
35266	IVC ACQUISITION MIDCO LTD	4,000,000.00	1.1085854644%	0.0122896173%
38884	KAPLA HOLDING SAS	469,000.00	0.1299816457%	0.0001689523%
37234	Lernen Bidco Ltd	1,000,000.00	0.2771463661%	0.0007681011%
46422	LOTTOMATICA SPA/ROMA	750,000.00	0.2078597746%	0.0004320569%
38224	LSF10 Edilians Investments SARL	2,000,000.00	0.5542927322%	0.0030724043%
38837	LSF10 XL Investments S.a.r.l.	1,706,940.87	0.4730724593%	0.0022379755%
45410	Magellan Dutch BidCo BV	2,500,000.00	0.6928659152%	0.0048006318%
43163	Mar Bidco S.a r.l.	2,000,000.00	0.5542927322%	0.0030724043%
45800	MARKET BIDCO LIMITED	1,125,000.00	0.3117896619%	0.0009721279%
50875	MasOrange Holdco Limited	3,000,000.00	0.8314390983%	0.0069129097%
30936	MATTHORN TEL HLD	1,000,000.00	0.2771463661%	0.0007681011%
43432	McAfee Corp	2,908,150.66	0.8059833875%	0.0064960922%
48501	Mediawan Financing	1,000,000.00	0.2771463661%	0.0007681011%
37529	Mehilainen Yhtiot Oy	2,000,000.00	0.5542927322%	0.0030724043%

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Obligor Details

Unique Obligor ID	Obligor Name	Balance	Obligor %	Obligor % Squared
20397	Merck & Co, Inc.	1,671,960.95	0.4633779015%	0.0021471908%
40422	Mermaid Bidco Inc	1,100,000.00	0.3048610027%	0.0009294023%
40555	Mistral Holdco SAS	1,500,000.00	0.4157195491%	0.0017282274%
32482	MKS Instruments, Inc.	912,858.37	0.2529953800%	0.0006400666%
38645	Nexi SpA	2,349,000.00	0.6510168139%	0.0042382289%
41422	Nobel Bidco B.V	4,000,000.00	1.1085854644%	0.0122896173%
41491	Nobian Finance BV	1,250,000.00	0.3464329576%	0.0012001579%
29313	Nord Anglia Education Finance, LLC	1,000,000.00	0.2771463661%	0.0007681011%
39045	Nouryon Finance B.V.	2,276,536.32	0.6309337684%	0.0039807742%
49782	OAT BIDCO LTD	1,000,000.00	0.2771463661%	0.0007681011%
37221	Obol France 3 SAS	1,364,717.10	0.3782263850%	0.0014305520%
52671	OCS Parco Limited	1,000,000.00	0.2771463661%	0.0007681011%
48864	Odido Holding BV	3,250,000.00	0.9007256898%	0.0081130677%
43917	OLYMPUS WATER US HOLDING CORPORATION	649,000.00	0.1798679916%	0.0003235249%
48328	PACHELBEL BIDCO SPA	1,093,000.00	0.3029209781%	0.0009176112%
42595	PATAGONIA BIDCO LIMITED	2,000,000.00	0.5542927322%	0.0030724043%
37912	Paysafe Group Holdings II Limited	4,151,541.01	1.1505845046%	0.0132384470%
43392	PEARLS (Netherlands) Bidco B.V.	1,680,000.00	0.4656058950%	0.0021678885%
28430	Peer Holding III B.V.	3,000,000.00	0.8314390983%	0.0069129097%
52417	Pegasus Midco B.V.	2,635,862.09	0.7305195998%	0.0053365889%
50473	PERALTA INVERSIONES GLOBALES SL	995,327.27	0.2758513360%	0.0007609396%
38796	Piolin Bidco, S.A.U.	1,591,658.26	0.4411223028%	0.0019458889%

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Obligor Details

Unique Obligor ID	Obligor Name	Balance	Obligor %	Obligor % Squared
41639	Platform Bidco Limited	1,800,000.00	0.4988634590%	0.0024886475%
42793	Platin2025 S.a r.l.	3,500,000.00	0.9700122813%	0.0094092383%
41348	Polaris Newco LLC	2,872,500.00	0.7961029366%	0.0063377989%
37783	Precise Bidco BV	2,500,000.00	0.6928659152%	0.0048006318%
39048	Pug LLC	1,000,000.00	0.2771463661%	0.0007681011%
25963	Quimper AB	3,500,000.00	0.9700122813%	0.0094092383%
40693	Radar Bidco SARL	1,000,000.00	0.2771463661%	0.0007681011%
43306	Rainbow Finco S.a.r.l.	1,500,000.00	0.4157195491%	0.0017282274%
49058	Ramudden Global (Group) GmbH	1,000,000.00	0.2771463661%	0.0007681011%
40965	Recipharm AB (publ)	3,750,000.00	1.0392988728%	0.0108014215%
26175	Rocket Software, Inc.	2,500,000.00	0.6928659152%	0.0048006318%
53083	Roehm US Holding LLC	1,000,000.00	0.2771463661%	0.0007681011%
37097	ROSSINI SARL	1,060,670.26	0.2939609082%	0.0008641302%
37993	Rubix Group Finco Limited	2,500,000.00	0.6928659152%	0.0048006318%
29926	SAM Bidco	1,500,000.00	0.4157195491%	0.0017282274%
49622	Sammontana Italia SPA	250,000.00	0.0692865915%	0.0000480063%
47423	Schoen Klinik SE	1,000,000.00	0.2771463661%	0.0007681011%
43456	Scientific Games Holdings LP	1,000,000.00	0.2771463661%	0.0007681011%
40455	SEINE HOLDCO SAS	1,500,000.00	0.4157195491%	0.0017282274%
42661	Sherwood Parentco Limited	2,050,000.00	0.5681500505%	0.0032279448%
45803	Shilton Bidco Limited	1,300,000.00	0.3602902759%	0.0012980908%
30469	Siemens Audiology Solutions	2,000,000.00	0.5542927322%	0.0030724043%

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Obligor Details

Unique Obligor ID	Obligor Name	Balance	Obligor %	Obligor % Squared
36196	SIGMA HOLDCO BV	4,000,000.00	1.1085854644%	0.0122896173%
42601	SIRONA BIDCO	3,000,000.00	0.8314390983%	0.0069129097%
47980	SOLINA GROUP SERVICES	1,000,000.00	0.2771463661%	0.0007681011%
47923	Sport Group Holding GmbH	1,333,333.34	0.3695284900%	0.0013655130%
37453	Stella Group	2,000,000.00	0.5542927322%	0.0030724043%
50150	Stepstone Group MidCo 2 GmbH	2,000,000.00	0.5542927322%	0.0030724043%
39137	Summer (BC) Bidco B LLC	1,220,000.00	0.3381185666%	0.0011432417%
41068	Sunrise Bidco S.a.r.l.	1,000,000.00	0.2771463661%	0.0007681011%
32395	SYNLAB BONDCO PLC	5,000,000.00	1.3857318304%	0.0192025271%
32560	Tackle S.a.r.l.	4,413,934.43	1.2233058874%	0.0149647729%
50155	Takecare Bidco	1,000,000.00	0.2771463661%	0.0007681011%
36038	TEAMSYSTEM SPA	1,000,000.00	0.2771463661%	0.0007681011%
1548	Tele Columbus AG	1,426,172.78	0.3952586034%	0.0015622936%
1553	Telenet Operatives NV	4,850,000.00	1.3441598755%	0.0180676577%
42824	The Chemours Company	1,923,857.89	0.5331902231%	0.0028429181%
43398	Thevelia (US) LLC	1,250,000.00	0.3464329576%	0.0012001579%
41754	TK Elevator Midco GmbH	3,000,000.00	0.8314390983%	0.0069129097%
42796	TMF Sapphire Bidco B.V.	1,000,000.00	0.2771463661%	0.0007681011%
47742	Touchdown Acquirer Inc	1,150,000.00	0.3187183210%	0.0010158137%
43912	Triley Midco 2 Ltd	1,016,870.26	0.2818218973%	0.0007942358%
46993	TTD Holding IV GmbH	2,100,000.00	0.5820073688%	0.0033873258%
32343	UNITED GROUP BV	200,000.00	0.0554292732%	0.0000307240%

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Obligor Details

Unique Obligor ID	Obligor Name	Balance	Obligor %	Obligor % Squared
50543	United Petfood Finance B.V.	2,200,000.00	0.6097220054%	0.0037176092%
47877	VEONET LENSE GMBH	3,000,000.00	0.8314390983%	0.0069129097%
21447	Virgin Media Finance PLC	3,340,817.55	0.9258954438%	0.0085728237%
41468	Virgin Media Ireland Limited	1,000,000.00	0.2771463661%	0.0007681011%
38043	Vivalto Sante Investissement	1,500,000.00	0.4157195491%	0.0017282274%
46545	Windsor Holdings III LLC	3,000,000.00	0.8314390983%	0.0069129097%
40775	Winterfell Financing S.a.r.l.	4,000,000.00	1.1085854644%	0.0122896173%
49687	XSYS Germany Holding GMBH	1,985,000.00	0.5501355367%	0.0030264911%
51975	Your.World Finco II B.V.	1,250,000.00	0.3464329576%	0.0012001579%
39247	Zayo Group Holdings Inc	8,027.59	0.0022248174%	0.0000000495%
47226	ZEPHYR MIDCO 2 LTD	1,500,000.00	0.4157195491%	0.0017282274%
41526	ZF Invest	1,000,000.00	0.2771463661%	0.0007681011%
24561	Ziggo B.V.	7,000,000.00	1.9400245626%	0.0376369530%

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Industry Details

Industry Number	Industry Name	Balance	Industry %	Industry % Squared
21	Automobile Components	6,608,695.65	1.8315759840%	0.0335467059%
33	Beverages	2,000,000.00	0.5542927322%	0.0030724043%
40	Biotechnology	8,567,011.24	2.3743160334%	0.0563737663%
30	Broadline Retail	3,000,000.00	0.8314390983%	0.0069129097%
9	Building Products	23,736,967.58	6.5786143068%	0.4327816620%
46	Capital Markets	2,500,000.00	0.6928659152%	0.0048006318%
3	Chemicals	17,402,532.26	4.8230485766%	0.2326179757%
15	Commercial Services and Supplies	12,646,000.00	3.5047929456%	0.1228357359%
10	Construction and Engineering	6,160,919.34	1.7074764069%	0.0291547568%
4	Construction Materials	3,969,000.00	1.0999939270%	0.0120998664%
32	Consumer Staples Distribution & Retail	8,034,900.00	2.2268433369%	0.0495883125%
5	Containers and Packaging	2,901,000.00	0.8040016080%	0.0064641859%
64	Diversified Consumer Services	10,707,717.10	2.9676048834%	0.0880667874%
58	Diversified Telecommunication Services	29,838,328.64	8.2695843528%	0.6838602537%
11	Electrical Equipment	2,000,000.00	0.5542927322%	0.0030724043%
56	Electronic Equipment, Instruments and Components	225,000.00	0.0623579324%	0.0000388851%
71	Entertainment	1,100,000.00	0.3048610027%	0.0009294023%
44	Financial Services	13,688,487.82	3.7937146566%	0.1439227090%
34	Food Products	20,781,189.36	5.7594311142%	0.3317104676%
38	Healthcare Equipment and Supplies	8,480,868.19	2.3504418001%	0.0552457666%
39	Healthcare Providers and Services	40,937,311.60	11.3456271474%	1.2872325537%
26	Hotels, Restaurants and Leisure	7,404,743.08	2.0521976365%	0.0421151514%

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Industry Details

Industry Number	Industry Name	Balance	Industry %	Industry % Squared
23	Household Durables	4,000,000.00	1.1085854644%	0.0122896173%
47	Insurance	6,250,000.00	1.7321647881%	0.0300039485%
73	Interactive Media & Services	1,000,000.00	0.2771463661%	0.0007681011%
51	IT Services	2,317,874.15	0.6423903977%	0.0041266542%
24	Leisure Products	6,005,592.69	1.6644281902%	0.0277032120%
66	Life Sciences Tools and Services	2,000,000.00	0.5542927322%	0.0030724043%
13	Machinery	13,476,442.96	3.7349471942%	0.1394983054%
27	Media	7,234,172.78	2.0049246976%	0.0401972304%
37	Personal Care Products	1,500,000.00	0.4157195491%	0.0017282274%
41	Pharmaceuticals	20,749,501.47	5.7506489306%	0.3306996312%
68	Professional Services	6,350,000.00	1.7598794247%	0.0309717559%
48	Real Estate Management and Development	2,300,000.00	0.6374366420%	0.0040632547%
57	Semiconductors and Semiconductor Equipment	912,858.37	0.2529953800%	0.0006400666%
53	Software	30,902,010.23	8.5643798401%	0.7334860205%
31	Specialty Retail	7,451,049.36	2.0650312537%	0.0426435408%
25	Textiles, Apparel and Luxury Goods	1,000,000.00	0.2771463661%	0.0007681011%
14	Trading Companies and Distributors	7,180,000.00	1.9899109085%	0.0395974542%
20	Transportation Infrastructure	6,500,000.00	1.8014513796%	0.0324522707%
59	Wireless Telecommunication Services	1,000,000.00	0.2771463661%	0.0007681011%

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Region Details

Region Code	Region Name	Balance	Region %	Region % Squared
101	Americas: U.S. and Canada	39,701,451.69	11.0031130644%	1.2106849711%
102	Europe: Western	321,118,722.18	88.9968869356%	79.2044588423%

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Moody's Minimum Diversity Test

Current	Minimum	Pass/Fail
58	58	N/A
Total Par Amount	# of Obligors	Average Par Amount
€359,315,064.00	187	€1,921,470.93

Diversity Score By Industry

Industry	Aggregate Industry Equivalent Unit Score	Industry Diversity Score
Automotive	3.00000	2.0000
Banking, Finance, Insurance & Real Estate	8.91064	3.7250
Beverage, Food & Tobacco	10.65729	4.0700
Capital Equipment	7.43490	3.3500
Chemicals, Plastics & Rubber	11.19340	4.1200
Construction & Building	11.00478	4.1000
Consumer goods: Durable	1.30108	1.1500
Consumer goods: Non-durable	1.00000	1.0000
Containers, Packaging & Glass	1.39032	1.2000
Energy: Electricity	1.00000	1.0000
Environmental Industries	1.38681	1.2000
Forest Products & Paper	0.07858	0.1000
Healthcare & Pharmaceuticals	26.32605	5.0000
High Tech Industries	8.20162	3.5500
Hotel, Gaming & Leisure	4.57427	2.5333
Media: Advertising, Printing & Publishing	1.76323	1.4000
Media: Broadcasting & Subscription	6.05024	3.0250
Media: Diversified & Production	1.04086	1.0000
Retail	5.87926	2.9667
Services: Business	17.97912	4.8000
Services: Consumer	4.17100	2.4000
Telecommunications	4.26684	2.4333
Transportation: Cargo	0.78065	0.8000

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Diversity Score By Industry

Industry	Aggregate Industry Equivalent Unit Score	Industry Diversity Score
Transportation: Consumer	0.52043	0.5000
Wholesale	1.00000	1.0000
Total:		58.4233

Moody's Minimum Diversity Test - Equivalent Unit Scores

Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
Automotive				€9,608,695.65	3.0000
	ARENA LUX FIN SARL	ARENA LUX FIN SARL	EMPARQ 1.875% 02/01/2028	€3,000,000.00 €3,000,000.00	1.0000
	Belron UK Finance PLC	Belron UK Finance PLC	2031 Euro Incremental Term Loans	€3,750,000.00 €3,750,000.00	1.0000
	Clarios International LP	CLARIOS GLOBAL LP	TLB	€2,858,695.65 €2,858,695.65	1.0000
Banking, Finance, Insurance & Real Estate				€23,265,760.55	8.9106
	ATHENA HOLDCO SAS	Athena Bidco SaS	Facility B3	€3,750,000.00 €3,750,000.00	1.0000
	Apex Group Treasury LLC	Apex Group Treasury Ltd	2025 Refinancing EUR Term Loan	€2,500,000.00 €2,500,000.00	1.0000
	Chrysaor Bidco Sarl	Chrysaor Bidco Sarl	Term Loan B	€1,500,000.00 €1,500,000.00	0.7807
	GARFUNKELUX HOLDCO 3 SA	GARFUNKELUX HOLDCO 3 SA	GFKLDE Float 05/01/29 GFKLDE 10.5% 05/01/2030	€876,944.00 €728,374.00 €148,570.00	0.4564
	Howden Group Holdings Limited	HIG Finance 2 Limited		€1,000,000.00	0.5204

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Moody's Minimum Diversity Test - Equivalent Unit Scores

Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			2025-3 Euro Refinancing Term Loan	€1,000,000.00	
	IQERA GROUP SAS	IQERA GROUP SAS		€715,775.54	0.3725
			LOUBID 0% 04/30/2030	€715,775.54	
	Mistral Holdco SAS	Mistral Holdco SAS		€1,500,000.00	0.7807
			Facility B Loan	€1,500,000.00	
	Nexi SpA	Nexi SpA		€2,349,000.00	1.0000
			NEXIIM 2.125% 04/30/2029	€2,349,000.00	
	Paysafe Group Holdings II Limited	Paysafe Holdings US Corp		€4,151,541.01	1.0000
			Facility B2 Loan	€3,151,541.01	
			PSFE 3% 06/15/2029	€1,000,000.00	
	Polaris Newco LLC	Polaris Newco LLC		€2,872,500.00	1.0000
			Euro Term Loan	€2,872,500.00	
	Sherwood Parentco Limited	SHERWOOD FINANCING PLC		€2,050,000.00	1.0000
			ARWLN Float 12/15/29	€2,050,000.00	
Beverage, Food & Tobacco				€25,956,189.36	10.6573
	Areas Worldwide SA	Areas Worldwide SA		€1,750,000.00	0.9108
			Facility B5 2026	€1,750,000.00	
	Artemis Acquisitions UK Limited	Artemis Acquisitions UK Limited		€1,100,000.00	0.5725
			FACILITY B6	€1,100,000.00	
	Bertrand Franchise Finance	Bertrand Franchise Finance		€300,000.00	0.1561
			BERFRA 0 6.00Y Corp Float	€300,000.00	
	Cuppa Bidco B.V	Cuppa Bidco B.V		€2,000,000.00	1.0000
			Term Loan B1	€2,000,000.00	
	ECOTONE HoldCo III S.A.S	ECOTONE HoldCo III S.A.S		€1,200,000.00	0.6245

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			FACILITY B3	€1,200,000.00	
	Financiere Labeyrie Fine Foods	Financiere Labeyrie Fine Foods	Facility B Loan	€1,000,000.00	0.5204
				€1,000,000.00	
	Froneri International Limited	Froneri International Limited	TL	€4,250,000.00	1.0000
				€4,250,000.00	
	Irca S.P.A.	Irca S.P.A.	IRCAIM Float 12/15/2029	€350,000.00	0.1822
				€350,000.00	
	MARKET BIDCO LIMITED	MARKET BIDCO LIMITED	Facility B3	€1,125,000.00	0.5855
				€1,125,000.00	
	PERALTA INVERSIONES GLOBALES SL	PERALTA INVERSIONES GLOBALES SL	Incremental Facility B2	€995,327.27	0.5180
				€995,327.27	
	Pegasus Midco B.V.	Pegasus Bidco BV	2025-1 EURO TERM LOANS	€2,635,862.09	1.0000
				€2,635,862.09	
	Platform Bidco Limited	Platform Bidco Limited	Senior Facility B (EUR)	€1,800,000.00	0.9368
				€1,800,000.00	
	SIGMA HOLDCO BV	SIGMA HOLDCO BV	Facility B13	€4,000,000.00	1.0000
				€4,000,000.00	
	SOLINA GROUP SERVICES	SOLINA GROUP SERVICES	Additional Term Facility 8	€1,000,000.00	0.5204
				€1,000,000.00	
	Sammontana Italia SPA	Sammontana Italia SPA	SAMMNT Float 10/15/31	€250,000.00	0.1301
				€250,000.00	
	United Petfood Finance B.V.	United Petfood Finance B.V.	Term Loan B	€2,200,000.00	1.0000
				€2,200,000.00	
Capital Equipment				€18,435,598.96	7.4349

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
	A Friedrich Flender AG	A Friedrich Flender AG	Facility B1 Loan	€1,000,000.00 €1,000,000.00	0.5204
	Aggreko	Albion Financing 3 SARL	2025-A Refinancing Euro Term Loans	€1,000,000.00 €1,000,000.00	0.5204
	Ammega Group BV	Ammega Group BV	Term Loan B2	€1,884,313.00 €1,884,313.00	0.9807
	Arvos Bidco S.a.r.l.	Arvos Bidco S.a.r.l.	Initial B4 Euro Facility Initial Euro Term Loan	€794,290.11 €673,093.11 €121,197.00	0.4134
	Boels Topholding B.V.	Boels Topholding B.V.	Facility B3	€2,577,586.00 €2,577,586.00	1.0000
	CTEC III Gmbh	CTEC III Gmbh	Term FACILITY B	€2,694,409.85 €2,694,409.85	1.0000
	Platin2025 S.a r.l.	Platin2025 S.a r.l.	FACILITY B	€3,500,000.00 €3,500,000.00	1.0000
	TK Elevator Midco GmbH	TK Elevator Midco GmbH	Term Loan B1	€3,000,000.00 €3,000,000.00	1.0000
	XSYS Germany Holding GMBH	XSYS Global	Facility B Loan	€1,985,000.00 €1,985,000.00	1.0000
Chemicals, Plastics & Rubber				€24,835,755.72	11.1934
	Barentz Bidco BV	Barentz Bidco BV	FACILITY B3	€1,833,333.33 €1,833,333.33	0.9541
	Esmalglass-Itaca Group	Esmalglass-Itaca Group		€2,500,000.00	1.0000

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			TLB	€2,500,000.00	
	Fortis 333 Inc	Fortis 333 Inc		€1,000,000.00	0.5204
			Euro Term B Loans	€1,000,000.00	
	HERENS HOLDCO S.A R.L.	HERENS HOLDCO S.A R.L.		€2,000,000.00	1.0000
			Facility B (EUR) Loans	€2,000,000.00	
	INEOS Styrolution Group GMBH	INEOS Styrolution Group GMBH		€2,007,870.05	1.0000
			2027 Euro Term Loan	€2,007,870.05	
	Ignition Topco BV	Ignition Midco B.V.		€645,164.80	0.3358
			Senior Facilites	€645,164.80	
	Ineos Group Limited	INEOS Finance PLC		€3,069,993.33	1.0000
			New 2027 Euro Term Loans	€1,949,993.33	
			New 2031 Euro Term Loan	€1,120,000.00	
	Nobian Finance BV	Nobian Finance BV		€1,250,000.00	0.6505
			TLB	€1,250,000.00	
	Nouryon Finance B.V.	Nouryon Finance B.V.		€2,276,536.32	1.0000
			TLB	€2,276,536.32	
	OLYMPUS WATER US HOLDING CORPORATION	OLYMPUS WTR US HLDG CORP		€649,000.00	0.3378
			SOLEIN 3.875% 10/01/2028	€649,000.00	
	PEARLS (Netherlands) Bidco B.V.	PEARLS (Netherlands) Bidco B.V.		€1,680,000.00	0.8743
			Facility B (EUR) Loan	€1,680,000.00	
	Roehm US Holding LLC	Rohm Holding GMBH		€1,000,000.00	0.5204
			TL	€1,000,000.00	
	The Chemours Company	The Chemours Company		€1,923,857.89	1.0000
			Term Loan B3	€1,923,857.89	
	Windsor Holdings III LLC	Windsor Holdings III LLC		€3,000,000.00	1.0000

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			2025 TERM LOAN B	€3,000,000.00	
Construction & Building				€29,570,300.92	11.0048
	BME Group Holding BV	BME Group Holding BV	Facility B2	€4,196,693.38	1.0000
	Eleda Management AB	Eleda Management AB	Delayed Draw Term Loan	€250,000.00	0.1301
	Hestiafloor 2	Hestiafloor 2	Term B	€4,000,000.00	1.0000
	Infragroup	Finco Utilitas BV	FACILITY B2	€1,333,333.33	0.6939
	LSF10 Edilians Investments SARL	LSF10 Edilians Investments SARL	Facility B4	€2,000,000.00	1.0000
	LSF10 XL Investments S.a.r.l.	LSF10 XL Investments S.a.r.l.	Facility B5	€1,706,940.87	0.8884
	PATAGONIA BIDCO LIMITED	PATAGONIA BIDCO LIMITED	Facility B2	€2,000,000.00	1.0000
	Quimper AB	Quimper AB	NEW TERM FAC B 2024	€3,500,000.00	1.0000
	Sport Group Holding GmbH	Ace Bidco GMBH	B2	€1,333,333.34	0.6939
	Stella Group	Stella Group	Term Loan B2	€2,000,000.00	1.0000
	TTD Holding IV GmbH	TTD Holding IV GmbH		€2,100,000.00	1.0000

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			TERM B6	€2,100,000.00	
	Touchdown Acquirer Inc	Touchdown Acquirer Inc		€1,150,000.00	0.5985
			2025 EUR TERM LOAN B	€1,150,000.00	
	Winterfell Financing S.a.r.l.	Winterfell Financing S.a.r.l.		€4,000,000.00	1.0000
			Facility B Loans	€4,000,000.00	
Consumer goods: Durable				€2,500,000.00	1.3011
	Breitling Financing S.a.r.l.	Breitling Financing S.a.r.l.		€1,000,000.00	0.5204
			Term Loan B	€1,000,000.00	
	Rainbow Finco S.a.r.l.	Rainbow Finco S.a.r.l.		€1,500,000.00	0.7807
			Facility B2 Loan	€1,500,000.00	
Consumer goods: Non-durable				€4,000,000.00	1.0000
	Nobel Bidco B.V	Nobel Bidco B.V		€4,000,000.00	1.0000
			Facility B Loan	€1,000,000.00	
			PHIDOM 3.125% 06/15/2028	€3,000,000.00	
Containers, Packaging & Glass				€2,750,000.00	1.3903
	GCL Holdings S.C.A.	Guala Closures Spa		€750,000.00	0.3903
			GCLIM Float 06/29/2029	€750,000.00	
	Mar Bidco S.a r.l.	Mar Bidco S.a r.l.		€2,000,000.00	1.0000
			FACILITY B (EUR)	€2,000,000.00	
Energy: Electricity				€2,312,839.85	1.0000
	INNIO Group Hldg GmbH	INNIO Group Hldg GmbH		€2,312,839.85	1.0000

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			Amended Facility B	€2,312,839.85	
Environmental Industries				€2,664,717.10	1.3868
	Obol France 3 SAS	Obol France 3 SAS	FACILITY B3	€1,364,717.10	0.7102
				€1,364,717.10	
	Shilton Bidco Limited	Shilton Bidco Limited	Facility B7	€1,300,000.00	0.6766
				€1,300,000.00	
Forest Products & Paper				€151,000.00	0.0786
	FIBER BIDCO SPA	FIBER BIDCO SPA	FEDRIG Float 01/15/2030	€151,000.00	0.0786
				€151,000.00	
Healthcare & Pharmaceuticals				€70,131,949.32	26.3261
	Al Sirona Luxembourg Acquisition Sarl	Al Sirona Luxembourg Acquisition Sarl	FACILITY B3	€1,000,000.00	0.5204
				€1,000,000.00	
	Amedes Holding AG	Amedes Holding AG	Facility B Loan	€1,000,000.00	0.5204
				€1,000,000.00	
	CAB	CAB	Facility B Loan	€4,900,000.00	1.0000
				€3,300,000.00	
			BIOGRP 3.375% 02/01/2028	€1,600,000.00	
	Care Bidco SAS	Care Bidco SAS	Facility B Loan	€3,000,000.00	1.0000
				€2,000,000.00	
			FACILITY B4	€1,000,000.00	
	Celeste Bidco B.V	Celeste Bidco B.V		€2,000,000.00	1.0000

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			Facility B2	€2,000,000.00	
	Cerebro HoldCo GmbH	Neuraxpharm Arzneimittel GmbH		€1,000,000.00	0.5204
			FACILITY B3	€633,857.14	
			FACILITY B4	€366,142.86	
	Cheplapharm Arzneimittel GmbH	Cheplapharm Arzneimittel GmbH		€1,000,000.00	0.5204
			Term Facility B	€1,000,000.00	
	Compagnie Generale De Sante	Ramsay Generale de Sante		€2,000,000.00	1.0000
			Facility B5	€2,000,000.00	
	DECHRA PHARMACEUTICALS HOLDINGS LIMITED	DECHRA PHARMACEUTICALS HOLDINGS LIMITED		€2,000,000.00	1.0000
			Facility B2 Loan	€2,000,000.00	
	ELSAN SAS	ELSAN SAS		€2,000,000.00	1.0000
			Facility B6	€2,000,000.00	
	Financiere Mendel SAS	Financiere Mendel SAS		€3,250,000.00	1.0000
			TLB	€3,250,000.00	
	GHD Gesundheits GmbH Deutschland	GHD Gesundheits GmbH Deutschland		€1,286,458.34	0.6695
			Facility B loan	€1,286,458.34	
	GRIFOLS SA	Grifols Worldwide Operations Ltd.		€6,733,677.91	1.0000
			Euro Tranche B Term Loan	€4,783,677.91	
			GRFSM 3.875% 10/15/2028	€1,950,000.00	
	HomeVi SAS	HomeVi SAS		€3,000,000.00	1.0000
			Term Loan B	€3,000,000.00	
	Hunter Holdco 3 Limited	Hunter Holdco 3 Limited		€962,311.60	0.5008
			Initial Euro Term Loan	€962,311.60	
	IQVIA INC	IQVIA INC		€2,000,000.00	1.0000

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			IQV 2.875% 06/15/2028	€2,000,000.00	
	IVC ACQUISITION MIDCO LTD	IVC Acquisition LTD		€4,000,000.00	1.0000
			FACILITY B11	€4,000,000.00	
	Inovie Group	Inovie Group		€3,000,000.00	1.0000
			Facility B	€3,000,000.00	
	Magellan Dutch BidCo BV	Mediq B.V.		€2,500,000.00	1.0000
			Facility B Loan	€2,500,000.00	
	Mehilainen Yhtiot Oy	Mehilainen Yhtiot Oy		€2,000,000.00	1.0000
			Facility B7	€2,000,000.00	
	Merck & Co, Inc.	Organon & Co.		€1,671,960.95	0.8701
			TLB	€1,671,960.95	
	ROSSINI SARL	ROSSINI SARL		€1,060,670.26	0.5520
			ROSINI 0 12/31/2029	€1,060,670.26	
	Recipharm AB (publ)	Recipharm AB (publ)		€3,750,000.00	1.0000
			Facility B Loan	€3,750,000.00	
	SAM Bidco	SAM Bidco		€1,500,000.00	0.7807
			Facility B6	€1,500,000.00	
	SIRONA BIDCO	SIRONA BIDCO		€3,000,000.00	1.0000
			Facility B	€3,000,000.00	
	Schoen Klinik SE	Schoen Klinik SE		€1,000,000.00	0.5204
			FACILITY B2	€1,000,000.00	
	Siemens Audiology Solutions	Auris Luxembourg III S.A.R.L.		€2,000,000.00	1.0000
			FACILITY B7	€2,000,000.00	
	Sunrise Bidco S.a.r.l.	Sunrise Bidco S.a.r.l.		€1,000,000.00	0.5204

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			Senior Facility B Loan	€1,000,000.00	
	Takecare Bidco	Takecare Bidco		€1,000,000.00	0.5204
			Additional Senior Term Facility B1	€1,000,000.00	
	Triley Midco 2 Ltd	Triley Midco 2 Ltd		€1,016,870.26	0.5292
			FACILITY B2	€1,016,870.26	
	VEONET LENSE GMBH	VEONET LENSE GMBH		€3,000,000.00	1.0000
			FACILITY B2	€3,000,000.00	
	Vivalto Sante Investissement	Vivalto Sante Investissement		€1,500,000.00	0.7807
			Term Loan B	€1,500,000.00	
High Tech Industries				€21,644,868.60	8.2016
	Boxer Parent Company Inc	Boxer Parent Company Inc		€3,506,359.57	1.0000
			2031 Replacement Euro Term Loan	€3,506,359.57	
	Castello (BC) Midco S.p.A.	CASTELLO BC BIDCO SPA		€225,000.00	0.1171
			SOMACI Float 11/14/31	€225,000.00	
	Claudius Finance Parent SARL	Claudius Finance Parent SARL		€3,500,000.00	1.0000
			Term Loan B4	€1,000,000.00	
			FACILITY B5	€2,500,000.00	
	Dedalus Finance GMBH	Dedalus Finance GMBH		€2,000,000.00	1.0000
			SENIOR FACILITY B2 EXTENSION	€2,000,000.00	
	Genesys Cloud Services Holdings II LLC	Genesys Cloud Services Holdings II LLC		€992,500.00	0.5165
			2025 Euro Term Loan	€992,500.00	
	IDEMIA GROUP	IDEMIA GROUP		€3,000,000.00	1.0000
			Facility B5	€3,000,000.00	
	IGT Holding III AB	IGT Holding IV AB		€1,000,000.00	0.5204

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			B4 Incremental Facility	€1,000,000.00	
	MKS Instruments, Inc.	MKS Instruments, Inc.		€912,858.37	0.4751
			Facility 2025 - TLB	€912,858.37	
	McAfee Corp	McAfee Corp		€2,908,150.66	1.0000
			Term Loan B	€2,908,150.66	
	Mermaid Bidco Inc	Mermaid Bidco Inc		€1,100,000.00	0.5725
			Facility B (EUR) Loan	€1,100,000.00	
	Rocket Software, Inc.	Rocket Software, Inc.		€2,500,000.00	1.0000
			2021 Euro Term Loan	€2,500,000.00	
Hotel, Gaming & Leisure				€13,110,335.77	4.5743
	Betclic Everest Group	Betclic Everest Group		€1,000,000.00	0.5204
			Facility B Loan	€1,000,000.00	
	Casper Bidco SASU	Casper Bidco SASU		€3,750,000.00	1.0000
			Facility B6	€3,750,000.00	
	Entain plc	Entain Holdings (Gibraltar) Limited		€604,743.08	0.3147
			FACILITY B4	€604,743.08	
	LOTTOMATICA SPA/ROMA	LOTTOMATICA SPA/ROMA		€750,000.00	0.3903
			GAMENT Float 06/01/2031	€750,000.00	
	Piolin Bidco, S.A.U.	Piolin Bidco, S.A.U.		€1,591,658.26	0.8284
			TLB B5	€1,591,658.26	
	Scientific Games Holdings LP	Scientific Games Holdings LP		€1,000,000.00	0.5204
			Term Loan B	€1,000,000.00	
	Tackle S.a.r.l.	Tackle S.a.r.l.		€4,413,934.43	1.0000
			FACILITY B2	€4,413,934.43	

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
Media: Advertising, Printing & Publishing				€3,388,000.00	1.7632
	AVIV Group GmbH	AVIV Group GmbH	Term Loan B	€1,888,000.00	0.9826
				€1,888,000.00	
	ZEPHYR MIDCO 2 LTD	Zephyr Bidco Limited	Facility B2	€1,500,000.00	0.7807
				€1,500,000.00	
Media: Broadcasting & Subscription				€22,130,301.05	6.0502
	Altice Financing SA	Altice Financing SA	ALTICE 3% 01/15/2028	€3,000,000.00	1.0000
				€3,000,000.00	
	Altice Luxembourg S.A.	ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	€1,639,483.50	0.8532
				€387,957.67	
			SFRFP 5.5% 10/15/2031	€108,231.83	
			SFRFP 4.75% 10/15/2030	€1,143,294.00	
	BANIJAY ENTERTAINMENT SAS	BANIJAY ENTERTAINMENT	Facility B4 Loan	€1,100,000.00	0.5725
				€1,100,000.00	
	Telenet Operatives NV	Telenet International Finance S.a.r.l.	Term Loan AQ	€4,850,000.00	1.0000
				€4,850,000.00	
	UNITED GROUP BV	UNITED GROUP BV	ADRBID Float 02/15/31	€200,000.00	0.1041
				€200,000.00	
	Virgin Media Finance PLC	Virgin Media SFA Finance Limited	O Facility	€3,340,817.55	1.0000
				€3,340,817.55	
	Virgin Media Ireland Limited	Virgin Media Ireland Limited		€1,000,000.00	0.5204

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			Facility B1 Loan	€1,000,000.00	
	Ziggo B.V.	Ziggo B.V.		€7,000,000.00	1.0000
			Facility H	€6,000,000.00	
			ZIGGO 2.875% 01/15/2030	€111,000.00	
			ZIGGO 3.375% 02/28/2030	€889,000.00	
Media: Diversified & Production				€2,000,000.00	1.0409
	Mediawan Financing	Mediawan Financing		€1,000,000.00	0.5204
			TLB 2	€1,000,000.00	
	Pug LLC	Pug LLC		€1,000,000.00	0.5204
			Facility TLB	€1,000,000.00	
Retail				€14,610,949.36	5.8793
	Applegreen Limited	Applegreen Limited		€2,000,000.00	1.0000
			Facility B Loan	€2,000,000.00	
	Bellis Acquisition Company PLC	Bellis Acquisition Company PLC		€3,000,000.00	1.0000
			Facility B Loan	€3,000,000.00	
	CD&R Firefly Bidco Limited	CD&R Firefly Bidco PLC		€3,000,000.00	1.0000
			FACILITY B11	€3,000,000.00	
	EG Group Limited	EG Finco Ltd		€1,451,049.36	0.7552
			FACILITY B3	€1,451,049.36	
	ICELAND BONDCO PLC	ICELAND BONDCO PLC		€1,159,900.00	0.6037
			ICELTD 4.375% 05/15/2028	€1,159,900.00	
	Peer Holding III B.V.	Peer Holding III B.V.		€3,000,000.00	1.0000

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Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			B6B	€1,000,000.00	
			Facility B7B	€2,000,000.00	
	ZF Invest	ZF Invest		€1,000,000.00	0.5204
			ZF ADD TLB	€1,000,000.00	
Services: Business				€40,720,601.42	17.9791
	AI Silk Midco	AI Silk Midco		€1,250,000.00	0.6505
			Term B	€1,250,000.00	
	ALLIED UNI HLD / ALL FIN	ALLIED UNI HLD / ALL FIN		€2,496,000.00	1.0000
			UNSEAM 3.625% 06/01/2028	€2,496,000.00	
	ASSEMBLIN CAVERION GROUP	ASSEMBLIN CAVERION GROUP		€500,000.00	0.2602
			ASSEMB FRN	€500,000.00	
	Amber Holdco Limited	Amber Finco PLC		€1,000,000.00	0.5204
			Facility B3	€1,000,000.00	
	Bock Capital Bidco B.V.	Bock Capital Bidco B.V.		€2,000,000.00	1.0000
			Term Loan B	€2,000,000.00	
	CEDACRI MERGECO SPA	CEDACRI MERGECO SPA		€995,000.00	0.5178
			CEDCRI 0 05/15/2028	€995,000.00	
	CEP V Investment 23 S.a r.l.	CEP V Investment 23 S.a r.l.		€1,250,000.00	0.6505
			TLB	€1,250,000.00	
	Castor SPA	Castor SPA		€3,250,000.00	1.0000
			CERVIM FLOAT 02/15/2029	€3,250,000.00	
	Concorde Luxembourg S.a.rl.	Concorde Luxembourg S.a.rl.		€1,000,000.00	0.5204
			Facility 2025 TLB	€1,000,000.00	
	Cordobes Holdco SL	Cordobes Holdco SL		€672,727.27	0.3501

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Moody's Minimum Diversity Test - Equivalent Unit Scores

Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			Facility B Loan	€672,727.27	
	EXPLO SERVICES	EXPLO SERVICES		€1,000,000.00	0.5204
			Senior Facility B Loan	€1,000,000.00	
	Emeria	Emeria		€2,300,000.00	1.0000
			Facility B Loan	€2,300,000.00	
	GRANITE FRANCE BIDCO	GRANITE FRANCE BIDCO		€817,874.15	0.4257
			TLB	€817,874.15	
	House of HR NV	House of HR NV		€2,000,000.00	1.0000
			Additional Facility B2 Loan	€2,000,000.00	
	KAPLA HOLDING SAS	KAPLA HOLDING SAS		€469,000.00	0.2441
			KILOTO Float 7/31/2030	€469,000.00	
	OAT BIDCO LTD	OAT BIDCO LTD		€1,000,000.00	0.5204
			Facility B Loan	€1,000,000.00	
	OCS Parco Limited	OCS Group Holding Ltd		€1,000,000.00	0.5204
			Facility B4	€1,000,000.00	
	Precise Bidco BV	Precise Bidco BV		€2,500,000.00	1.0000
			FACILITY B6	€2,500,000.00	
	Radar Bidco SARL	Radar Bidco SARL		€1,000,000.00	0.5204
			TLB	€1,000,000.00	
	SEINE HOLDCO SAS	SEINE HOLDCO SAS		€1,500,000.00	0.7807
			2023 Facility B	€1,500,000.00	
	SYNLAB BONDCO PLC	SYNLAB BONDCO PLC		€5,000,000.00	1.0000
			Term Facility 3	€4,000,000.00	
			Facility B EUR 1BN	€1,000,000.00	
	Stepstone Group MidCo 2 GmbH	Stepstone Group MidCo 2 GmbH		€2,000,000.00	1.0000

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Moody's Minimum Diversity Test - Equivalent Unit Scores

Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			Facility B1 Loan	€2,000,000.00	
	Summer (BC) Bidco B LLC	Summer (BC) Bidco B LLC		€1,220,000.00	0.6349
			KANGRP Float 02/15/30	€1,220,000.00	
	TEAMSYSTEM SPA	TEAMSYSTEM SPA		€1,000,000.00	0.5204
			TITANL Float 7/31/31	€1,000,000.00	
	TMF Sapphire Bidco B.V.	TMF Sapphire Bidco B.V.		€1,000,000.00	0.5204
			Term B5 EUR	€1,000,000.00	
	Thevelia (US) LLC	Thevelia (US) LLC		€1,250,000.00	0.6505
			EUR Term B-1 Incremental Term Loan	€1,250,000.00	
	Your.World Finco II B.V.	Your.World Finco II B.V.		€1,250,000.00	0.6505
			Term Loan	€1,250,000.00	
Services: Consumer				€8,093,000.00	4.1710
	AD Education SASU	AD Education SASU		€1,000,000.00	0.5204
			Senior Facility B Commitment	€1,000,000.00	
	GALILEO GLOB ED OPERATIONS	GALILEO GLOB ED OPERATIONS		€1,000,000.00	0.5204
			B4	€1,000,000.00	
	Groupe Babilou	Groupe Babilou		€1,000,000.00	0.5204
			FACILITY TLB4	€1,000,000.00	
	Inspired Finco Holdings Limited	Inspired Finco Holdings Limited		€2,000,000.00	1.0000
			TL B6 (A)	€2,000,000.00	
	Lernen Bidco Ltd	Lernen Bidco Ltd		€1,000,000.00	0.5204
			Facility B3	€1,000,000.00	
	Nord Anglia Education Finance, LLC	Fugue Finance B.V.		€1,000,000.00	0.5204

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Moody's Minimum Diversity Test - Equivalent Unit Scores

Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			11th Amendment Euro Term	€1,000,000.00	
	PACHELBEL BIDCO SPA	Multiversity		€1,093,000.00	0.5688
			MLTIVR FLOAT10/30/2028	€750,000.00	
			MLTIVR FLOAT 05/17/2031	€343,000.00	
Telecommunications				€12,434,200.37	4.2668
	CIRCET EUROPE	CIRCET EUROPE		€3,750,000.00	1.0000
			Senior Facility B Loan	€3,750,000.00	
	MATTHORN TEL HLD	NJJ Continental S.A.		€1,000,000.00	0.5204
			Facility B3	€1,000,000.00	
	MasOrange Holdco Limited	MasOrange Holdco Limited		€3,000,000.00	1.0000
			FACILITY B5	€3,000,000.00	
	Odido Holding BV	Odido Holding BV		€3,250,000.00	1.0000
			FACILITY B2	€3,250,000.00	
	Tele Columbus AG	Tele Columbus AG		€1,426,172.78	0.7422
			Facility B	€1,426,172.78	
	Zayo Group Holdings Inc	Zayo Group, LLC		€8,027.59	0.0042
			Term Loan	€8,027.59	
Transportation: Cargo				€1,500,000.00	0.7807
	Boluda Towage S.L.	Boluda Towage S.L.		€1,500,000.00	0.7807
			Facility B3	€1,500,000.00	
Transportation: Consumer				€1,000,000.00	0.5204
	Ramudden Global (Group) GmbH	Ramudden Global (Group) GmbH		€1,000,000.00	0.5204

Clarinda Park CLO DAC

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Moody's Minimum Diversity Test - Equivalent Unit Scores

Industry	Obligor Name	Issuer Name	Security Name	Balance	Equivalent Unit Score
			FACILITY TLB 4	€1,000,000.00	
Wholesale				€2,500,000.00	1.0000
	Rubix Group Finco Limited	Rubix Group Finco Limited	Term Loan B	€2,500,000.00	1.0000
				€2,500,000.00	

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Moody's Maximum Weighted Average Rating Factor Test

Original Threshold	Rating Factor Modifier	Adjusted Threshold	Weighted Average Rating	Result
3060	82.5	3143	3013	PASS

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Adjusted Moody's Default Probability Rating	Rating Factor	Weighted Factor
A Friedrich Flender AG	Facility B1 Loan	LOANX_ID	LX191143	€1,000,000.00	B3	3490	3,490,000,000.00
Ace Bidco GMBH	B2	LOANX_ID	LX255578	€1,333,333.34	B2	2720	3,626,666,684.80
AD Education SASU	Senior Facility B Commitment	LOANX_ID	LX249460	€1,000,000.00	B2	2720	2,720,000,000.00
Al Silk Midco	Term B	LOANX_ID	LX226415	€1,250,000.00	B3	3490	4,362,500,000.00
Al Sirona Luxembourg Acquisition Sarl	FACILITY B3	LOANX_ID	LX226715	€1,000,000.00	B2	2720	2,720,000,000.00
Albion Financing 3 SARL	2025-A Refinancing Euro Term Loans	LOANX_ID	LX264917	€1,000,000.00	B1	2220	2,220,000,000.00
ALLIED UNI HLD / ALL FIN	UNSEAM 3.625% 06/01/2028	ISIN	XS2342057143	€2,496,000.00	B3	3490	8,711,040,000.00
Altice Financing SA	ALTICE 3% 01/15/2028	ISIN	XS2102493389	€3,000,000.00	Caa2	6500	19,500,000,000.00
ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS3161792406	€1,143,294.00	Caa1	4770	5,453,512,380.00
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS3161792661	€108,231.83	Caa1	4770	516,265,829.10
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	€387,957.67	Caa1	4770	1,850,558,085.90
Amber Finco PLC	Facility B3	LOANX_ID	LX264326	€1,000,000.00	B1	2220	2,220,000,000.00
Amedes Holding AG	Facility B Loan	LOANX_ID	LX199035	€1,000,000.00	Caa1	4770	4,770,000,000.00
Ammega Group BV	Term Loan B2	LOANX_ID	LX213528	€1,884,313.00	B3	3490	6,576,252,370.00
Apex Group Treasury Ltd	2025 Refinancing EUR Term Loan	LOANX_ID	LX259078	€2,500,000.00	B2	2720	6,800,000,000.00
Applegreen Limited	Facility B Loan	LOANX_ID	LX257761	€2,000,000.00	B3	3490	6,980,000,000.00
Areas Worldwide SA	Facility B5 2026	LOANX_ID	LX278538	€1,750,000.00	B3	3490	6,107,500,000.00
ARENA LUX FIN SARL	EMPARQ 1.875% 02/01/2028	ISIN	XS2111944133	€3,000,000.00	Ba3	1766	5,298,000,000.00
Artemis Acquisitions UK Limited	FACILITY B6	LOANX_ID	LX259024	€1,100,000.00	B2	2720	2,992,000,000.00
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	€673,093.11	Caa1	4770	3,210,654,134.70
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763	€121,197.00	Caa1	4770	578,109,690.00
ASSEMBLIN CAVERION GROUP	ASSEMB FRN	ISIN	XS2842976289	€500,000.00	B2	2720	1,360,000,000.00
Athena Bidco SaS	Facility B3	LOANX_ID	LX270141	€3,750,000.00	B1	2220	8,325,000,000.00
Auris Luxembourg III S.A.R.L.	FACILITY B7	LOANX_ID	LX265182	€2,000,000.00	B3	3490	6,980,000,000.00
AVIV Group GmbH	Term Loan B	LOANX_ID	LX258039	€1,888,000.00	B3	3490	6,589,120,000.00
BANIJAY ENTERTAINMENT	Facility B4 Loan	LOANX_ID	LX257835	€1,100,000.00	B2	2720	2,992,000,000.00

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Moody's Maximum Weighted Average Rating Factor Test

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Adjusted Moody's Default Probability Rating	Rating Factor	Weighted Factor
Barentz Bidco BV	FACILITY B3	LOANX_ID	LX258723	€1,833,333.33	B3	3490	6,398,333,321.70
Bellis Acquisition Company PLC	Facility B Loan	LOANX_ID	LX230713	€3,000,000.00	B1	2220	6,660,000,000.00
Belron UK Finance PLC	2031 Euro Incremental Term Loans	LOANX_ID	LX247575	€3,750,000.00	Ba3	1766	6,622,500,000.00
Bertrand Franchise Finance	BERFRA 0 6.00Y Corp Float	ISIN	XS2831749481	€300,000.00	B3	3490	1,047,000,000.00
Betclic Everest Group	Facility B Loan	LOANX_ID	LX254753	€1,000,000.00	Ba3	1766	1,766,000,000.00
BME Group Holding BV	Facility B2	LOANX_ID	LX217355	€4,196,693.38	B3	3490	14,646,459,896.20
Bock Capital Bidco B.V.	Term Loan B	LOANX_ID	LX194536	€2,000,000.00	B2	2720	5,440,000,000.00
Boels Topholding B.V.	Facility B3	LOANX_ID	LX257760	€2,577,586.00	B1	2220	5,722,240,920.00
Boluda Towage S.L.	Facility B3	LOANX_ID	LX228682	€1,500,000.00	B1	2220	3,330,000,000.00
Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LOANX_ID	LX258134	€3,506,359.57	B2	2720	9,537,298,030.40
Breitling Financing S.a.r.l.	Term Loan B	LOANX_ID	LX199187	€1,000,000.00	B3	3490	3,490,000,000.00
CAB	BIOGRP 3.375% 02/01/2028	ISIN	XS2294186965	€1,600,000.00	B3	3490	5,584,000,000.00
CAB	Facility B Loan	LOANX_ID	LX192244	€3,300,000.00	B3	3490	11,517,000,000.00
Care Bidco SAS	Facility B Loan	LOANX_ID	LX194161	€2,000,000.00	B3	3490	6,980,000,000.00
Casper Bidco SASU	Facility B6	LOANX_ID	LX257859	€3,750,000.00	B3	3490	13,087,500,000.00
CASTELLO BC BIDCO SPA	SOMACI Float 11/14/31	ISIN	XS2929905292	€225,000.00	B2	2720	612,000,000.00
Castor SPA	CERVIM FLOAT 02/15/2029	ISIN	XS2445840809	€3,250,000.00	B3	3490	11,342,500,000.00
CD&R Firefly Bidco PLC	FACILITY B11	LOANX_ID	LX259865	€3,000,000.00	B2	2720	8,160,000,000.00
CEDACRI MERGECO SPA	CEDCRI 0 05/15/2028	ISIN	XS2345190263	€995,000.00	B3	3490	3,472,550,000.00
Celeste Bidco B.V	Facility B2	LOANX_ID	LX258494	€2,000,000.00	B3	3490	6,980,000,000.00
CEP V Investment 23 S.a r.l.	TLB	LOANX_ID	LX202330	€1,250,000.00	B2	2720	3,400,000,000.00
Cheplapharm Arzneimittel Gmbh	Term Facility B	LOANX_ID	LX202725	€1,000,000.00	B3	3490	3,490,000,000.00
Chrysaor Bidco Sarl	Term Loan B	LOANX_ID	LX272221	€1,500,000.00	B3	3490	5,235,000,000.00
CIRCET EUROPE	Senior Facility B Loan	LOANX_ID	LX196125	€3,750,000.00	B1	2220	8,325,000,000.00
CLARIOS GLOBAL LP	TLB	LOANX_ID	LX236134	€2,858,695.65	B2	2720	7,775,652,168.00
Claudius Finance Parent SARL	FACILITY B5	LOANX_ID	LX258016	€2,500,000.00	B2	2720	6,800,000,000.00
Claudius Finance Parent SARL	Term Loan B4	LOANX_ID	LX257805	€1,000,000.00	B2	2720	2,720,000,000.00
Concorde Luxembourg S.a.r.l.	Facility 2025 TLB	LOANX_ID	LX259411	€1,000,000.00	B3	3490	3,490,000,000.00
Cooper Consumer Health	FACILITY B4	LOANX_ID	LX265279	€1,000,000.00	B3	3490	3,490,000,000.00

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Moody's Maximum Weighted Average Rating Factor Test

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Adjusted Moody's Default Probability Rating	Rating Factor	Weighted Factor
Cordobes Holdco SL	Facility B Loan	LOANX_ID	LX202358	€672,727.27	****	****	****
CTEC III Gmbh	Term FACILITY B	LOANX_ID	LX202118	€2,694,409.85	B2	2720	7,328,794,792.00
Cuppa Bidco B.V	Term Loan B1	LOANX_ID	LX209709	€2,000,000.00	Caa1	4770	9,540,000,000.00
DECHRA PHARMACEUTICALS HOLDINGS LIMITED	Facility B2 Loan	LOANX_ID	LX254370	€2,000,000.00	B2	2720	5,440,000,000.00
Dedalus Finance GMBH	SENIOR FACILITY B2 EXTENSION	LOANX_ID	LX264063	€2,000,000.00	B3	3490	6,980,000,000.00
ECOTONE HoldCo III S.A.S	FACILITY B3	LOANX_ID	LX274435	€1,200,000.00	B3	3490	4,188,000,000.00
EG Finco Ltd	FACILITY B3	LOANX_ID	LX266644	€1,451,049.36	B3	3490	5,064,162,266.40
Eleda Management AB	Delayed Draw Term Loan	LOANX_ID	LX226816	€147,058.83	B2	2720	400,000,017.60
Eleda Management AB	Unfunded Commitment	LOANX_ID	LX226816	€102,941.17	B2	2720	279,999,982.40
ELSAN SAS	Facility B6	LOANX_ID	LX259867	€2,000,000.00	B2	2720	5,440,000,000.00
Emeria	Facility B Loan	LOANX_ID	LX193463	€2,300,000.00	Caa1	4770	10,971,000,000.00
Entain Holdings (Gibraltar) Limited	FACILITY B4	LOANX_ID	LX230557	€604,743.08	Ba2	1350	816,403,158.00
Ephios Subco 3 S.à r.l	Facility B EUR 1BN	LOANX_ID	LX246913	€1,000,000.00	B2	2720	2,720,000,000.00
Esmalglass-Itaca Group	TLB	LOANX_ID	LX202736	€2,500,000.00	B3	3490	8,725,000,000.00
EXPLEO SERVICES	Senior Facility B Loan	LOANX_ID	LX213673	€1,000,000.00	Caa1	4770	4,770,000,000.00
FIBER BIDCO SPA	FEDRIG Float 01/15/2030	ISIN	XS2748964850	€151,000.00	B3	3490	526,990,000.00
Financiere Labeyrie Fine Foods	Facility B Loan	LOANX_ID	LX196522	€1,000,000.00	Caa1	4770	4,770,000,000.00
Financiere Mendel SAS	TLB	LOANX_ID	LX259022	€3,250,000.00	B2	2720	8,840,000,000.00
Finco Utilitas BV	FACILITY B2	LOANX_ID	LX263878	€1,333,333.33	B2	2720	3,626,666,657.60
Fortis 333 Inc	Euro Term B Loans	LOANX_ID	LX258423	€1,000,000.00	B2	2720	2,720,000,000.00
Froneri International Limited	TL	LOANX_ID	LX244533	€4,250,000.00	B1	2220	9,435,000,000.00
Fugue Finance B.V.	11th Amendment Euro Term	LOANX_ID	LX255858	€1,000,000.00	B2	2720	2,720,000,000.00
GALILEO GLOB ED OPERATIONS	B4	LOANX_ID	LX259242	€1,000,000.00	B2	2720	2,720,000,000.00
GARFUNKELUX HOLDCO 3 SA	GFKLDE Float 05/01/29	ISIN	XS3075000862	€728,374.00	Caa2	6500	4,734,431,000.00
GARFUNKELUX HOLDCO 4 SA	GFKLDE 10.5% 05/01/2030	ISIN	XS3075486152	€148,570.00	Caa2	6500	965,705,000.00
Genesys Cloud Services Holdings II LLC	2025 Euro Term Loan	LOANX_ID	LX257847	€992,500.00	B2	2720	2,699,600,000.00
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	€1,286,458.34	Caa2	6500	8,361,979,210.00
GRANITE FRANCE BIDCO	TLB	LOANX_ID	LX207140	€817,874.15	B3	3490	2,854,380,783.50
GRIFOLS ESCROW ISSUER	GRFSM 3.875% 10/15/2028	ISIN	XS2393001891	€1,950,000.00	B2	2720	5,304,000,000.00

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Moody's Maximum Weighted Average Rating Factor Test

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Adjusted Moody's Default Probability Rating	Rating Factor	Weighted Factor
Grifols Worldwide Operations Ltd.	Euro Tranche B Term Loan	LOANX_ID	LX183734	€4,783,677.91	B2	2720	13,011,603,915.20
Groupe Babilou	FACILITY TLB4	LOANX_ID	LX237156	€1,000,000.00	B3	3490	3,490,000,000.00
Guala Closures Spa	GCLIM Float 06/29/2029	ISIN	XS2702257051	€750,000.00	B2	2720	2,040,000,000.00
HERENS HOLDCO S.A R.L.	Facility B (EUR) Loans	LOANX_ID	LX194449	€2,000,000.00	B3	3490	6,980,000,000.00
Hestiafloor 2	Term B	LOANX_ID	LX265116	€4,000,000.00	B2	2720	10,880,000,000.00
HIG Finance 2 Limited	2025-3 Euro Refinancing Term Loan	LOANX_ID	LX277611	€1,000,000.00	B2	2720	2,720,000,000.00
HomeVi SAS	Term Loan B	LOANX_ID	LX266909	€3,000,000.00	B3	3490	10,470,000,000.00
House of HR NV	Additional Facility B2 Loan	LOANX_ID	LX230415	€2,000,000.00	B3	3490	6,980,000,000.00
Hunter Holdco 3 Limited	Initial Euro Term Loan	LOANX_ID	LX196751	€962,311.60	B3	3490	3,358,467,484.00
ICELAND BONDCO PLC	ICELTD 4.375% 05/15/2028	ISIN	XS2304198331	€1,159,900.00	B2	2720	3,154,928,000.00
IDEMIA GROUP	Facility B5	LOANX_ID	LX225618	€3,000,000.00	B2	2720	8,160,000,000.00
Ignition Midco B.V.	Senior Facilites	LOANX_ID	LX235453	€645,164.80	****	****	****
IGT Holding IV AB	B4 Incremental Facility	LOANX_ID	LX238948	€1,000,000.00	B3	3490	3,490,000,000.00
INEOS Finance PLC	New 2027 Euro Term Loans	LOANX_ID	LX190490	€1,949,993.33	B2	2720	5,303,981,857.60
INEOS Finance PLC	New 2031 Euro Term Loan	LOANX_ID	LX255772	€1,120,000.00	B2	2720	3,046,400,000.00
INEOS Styrolution Group GMBH	2027 Euro Term Loan	LOANX_ID	LX185237	€2,007,870.05	B3	3490	7,007,466,474.50
INNIO Group Hldg GmbH	Amended Facility B	LOANX_ID	LX255443	€2,312,839.85	B1	2220	5,134,504,467.00
Inovie Group	Facility B	LOANX_ID	LX191106	€3,000,000.00	B3	3490	10,470,000,000.00
Inspired Finco Holdings Limited	TL B6 (A)	LOANX_ID	LX258502	€2,000,000.00	B2	2720	5,440,000,000.00
IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	€715,775.54	Caa3	8070	5,776,308,607.80
IQVIA INC	IQV 2.875% 06/15/2028	ISIN	XS2189947505	€2,000,000.00	Ba1	940	1,880,000,000.00
Irca S.P.A.	IRCAIM Float 12/15/2029	ISIN	XS2947181769	€350,000.00	B2	2720	952,000,000.00
IVC Acquisition LTD	FACILITY B11	LOANX_ID	LX257767	€4,000,000.00	B3	3490	13,960,000,000.00
KAPLA HOLDING SAS	KILOTO Float 7/31/2030	ISIN	XS2756269960	€469,000.00	B1	2220	1,041,180,000.00
Lernen Bidco Ltd	Facility B3	LOANX_ID	LX277510	€1,000,000.00	B3	3490	3,490,000,000.00
LOTTOMATICA SPA/ROMA	GAMENT Float 06/01/2031	ISIN	XS2824640713	€750,000.00	Ba2	1350	1,012,500,000.00
LSF10 Edilians Investments SARL	Facility B4	LOANX_ID	LX264883	€2,000,000.00	B1	2220	4,440,000,000.00
LSF10 XL Investments S.a.r.l.	Facility B5	LOANX_ID	LX264968	€1,706,940.87	B2	2720	4,642,879,166.40
Mar Bidco S.a r.l.	FACILITY B (EUR)	LOANX_ID	LX194153	€2,000,000.00	Caa1	4770	9,540,000,000.00

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Adjusted Moody's Default Probability Rating	Rating Factor	Weighted Factor
MARKET BIDCO LIMITED	Facility B3	LOANX_ID	LX249633	€1,125,000.00	B2	2720	3,060,000,000.00
MasOrange Holdco Limited	FACILITY B5	LOANX_ID	LX259202	€3,000,000.00	Ba3	1766	5,298,000,000.00
McAfee Corp	Term Loan B	LOANX_ID	LX233937	€2,908,150.66	B2	2720	7,910,169,795.20
Mediawan Financing	TLB 2	LOANX_ID	LX269884	€1,000,000.00	B2	2720	2,720,000,000.00
Mediq B.V.	Facility B Loan	LOANX_ID	LX192775	€2,500,000.00	B3	3490	8,725,000,000.00
Mehilainen Yhtiot Oy	Facility B7	LOANX_ID	LX264796	€2,000,000.00	B2	2720	5,440,000,000.00
Mermaid Bidco Inc	Facility B (EUR) Loan	LOANX_ID	LX236699	€1,100,000.00	B3	3490	3,839,000,000.00
Mistral Holdco SAS	Facility B Loan	LOANX_ID	LX191239	€1,500,000.00	****	****	****
MKS Instruments, Inc.	Facility 2025 - TLB	LOANX_ID	LX257504	€912,858.37	Ba2	1350	1,232,358,799.50
Multiversity	MLTIVR FLOAT 05/17/2031	ISIN	XS2816639095	€343,000.00	B2	2720	932,960,000.00
Multiversity	MLTIVR FLOAT10/30/2028	ISIN	XS2401961078	€750,000.00	B2	2720	2,040,000,000.00
Neuraxpharm Arzneimittel GmbH	FACILITY B3	LOANX_ID	LX266394	€633,857.14	B3	3490	2,212,161,418.60
Neuraxpharm Arzneimittel GmbH	FACILITY B4	LOANX_ID	LX266635	€366,142.86	B3	3490	1,277,838,581.40
Nexi SpA	NEXIIM 2.125% 04/30/2029	ISIN	XS2332590475	€2,349,000.00	Ba1	940	2,208,060,000.00
NJJ Continental S.A.	Facility B3	LOANX_ID	LX257770	€1,000,000.00	B1	2220	2,220,000,000.00
Nobel Bidco B.V	Facility B Loan	LOANX_ID	LX195412	€1,000,000.00	B2	2720	2,720,000,000.00
Nobel Bidco B.V	PHIDOM 3.125% 06/15/2028	ISIN	XS2355515516	€3,000,000.00	B2	2720	8,160,000,000.00
Nobian Finance BV	TLB	LOANX_ID	LX246433	€1,250,000.00	B2	2720	3,400,000,000.00
Nouryon Finance B.V.	TLB	LOANX_ID	LX234053	€2,276,536.32	B2	2720	6,192,178,790.40
OAT BIDCO LTD	Facility B Loan	LOANX_ID	LX248915	€1,000,000.00	B2	2720	2,720,000,000.00
Obol France 3 SAS	FACILITY B3	LOANX_ID	LX239000	€1,364,717.10	B3	3490	4,762,862,679.00
OCS Group Holding Ltd	Facility B4	LOANX_ID	LX273400	€1,000,000.00	B2	2720	2,720,000,000.00
Odido Holding BV	FACILITY B2	LOANX_ID	LX259293	€3,250,000.00	B2	2720	8,840,000,000.00
OLYMPUS WTR US HLDG CORP	SOLEIN 3.875% 10/01/2028	ISIN	XS2391351454	€649,000.00	B3	3490	2,265,010,000.00
Organon & Co.	TLB	LOANX_ID	LX256012	€1,671,960.95	Ba3	1766	2,952,683,037.70
PATAGONIA BIDCO LIMITED	Facility B2	LOANX_ID	LX199090	€2,000,000.00	Caa1	4770	9,540,000,000.00
PAYSAFE FIN PLC/PAYSAFE	PSFE 3% 06/15/2029	ISIN	XS2010028426	€1,000,000.00	B2	2720	2,720,000,000.00
Paysafe Holdings US Corp	Facility B2 Loan	LOANX_ID	LX195448	€3,151,541.01	B2	2720	8,572,191,547.20
PEARLS (Netherlands) Bidco B.V.	Facility B (EUR) Loan	LOANX_ID	LX202499	€1,680,000.00	B3	3490	5,863,200,000.00

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Adjusted Moody's Default Probability Rating	Rating Factor	Weighted Factor
Peer Holding III B.V.	B6B	LOANX_ID	LX259874	€1,000,000.00	Ba1	940	940,000,000.00
Peer Holding III B.V.	Facility B7B	LOANX_ID	LX271390	€2,000,000.00	Ba1	940	1,880,000,000.00
Pegasus Bidco BV	2025-1 EURO TERM LOANS	LOANX_ID	LX269900	€2,635,862.09	B1	2220	5,851,613,839.80
PERALTA INVERSIONES GLOBALES SL	Incremental Facility B2	LOANX_ID	LX258021	€995,327.27	B2	2720	2,707,290,174.40
Piolin Bidco, S.A.U.	TLB B5	LOANX_ID	LX269818	€1,591,658.26	B3	3490	5,554,887,327.40
Platform Bidco Limited	Senior Facility B (EUR)	LOANX_ID	LX195825	€1,800,000.00	B3	3490	6,282,000,000.00
Platin2025 S.a r.l.	FACILITY B	LOANX_ID	LX259019	€3,500,000.00	B2	2720	9,520,000,000.00
Polaris Newco LLC	Euro Term Loan	LOANX_ID	LX195132	€2,872,500.00	Caa1	4770	13,701,825,000.00
Precise Bidco BV	FACILITY B6	LOANX_ID	LX257766	€2,500,000.00	B2	2720	6,800,000,000.00
Pug LLC	Facility TLB	LOANX_ID	LX228036	€1,000,000.00	B3	3490	3,490,000,000.00
Quimper AB	NEW TERM FAC B 2024	LOANX_ID	LX250873	€3,500,000.00	B1	2220	7,770,000,000.00
Radar Bidco SARL	TLB	LOANX_ID	LX281376	€1,000,000.00	B2	2720	2,720,000,000.00
Rainbow Finco S.a.r.l.	Facility B2 Loan	LOANX_ID	LX202335	€1,500,000.00	B2	2720	4,080,000,000.00
Ramsay Generale de Sante	Facility B5	LOANX_ID	LX258050	€2,000,000.00	B1	2220	4,440,000,000.00
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	€1,000,000.00	B2	2720	2,720,000,000.00
Recipharm AB (publ)	Facility B Loan	LOANX_ID	LX193550	€3,750,000.00	B3	3490	13,087,500,000.00
Rocket Software, Inc.	2021 Euro Term Loan	LOANX_ID	LX217144	€2,500,000.00	B3	3490	8,725,000,000.00
Rohm Holding GMBH	TL	LOANX_ID	LX228988	€1,000,000.00	Caa1	4770	4,770,000,000.00
ROSSINI SARL	ROSINI 0 12/31/2029	ISIN	XS2854309684	€1,060,670.26	B2	2720	2,885,023,107.20
Rubix Group Finco Limited	Term Loan B	LOANX_ID	LX246193	€2,500,000.00	B3	3490	8,725,000,000.00
SAM Bidco	Facility B6	LOANX_ID	LX225334	€1,500,000.00	B2	2720	4,080,000,000.00
Sammontana Italia SPA	SAMMNT Float 10/15/31	ISIN	XS2902582357	€250,000.00	B2	2720	680,000,000.00
Schoen Klinik SE	FACILITY B2	LOANX_ID	LX258367	€1,000,000.00	B1	2220	2,220,000,000.00
Scientific Games Holdings LP	Term Loan B	LOANX_ID	LX202415	€1,000,000.00	B3	3490	3,490,000,000.00
SEINE HOLDCO SAS	2023 Facility B	LOANX_ID	LX220198	€1,500,000.00	B2	2720	4,080,000,000.00
SHERWOOD FINANCING PLC	ARWLN Float 12/15/29	ISIN	XS2953567745	€2,050,000.00	B2	2720	5,576,000,000.00
Shilton Bidco Limited	Facility B7	LOANX_ID	LX265165	€1,300,000.00	****	****	****
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	€4,000,000.00	B2	2720	10,880,000,000.00
SIRONA BIDCO	Facility B	LOANX_ID	LX199218	€3,000,000.00	Caa3	8070	24,210,000,000.00

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Adjusted Moody's Default Probability Rating	Rating Factor	Weighted Factor
SOLINA GROUP SERVICES	Additional Term Facility 8	LOANX_ID	LX257399	€1,000,000.00	B2	2720	2,720,000,000.00
Stella Group	Term Loan B2	LOANX_ID	LX236467	€2,000,000.00	B2	2720	5,440,000,000.00
Stepstone Group MidCo 2 GmbH	Facility B1 Loan	LOANX_ID	LX254354	€2,000,000.00	B2	2720	5,440,000,000.00
Summer (BC) Bidco B LLC	KANGRP Float 02/15/30	ISIN	XS2998755982	€1,220,000.00	B3	3490	4,257,800,000.00
Sunrise Bidco S.a.r.l.	Senior Facility B Loan	LOANX_ID	LX194166	€1,000,000.00	****	****	****
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	€4,000,000.00	B2	2720	10,880,000,000.00
Tackle S.a.r.l.	FACILITY B2	LOANX_ID	LX258696	€4,413,934.43	B1	2220	9,798,934,434.60
Takecare Bidco	Additional Senior Term Facility B1	LOANX_ID	LX265588	€1,000,000.00	B2	2720	2,720,000,000.00
TEAMSYSTEM SPA	TITANL Float 7/31/31	ISIN	XS2864287466	€1,000,000.00	B2	2720	2,720,000,000.00
Tele Columbus AG	Facility B	LOANX_ID	LX228349	€1,426,172.78	Caa2	6500	9,270,123,070.00
Telenet International Finance S.a.r.l.	Term Loan AQ	LOANX_ID	LX185374	€4,850,000.00	B1	2220	10,767,000,000.00
The Chemours Company	Term Loan B3	LOANX_ID	LX214554	€1,923,857.89	Ba3	1766	3,397,533,033.74
Thevelia (US) LLC	EUR Term B-1 Incremental Term Loan	LOANX_ID	LX225307	€1,250,000.00	B2	2720	3,400,000,000.00
TK Elevator Midco GmbH	Term Loan B1	LOANX_ID	LX259606	€3,000,000.00	B2	2720	8,160,000,000.00
TMF Sapphire Bidco B.V.	Term B5 EUR	LOANX_ID	LX257871	€1,000,000.00	B2	2720	2,720,000,000.00
Touchdown Acquirer Inc	2025 EUR TERM LOAN B	LOANX_ID	LX276048	€1,150,000.00	B2	2720	3,128,000,000.00
Triley Midco 2 Ltd	FACILITY B2	LOANX_ID	LX258210	€1,016,870.26	B3	3490	3,548,877,207.40
TTD Holding IV GmbH	TERM B6	LOANX_ID	LX257890	€2,100,000.00	B2	2720	5,712,000,000.00
UNITED GROUP BV	ADRBID Float 02/15/31	ISIN	XS2758099779	€200,000.00	B2	2720	544,000,000.00
United Petfood Finance B.V.	Term Loan B	LOANX_ID	LX258378	€2,200,000.00	B1	2220	4,884,000,000.00
VEONET LENSE GMBH	FACILITY B2	LOANX_ID	LX259041	€3,000,000.00	B3	3490	10,470,000,000.00
Virgin Media Ireland Limited	Facility B1 Loan	LOANX_ID	LX195575	€1,000,000.00	B2	2720	2,720,000,000.00
Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	€3,340,817.55	Ba3	1766	5,899,883,793.30
Vivalto Sante Investissement	Term Loan B	LOANX_ID	LX265587	€1,500,000.00	B2	2720	4,080,000,000.00
Windsor Holdings III LLC	2025 TERM LOAN B	LOANX_ID	LX259144	€3,000,000.00	B1	2220	6,660,000,000.00
Winterfell Financing S.a.r.l.	Facility B Loans	LOANX_ID	LX192684	€4,000,000.00	B3	3490	13,960,000,000.00
XSYS Global	Facility B Loan	LOANX_ID	LX199727	€1,985,000.00	B3	3490	6,927,650,000.00
Your.World Finco II B.V.	Term Loan	LOANX_ID	LX265241	€1,250,000.00	B2	2720	3,400,000,000.00
Zayo Group, LLC	Term Loan	LOANX_ID	LX270666	€8,027.59	B3	3490	28,016,289.10

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Adjusted Moody's Default Probability Rating	Rating Factor	Weighted Factor
Zephyr Bidco Limited	Facility B2	LOANX_ID	LX272087	€1,500,000.00	B2	2720	4,080,000,000.00
ZF Invest	ZF ADD TLB	LOANX_ID	LX263938	€1,000,000.00	B2	2720	2,720,000,000.00
Ziggo B.V.	Facility H	LOANX_ID	LX183461	€6,000,000.00	B1	2220	13,320,000,000.00
Ziggo B.V.	ZIGGO 2.875% 01/15/2030	ISIN	XS2069016165	€111,000.00	B1	2220	246,420,000.00
ZIGGO BOND CO BV	ZIGGO 3.375% 02/28/2030	ISIN	XS2116386132	€889,000.00	B1	2220	1,973,580,000.00
				€359,315,064.00			1,082,431,476,387.14

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Minimum Weighted Average Floating Spread Test

	Calculation	Min Trigger	Max Trigger	Result	Pass/Fail
Minimum Weighted Average Spread Test	WAS + D	3.4400%		3.4691%	Passed

Test Components

Moody's Weighted Average Floating Spread	((A+B)/C)	3.53000	WAS
Aggregate Funded/Unfunded Spread		11,808,626.1949	(A)
Aggregate Excess Funded Spread		.00	(B)
APB of Floating Rate Obligations (excluding Defaults)		335,361,813.50	(C)
Weighted Average Coupon Adjustment Percentage		-.0608	(D)
Group 2 Total Weighted Balance	A	.00000	AA

Calculation Details

Issuer Name	Security Name	Principal Balance	Identifier	Effective Spread	Effective Spread Weighted
WAS					
A Friedrich Flender AG	Facility B1 Loan	€1,000,000.00	LX191143	3.15000%	31,500.00
Ace Bidco GMBH	B2	€1,000,000.00	LX255578	4.00000%	40,000.00
Ace Bidco GMBH	B2	€333,333.34	LX255578	4.00000%	13,333.33
AD Education SASU	Senior Facility B Commitment	€857,510.00	LX249460	4.00000%	34,300.40
AD Education SASU	Senior Facility B Commitment	€142,490.00	LX249460	4.00000%	5,699.60
AI Silk Midco	Term B	€1,250,000.00	LX226415	5.00000%	62,500.00
AI Sirona Luxembourg Acquisition Sarl	FACILITY B3	€1,000,000.00	LX226715	4.00000%	40,000.00
Albion Financing 3 SARL	2025-A Refinancing Euro Term Loans	€1,000,000.00	LX264917	3.00000%	30,000.00
Amber Finco PLC	Facility B3	€1,000,000.00	LX264326	3.25000%	32,500.00
Amedes Holding AG	Facility B Loan	€1,000,000.00	LX199035	3.75000%	37,500.00
Ammega Group BV	Term Loan B2	€1,615,079.52	LX213528	5.00000%	80,753.98
Ammega Group BV	Term Loan B2	€269,233.48	LX213528	5.00000%	13,461.67
Apex Group Treasury Ltd	2025 Refinancing EUR Term Loan	€2,500,000.00	LX259078	3.75000%	93,750.00
Applegreen Limited	Facility B Loan	€1,012,017.32	LX257761	4.50000%	45,540.78

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Minimum Weighted Average Floating Spread Test

Issuer Name	Security Name	Principal Balance	Identifier	Effective Spread	Effective Spread Weighted
WAS					
Applegreen Limited	Facility B Loan	€987,982.68	LX257761	4.50000%	44,459.22
Areas Worldwide SA	Facility B5 2026	€1,750,000.00	LX278538	3.50000%	61,250.00
Artemis Acquisitions UK Limited	FACILITY B6	€939,299.13	LX259024	3.00000%	28,178.97
Artemis Acquisitions UK Limited	FACILITY B6	€160,700.87	LX259024	3.00000%	4,821.03
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	€673,093.11	LX229762	5.50000%	37,020.12
ASSEMBLIN CAVERION GROUP	ASSEMB FRN	€500,000.00	XS2842976289	3.50000%	17,500.00
Athena Bidco SaS	Facility B3	€3,750,000.00	LX270141	3.00000%	112,500.00
Auris Luxembourg III S.A.R.L.	FACILITY B7	€2,000,000.00	LX265182	3.75000%	75,000.00
AVIV Group GmbH	Term Loan B	€1,888,000.00	LX258039	4.00000%	75,520.00
BANIJAY ENTERTAINMENT	Facility B4 Loan	€1,100,000.00	LX257835	3.25000%	35,750.00
Barentz Bidco BV	FACILITY B3	€1,833,333.33	LX258723	3.25000%	59,583.33
Bellis Acquisition Company PLC	Facility B Loan	€3,000,000.00	LX230713	4.00000%	120,000.00
Belron UK Finance PLC	2031 Euro Incremental Term Loans	€3,750,000.00	LX247575	2.75000%	103,125.00
Bertrand Franchise Finance	BERFRA 0 6.00Y Corp Float	€300,000.00	XS2831749481	3.75000%	11,250.00
Betclic Everest Group	Facility B Loan	€1,000,000.00	LX254753	3.00000%	30,000.00
BME Group Holding BV	Facility B2	€4,196,693.38	LX217355	4.75000%	199,342.94
Bock Capital Bidco B.V.	Term Loan B	€2,000,000.00	LX194536	3.50000%	70,000.00
Boels Topholding B.V.	Facility B3	€2,577,586.00	LX257760	2.75000%	70,883.62
Boluda Towage S.L.	Facility B3	€1,500,000.00	LX228682	3.50000%	52,500.00
Boxer Parent Company Inc	2031 Replacement Euro Term Loan	€3,506,359.57	LX258134	3.50000%	122,722.58
Breitling Financing S.a.r.l.	Term Loan B	€1,000,000.00	LX199187	3.90000%	39,000.00
CAB	Facility B Loan	€23,407.73	LX192244	3.25000%	760.75
CAB	Facility B Loan	€253,903.12	LX192244	3.25000%	8,251.85
CAB	Facility B Loan	€2,058,312.64	LX192244	3.25000%	66,895.16
CAB	Facility B Loan	€576,555.65	LX192244	3.25000%	18,738.06
CAB	Facility B Loan	€146,400.00	LX192244	3.25000%	4,758.00
CAB	Facility B Loan	€241,420.86	LX192244	3.25000%	7,846.18

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Minimum Weighted Average Floating Spread Test

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WAS					
Care Bidco SAS	Facility B Loan	€2,000,000.00	LX194161	3.75000%	75,000.00
Casper Bidco SASU	Facility B6	€3,750,000.00	LX257859	3.75000%	140,625.00
CASTELLO BC BIDCO SPA	SOMACI Float 11/14/31	€225,000.00	XS2929905292	4.50000%	10,125.00
Castor SPA	CERVIM FLOAT 02/15/2029	€3,250,000.00	XS2445840809	5.25000%	170,625.00
CD&R Firefly Bidco PLC	FACILITY B11	€3,000,000.00	LX259865	3.25000%	97,500.00
CEDACRI MERGECO SPA	CEDCRI 0 05/15/2028	€995,000.00	XS2345190263	4.62500%	46,018.75
Celeste Bidco B.V	Facility B2	€2,000,000.00	LX258494	3.75000%	75,000.00
CEP V Investment 23 S.a r.l.	TLB	€1,250,000.00	LX202330	3.75000%	46,875.00
Cheplapharm Arzneimittel Gmbh	Term Facility B	€1,000,000.00	LX202725	4.00000%	40,000.00
Chrysaor Bidco Sarl	Term Loan B	€1,500,000.00	LX272221	3.50000%	52,500.00
CIRCET EUROPE	Senior Facility B Loan	€3,750,000.00	LX196125	3.25000%	121,875.00
CLARIOS GLOBAL LP	TLB	€2,858,695.65	LX236134	3.00000%	85,760.87
Claudius Finance Parent SARL	FACILITY B5	€1,954,326.92	LX258016	2.75000%	53,743.99
Claudius Finance Parent SARL	FACILITY B5	€545,673.08	LX258016	2.75000%	15,006.01
Claudius Finance Parent SARL	Term Loan B4	€1,000,000.00	LX257805	2.75000%	27,500.00
Concorde Luxembourg S.a.r.l.	Facility 2025 TLB	€1,000,000.00	LX259411	3.50000%	35,000.00
Cooper Consumer Health	FACILITY B4	€1,000,000.00	LX265279	3.75000%	37,500.00
Cordobes Holdco SL	Facility B Loan	€672,727.27	LX202358	3.75000%	25,227.27
CTEC III Gmbh	Term FACILITY B	€2,694,409.85	LX202118	3.75000%	101,040.37
Cuppa Bidco B.V	Term Loan B1	€2,000,000.00	LX209709	4.75000%	95,000.00
DECHRA PHARMACEUTICALS HOLDINGS LIMITED	Facility B2 Loan	€2,000,000.00	LX254370	3.25000%	65,000.00
Dedalus Finance GMBH	SENIOR FACILITY B2 EXTENSION	€2,000,000.00	LX264063	3.75000%	75,000.00
ECOTONE HoldCo III S.A.S	FACILITY B3	€1,200,000.00	LX274435	4.00000%	48,000.00
EG Finco Ltd	FACILITY B3	€1,451,049.36	LX266644	3.87500%	56,228.16
Eleda Management AB	Delayed Draw Term Loan	€102,941.17	LX226816	3.50000%	3,602.94
Eleda Management AB	Delayed Draw Term Loan	€98,039.22	LX226816	3.50000%	3,431.37
Eleda Management AB	Delayed Draw Term Loan	€49,019.61	LX226816	3.50000%	1,715.69

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Minimum Weighted Average Floating Spread Test

Issuer Name	Security Name	Principal Balance	Identifier	Effective Spread	Effective Spread Weighted
WAS					
ELSAN SAS	Facility B6	€59,299.19	LX259867	3.50000%	2,075.47
ELSAN SAS	Facility B6	€984,962.59	LX259867	3.50000%	34,473.69
ELSAN SAS	Facility B6	€563,466.72	LX259867	3.50000%	19,721.34
ELSAN SAS	Facility B6	€227,189.16	LX259867	3.50000%	7,951.62
ELSAN SAS	Facility B6	€165,082.34	LX259867	3.50000%	5,777.88
Emeria	Facility B Loan	€2,300,000.00	LX193463	3.50000%	80,500.00
Entain Holdings (Gibraltar) Limited	FACILITY B4	€604,743.08	LX230557	3.50000%	21,166.01
Ephios Subco 3 S.à r.l	Facility B EUR 1BN	€1,000,000.00	LX246913	3.75000%	37,500.00
Esmalglass-Itaca Group	TLB	€2,500,000.00	LX202736	4.65000%	116,250.00
EXPLEO SERVICES	Senior Facility B Loan	€1,000,000.00	LX213673	5.00000%	50,000.00
FIBER BIDCO SPA	FEDRIG Float 01/15/2030	€151,000.00	XS2748964850	4.00000%	6,040.00
Financiere Labeyrie Fine Foods	Facility B Loan	€1,000,000.00	LX196522	5.00000%	50,000.00
Financiere Mendel SAS	TLB	€3,250,000.00	LX259022	3.00000%	97,500.00
Finco Utilitas BV	FACILITY B2	€1,333,333.33	LX263878	2.95000%	39,333.33
Fortis 333 Inc	Euro Term B Loans	€1,000,000.00	LX258423	3.75000%	37,500.00
Froneri International Limited	TL	€4,250,000.00	LX244533	2.75000%	116,875.00
Fugue Finance B.V.	11th Amendment Euro Term	€1,000,000.00	LX255858	3.25000%	32,500.00
GALILEO GLOB ED OPERATIONS	B4	€1,000,000.00	LX259242	2.75000%	27,500.00
GARFUNKELUX HOLDCO 3 SA	GFKLDE Float 05/01/29	€728,374.00	XS3075000862	7.44600%	54,234.73
Genesys Cloud Services Holdings II LLC	2025 Euro Term Loan	€992,500.00	LX257847	3.25000%	32,256.25
GHD Gesundheits GmbH Deutschland	Facility B loan	€1,286,458.34	LX181787	5.50000%	70,755.21
GRANITE FRANCE BIDCO	TLB	€817,874.15	LX207140	4.97500%	40,689.24
Grifols Worldwide Operations Ltd.	Euro Tranche B Term Loan	€4,783,677.91	LX183734	2.25000%	107,632.75
Groupe Babilou	FACILITY TLB4	€715,818.72	LX237156	4.00000%	28,632.75
Groupe Babilou	FACILITY TLB4	€284,181.28	LX237156	4.00000%	11,367.25
Guala Closures Spa	GCLIM Float 06/29/2029	€750,000.00	XS2702257051	4.00000%	30,000.00
HERENS HOLDCO S.A R.L.	Facility B (EUR) Loans	€1,459,696.32	LX194449	3.92500%	57,293.08
HERENS HOLDCO S.A R.L.	Facility B (EUR) Loans	€540,303.68	LX194449	3.92500%	21,206.92

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Issuer Name	Security Name	Principal Balance	Identifier	Effective Spread	Effective Spread Weighted
WAS					
Hestiafloor 2	Term B	€4,000,000.00	LX265116	3.50000%	140,000.00
HIG Finance 2 Limited	2025-3 Euro Refinancing Term Loan	€1,000,000.00	LX277611	3.25000%	32,500.00
HomeVi SAS	Term Loan B	€3,000,000.00	LX266909	4.75000%	142,500.00
House of HR NV	Additional Facility B2 Loan	€1,722,863.74	LX230415	5.25000%	90,450.35
House of HR NV	Additional Facility B2 Loan	€277,136.26	LX230415	5.25000%	14,549.65
Hunter Holdco 3 Limited	Initial Euro Term Loan	€962,311.60	LX196751	4.00000%	38,492.46
ICELAND BONDCO PLC	ICELTD 4.375% 05/15/2028	€1,159,900.00	XS2304198331	3.04000%	35,260.96
IDEMIA GROUP	Facility B5	€3,000,000.00	LX225618	4.00000%	120,000.00
Ignition Midco B.V.	Senior Facilites	€645,164.80	LX235453	4.50000%	29,032.42
IGT Holding IV AB	B4 Incremental Facility	€1,000,000.00	LX238948	3.25000%	32,500.00
INEOS Finance PLC	New 2027 Euro Term Loans	€1,949,993.33	LX190490	3.00000%	58,499.80
INEOS Finance PLC	New 2031 Euro Term Loan	€1,120,000.00	LX255772	3.25000%	36,400.00
INEOS Styrolution Group GMBH	2027 Euro Term Loan	€2,007,870.05	LX185237	2.00000%	40,157.40
INNIO Group Hldg GmbH	Amended Facility B	€2,312,839.85	LX255443	2.75000%	63,603.10
Inovie Group	Facility B	€2,227,594.05	LX191106	4.00000%	89,103.76
Inovie Group	Facility B	€772,405.95	LX191106	4.00000%	30,896.24
Inspired Finco Holdings Limited	TL B6 (A)	€2,000,000.00	LX258502	3.25000%	65,000.00
IQERA GROUP SAS	LOUBID 0% 04/30/2030	€715,775.54	XS3067506231	0.10000%	715.78
Irca S.P.A.	IRCAIM Float 12/15/2029	€350,000.00	XS2947181769	3.75000%	13,125.00
IVC Acquisition LTD	FACILITY B11	€4,000,000.00	LX257767	4.00000%	160,000.00
KAPLA HOLDING SAS	KILOTO Float 7/31/2030	€469,000.00	XS2756269960	3.50000%	16,415.00
Lernen Bidco Ltd	Facility B3	€1,000,000.00	LX277510	3.75000%	37,500.00
LOTTOMATICA SPA/ROMA	GAMENT Float 06/01/2031	€750,000.00	XS2824640713	3.25000%	24,375.00
LSF10 Edilians Investments SARL	Facility B4	€2,000,000.00	LX264883	3.50000%	70,000.00
LSF10 XL Investments S.a.r.l.	Facility B5	€1,180,672.17	LX264968	4.75000%	56,081.93
LSF10 XL Investments S.a.r.l.	Facility B5	€32,096.29	LX264968	4.75000%	1,524.57
LSF10 XL Investments S.a.r.l.	Facility B5	€366,157.43	LX264968	4.75000%	17,392.48

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WAS					
LSF10 XL Investments S.a.r.l.	Facility B5	€128,014.98	LX264968	4.75000%	6,080.71
Mar Bidco S.a r.l.	FACILITY B (EUR)	€2,000,000.00	LX194153	3.70000%	74,000.00
MARKET BIDCO LIMITED	Facility B3	€1,125,000.00	LX249633	4.50000%	50,625.00
MasOrange Holdco Limited	FACILITY B5	€3,000,000.00	LX259202	2.25000%	67,500.00
McAfee Corp	Term Loan B	€2,908,150.66	LX233937	3.50000%	101,785.27
Mediawan Financing	TLB 2	€1,000,000.00	LX269884	3.50000%	35,000.00
Mediq B.V.	Facility B Loan	€1,041,608.97	LX192775	3.50000%	36,456.31
Mediq B.V.	Facility B Loan	€1,458,391.03	LX192775	3.50000%	51,043.69
Mehilainen Yhtiot Oy	Facility B7	€53,763.44	LX264796	3.50000%	1,881.72
Mehilainen Yhtiot Oy	Facility B7	€64,516.13	LX264796	3.50000%	2,258.06
Mehilainen Yhtiot Oy	Facility B7	€548,387.10	LX264796	3.50000%	19,193.55
Mehilainen Yhtiot Oy	Facility B7	€1,333,333.33	LX264796	3.50000%	46,666.67
Mermaid Bidco Inc	Facility B (EUR) Loan	€1,100,000.00	LX236699	3.75000%	41,250.00
Mistral Holdco SAS	Facility B Loan	€1,500,000.00	LX191239	4.00000%	60,000.00
MKS Instruments, Inc.	Facility 2025 - TLB	€912,858.37	LX257504	2.50000%	22,821.46
Multiversity	MLTIVR FLOAT 05/17/2031	€343,000.00	XS2816639095	4.25000%	14,577.50
Multiversity	MLTIVR FLOAT10/30/2028	€750,000.00	XS2401961078	4.25000%	31,875.00
Neuraxpharm Arzneimittel GmbH	FACILITY B3	€633,857.14	LX266394	3.75000%	23,769.64
Neuraxpharm Arzneimittel GmbH	FACILITY B4	€366,142.86	LX266635	3.75000%	13,730.36
NJJ Continental S.A.	Facility B3	€1,000,000.00	LX257770	2.50000%	25,000.00
Nobel Bidco B.V	Facility B Loan	€1,000,000.00	LX195412	3.00000%	30,000.00
Nobian Finance BV	TLB	€1,250,000.00	LX246433	3.75000%	46,875.00
Nouryon Finance B.V.	TLB	€2,010,728.45	LX234053	3.50000%	70,375.50
Nouryon Finance B.V.	TLB	€265,807.87	LX234053	3.50000%	9,303.28
OAT BIDCO LTD	Facility B Loan	€1,000,000.00	LX248915	3.75000%	37,500.00
Obol France 3 SAS	FACILITY B3	€1,364,717.10	LX239000	5.00000%	68,235.85
OCS Group Holding Ltd	Facility B4	€1,000,000.00	LX273400	4.25000%	42,500.00
Odido Holding BV	FACILITY B2	€3,250,000.00	LX259293	2.90000%	94,250.00

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Minimum Weighted Average Floating Spread Test

Issuer Name	Security Name	Principal Balance	Identifier	Effective Spread	Effective Spread Weighted
WAS					
Organon & Co.	TLB	€1,671,960.95	LX256012	2.75000%	45,978.93
PATAGONIA BIDCO LIMITED	Facility B2	€2,000,000.00	LX199090	4.00000%	80,000.00
Paysafe Holdings US Corp	Facility B2 Loan	€3,151,541.01	LX195448	3.00000%	94,546.23
PEARLS (Netherlands) Bidco B.V.	Facility B (EUR) Loan	€1,680,000.00	LX202499	3.50000%	58,800.00
Peer Holding III B.V.	B6B	€1,000,000.00	LX259874	2.75000%	27,500.00
Peer Holding III B.V.	Facility B7B	€1,908,616.09	LX271390	2.75000%	52,486.94
Peer Holding III B.V.	Facility B7B	€91,383.91	LX271390	2.75000%	2,513.06
Pegasus Bidco BV	2025-1 EURO TERM LOANS	€2,635,862.09	LX269900	3.00000%	79,075.86
PERALTA INVERSIONES GLOBALES SL	Incremental Facility B2	€995,327.27	LX258021	3.50000%	34,836.45
Piolin Bidco, S.A.U.	TLB B5	€1,591,658.26	LX269818	3.75000%	59,687.18
Platform Bidco Limited	Senior Facility B (EUR)	€1,800,000.00	LX195825	4.00000%	72,000.00
Platin2025 S.a r.l.	FACILITY B	€3,500,000.00	LX259019	3.15000%	110,250.00
Polaris Newco LLC	Euro Term Loan	€2,872,500.00	LX195132	3.75000%	107,718.75
Precise Bidco BV	FACILITY B6	€2,500,000.00	LX257766	3.00000%	75,000.00
Pug LLC	Facility TLB	€1,000,000.00	LX228036	5.00000%	50,000.00
Quimper AB	NEW TERM FAC B 2024	€3,500,000.00	LX250873	3.75000%	131,250.00
Radar Bidco SARL	TLB	€1,000,000.00	LX281376	3.00000%	30,000.00
Rainbow Finco S.a.r.l.	Facility B2 Loan	€1,500,000.00	LX202335	3.50000%	52,500.00
Ramsay Generale de Sante	Facility B5	€2,000,000.00	LX258050	3.25000%	65,000.00
Ramudden Global (Group) GmbH	FACILITY TLB 4	€226,576.36	LX259290	3.50000%	7,930.17
Ramudden Global (Group) GmbH	FACILITY TLB 4	€533,482.30	LX259290	3.50000%	18,671.88
Ramudden Global (Group) GmbH	FACILITY TLB 4	€64,217.89	LX259290	3.50000%	2,247.63
Ramudden Global (Group) GmbH	FACILITY TLB 4	€175,723.45	LX259290	3.50000%	6,150.32
Recipharm AB (publ)	Facility B Loan	€2,875,560.53	LX193550	2.95000%	84,829.04
Recipharm AB (publ)	Facility B Loan	€874,439.47	LX193550	2.95000%	25,795.96
Rocket Software, Inc.	2021 Euro Term Loan	€2,500,000.00	LX217144	3.75000%	93,750.00
Rohm Holding GMBH	TL	€1,000,000.00	LX228988	5.00000%	50,000.00
ROSSINI SARL	ROSINI 0 12/31/2029	€1,060,670.26	XS2854309684	3.87500%	41,100.97

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Minimum Weighted Average Floating Spread Test

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WAS					
Rubix Group Finco Limited	Term Loan B	€2,500,000.00	LX246193	4.00000%	100,000.00
SAM Bidco	Facility B6	€724,228.72	LX225334	3.50000%	25,348.01
SAM Bidco	Facility B6	€775,771.28	LX225334	3.50000%	27,151.99
Sammontana Italia SPA	SAMMNT Float 10/15/31	€250,000.00	XS2902582357	3.75000%	9,375.00
Schoen Klinik SE	FACILITY B2	€1,000,000.00	LX258367	3.00000%	30,000.00
Scientific Games Holdings LP	Term Loan B	€1,000,000.00	LX202415	3.75000%	37,500.00
SEINE HOLDCO SAS	2023 Facility B	€923,076.92	LX220198	3.25000%	30,000.00
SEINE HOLDCO SAS	2023 Facility B	€576,923.08	LX220198	3.25000%	18,750.00
SHERWOOD FINANCING PLC	ARWLN Float 12/15/29	€2,050,000.00	XS2953567745	5.50000%	112,750.00
Shilton Bidco Limited	Facility B7	€1,300,000.00	LX265165	3.75000%	48,750.00
SIGMA HOLDCO BV	Facility B13	€4,000,000.00	LX259040	4.00000%	160,000.00
SIRONA BIDCO	Facility B	€3,000,000.00	LX199218	4.50000%	135,000.00
SOLINA GROUP SERVICES	Additional Term Facility 8	€894,154.02	LX257399	3.40000%	30,401.24
SOLINA GROUP SERVICES	Additional Term Facility 8	€105,845.98	LX257399	3.40000%	3,598.76
Stella Group	Term Loan B2	€2,000,000.00	LX236467	4.00000%	80,000.00
Stepstone Group MidCo 2 GmbH	Facility B1 Loan	€2,000,000.00	LX254354	4.50000%	90,000.00
Summer (BC) Bidco B LLC	KANGRP Float 02/15/30	€1,220,000.00	XS2998755982	4.25000%	51,850.00
Sunrise Bidco S.a.r.l.	Senior Facility B Loan	€1,000,000.00	LX194166	3.50000%	35,000.00
SYNLAB BONDCO PLC	Term Facility 3	€4,000,000.00	LX191037	2.50000%	100,000.00
Tackle S.a.r.l.	FACILITY B2	€4,413,934.43	LX258696	3.25000%	143,452.87
Takecare Bidco	Additional Senior Term Facility B1	€528,762.50	LX265588	3.50000%	18,506.69
Takecare Bidco	Additional Senior Term Facility B1	€471,237.50	LX265588	3.50000%	16,493.31
TEAMSYSTEM SPA	TITANL Float 7/31/31	€1,000,000.00	XS2864287466	3.50000%	35,000.00
Tele Columbus AG	Facility B	€1,426,172.78	LX228349	0.50000%	7,130.86
Telenet International Finance S.a.r.l.	Term Loan AQ	€4,850,000.00	LX185374	2.25000%	109,125.00
The Chemours Company	Term Loan B3	€1,923,857.89	LX214554	3.25000%	62,525.38
Thevelia (US) LLC	EUR Term B-1 Incremental Term Loan	€1,250,000.00	LX225307	3.25000%	40,625.00

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WAS					
TK Elevator Midco GmbH	Term Loan B1	€3,000,000.00	LX259606	3.00000%	90,000.00
TMF Sapphire Bidco B.V.	Term B5 EUR	€1,000,000.00	LX257871	3.25000%	32,500.00
Touchdown Acquirer Inc	2025 EUR TERM LOAN B	€1,150,000.00	LX276048	3.25000%	37,375.00
Triley Midco 2 Ltd	FACILITY B2	€1,016,870.26	LX258210	3.75000%	38,132.63
TTD Holding IV GmbH	TERM B6	€2,100,000.00	LX257890	3.50000%	73,500.00
UNITED GROUP BV	ADRBID Float 02/15/31	€200,000.00	XS2758099779	4.25000%	8,500.00
United Petfood Finance B.V.	Term Loan B	€820,017.37	LX258378	2.50000%	20,500.43
United Petfood Finance B.V.	Term Loan B	€1,379,982.63	LX258378	2.50000%	34,499.57
VEONET LENSE GMBH	FACILITY B2	€3,000,000.00	LX259041	3.50000%	105,000.00
Virgin Media Ireland Limited	Facility B1 Loan	€1,000,000.00	LX195575	3.50000%	35,000.00
Virgin Media SFA Finance Limited	O Facility	€3,340,817.55	LX183233	2.50000%	83,520.44
Vivalto Sante Investissement	Term Loan B	€1,500,000.00	LX265587	3.50000%	52,500.00
Windsor Holdings III LLC	2025 TERM LOAN B	€3,000,000.00	LX259144	2.75000%	82,500.00
Winterfell Financing S.a.r.l.	Facility B Loans	€4,000,000.00	LX192684	3.42500%	137,000.00
XSYS Global	Facility B Loan	€1,985,000.00	LX199727	4.17500%	82,873.75
Your.World Finco II B.V.	Term Loan	€491,019.56	LX265241	4.00000%	19,640.78
Your.World Finco II B.V.	Term Loan	€758,980.44	LX265241	4.00000%	30,359.22
Zayo Group, LLC	Term Loan	€8,027.59	LX270666	3.25000%	260.90
Zephyr Bidco Limited	Facility B2	€1,500,000.00	LX272087	3.25000%	48,750.00
ZF Invest	ZF ADD TLB	€381,617.76	LX263938	3.75000%	14,310.67
ZF Invest	ZF ADD TLB	€618,382.24	LX263938	3.75000%	23,189.33
Ziggo B.V.	Facility H	€6,000,000.00	LX183461	3.00000%	180,000.00
		€335,361,813.50			11,808,626.19

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Weighted Average Coupon Detail

	Result
(Detail) Weighted Average Coupon	3.15%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Current Coupon	Weighted - Current Coupon
ALLIED UNI HLD / ALL FIN	UNSEAM 3.625% 06/01/2028	ISIN	XS2342057143	€2,496,000.00	3.62%	90,480.00
Altice Financing SA	ALTICE 3% 01/15/2028	ISIN	XS2102493389	€3,000,000.00	3.00%	90,000.00
ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS3161792406	€1,143,294.00	4.75%	54,306.46
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS3161792661	€108,231.83	5.50%	5,952.75
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	€387,957.67	5.62%	21,822.62
ARENA LUX FIN SARL	EMPARQ 1.875% 02/01/2028	ISIN	XS2111944133	€3,000,000.00	1.87%	56,250.00
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763	€121,197.00	0.50%	605.98
CAB	BIOGRP 3.375% 02/01/2028	ISIN	XS2294186965	€1,600,000.00	3.37%	54,000.00
GARFUNKELUX HOLDCO 4 SA	GFKLDE 10.5% 05/01/2030	ISIN	XS3075486152	€148,570.00	10.50%	15,599.85
GRIFOLS ESCROW ISSUER	GRFSM 3.875% 10/15/2028	ISIN	XS2393001891	€1,950,000.00	3.87%	75,562.50
IQVIA INC	IQV 2.875% 06/15/2028	ISIN	XS2189947505	€2,000,000.00	2.87%	57,500.00
Nexi SpA	NEXIIM 2.125% 04/30/2029	ISIN	XS2332590475	€2,349,000.00	2.12%	49,916.25
Nobel Bidco B.V	PHIDOM 3.125% 06/15/2028	ISIN	XS2355515516	€3,000,000.00	3.12%	93,750.00
OLYMPUS WTR US HLDG CORP	SOLEIN 3.875% 10/01/2028	ISIN	XS2391351454	€649,000.00	3.87%	25,148.75
PAYSAFE FIN PLC/PAYSAFE	PSFE 3% 06/15/2029	ISIN	XS2010028426	€1,000,000.00	3.00%	30,000.00
Ziggo B.V.	ZIGGO 2.875% 01/15/2030	ISIN	XS2069016165	€111,000.00	2.87%	3,191.25
ZIGGO BOND CO BV	ZIGGO 3.375% 02/28/2030	ISIN	XS2116386132	€889,000.00	3.37%	30,003.75
Total:				€23,953,250.50		754,090.17

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Weighted Average Coupon Adjustment Percentage

Test Name	Calculation	Result Value	Trigger Value	Result
Weighted Average Coupon Adjustment Percentage	$((A - B) * (C / D)) / 100$	-0.060841706500%		N/A

Item Name	Detail Amount	Sub Total Amount	Total Amount	Total Variable
Weighted Average Coupon			3.1482%	(A)
Reference Weighted Average Fixed Coupon			4.0000%	(B)
Aggregate Principal Balance of all Fixed Rate Collateral Obligations			€23,953,250.50	(C)
Aggregate Principal Balance of all Floating Rate Collateral Obligations			€335,361,813.50	(D)

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Moody's Minimum Weighted Average Recovery Rate Test

	Result	Trigger	Pass/Fail
Moody's Minimum Weighted Average Recovery Rate Test	44.1%	42.3%	Passed

Recovery Rate Detail

Issuer Name	Security Name	Identifier	Principal Balance	Moody's Recovery Rate	Weighted Recovery Rate
A Friedrich Flender AG	Facility B1 Loan	LX191143	€1,000,000.00	45%	€450,000.00
Ace Bidco GMBH	B2	LX255578	€1,333,333.34	45%	€600,000.00
AD Education SASU	Senior Facility B Commitment	LX249460	€1,000,000.00	45%	€450,000.00
AI Silk Midco	Term B	LX226415	€1,250,000.00	45%	€562,500.00
AI Sirona Luxembourg Acquisition Sarl	FACILITY B3	LX226715	€1,000,000.00	45%	€450,000.00
Albion Financing 3 SARL	2025-A Refinancing Euro Term Loans	LX264917	€1,000,000.00	45%	€450,000.00
ALLIED UNI HLD / ALL FIN	UNSEAM 3.625% 06/01/2028	XS2342057143	€2,496,000.00	35%	€873,600.00
Altice Financing SA	ALTICE 3% 01/15/2028	XS2102493389	€3,000,000.00	35%	€1,050,000.00
ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	XS3161792406	€1,143,294.00	35%	€400,152.90
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	XS3161792661	€108,231.83	35%	€37,881.14
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	XS3161793123	€387,957.67	35%	€135,785.18
Amber Finco PLC	Facility B3	LX264326	€1,000,000.00	45%	€450,000.00
Amedes Holding AG	Facility B Loan	LX199035	€1,000,000.00	45%	€450,000.00
Ammega Group BV	Term Loan B2	LX213528	€1,884,313.00	45%	€847,940.85
Apex Group Treasury Ltd	2025 Refinancing EUR Term Loan	LX259078	€2,500,000.00	45%	€1,125,000.00
Applegreen Limited	Facility B Loan	LX257761	€2,000,000.00	45%	€900,000.00
Areas Worldwide SA	Facility B5 2026	LX278538	€1,750,000.00	45%	€787,500.00
ARENA LUX FIN SARL	EMPARQ 1.875% 02/01/2028	XS2111944133	€3,000,000.00	35%	€1,050,000.00
Artemis Acquisitions UK Limited	FACILITY B6	LX259024	€1,100,000.00	45%	€495,000.00
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LX229762	€673,093.11	45%	€302,891.90
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LX229763	€121,197.00	30%	€36,359.10
ASSEMBLIN CAVERION GROUP	ASSEMB FRN	XS2842976289	€500,000.00	35%	€175,000.00
Athena Bidco SaS	Facility B3	LX270141	€3,750,000.00	45%	€1,687,500.00
Auris Luxembourg III S.A.R.L.	FACILITY B7	LX265182	€2,000,000.00	45%	€900,000.00
AVIV Group GmbH	Term Loan B	LX258039	€1,888,000.00	45%	€849,600.00
BANIJAY ENTERTAINMENT	Facility B4 Loan	LX257835	€1,100,000.00	45%	€495,000.00
Barentz Bidco BV	FACILITY B3	LX258723	€1,833,333.33	45%	€825,000.00

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Moody's Minimum Weighted Average Recovery Rate Test

Recovery Rate Detail					
Issuer Name	Security Name	Identifier	Principal Balance	Moody's Recovery Rate	Weighted Recovery Rate
Bellis Acquisition Company PLC	Facility B Loan	LX230713	€3,000,000.00	45%	€1,350,000.00
Belron UK Finance PLC	2031 Euro Incremental Term Loans	LX247575	€3,750,000.00	45%	€1,687,500.00
Bertrand Franchise Finance	BERFRA 0 6.00Y Corp Float	XS2831749481	€300,000.00	35%	€105,000.00
Betclic Everest Group	Facility B Loan	LX254753	€1,000,000.00	45%	€450,000.00
BME Group Holding BV	Facility B2	LX217355	€4,196,693.38	45%	€1,888,512.02
Bock Capital Bidco B.V.	Term Loan B	LX194536	€2,000,000.00	45%	€900,000.00
Boels Topholding B.V.	Facility B3	LX257760	€2,577,586.00	45%	€1,159,913.70
Boluda Towage S.L.	Facility B3	LX228682	€1,500,000.00	45%	€675,000.00
Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LX258134	€3,506,359.57	45%	€1,577,861.81
Breitling Financing S.a.r.l.	Term Loan B	LX199187	€1,000,000.00	45%	€450,000.00
CAB	BIOGRP 3.375% 02/01/2028	XS2294186965	€1,600,000.00	35%	€560,000.00
CAB	Facility B Loan	LX192244	€3,300,000.00	45%	€1,485,000.00
Care Bidco SAS	Facility B Loan	LX194161	€2,000,000.00	45%	€900,000.00
Casper Bidco SASU	Facility B6	LX257859	€3,750,000.00	45%	€1,687,500.00
CASTELLO BC BIDCO SPA	SOMACI Float 11/14/31	XS2929905292	€225,000.00	35%	€78,750.00
Castor SPA	CERVIM FLOAT 02/15/2029	XS2445840809	€3,250,000.00	35%	€1,137,500.00
CD&R Firefly Bidco PLC	FACILITY B11	LX259865	€3,000,000.00	45%	€1,350,000.00
CEDACRI MERGECO SPA	CEDCRI 0 05/15/2028	XS2345190263	€995,000.00	35%	€348,250.00
Celeste Bidco B.V	Facility B2	LX258494	€2,000,000.00	45%	€900,000.00
CEP V Investment 23 S.a r.l.	TLB	LX202330	€1,250,000.00	45%	€562,500.00
Cheplapharm Arzneimittel Gmbh	Term Facility B	LX202725	€1,000,000.00	45%	€450,000.00
Chrysaor Bidco Sarl	Term Loan B	LX272221	€1,500,000.00	45%	€675,000.00
CIRCET EUROPE	Senior Facility B Loan	LX196125	€3,750,000.00	45%	€1,687,500.00
CLARIOS GLOBAL LP	TLB	LX236134	€2,858,695.65	45%	€1,286,413.04
Claudius Finance Parent SARL	FACILITY B5	LX258016	€2,500,000.00	45%	€1,125,000.00
Claudius Finance Parent SARL	Term Loan B4	LX257805	€1,000,000.00	45%	€450,000.00
Concorde Luxembourg S.a.r.l.	Facility 2025 TLB	LX259411	€1,000,000.00	45%	€450,000.00
Cooper Consumer Health	FACILITY B4	LX265279	€1,000,000.00	45%	€450,000.00
Cordobes Holdco SL	Facility B Loan	LX202358	€672,727.27	****	****
CTEC III Gmbh	Term FACILITY B	LX202118	€2,694,409.85	50%	€1,347,204.93
Cuppa Bidco B.V	Term Loan B1	LX209709	€2,000,000.00	50%	€1,000,000.00

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Moody's Minimum Weighted Average Recovery Rate Test

Recovery Rate Detail					
Issuer Name	Security Name	Identifier	Principal Balance	Moody's Recovery Rate	Weighted Recovery Rate
DECHRA PHARMACEUTICALS HOLDINGS LIMITED	Facility B2 Loan	LX254370	€2,000,000.00	45%	€900,000.00
Dedalus Finance GMBH	SENIOR FACILITY B2 EXTENSION	LX264063	€2,000,000.00	45%	€900,000.00
ECOTONE HoldCo III S.A.S	FACILITY B3	LX274435	€1,200,000.00	45%	€540,000.00
EG Finco Ltd	FACILITY B3	LX266644	€1,451,049.36	45%	€652,972.21
Eleda Management AB	Delayed Draw Term Loan	LX226816	€250,000.00	45%	€112,500.00
ELSAN SAS	Facility B6	LX259867	€2,000,000.00	45%	€900,000.00
Emeria	Facility B Loan	LX193463	€2,300,000.00	45%	€1,035,000.00
Entain Holdings (Gibraltar) Limited	FACILITY B4	LX230557	€604,743.08	45%	€272,134.39
Ephios Subco 3 S.à r.l	Facility B EUR 1BN	LX246913	€1,000,000.00	45%	€450,000.00
Esmalglass-Itaca Group	TLB	LX202736	€2,500,000.00	45%	€1,125,000.00
EXPLEO SERVICES	Senior Facility B Loan	LX213673	€1,000,000.00	45%	€450,000.00
FIBER BIDCO SPA	FEDRIG Float 01/15/2030	XS2748964850	€151,000.00	35%	€52,850.00
Financiere Labeyrie Fine Foods	Facility B Loan	LX196522	€1,000,000.00	45%	€450,000.00
Financiere Mendel SAS	TLB	LX259022	€3,250,000.00	45%	€1,462,500.00
Finco Utilitas BV	FACILITY B2	LX263878	€1,333,333.33	45%	€600,000.00
Fortis 333 Inc	Euro Term B Loans	LX258423	€1,000,000.00	45%	€450,000.00
Froneri International Limited	TL	LX244533	€4,250,000.00	45%	€1,912,500.00
Fugue Finance B.V.	11th Amendment Euro Term	LX255858	€1,000,000.00	45%	€450,000.00
GALILEO GLOB ED OPERATIONS	B4	LX259242	€1,000,000.00	45%	€450,000.00
GARFUNKELUX HOLDCO 3 SA	GFKLDE Float 05/01/29	XS3075000862	€728,374.00	25%	€182,093.50
GARFUNKELUX HOLDCO 4 SA	GFKLDE 10.5% 05/01/2030	XS3075486152	€148,570.00	25%	€37,142.50
Genesys Cloud Services Holdings II LLC	2025 Euro Term Loan	LX257847	€992,500.00	45%	€446,625.00
GHD Gesundheits GmbH Deutschland	Facility B loan	LX181787	€1,286,458.34	45%	€578,906.25
GRANITE FRANCE BIDCO	TLB	LX207140	€817,874.15	45%	€368,043.37
GRIFOLS ESCROW ISSUER	GRFSM 3.875% 10/15/2028	XS2393001891	€1,950,000.00	15%	€292,500.00
Grifols Worldwide Operations Ltd.	Euro Tranche B Term Loan	LX183734	€4,783,677.91	50%	€2,391,838.96
Groupe Babilou	FACILITY TLB4	LX237156	€1,000,000.00	45%	€450,000.00
Guala Closures Spa	GCLIM Float 06/29/2029	XS2702257051	€750,000.00	35%	€262,500.00
HERENS HOLDCO S.A.R.L.	Facility B (EUR) Loans	LX194449	€2,000,000.00	50%	€1,000,000.00
Hestiafloor 2	Term B	LX265116	€4,000,000.00	45%	€1,800,000.00
HIG Finance 2 Limited	2025-3 Euro Refinancing Term Loan	LX277611	€1,000,000.00	45%	€450,000.00

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Moody's Minimum Weighted Average Recovery Rate Test

Recovery Rate Detail					
Issuer Name	Security Name	Identifier	Principal Balance	Moody's Recovery Rate	Weighted Recovery Rate
HomeVi SAS	Term Loan B	LX266909	€3,000,000.00	45%	€1,350,000.00
House of HR NV	Additional Facility B2 Loan	LX230415	€2,000,000.00	45%	€900,000.00
Hunter Holdco 3 Limited	Initial Euro Term Loan	LX196751	€962,311.60	50%	€481,155.80
ICELAND BONDCO PLC	ICELTD 4.375% 05/15/2028	XS2304198331	€1,159,900.00	35%	€405,965.00
IDEMIA GROUP	Facility B5	LX225618	€3,000,000.00	45%	€1,350,000.00
Ignition Midco B.V.	Senior Facilites	LX235453	€645,164.80	****	****
IGT Holding IV AB	B4 Incremental Facility	LX238948	€1,000,000.00	45%	€450,000.00
INEOS Finance PLC	New 2027 Euro Term Loans	LX190490	€1,949,993.33	45%	€877,497.00
INEOS Finance PLC	New 2031 Euro Term Loan	LX255772	€1,120,000.00	45%	€504,000.00
INEOS Styrolution Group GMBH	2027 Euro Term Loan	LX185237	€2,007,870.05	45%	€903,541.52
INNIO Group Hldg GmbH	Amended Facility B	LX255443	€2,312,839.85	45%	€1,040,777.93
Inovie Group	Facility B	LX191106	€3,000,000.00	45%	€1,350,000.00
Inspired Finco Holdings Limited	TL B6 (A)	LX258502	€2,000,000.00	45%	€900,000.00
IQERA GROUP SAS	LOUBID 0% 04/30/2030	XS3067506231	€715,775.54	35%	€250,521.44
IQVIA INC	IQV 2.875% 06/15/2028	XS2189947505	€2,000,000.00	25%	€500,000.00
Irca S.P.A.	IRCAIM Float 12/15/2029	XS2947181769	€350,000.00	35%	€122,500.00
IVC Acquisition LTD	FACILITY B11	LX257767	€4,000,000.00	45%	€1,800,000.00
KAPLA HOLDING SAS	KILOTO Float 7/31/2030	XS2756269960	€469,000.00	35%	€164,150.00
Lernen Bidco Ltd	Facility B3	LX277510	€1,000,000.00	45%	€450,000.00
LOTTOMATICA SPA/ROMA	GAMENT Float 06/01/2031	XS2824640713	€750,000.00	35%	€262,500.00
LSF10 Edilians Investments SARL	Facility B4	LX264883	€2,000,000.00	45%	€900,000.00
LSF10 XL Investments S.a.r.l.	Facility B5	LX264968	€1,706,940.87	45%	€768,123.39
Mar Bidco S.a r.l.	FACILITY B (EUR)	LX194153	€2,000,000.00	45%	€900,000.00
MARKET BIDCO LIMITED	Facility B3	LX249633	€1,125,000.00	50%	€562,500.00
MasOrange Holdco Limited	FACILITY B5	LX259202	€3,000,000.00	45%	€1,350,000.00
McAfee Corp	Term Loan B	LX233937	€2,908,150.66	50%	€1,454,075.33
Mediawan Financing	TLB 2	LX269884	€1,000,000.00	45%	€450,000.00
Mediq B.V.	Facility B Loan	LX192775	€2,500,000.00	45%	€1,125,000.00
Mehilainen Yhtiot Oy	Facility B7	LX264796	€2,000,000.00	45%	€900,000.00
Mermaid Bidco Inc	Facility B (EUR) Loan	LX236699	€1,100,000.00	45%	€495,000.00
Mistral Holdco SAS	Facility B Loan	LX191239	€1,500,000.00	****	****

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Moody's Minimum Weighted Average Recovery Rate Test

Recovery Rate Detail					
Issuer Name	Security Name	Identifier	Principal Balance	Moody's Recovery Rate	Weighted Recovery Rate
MKS Instruments, Inc.	Facility 2025 - TLB	LX257504	€912,858.37	50%	€456,429.18
Multiversity	MLTIVR FLOAT 05/17/2031	XS2816639095	€343,000.00	35%	€120,050.00
Multiversity	MLTIVR FLOAT10/30/2028	XS2401961078	€750,000.00	35%	€262,500.00
Neuraxpharm Arzneimittel GmbH	FACILITY B3	LX266394	€633,857.14	45%	€285,235.71
Neuraxpharm Arzneimittel GmbH	FACILITY B4	LX266635	€366,142.86	45%	€164,764.29
Nexi SpA	NEXIIM 2.125% 04/30/2029	XS2332590475	€2,349,000.00	30%	€704,700.00
NJJ Continental S.A.	Facility B3	LX257770	€1,000,000.00	45%	€450,000.00
Nobel Bidco B.V	Facility B Loan	LX195412	€1,000,000.00	45%	€450,000.00
Nobel Bidco B.V	PHIDOM 3.125% 06/15/2028	XS2355515516	€3,000,000.00	35%	€1,050,000.00
Nobian Finance BV	TLB	LX246433	€1,250,000.00	45%	€562,500.00
Nouryon Finance B.V.	TLB	LX234053	€2,276,536.32	45%	€1,024,441.34
OAT BIDCO LTD	Facility B Loan	LX248915	€1,000,000.00	45%	€450,000.00
Obol France 3 SAS	FACILITY B3	LX239000	€1,364,717.10	45%	€614,122.70
OCS Group Holding Ltd	Facility B4	LX273400	€1,000,000.00	45%	€450,000.00
Odido Holding BV	FACILITY B2	LX259293	€3,250,000.00	50%	€1,625,000.00
OLYMPUS WTR US HLDG CORP	SOLEIN 3.875% 10/01/2028	XS2391351454	€649,000.00	35%	€227,150.00
Organon & Co.	TLB	LX256012	€1,671,960.95	50%	€835,980.47
PATAGONIA BIDCO LIMITED	Facility B2	LX199090	€2,000,000.00	45%	€900,000.00
PAYSAFE FIN PLC/PAYSAFE	PSFE 3% 06/15/2029	XS2010028426	€1,000,000.00	35%	€350,000.00
Paysafe Holdings US Corp	Facility B2 Loan	LX195448	€3,151,541.01	45%	€1,418,193.45
PEARLS (Netherlands) Bidco B.V.	Facility B (EUR) Loan	LX202499	€1,680,000.00	45%	€756,000.00
Peer Holding III B.V.	B6B	LX259874	€1,000,000.00	45%	€450,000.00
Peer Holding III B.V.	Facility B7B	LX271390	€2,000,000.00	45%	€900,000.00
Pegasus Bidco BV	2025-1 EURO TERM LOANS	LX269900	€2,635,862.09	45%	€1,186,137.94
PERALTA INVERSIONES GLOBALES SL	Incremental Facility B2	LX258021	€995,327.27	45%	€447,897.27
Piolin Bidco, S.A.U.	TLB B5	LX269818	€1,591,658.26	45%	€716,246.22
Platform Bidco Limited	Senior Facility B (EUR)	LX195825	€1,800,000.00	50%	€900,000.00
Platin2025 S.a r.l.	FACILITY B	LX259019	€3,500,000.00	45%	€1,575,000.00
Polaris Newco LLC	Euro Term Loan	LX195132	€2,872,500.00	50%	€1,436,250.00
Precise Bidco BV	FACILITY B6	LX257766	€2,500,000.00	45%	€1,125,000.00
Pug LLC	Facility TLB	LX228036	€1,000,000.00	45%	€450,000.00

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Moody's Minimum Weighted Average Recovery Rate Test

Recovery Rate Detail					
Issuer Name	Security Name	Identifier	Principal Balance	Moody's Recovery Rate	Weighted Recovery Rate
Quimper AB	NEW TERM FAC B 2024	LX250873	€3,500,000.00	45%	€1,575,000.00
Radar Bidco SARL	TLB	LX281376	€1,000,000.00	45%	€450,000.00
Rainbow Finco S.a.r.l.	Facility B2 Loan	LX202335	€1,500,000.00	45%	€675,000.00
Ramsay Generale de Sante	Facility B5	LX258050	€2,000,000.00	45%	€900,000.00
Ramudden Global (Group) GmbH	FACILITY TLB 4	LX259290	€1,000,000.00	45%	€450,000.00
Recipharm AB (publ)	Facility B Loan	LX193550	€3,750,000.00	45%	€1,687,500.00
Rocket Software, Inc.	2021 Euro Term Loan	LX217144	€2,500,000.00	45%	€1,125,000.00
Rohm Holding GMBH	TL	LX228988	€1,000,000.00	45%	€450,000.00
ROSSINI SARL	ROSINI 0 12/31/2029	XS2854309684	€1,060,670.26	25%	€265,167.57
Rubix Group Finco Limited	Term Loan B	LX246193	€2,500,000.00	45%	€1,125,000.00
SAM Bidco	Facility B6	LX225334	€1,500,000.00	45%	€675,000.00
Sammontana Italia SPA	SAMMNT Float 10/15/31	XS2902582357	€250,000.00	35%	€87,500.00
Schoen Klinik SE	FACILITY B2	LX258367	€1,000,000.00	45%	€450,000.00
Scientific Games Holdings LP	Term Loan B	LX202415	€1,000,000.00	50%	€500,000.00
SEINE HOLDCO SAS	2023 Facility B	LX220198	€1,500,000.00	45%	€675,000.00
SHERWOOD FINANCING PLC	ARWLN Float 12/15/29	XS2953567745	€2,050,000.00	35%	€717,500.00
Shilton Bidco Limited	Facility B7	LX265165	€1,300,000.00	****	****
SIGMA HOLDCO BV	Facility B13	LX259040	€4,000,000.00	45%	€1,800,000.00
SIRONA BIDCO	Facility B	LX199218	€3,000,000.00	45%	€1,350,000.00
SOLINA GROUP SERVICES	Additional Term Facility 8	LX257399	€1,000,000.00	45%	€450,000.00
Stella Group	Term Loan B2	LX236467	€2,000,000.00	45%	€900,000.00
Stepstone Group MidCo 2 GmbH	Facility B1 Loan	LX254354	€2,000,000.00	45%	€900,000.00
Summer (BC) Bidco B LLC	KANGRP Float 02/15/30	XS2998755982	€1,220,000.00	35%	€427,000.00
Sunrise Bidco S.a.r.l.	Senior Facility B Loan	LX194166	€1,000,000.00	****	****
SYNLAB BONDCO PLC	Term Facility 3	LX191037	€4,000,000.00	40%	€1,600,000.00
Tackle S.a.r.l.	FACILITY B2	LX258696	€4,413,934.43	45%	€1,986,270.49
Takecare Bidco	Additional Senior Term Facility B1	LX265588	€1,000,000.00	45%	€450,000.00
TEAMSYSTEM SPA	TITANL Float 7/31/31	XS2864287466	€1,000,000.00	35%	€350,000.00
Tele Columbus AG	Facility B	LX228349	€1,426,172.78	45%	€641,777.75
Telenet International Finance S.a.r.l.	Term Loan AQ	LX185374	€4,850,000.00	45%	€2,182,500.00
The Chemours Company	Term Loan B3	LX214554	€1,923,857.89	60%	€1,154,314.73

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Moody's Minimum Weighted Average Recovery Rate Test

Recovery Rate Detail					
Issuer Name	Security Name	Identifier	Principal Balance	Moody's Recovery Rate	Weighted Recovery Rate
Thevelia (US) LLC	EUR Term B-1 Incremental Term Loan	LX225307	€1,250,000.00	45%	€562,500.00
TK Elevator Midco GmbH	Term Loan B1	LX259606	€3,000,000.00	45%	€1,350,000.00
TMF Sapphire Bidco B.V.	Term B5 EUR	LX257871	€1,000,000.00	45%	€450,000.00
Touchdown Acquirer Inc	2025 EUR TERM LOAN B	LX276048	€1,150,000.00	45%	€517,500.00
Triley Midco 2 Ltd	FACILITY B2	LX258210	€1,016,870.26	45%	€457,591.62
TTD Holding IV GmbH	TERM B6	LX257890	€2,100,000.00	45%	€945,000.00
UNITED GROUP BV	ADRBID Float 02/15/31	XS2758099779	€200,000.00	35%	€70,000.00
United Petfood Finance B.V.	Term Loan B	LX258378	€2,200,000.00	45%	€990,000.00
VEONET LENSE GMBH	FACILITY B2	LX259041	€3,000,000.00	45%	€1,350,000.00
Virgin Media Ireland Limited	Facility B1 Loan	LX195575	€1,000,000.00	45%	€450,000.00
Virgin Media SFA Finance Limited	O Facility	LX183233	€3,340,817.55	45%	€1,503,367.90
Vivalto Sante Investissement	Term Loan B	LX265587	€1,500,000.00	45%	€675,000.00
Windsor Holdings III LLC	2025 TERM LOAN B	LX259144	€3,000,000.00	45%	€1,350,000.00
Winterfell Financing S.a.r.l.	Facility B Loans	LX192684	€4,000,000.00	45%	€1,800,000.00
XSYS Global	Facility B Loan	LX199727	€1,985,000.00	50%	€992,500.00
Your.World Finco II B.V.	Term Loan	LX265241	€1,250,000.00	45%	€562,500.00
Zayo Group, LLC	Term Loan	LX270666	€8,027.59	45%	€3,612.42
Zephyr Bidco Limited	Facility B2	LX272087	€1,500,000.00	45%	€675,000.00
ZF Invest	ZF ADD TLB	LX263938	€1,000,000.00	45%	€450,000.00
Ziggo B.V.	Facility H	LX183461	€6,000,000.00	45%	€2,700,000.00
Ziggo B.V.	ZIGGO 2.875% 01/15/2030	XS2069016165	€111,000.00	35%	€38,850.00
ZIGGO BOND CO BV	ZIGGO 3.375% 02/28/2030	XS2116386132	€889,000.00	15%	€133,350.00
Total:			€359,315,064.00		€158,108,740.88

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Weighted Average Life Test

Result	Max Trigger	Pass/Fail
3.6888	3.6000	Failed

Portfolio Detail €359,315,064.00 €1,325,429,143.07

Issuer Name	Security Name	Identifier Type	Identifier	Maturity Date	Principal Balance	Average Life	Weighted Average Life
A Friedrich Flender AG	Facility B1 Loan	LOANX_ID	LX191143	03/10/2028	€1,000,000.00	2.1500	2,150,000.00
Ace Bidco GMBH	B2	LOANX_ID	LX255578	07/08/2031	€1,333,333.34	5.4800	7,306,666.70
AD Education SASU	Senior Facility B Commitment	LOANX_ID	LX249460	11/14/2031	€1,000,000.00	5.8300	5,830,000.00
AI Silk Midco	Term B	LOANX_ID	LX226415	03/04/2031	€1,250,000.00	5.1300	6,412,500.00
AI Sirona Luxembourg Acquisition Sarl	FACILITY B3	LOANX_ID	LX226715	09/29/2028	€1,000,000.00	2.7000	2,700,000.00
Albion Financing 3 SARL	2025-A Refinancing Euro Term Loans	LOANX_ID	LX264917	05/21/2031	€1,000,000.00	5.3400	5,340,000.00
ALLIED UNI HLD / ALL FIN	UNSEAM 3.625% 06/01/2028	ISIN	XS2342057143	06/01/2028	€2,496,000.00	2.3800	5,940,480.00
Altice Financing SA	ALTICE 3% 01/15/2028	ISIN	XS2102493389	01/17/2028	€3,000,000.00	2.0000	6,000,000.00
ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS3161792406	10/15/2030	€1,143,294.00	4.7500	5,430,646.50
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS3161792661	10/15/2031	€108,231.83	5.7500	622,333.02
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	07/15/2032	€387,957.67	6.5000	2,521,724.85
Amber Finco PLC	Facility B3	LOANX_ID	LX264326	06/07/2029	€1,000,000.00	3.3900	3,390,000.00
Amedes Holding AG	Facility B Loan	LOANX_ID	LX199035	11/20/2028	€1,000,000.00	2.8500	2,850,000.00
Ammega Group BV	Term Loan B2	LOANX_ID	LX213528	12/30/2028	€1,884,313.00	2.9600	5,577,566.48
Apex Group Treasury Ltd	2025 Refinancing EUR Term Loan	LOANX_ID	LX259078	02/27/2032	€2,500,000.00	6.1200	15,300,000.00
Applegreen Limited	Facility B Loan	LOANX_ID	LX257761	01/26/2032	€2,000,000.00	6.0300	12,060,000.00
Areas Worldwide SA	Facility B5 2026	LOANX_ID	LX278538	12/31/2029	€1,750,000.00	3.9600	6,930,000.00
ARENA LUX FIN SARL	EMPARQ 1.875% 02/01/2028	ISIN	XS2111944133	02/01/2028	€3,000,000.00	2.0500	6,150,000.00
Artemis Acquisitions UK Limited	FACILITY B6	LOANX_ID	LX259024	07/04/2031	€1,100,000.00	5.4600	6,006,000.00
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	08/30/2027	€673,093.11	1.5859	1,067,462.89
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763	08/30/2027	€121,197.00	1.6200	196,339.14
ASSEMBLIN CAVERION GROUP	ASSEMB FRN	ISIN	XS2842976289	07/01/2031	€500,000.00	5.4600	2,730,000.00
Athena Bidco SaS	Facility B3	LOANX_ID	LX270141	04/09/2031	€3,750,000.00	5.2300	19,612,500.00
Auris Luxembourg III S.A.R.L.	FACILITY B7	LOANX_ID	LX265182	02/28/2029	€2,000,000.00	3.1200	6,240,000.00
AVIV Group GmbH	Term Loan B	LOANX_ID	LX258039	04/23/2032	€1,888,000.00	6.2700	11,837,760.00

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Weighted Average Life Test

Issuer Name	Security Name	Identifier Type	Identifier	Maturity Date	Principal Balance	Average Life	Weighted Average Life
BANIJAY ENTERTAINMENT	Facility B4 Loan	LOANX_ID	LX257835	02/10/2032	€1,100,000.00	6.0700	6,677,000.00
Barentz Bidco BV	FACILITY B3	LOANX_ID	LX258723	03/03/2031	€1,833,333.33	5.1300	9,404,999.98
Bellis Acquisition Company PLC	Facility B Loan	LOANX_ID	LX230713	05/12/2031	€3,000,000.00	5.3200	15,960,000.00
Belron UK Finance PLC	2031 Euro Incremental Term Loans	LOANX_ID	LX247575	10/16/2031	€3,750,000.00	5.7500	21,562,500.00
Bertrand Franchise Finance	BERFRA 0 6.00Y Corp Float	ISIN	XS2831749481	07/18/2030	€300,000.00	4.5000	1,350,000.00
Betclit Everest Group	Facility B Loan	LOANX_ID	LX254753	12/05/2031	€1,000,000.00	5.8900	5,890,000.00
BME Group Holding BV	Facility B2	LOANX_ID	LX217355	12/31/2029	€4,196,693.38	3.9600	16,618,905.78
Bock Capital Bidco B.V.	Term Loan B	LOANX_ID	LX194536	06/29/2028	€2,000,000.00	2.4500	4,900,000.00
Boels Topholding B.V.	Facility B3	LOANX_ID	LX257760	05/23/2031	€2,577,586.00	5.3500	13,790,085.10
Boluda Towage S.L.	Facility B3	LOANX_ID	LX228682	01/31/2030	€1,500,000.00	4.0400	6,060,000.00
Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LOANX_ID	LX258134	07/30/2031	€3,506,359.57	5.3897	18,898,571.51
Breitling Financing S.a.r.l.	Term Loan B	LOANX_ID	LX199187	10/25/2028	€1,000,000.00	2.7800	2,780,000.00
CAB	BIOGRP 3.375% 02/01/2028	ISIN	XS2294186965	02/01/2028	€1,600,000.00	2.0500	3,280,000.00
CAB	Facility B Loan	LOANX_ID	LX192244	02/09/2028	€3,300,000.00	2.0700	6,831,000.00
Care Bidco SAS	Facility B Loan	LOANX_ID	LX194161	11/06/2028	€2,000,000.00	2.8100	5,620,000.00
Casper Bidco SASU	Facility B6	LOANX_ID	LX257859	03/21/2031	€3,750,000.00	5.1800	19,425,000.00
CASTELLO BC BIDCO SPA	SOMACI Float 11/14/31	ISIN	XS2929905292	11/14/2031	€225,000.00	5.8300	1,311,750.00
Castor SPA	CERVIM FLOAT 02/15/2029	ISIN	XS2445840809	02/15/2029	€3,250,000.00	3.0900	10,042,500.00
CD&R Firefly Bidco PLC	FACILITY B11	LOANX_ID	LX259865	04/30/2029	€3,000,000.00	3.2900	9,870,000.00
CEDACRI MERGECO SPA	CEDCRI 0 05/15/2028	ISIN	XS2345190263	05/15/2028	€995,000.00	2.3300	2,318,350.00
Celeste Bidco B.V	Facility B2	LOANX_ID	LX258494	07/20/2029	€2,000,000.00	3.5100	7,020,000.00
CEP V Investment 23 S.a r.l.	TLB	LOANX_ID	LX202330	02/28/2029	€1,250,000.00	3.1200	3,900,000.00
Cheplapharm Arzneimittel GmbH	Term Facility B	LOANX_ID	LX202725	02/22/2029	€1,000,000.00	3.1000	3,100,000.00
Chrysaor Bidco Sarl	Term Loan B	LOANX_ID	LX272221	10/30/2031	€1,500,000.00	5.7900	8,685,000.00
CIRCET EUROPE	Senior Facility B Loan	LOANX_ID	LX196125	10/13/2028	€3,750,000.00	2.7400	10,275,000.00
CLARIOS GLOBAL LP	TLB	LOANX_ID	LX236134	07/16/2031	€2,858,695.65	5.5000	15,722,826.07
Claudius Finance Parent SARL	FACILITY B5	LOANX_ID	LX258016	07/10/2028	€2,500,000.00	2.4800	6,200,000.00
Claudius Finance Parent SARL	Term Loan B4	LOANX_ID	LX257805	07/05/2028	€1,000,000.00	2.4700	2,470,000.00
Concorde Luxembourg S.a.r.l.	Facility 2025 TLB	LOANX_ID	LX259411	03/01/2030	€1,000,000.00	4.1200	4,120,000.00

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Weighted Average Life Test

Issuer Name	Security Name	Identifier Type	Identifier	Maturity Date	Principal Balance	Average Life	Weighted Average Life
Cooper Consumer Health	FACILITY B4	LOANX_ID	LX265279	11/04/2028	€1,000,000.00	2.8000	2,800,000.00
Cordobes Holdco SL	Facility B Loan	LOANX_ID	LX202358	02/02/2029	€672,727.27	3.0500	2,051,818.17
CTEC III Gmbh	Term FACILITY B	LOANX_ID	LX202118	03/16/2029	€2,694,409.85	3.1600	8,514,335.13
Cuppa Bidco B.V	Term Loan B1	LOANX_ID	LX209709	06/29/2029	€2,000,000.00	3.4500	6,900,000.00
DECHRA PHARMACEUTICALS HOLDINGS LIMITED	Facility B2 Loan	LOANX_ID	LX254370	01/27/2032	€2,000,000.00	6.0300	12,060,000.00
Dedalus Finance GMBH	SENIOR FACILITY B2 EXTENSION	LOANX_ID	LX264063	05/06/2030	€2,000,000.00	4.3000	8,600,000.00
ECOTONE HoldCo III S.A.S	FACILITY B3	LOANX_ID	LX274435	09/28/2029	€1,200,000.00	3.7000	4,440,000.00
EG Finco Ltd	FACILITY B3	LOANX_ID	LX266644	02/07/2028	€1,451,049.36	2.0403	2,960,614.66
Eleda Management AB	Delayed Draw Term Loan	LOANX_ID	LX226816	04/02/2031	€250,000.00	5.2100	1,302,500.01
ELSAN SAS	Facility B6	LOANX_ID	LX259867	06/16/2031	€2,000,000.00	5.4200	10,840,000.00
Emeria	Facility B Loan	LOANX_ID	LX193463	03/27/2028	€2,300,000.00	2.2000	5,060,000.00
Entain Holdings (Gibraltar) Limited	FACILITY B4	LOANX_ID	LX230557	06/30/2028	€604,743.08	2.4600	1,487,667.98
Ephios Subco 3 S.à r.l	Facility B EUR 1BN	LOANX_ID	LX246913	04/16/2031	€1,000,000.00	5.2500	5,250,000.00
Esmalglass-Itaca Group	TLB	LOANX_ID	LX202736	03/30/2029	€2,500,000.00	3.2000	8,000,000.00
EXPLEO SERVICES	Senior Facility B Loan	LOANX_ID	LX213673	09/28/2027	€1,000,000.00	1.7000	1,700,000.00
FIBER BIDCO SPA	FEDRIG Float 01/15/2030	ISIN	XS2748964850	01/15/2030	€151,000.00	4.0000	604,000.00
Financiere Labeyrie Fine Foods	Facility B Loan	LOANX_ID	LX196522	07/30/2029	€1,000,000.00	3.5400	3,540,000.00
Financiere Mendel SAS	TLB	LOANX_ID	LX259022	11/08/2030	€3,250,000.00	4.8100	15,632,500.00
Finco Utilitas BV	FACILITY B2	LOANX_ID	LX263878	09/26/2030	€1,333,333.33	4.7000	6,266,666.65
Fortis 333 Inc	Euro Term B Loans	LOANX_ID	LX258423	03/29/2032	€1,000,000.00	6.2000	6,200,000.00
Froneri International Limited	TL	LOANX_ID	LX244533	09/30/2031	€4,250,000.00	5.7100	24,267,500.00
Fugue Finance B.V.	11th Amendment Euro Term	LOANX_ID	LX255858	01/09/2032	€1,000,000.00	5.9800	5,980,000.00
GALILEO GLOB ED OPERATIONS	B4	LOANX_ID	LX259242	07/31/2031	€1,000,000.00	5.5400	5,540,000.00
GARFUNKELUX HOLDCO 3 SA	GFKLDE Float 05/01/29	ISIN	XS3075000862	05/01/2029	€728,374.00	3.2900	2,396,350.46
GARFUNKELUX HOLDCO 4 SA	GFKLDE 10.5% 05/01/2030	ISIN	XS3075486152	05/01/2030	€148,570.00	4.2900	637,365.30
Genesys Cloud Services Holdings II LLC	2025 Euro Term Loan	LOANX_ID	LX257847	01/30/2032	€992,500.00	5.8510	5,807,175.00
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	11/15/2027	€1,286,458.34	1.8300	2,354,218.76
GRANITE FRANCE BIDCO	TLB	LOANX_ID	LX207140	10/17/2028	€817,874.15	2.7500	2,249,153.91
GRIFOLS ESCROW ISSUER	GRFSM 3.875% 10/15/2028	ISIN	XS2393001891	10/16/2028	€1,950,000.00	2.7500	5,362,500.00

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Weighted Average Life Test

Issuer Name	Security Name	Identifier Type	Identifier	Maturity Date	Principal Balance	Average Life	Weighted Average Life
Grifols Worldwide Operations Ltd.	Euro Tranche B Term Loan	LOANX_ID	LX183734	11/15/2027	€4,783,677.91	1.8216	8,714,223.96
Groupe Babilou	FACILITY TLB4	LOANX_ID	LX237156	11/18/2030	€1,000,000.00	4.8400	4,840,000.00
Guala Closures Spa	GCLIM Float 06/29/2029	ISIN	XS2702257051	06/29/2029	€750,000.00	3.4500	2,587,500.00
HERENS HOLDCO S.A R.L.	Facility B (EUR) Loans	LOANX_ID	LX194449	07/03/2028	€2,000,000.00	2.4600	4,920,000.00
Hestiafloor 2	Term B	LOANX_ID	LX265116	02/27/2030	€4,000,000.00	4.1200	16,480,000.00
HIG Finance 2 Limited	2025-3 Euro Refinancing Term Loan	LOANX_ID	LX277611	02/17/2031	€1,000,000.00	5.0900	5,090,000.00
HomeVi SAS	Term Loan B	LOANX_ID	LX266909	10/31/2029	€3,000,000.00	3.7900	11,370,000.00
House of HR NV	Additional Facility B2 Loan	LOANX_ID	LX230415	11/03/2029	€2,000,000.00	3.8000	7,600,000.00
Hunter Holdco 3 Limited	Initial Euro Term Loan	LOANX_ID	LX196751	08/18/2028	€962,311.60	2.5571	2,460,779.00
ICELAND BONDGO PLC	ICELTD 4.375% 05/15/2028	ISIN	XS2304198331	05/15/2028	€1,159,900.00	2.3300	2,702,567.00
IDEMIA GROUP	Facility B5	LOANX_ID	LX225618	09/29/2028	€3,000,000.00	2.7000	8,100,000.00
Ignition Midco B.V.	Senior Facilites	LOANX_ID	LX235453	07/05/2027	€645,164.80	1.4700	948,392.26
IGT Holding IV AB	B4 Incremental Facility	LOANX_ID	LX238948	08/29/2031	€1,000,000.00	5.6200	5,620,000.00
INEOS Finance PLC	New 2027 Euro Term Loans	LOANX_ID	LX190490	10/29/2027	€1,949,993.33	1.7746	3,460,519.74
INEOS Finance PLC	New 2031 Euro Term Loan	LOANX_ID	LX255772	02/07/2031	€1,120,000.00	5.0600	5,667,200.00
INEOS Styrolution Group GMBH	2027 Euro Term Loan	LOANX_ID	LX185237	01/29/2027	€2,007,870.05	1.0400	2,088,184.85
INNIO Group Hldg GmbH	Amended Facility B	LOANX_ID	LX255443	11/02/2028	€2,312,839.85	2.8000	6,475,951.58
Inovie Group	Facility B	LOANX_ID	LX191106	03/03/2028	€3,000,000.00	2.1300	6,390,000.00
Inspired Finco Holdings Limited	TL B6 (A)	LOANX_ID	LX258502	02/28/2031	€2,000,000.00	5.1200	10,240,000.00
IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	04/30/2030	€715,775.54	4.2900	3,070,677.07
IQVIA INC	IQV 2.875% 06/15/2028	ISIN	XS2189947505	06/15/2028	€2,000,000.00	2.4100	4,820,000.00
Irca S.P.A.	IRCAIM Float 12/15/2029	ISIN	XS2947181769	12/17/2029	€350,000.00	3.9200	1,372,000.00
IVC Acquisition LTD	FACILITY B11	LOANX_ID	LX257767	12/12/2028	€4,000,000.00	2.9100	11,640,000.00
KAPLA HOLDING SAS	KILOTO Float 7/31/2030	ISIN	XS2756269960	07/31/2030	€469,000.00	4.5400	2,129,260.00
Lernen Bidco Ltd	Facility B3	LOANX_ID	LX277510	04/25/2029	€1,000,000.00	3.2700	3,270,000.00
LOTTOMATICA SPA/ROMA	GAMENT Float 06/01/2031	ISIN	XS2824640713	06/02/2031	€750,000.00	5.3800	4,035,000.00
LSF10 Edilians Investments SARL	Facility B4	LOANX_ID	LX264883	03/05/2031	€2,000,000.00	5.1300	10,260,000.00
LSF10 XL Investments S.a.r.l.	Facility B5	LOANX_ID	LX264968	04/30/2031	€1,706,940.87	5.2900	9,029,717.19
Mar Bidco S.a r.l.	FACILITY B (EUR)	LOANX_ID	LX194153	07/07/2028	€2,000,000.00	2.4800	4,960,000.00

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Weighted Average Life Test

Issuer Name	Security Name	Identifier Type	Identifier	Maturity Date	Principal Balance	Average Life	Weighted Average Life
MARKET BIDCO LIMITED	Facility B3	LOANX_ID	LX249633	11/04/2030	€1,125,000.00	4.8000	5,400,000.00
MasOrange Holdco Limited	FACILITY B5	LOANX_ID	LX259202	03/25/2031	€3,000,000.00	5.1900	15,570,000.00
McAfee Corp	Term Loan B	LOANX_ID	LX233937	03/01/2029	€2,908,150.66	3.0731	8,937,322.70
Mediawan Financing	TLB 2	LOANX_ID	LX269884	07/08/2031	€1,000,000.00	5.4800	5,480,000.00
Mediq B.V.	Facility B Loan	LOANX_ID	LX192775	03/09/2028	€2,500,000.00	2.1500	5,375,000.00
Mehilainen Yhtiot Oy	Facility B7	LOANX_ID	LX264796	08/05/2031	€2,000,000.00	5.5500	11,099,999.99
Mermaid Bidco Inc	Facility B (EUR) Loan	LOANX_ID	LX236699	07/03/2031	€1,100,000.00	5.4600	6,006,000.00
Mistral Holdco SAS	Facility B Loan	LOANX_ID	LX191239	12/17/2027	€1,500,000.00	1.9200	2,880,000.00
MKS Instruments, Inc.	Facility 2025 - TLB	LOANX_ID	LX257504	08/17/2029	€912,858.37	3.5004	3,195,460.24
Multiversity	MLTIVR FLOAT 05/17/2031	ISIN	XS2816639095	05/19/2031	€343,000.00	5.3400	1,831,620.00
Multiversity	MLTIVR FLOAT10/30/2028	ISIN	XS2401961078	10/30/2028	€750,000.00	2.7900	2,092,500.00
Neuraxpharm Arzneimittel GmbH	FACILITY B3	LOANX_ID	LX266394	12/16/2030	€633,857.14	4.9200	3,118,577.13
Neuraxpharm Arzneimittel GmbH	FACILITY B4	LOANX_ID	LX266635	12/13/2030	€366,142.86	4.9100	1,797,761.44
Nexi SpA	NEXIIM 2.125% 04/30/2029	ISIN	XS2332590475	04/30/2029	€2,349,000.00	3.2900	7,728,210.00
NJJ Continental S.A.	Facility B3	LOANX_ID	LX257770	01/26/2032	€1,000,000.00	6.0300	6,030,000.00
Nobel Bidco B.V	Facility B Loan	LOANX_ID	LX195412	09/01/2028	€1,000,000.00	2.6300	2,630,000.00
Nobel Bidco B.V	PHIDOM 3.125% 06/15/2028	ISIN	XS2355515516	06/15/2028	€3,000,000.00	2.4100	7,230,000.00
Nobian Finance BV	TLB	LOANX_ID	LX246433	07/01/2029	€1,250,000.00	3.4600	4,325,000.00
Nouryon Finance B.V.	TLB	LOANX_ID	LX234053	04/03/2028	€2,276,536.32	2.2100	5,031,145.26
OAT BIDCO LTD	Facility B Loan	LOANX_ID	LX248915	11/07/2031	€1,000,000.00	5.8100	5,810,000.00
Obol France 3 SAS	FACILITY B3	LOANX_ID	LX239000	12/29/2028	€1,364,717.10	2.9500	4,025,915.45
OCS Group Holding Ltd	Facility B4	LOANX_ID	LX273400	11/28/2031	€1,000,000.00	5.8700	5,870,000.00
Odido Holding BV	FACILITY B2	LOANX_ID	LX259293	03/30/2029	€3,250,000.00	3.2000	10,400,000.00
OLYMPUS WTR US HLDG CORP	SOLEIN 3.875% 10/01/2028	ISIN	XS2391351454	10/02/2028	€649,000.00	2.7100	1,758,790.00
Organon & Co.	TLB	LOANX_ID	LX256012	12/22/2031	€1,671,960.95	5.7567	9,625,077.07
PATAGONIA BIDCO LIMITED	Facility B2	LOANX_ID	LX199090	11/01/2028	€2,000,000.00	2.8000	5,600,000.00
PAYSAFE FIN PLC/PAYSAFE	PSFE 3% 06/15/2029	ISIN	XS2010028426	06/15/2029	€1,000,000.00	3.4100	3,410,000.00
Paysafe Holdings US Corp	Facility B2 Loan	LOANX_ID	LX195448	06/28/2028	€3,151,541.01	2.4500	7,721,275.47
PEARLS (Netherlands) Bidco B.V.	Facility B (EUR) Loan	LOANX_ID	LX202499	02/23/2029	€1,680,000.00	3.1100	5,224,800.00

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Peer Holding III B.V.	B6B	LOANX_ID	LX259874	07/01/2031	€1,000,000.00	5.4600	5,460,000.00
Peer Holding III B.V.	Facility B7B	LOANX_ID	LX271390	11/26/2031	€2,000,000.00	5.8600	11,720,000.00
Pegasus Bidco BV	2025-1 EURO TERM LOANS	LOANX_ID	LX269900	07/12/2029	€2,635,862.09	3.4900	9,199,158.69
PERALTA INVERSIONES GLOBALES SL	Incremental Facility B2	LOANX_ID	LX258021	07/15/2031	€995,327.27	5.4900	5,464,346.71
Piolin Bidco, S.A.U.	TLB B5	LOANX_ID	LX269818	09/17/2029	€1,591,658.26	3.6700	5,841,385.81
Platform Bidco Limited	Senior Facility B (EUR)	LOANX_ID	LX195825	09/29/2028	€1,800,000.00	2.7000	4,860,000.00
Platin2025 S.a r.l.	FACILITY B	LOANX_ID	LX259019	12/29/2028	€3,500,000.00	2.9500	10,325,000.00
Polaris Newco LLC	Euro Term Loan	LOANX_ID	LX195132	06/02/2028	€2,872,500.00	2.3524	6,757,350.00
Precise Bidco BV	FACILITY B6	LOANX_ID	LX257766	11/15/2030	€2,500,000.00	4.8300	12,075,000.00
Pug LLC	Facility TLB	LOANX_ID	LX228036	03/15/2030	€1,000,000.00	4.1600	4,160,000.00
Quimper AB	NEW TERM FAC B 2024	LOANX_ID	LX250873	03/29/2030	€3,500,000.00	4.2000	14,700,000.00
Radar Bidco SARL	TLB	LOANX_ID	LX281376	04/04/2031	€1,000,000.00	5.2200	5,220,000.00
Rainbow Finco S.a.r.l.	Facility B2 Loan	LOANX_ID	LX202335	02/26/2029	€1,500,000.00	3.1200	4,680,000.00
Ramsay Generale de Sante	Facility B5	LOANX_ID	LX258050	08/13/2031	€2,000,000.00	5.5700	11,140,000.00
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	12/10/2029	€1,000,000.00	3.9000	3,900,000.00
Recipharm AB (publ)	Facility B Loan	LOANX_ID	LX193550	02/17/2028	€3,750,000.00	2.0900	7,837,500.00
Rocket Software, Inc.	2021 Euro Term Loan	LOANX_ID	LX217144	11/28/2028	€2,500,000.00	2.8700	7,175,000.00
Rohm Holding GMBH	TL	LOANX_ID	LX228988	01/31/2029	€1,000,000.00	3.0400	3,040,000.00
ROSSINI SARL	ROSINI 0 12/31/2029	ISIN	XS2854309684	12/31/2029	€1,060,670.26	3.9600	4,200,254.23
Rubix Group Finco Limited	Term Loan B	LOANX_ID	LX246193	09/29/2028	€2,500,000.00	2.7000	6,750,000.00
SAM Bidco	Facility B6	LOANX_ID	LX225334	12/13/2027	€1,500,000.00	1.9100	2,865,000.00
Sammontana Italia SPA	SAMMNT Float 10/15/31	ISIN	XS2902582357	10/15/2031	€250,000.00	5.7500	1,437,500.00
Schoen Klinik SE	FACILITY B2	LOANX_ID	LX258367	01/13/2031	€1,000,000.00	4.9900	4,990,000.00
Scientific Games Holdings LP	Term Loan B	LOANX_ID	LX202415	04/04/2029	€1,000,000.00	3.2200	3,220,000.00
SEINE HOLDCO SAS	2023 Facility B	LOANX_ID	LX220198	01/11/2031	€1,500,000.00	4.9900	7,485,000.00
SHERWOOD FINANCING PLC	ARWLN Float 12/15/29	ISIN	XS2953567745	12/17/2029	€2,050,000.00	3.9200	8,036,000.00
Shilton Bidco Limited	Facility B7	LOANX_ID	LX265165	01/14/2030	€1,300,000.00	4.0000	5,200,000.00
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	01/03/2028	€4,000,000.00	1.9700	7,880,000.00
SIRONA BIDCO	Facility B	LOANX_ID	LX199218	12/18/2028	€3,000,000.00	2.9200	8,760,000.00

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SOLINA GROUP SERVICES	Additional Term Facility 8	LOANX_ID	LX257399	07/31/2028	€1,000,000.00	2.5400	2,540,000.00
Stella Group	Term Loan B2	LOANX_ID	LX236467	06/26/2029	€2,000,000.00	3.4400	6,880,000.00
Stepstone Group MidCo 2 GmbH	Facility B1 Loan	LOANX_ID	LX254354	04/26/2032	€2,000,000.00	6.2800	12,560,000.00
Summer (BC) Bidco B LLC	KANGRP Float 02/15/30	ISIN	XS2998755982	02/15/2030	€1,220,000.00	4.0800	4,977,600.00
Sunrise Bidco S.a.r.l.	Senior Facility B Loan	LOANX_ID	LX194166	07/27/2028	€1,000,000.00	2.5300	2,530,000.00
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	07/01/2027	€4,000,000.00	1.4600	5,840,000.00
Tackle S.a.r.l.	FACILITY B2	LOANX_ID	LX258696	05/22/2028	€4,413,934.43	2.3500	10,372,745.91
Takecare Bidco	Additional Senior Term Facility B1	LOANX_ID	LX265588	12/17/2031	€1,000,000.00	5.9200	5,920,000.00
TEAMSYSTEM SPA	TITANL Float 7/31/31	ISIN	XS2864287466	07/31/2031	€1,000,000.00	5.5400	5,540,000.00
Tele Columbus AG	Facility B	LOANX_ID	LX228349	01/01/2029	€1,426,172.78	2.9600	4,221,471.43
Telenet International Finance S.a.r.l.	Term Loan AQ	LOANX_ID	LX185374	04/30/2029	€4,850,000.00	3.2900	15,956,500.00
The Chemours Company	Term Loan B3	LOANX_ID	LX214554	08/18/2028	€1,923,857.89	2.5900	4,982,791.94
Thevelia (US) LLC	EUR Term B-1 Incremental Term Loan	LOANX_ID	LX225307	06/18/2029	€1,250,000.00	3.4200	4,275,000.00
TK Elevator Midco GmbH	Term Loan B1	LOANX_ID	LX259606	04/30/2030	€3,000,000.00	4.2900	12,870,000.00
TMF Sapphire Bidco B.V.	Term B5 EUR	LOANX_ID	LX257871	05/03/2028	€1,000,000.00	2.3000	2,300,000.00
Touchdown Acquirer Inc	2025 EUR TERM LOAN B	LOANX_ID	LX276048	02/21/2031	€1,150,000.00	5.1000	5,865,000.00
Triley Midco 2 Ltd	FACILITY B2	LOANX_ID	LX258210	04/19/2029	€1,016,870.26	3.2600	3,314,997.05
TTD Holding IV GmbH	TERM B6	LOANX_ID	LX257890	10/02/2029	€2,100,000.00	3.7100	7,791,000.00
UNITED GROUP BV	ADRBID Float 02/15/31	ISIN	XS2758099779	02/15/2031	€200,000.00	5.0800	1,016,000.00
United Petfood Finance B.V.	Term Loan B	LOANX_ID	LX258378	02/26/2032	€2,200,000.00	6.1100	13,442,000.00
VEONET LENSE GMBH	FACILITY B2	LOANX_ID	LX259041	03/14/2029	€3,000,000.00	3.1400	9,420,000.00
Virgin Media Ireland Limited	Facility B1 Loan	LOANX_ID	LX195575	07/13/2029	€1,000,000.00	3.4900	3,490,000.00
Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	01/31/2029	€3,340,817.55	3.0400	10,156,085.35
Vivalto Sante Investissement	Term Loan B	LOANX_ID	LX265587	07/21/2031	€1,500,000.00	5.5100	8,265,000.00
Windsor Holdings III LLC	2025 TERM LOAN B	LOANX_ID	LX259144	08/01/2030	€3,000,000.00	4.5400	13,620,000.00
Winterfell Financing S.a.r.l.	Facility B Loans	LOANX_ID	LX192684	05/04/2028	€4,000,000.00	2.3000	9,200,000.00
XSYS Global	Facility B Loan	LOANX_ID	LX199727	02/28/2029	€1,985,000.00	3.1200	6,193,200.00
Your.World Finco II B.V.	Term Loan	LOANX_ID	LX265241	11/03/2031	€1,250,000.00	5.8000	7,250,000.00
Zayo Group, LLC	Term Loan	LOANX_ID	LX270666	03/11/2030	€8,027.59	4.1500	33,314.50

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Issuer Name	Security Name	Identifier Type	Identifier	Maturity Date	Principal Balance	Average Life	Weighted Average Life
Zephyr Bidco Limited	Facility B2	LOANX_ID	LX272087	07/20/2028	€1,500,000.00	2.5100	3,765,000.00
ZF Invest	ZF ADD TLB	LOANX_ID	LX263938	07/11/2031	€1,000,000.00	5.4800	5,480,000.00
Ziggo B.V.	Facility H	LOANX_ID	LX183461	01/31/2029	€6,000,000.00	3.0400	18,240,000.00
Ziggo B.V.	ZIGGO 2.875% 01/15/2030	ISIN	XS2069016165	01/15/2030	€111,000.00	4.0000	444,000.00
ZIGGO BOND CO BV	ZIGGO 3.375% 02/28/2030	ISIN	XS2116386132	02/28/2030	€889,000.00	4.1200	3,662,680.00
					€359,315,064.00		1,325,429,143.07

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Collateral Principal Amount	€392,946,263.69		
Test Name	Total	Percent	
Secured Senior Obligations plus Cash	€385,603,981.88	98.13%	

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Lien Type	Security Level
	Principal Proceeds			€33,625,487.88		
A Friedrich Flender AG	Facility B1 Loan	LOANX_ID	LX191143	€1,000,000.00	First Lien	Senior Secured
Ace Bidco GMBH	B2	LOANX_ID	LX255578	€1,333,333.34	First Lien	Senior Secured
AD Education SASU	Senior Facility B Commitment	LOANX_ID	LX249460	€1,000,000.00	First Lien	Senior Secured
AI Silk Midco	Term B	LOANX_ID	LX226415	€1,250,000.00	First Lien	Senior Secured
AI Sirona Luxembourg Acquisition Sarl	FACILITY B3	LOANX_ID	LX226715	€1,000,000.00	First Lien	Senior Secured
Albion Financing 3 SARL	2025-A Refinancing Euro Term Loans	LOANX_ID	LX264917	€1,000,000.00	First Lien	Senior Secured
ALLIED UNI HLD / ALL FIN	UNSEAM 3.625% 06/01/2028	ISIN	XS2342057143	€2,496,000.00		Senior Secured
Altice Financing SA	ALTICE 3% 01/15/2028	ISIN	XS2102493389	€3,000,000.00		Senior Secured
ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS3161792406	€1,143,294.00		Senior Secured
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS3161792661	€108,231.83		Senior Secured
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	€387,957.67		Senior Secured
Amber Finco PLC	Facility B3	LOANX_ID	LX264326	€1,000,000.00	First Lien	Senior Secured
Amedes Holding AG	Facility B Loan	LOANX_ID	LX199035	€1,000,000.00	First Lien	Senior Secured
Ammega Group BV	Term Loan B2	LOANX_ID	LX213528	€1,884,313.00	First Lien	Senior Secured
Apex Group Treasury Ltd	2025 Refinancing EUR Term Loan	LOANX_ID	LX259078	€2,500,000.00	First Lien	Senior Secured
Applegreen Limited	Facility B Loan	LOANX_ID	LX257761	€2,000,000.00	First Lien	Senior Secured
Areas Worldwide SA	Facility B5 2026	LOANX_ID	LX278538	€1,750,000.00	First Lien	Senior Secured
ARENA LUX FIN SARL	EMPARQ 1.875% 02/01/2028	ISIN	XS2111944133	€3,000,000.00		Senior Secured
Artemis Acquisitions UK Limited	FACILITY B6	LOANX_ID	LX259024	€1,100,000.00	First Lien	Senior Secured
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	€673,093.11	First Lien	Senior Secured
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763	€121,197.00	First Lien	Senior Secured
ASSEMBLIN CAVERION GROUP	ASSEMB FRN	ISIN	XS2842976289	€500,000.00		Senior Secured

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Lien Type	Security Level
Athena Bidco SaS	Facility B3	LOANX_ID	LX270141	€3,750,000.00	First Lien	Senior Secured
Auris Luxembourg III S.A.R.L.	FACILITY B7	LOANX_ID	LX265182	€2,000,000.00	First Lien	Senior Secured
AVIV Group GmbH	Term Loan B	LOANX_ID	LX258039	€1,888,000.00	First Lien	Senior Secured
BANIJAY ENTERTAINMENT	Facility B4 Loan	LOANX_ID	LX257835	€1,100,000.00	First Lien	Senior Secured
Barentz Bidco BV	FACILITY B3	LOANX_ID	LX258723	€1,833,333.33	First Lien	Senior Secured
Bellis Acquisition Company PLC	Facility B Loan	LOANX_ID	LX230713	€3,000,000.00	First Lien	Senior Secured
Belron UK Finance PLC	2031 Euro Incremental Term Loans	LOANX_ID	LX247575	€3,750,000.00	First Lien	Senior Secured
Bertrand Franchise Finance	BERFRA 0 6.00Y Corp Float	ISIN	XS2831749481	€300,000.00		Senior Secured
Betclie Everest Group	Facility B Loan	LOANX_ID	LX254753	€1,000,000.00	First Lien	Senior Secured
BME Group Holding BV	Facility B2	LOANX_ID	LX217355	€4,196,693.38	First Lien	Senior Secured
Bock Capital Bidco B.V.	Term Loan B	LOANX_ID	LX194536	€2,000,000.00	First Lien	Senior Secured
Boels Topholding B.V.	Facility B3	LOANX_ID	LX257760	€2,577,586.00	First Lien	Senior Secured
Boluda Towage S.L.	Facility B3	LOANX_ID	LX228682	€1,500,000.00	First Lien	Senior Secured
Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LOANX_ID	LX258134	€3,506,359.57	First Lien	Senior Secured
Breitling Financing S.a.r.l.	Term Loan B	LOANX_ID	LX199187	€1,000,000.00	First Lien	Senior Secured
CAB	BIOGRP 3.375% 02/01/2028	ISIN	XS2294186965	€1,600,000.00		Senior Secured
CAB	Facility B Loan	LOANX_ID	LX192244	€3,300,000.00	First Lien	Senior Secured
Care Bidco SAS	Facility B Loan	LOANX_ID	LX194161	€2,000,000.00	First Lien	Senior Secured
Casper Bidco SASU	Facility B6	LOANX_ID	LX257859	€3,750,000.00	First Lien	Senior Secured
CASTELLO BC BIDCO SPA	SOMACI Float 11/14/31	ISIN	XS2929905292	€225,000.00		Senior Secured
Castor SPA	CERVIM FLOAT 02/15/2029	ISIN	XS2445840809	€3,250,000.00		Senior Secured
CD&R Firefly Bidco PLC	FACILITY B11	LOANX_ID	LX259865	€3,000,000.00	First Lien	Senior Secured
CEDACRI MERGECO SPA	CEDCRI 0 05/15/2028	ISIN	XS2345190263	€995,000.00		Senior Secured
Celeste Bidco B.V	Facility B2	LOANX_ID	LX258494	€2,000,000.00	First Lien	Senior Secured
CEP V Investment 23 S.a r.l.	TLB	LOANX_ID	LX202330	€1,250,000.00	First Lien	Senior Secured
Cheplapharm Arzneimittel GmbH	Term Facility B	LOANX_ID	LX202725	€1,000,000.00	First Lien	Senior Secured

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Lien Type	Security Level
Chrysaor Bidco Sarl	Term Loan B	LOANX_ID	LX272221	€1,500,000.00	First Lien	Senior Secured
CIRCET EUROPE	Senior Facility B Loan	LOANX_ID	LX196125	€3,750,000.00	First Lien	Senior Secured
CLARIOS GLOBAL LP	TLB	LOANX_ID	LX236134	€2,858,695.65	First Lien	Senior Secured
Claudius Finance Parent SARL	FACILITY B5	LOANX_ID	LX258016	€2,500,000.00	First Lien	Senior Secured
Claudius Finance Parent SARL	Term Loan B4	LOANX_ID	LX257805	€1,000,000.00	First Lien	Senior Secured
Concorde Luxembourg S.a.r.l.	Facility 2025 TLB	LOANX_ID	LX259411	€1,000,000.00	First Lien	Senior Secured
Cooper Consumer Health	FACILITY B4	LOANX_ID	LX265279	€1,000,000.00	First Lien	Senior Secured
Cordobes Holdco SL	Facility B Loan	LOANX_ID	LX202358	€672,727.27	First Lien	Senior Secured
CTEC III Gmbh	Term FACILITY B	LOANX_ID	LX202118	€2,694,409.85	First Lien	Senior Secured
Cuppa Bidco B.V	Term Loan B1	LOANX_ID	LX209709	€2,000,000.00	First Lien	Senior Secured
DECHRA PHARMACEUTICALS HOLDINGS LIMITED	Facility B2 Loan	LOANX_ID	LX254370	€2,000,000.00	First Lien	Senior Secured
Dedalus Finance GMBH	SENIOR FACILITY B2 EXTENSION	LOANX_ID	LX264063	€2,000,000.00	First Lien	Senior Secured
ECOTONE HoldCo III S.A.S	FACILITY B3	LOANX_ID	LX274435	€1,200,000.00	First Lien	Senior Secured
EG Finco Ltd	FACILITY B3	LOANX_ID	LX266644	€1,451,049.36	First Lien	Senior Secured
Eleda Management AB	Delayed Draw Term Loan	LOANX_ID	LX226816	€250,000.00	First Lien	Senior Secured
ELSAN SAS	Facility B6	LOANX_ID	LX259867	€2,000,000.00	First Lien	Senior Secured
Emeria	Facility B Loan	LOANX_ID	LX193463	€2,300,000.00	First Lien	Senior Secured
Entain Holdings (Gibraltar) Limited	FACILITY B4	LOANX_ID	LX230557	€604,743.08	First Lien	Senior Secured
Ephios Subco 3 S.à r.l	Facility B EUR 1BN	LOANX_ID	LX246913	€1,000,000.00	First Lien	Senior Secured
Esmalglass-Itaca Group	TLB	LOANX_ID	LX202736	€2,500,000.00	First Lien	Senior Secured
EXPLEO SERVICES	Senior Facility B Loan	LOANX_ID	LX213673	€1,000,000.00	First Lien	Senior Secured
FIBER BIDCO SPA	FEDRIG Float 01/15/2030	ISIN	XS2748964850	€151,000.00		Senior Secured
Financiere Labeyrie Fine Foods	Facility B Loan	LOANX_ID	LX196522	€1,000,000.00	First Lien	Senior Secured
Financiere Mendel SAS	TLB	LOANX_ID	LX259022	€3,250,000.00	First Lien	Senior Secured
Finco Utilitas BV	FACILITY B2	LOANX_ID	LX263878	€1,333,333.33	First Lien	Senior Secured
Fortis 333 Inc	Euro Term B Loans	LOANX_ID	LX258423	€1,000,000.00	First Lien	Senior Secured

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Lien Type	Security Level
Froneri International Limited	TL	LOANX_ID	LX244533	€4,250,000.00	First Lien	Senior Secured
Fugue Finance B.V.	11th Amendment Euro Term	LOANX_ID	LX255858	€1,000,000.00	First Lien	Senior Secured
GALILEO GLOB ED OPERATIONS	B4	LOANX_ID	LX259242	€1,000,000.00	First Lien	Senior Secured
GARFUNKELUX HOLDCO 3 SA	GFKLDE Float 05/01/29	ISIN	XS3075000862	€728,374.00		Senior Secured
Genesys Cloud Services Holdings II LLC	2025 Euro Term Loan	LOANX_ID	LX257847	€992,500.00	First Lien	Senior Secured
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	€1,286,458.34	First Lien	Senior Secured
GRANITE FRANCE BIDCO	TLB	LOANX_ID	LX207140	€817,874.15	First Lien	Senior Secured
Grifols Worldwide Operations Ltd.	Euro Tranche B Term Loan	LOANX_ID	LX183734	€4,783,677.91	First Lien	Senior Secured
Groupe Babilou	FACILITY TLB4	LOANX_ID	LX237156	€1,000,000.00	First Lien	Senior Secured
Guala Closures Spa	GCLIM Float 06/29/2029	ISIN	XS2702257051	€750,000.00		Senior Secured
HERENS HOLDCO S.A R.L.	Facility B (EUR) Loans	LOANX_ID	LX194449	€2,000,000.00	First Lien	Senior Secured
Hestiafloor 2	Term B	LOANX_ID	LX265116	€4,000,000.00	First Lien	Senior Secured
HIG Finance 2 Limited	2025-3 Euro Refinancing Term Loan	LOANX_ID	LX277611	€1,000,000.00	First Lien	Senior Secured
HomeVi SAS	Term Loan B	LOANX_ID	LX266909	€3,000,000.00	First Lien	Senior Secured
House of HR NV	Additional Facility B2 Loan	LOANX_ID	LX230415	€2,000,000.00	First Lien	Senior Secured
Hunter Holdco 3 Limited	Initial Euro Term Loan	LOANX_ID	LX196751	€962,311.60	First Lien	Senior Secured
ICELAND BONDCO PLC	ICELTD 4.375% 05/15/2028	ISIN	XS2304198331	€1,159,900.00		Senior Secured
IDEMIA GROUP	Facility B5	LOANX_ID	LX225618	€3,000,000.00	First Lien	Senior Secured
Ignition Midco B.V.	Senior Facillites	LOANX_ID	LX235453	€645,164.80	First Lien	Senior Secured
IGT Holding IV AB	B4 Incremental Facility	LOANX_ID	LX238948	€1,000,000.00	First Lien	Senior Secured
INEOS Finance PLC	New 2027 Euro Term Loans	LOANX_ID	LX190490	€1,949,993.33	First Lien	Senior Secured
INEOS Finance PLC	New 2031 Euro Term Loan	LOANX_ID	LX255772	€1,120,000.00	First Lien	Senior Secured
INEOS Styrolution Group GMBH	2027 Euro Term Loan	LOANX_ID	LX185237	€2,007,870.05	First Lien	Senior Secured
INNIO Group Hldg GmbH	Amended Facility B	LOANX_ID	LX255443	€2,312,839.85	First Lien	Senior Secured
Inovie Group	Facility B	LOANX_ID	LX191106	€3,000,000.00	First Lien	Senior Secured
Inspired Finco Holdings Limited	TL B6 (A)	LOANX_ID	LX258502	€2,000,000.00	First Lien	Senior Secured

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IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	€715,775.54		Senior Secured
Irca S.P.A.	IRCAIM Float 12/15/2029	ISIN	XS2947181769	€350,000.00		Senior Secured
IVC Acquisition LTD	FACILITY B11	LOANX_ID	LX257767	€4,000,000.00	First Lien	Senior Secured
KAPLA HOLDING SAS	KILOTO Float 7/31/2030	ISIN	XS2756269960	€469,000.00		Senior Secured
Lernen Bidco Ltd	Facility B3	LOANX_ID	LX277510	€1,000,000.00	First Lien	Senior Secured
LOTTOMATICA SPA/ROMA	GAMENT Float 06/01/2031	ISIN	XS2824640713	€750,000.00		Senior Secured
LSF10 Edilians Investments SARL	Facility B4	LOANX_ID	LX264883	€2,000,000.00	First Lien	Senior Secured
LSF10 XL Investments S.a.r.l.	Facility B5	LOANX_ID	LX264968	€1,706,940.87	First Lien	Senior Secured
Mar Bidco S.a r.l.	FACILITY B (EUR)	LOANX_ID	LX194153	€2,000,000.00	First Lien	Senior Secured
MARKET BIDCO LIMITED	Facility B3	LOANX_ID	LX249633	€1,125,000.00	First Lien	Senior Secured
MasOrange Holdco Limited	FACILITY B5	LOANX_ID	LX259202	€3,000,000.00	First Lien	Senior Secured
McAfee Corp	Term Loan B	LOANX_ID	LX233937	€2,908,150.66	First Lien	Senior Secured
Mediawan Financing	TLB 2	LOANX_ID	LX269884	€1,000,000.00	First Lien	Senior Secured
Mediq B.V.	Facility B Loan	LOANX_ID	LX192775	€2,500,000.00	First Lien	Senior Secured
Mehilainen Yhtiot Oy	Facility B7	LOANX_ID	LX264796	€2,000,000.00	First Lien	Senior Secured
Mermaid Bidco Inc	Facility B (EUR) Loan	LOANX_ID	LX236699	€1,100,000.00	First Lien	Senior Secured
Mistral Holdco SAS	Facility B Loan	LOANX_ID	LX191239	€1,500,000.00	First Lien	Senior Secured
MKS Instruments, Inc.	Facility 2025 - TLB	LOANX_ID	LX257504	€912,858.37	First Lien	Senior Secured
Multiversity	MLTIVR FLOAT 05/17/2031	ISIN	XS2816639095	€343,000.00		Senior Secured
Multiversity	MLTIVR FLOAT10/30/2028	ISIN	XS2401961078	€750,000.00		Senior Secured
Neuraxpharm Arzneimittel GmbH	FACILITY B3	LOANX_ID	LX266394	€633,857.14	First Lien	Senior Secured
Neuraxpharm Arzneimittel GmbH	FACILITY B4	LOANX_ID	LX266635	€366,142.86	First Lien	Senior Secured
NJJ Continental S.A.	Facility B3	LOANX_ID	LX257770	€1,000,000.00	First Lien	Senior Secured
Nobel Bidco B.V	Facility B Loan	LOANX_ID	LX195412	€1,000,000.00	First Lien	Senior Secured
Nobel Bidco B.V	PHIDOM 3.125% 06/15/2028	ISIN	XS2355515516	€3,000,000.00		Senior Secured
Nobian Finance BV	TLB	LOANX_ID	LX246433	€1,250,000.00	First Lien	Senior Secured

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Nouryon Finance B.V.	TLB	LOANX_ID	LX234053	€2,276,536.32	First Lien	Senior Secured
OAT BIDCO LTD	Facility B Loan	LOANX_ID	LX248915	€1,000,000.00	First Lien	Senior Secured
Obol France 3 SAS	FACILITY B3	LOANX_ID	LX239000	€1,364,717.10	First Lien	Senior Secured
OCS Group Holding Ltd	Facility B4	LOANX_ID	LX273400	€1,000,000.00	First Lien	Senior Secured
Odido Holding BV	FACILITY B2	LOANX_ID	LX259293	€3,250,000.00	First Lien	Senior Secured
OLYMPUS WTR US HLDG CORP	SOLEIN 3.875% 10/01/2028	ISIN	XS2391351454	€649,000.00		Senior Secured
Organon & Co.	TLB	LOANX_ID	LX256012	€1,671,960.95	First Lien	Senior Secured
PATAGONIA BIDCO LIMITED	Facility B2	LOANX_ID	LX199090	€2,000,000.00	First Lien	Senior Secured
PAYSAFE FIN PLC/ PAYSAFE	PSFE 3% 06/15/2029	ISIN	XS2010028426	€1,000,000.00		Senior Secured
Paysafe Holdings US Corp	Facility B2 Loan	LOANX_ID	LX195448	€3,151,541.01	First Lien	Senior Secured
PEARLS (Netherlands) Bidco B.V.	Facility B (EUR) Loan	LOANX_ID	LX202499	€1,680,000.00	First Lien	Senior Secured
Peer Holding III B.V.	B6B	LOANX_ID	LX259874	€1,000,000.00	First Lien	Senior Secured
Peer Holding III B.V.	Facility B7B	LOANX_ID	LX271390	€2,000,000.00	First Lien	Senior Secured
Pegasus Bidco BV	2025-1 EURO TERM LOANS	LOANX_ID	LX269900	€2,635,862.09	First Lien	Senior Secured
PERALTA INVERSIONES GLOBALES SL	Incremental Facility B2	LOANX_ID	LX258021	€995,327.27	First Lien	Senior Secured
Piolin Bidco, S.A.U.	TLB B5	LOANX_ID	LX269818	€1,591,658.26	First Lien	Senior Secured
Platform Bidco Limited	Senior Facility B (EUR)	LOANX_ID	LX195825	€1,800,000.00	First Lien	Senior Secured
Platin2025 S.a r.l.	FACILITY B	LOANX_ID	LX259019	€3,500,000.00	First Lien	Senior Secured
Polaris Newco LLC	Euro Term Loan	LOANX_ID	LX195132	€2,872,500.00	First Lien	Senior Secured
Precise Bidco BV	FACILITY B6	LOANX_ID	LX257766	€2,500,000.00	First Lien	Senior Secured
Pug LLC	Facility TLB	LOANX_ID	LX228036	€1,000,000.00	First Lien	Senior Secured
Quimper AB	NEW TERM FAC B 2024	LOANX_ID	LX250873	€3,500,000.00	First Lien	Senior Secured
Radar Bidco SARL	TLB	LOANX_ID	LX281376	€1,000,000.00	First Lien	Senior Secured
Rainbow Finco S.a.r.l.	Facility B2 Loan	LOANX_ID	LX202335	€1,500,000.00	First Lien	Senior Secured
Ramsay Generale de Sante	Facility B5	LOANX_ID	LX258050	€2,000,000.00	First Lien	Senior Secured
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	€1,000,000.00	First Lien	Senior Secured

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Lien Type	Security Level
Reciphar AB (publ)	Facility B Loan	LOANX_ID	LX193550	€3,750,000.00	First Lien	Senior Secured
Rocket Software, Inc.	2021 Euro Term Loan	LOANX_ID	LX217144	€2,500,000.00	First Lien	Senior Secured
Rohm Holding GMBH	TL	LOANX_ID	LX228988	€1,000,000.00	First Lien	Senior Secured
ROSSINI SARL	ROSINI 0 12/31/2029	ISIN	XS2854309684	€1,060,670.26		Senior Secured
Rubix Group Finco Limited	Term Loan B	LOANX_ID	LX246193	€2,500,000.00	First Lien	Senior Secured
SAM Bidco	Facility B6	LOANX_ID	LX225334	€1,500,000.00	First Lien	Senior Secured
Sammontana Italia SPA	SAMMNT Float 10/15/31	ISIN	XS2902582357	€250,000.00		Senior Secured
Schoen Klinik SE	FACILITY B2	LOANX_ID	LX258367	€1,000,000.00	First Lien	Senior Secured
Scientific Games Holdings LP	Term Loan B	LOANX_ID	LX202415	€1,000,000.00	First Lien	Senior Secured
SEINE HOLDCO SAS	2023 Facility B	LOANX_ID	LX220198	€1,500,000.00	First Lien	Senior Secured
SHERWOOD FINANCING PLC	ARWLN Float 12/15/29	ISIN	XS2953567745	€2,050,000.00		Senior Secured
Shilton Bidco Limited	Facility B7	LOANX_ID	LX265165	€1,300,000.00	First Lien	Senior Secured
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	€4,000,000.00	First Lien	Senior Secured
SIRONA BIDCO	Facility B	LOANX_ID	LX199218	€3,000,000.00	First Lien	Senior Secured
SOLINA GROUP SERVICES	Additional Term Facility 8	LOANX_ID	LX257399	€1,000,000.00	First Lien	Senior Secured
Stella Group	Term Loan B2	LOANX_ID	LX236467	€2,000,000.00	First Lien	Senior Secured
Stepstone Group MidCo 2 GmbH	Facility B1 Loan	LOANX_ID	LX254354	€2,000,000.00	First Lien	Senior Secured
Summer (BC) Bidco B LLC	KANGRP Float 02/15/30	ISIN	XS2998755982	€1,220,000.00		Senior Secured
Sunrise Bidco S.a.r.l.	Senior Facility B Loan	LOANX_ID	LX194166	€1,000,000.00	First Lien	Senior Secured
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	€4,000,000.00	First Lien	Senior Secured
Tackle S.a.r.l.	FACILITY B2	LOANX_ID	LX258696	€4,413,934.43	First Lien	Senior Secured
Takecare Bidco	Additional Senior Term Facility B1	LOANX_ID	LX265588	€1,000,000.00	First Lien	Senior Secured
TEAMSYSTEM SPA	TITANL Float 7/31/31	ISIN	XS2864287466	€1,000,000.00		Senior Secured
Tele Columbus AG	Facility B	LOANX_ID	LX228349	€1,426,172.78	First Lien	Senior Secured
Telenet International Finance S.a.r.l.	Term Loan AQ	LOANX_ID	LX185374	€4,850,000.00	First Lien	Senior Secured
The Chemours Company	Term Loan B3	LOANX_ID	LX214554	€1,923,857.89	First Lien	Senior Secured

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Lien Type	Security Level
Thevelia (US) LLC	EUR Term B-1 Incremental Term Loan	LOANX_ID	LX225307	€1,250,000.00	First Lien	Senior Secured
TK Elevator Midco GmbH	Term Loan B1	LOANX_ID	LX259606	€3,000,000.00	First Lien	Senior Secured
TMF Sapphire Bidco B.V.	Term B5 EUR	LOANX_ID	LX257871	€1,000,000.00	First Lien	Senior Secured
Touchdown Acquirer Inc	2025 EUR TERM LOAN B	LOANX_ID	LX276048	€1,150,000.00	First Lien	Senior Secured
Triley Midco 2 Ltd	FACILITY B2	LOANX_ID	LX258210	€1,016,870.26	First Lien	Senior Secured
TTD Holding IV GmbH	TERM B6	LOANX_ID	LX257890	€2,100,000.00	First Lien	Senior Secured
UNITED GROUP BV	ADRBID Float 02/15/31	ISIN	XS2758099779	€200,000.00		Senior Secured
United Petfood Finance B.V.	Term Loan B	LOANX_ID	LX258378	€2,200,000.00	First Lien	Senior Secured
VEONET LENSE GMBH	FACILITY B2	LOANX_ID	LX259041	€3,000,000.00	First Lien	Senior Secured
Virgin Media Ireland Limited	Facility B1 Loan	LOANX_ID	LX195575	€1,000,000.00	First Lien	Senior Secured
Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	€3,340,817.55	First Lien	Senior Secured
Vivalto Sante Investissement	Term Loan B	LOANX_ID	LX265587	€1,500,000.00	First Lien	Senior Secured
Windsor Holdings III LLC	2025 TERM LOAN B	LOANX_ID	LX259144	€3,000,000.00	First Lien	Senior Secured
Winterfell Financing S.a.r.l.	Facility B Loans	LOANX_ID	LX192684	€4,000,000.00	First Lien	Senior Secured
XSYS Global	Facility B Loan	LOANX_ID	LX199727	€1,985,000.00	First Lien	Senior Secured
Your.World Finco II B.V.	Term Loan	LOANX_ID	LX265241	€1,250,000.00	First Lien	Senior Secured
Zayo Group, LLC	Term Loan	LOANX_ID	LX270666	€8,027.59	First Lien	Senior Secured
Zephyr Bidco Limited	Facility B2	LOANX_ID	LX272087	€1,500,000.00	First Lien	Senior Secured
ZF Invest	ZF ADD TLB	LOANX_ID	LX263938	€1,000,000.00	First Lien	Senior Secured
Ziggo B.V.	Facility H	LOANX_ID	LX183461	€6,000,000.00	First Lien	Senior Secured
Ziggo B.V.	ZIGGO 2.875% 01/15/2030	ISIN	XS2069016165	€111,000.00		Senior Secured
Total:				€385,603,981.88		

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Collateral Principal Amount	€392,946,263.69		
Test Name	Total	Percent	
Secured Senior Loans plus Cash	€351,890,778.58	89.55%	

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Issue Type	Lien Type	Security Level
	Principal Proceeds			€33,625,487.88			
A Friedrich Flender AG	Facility B1 Loan	LOANX_ID	LX191143	€1,000,000.00	Loan	First Lien	Senior Secured
Ace Bidco GMBH	B2	LOANX_ID	LX255578	€1,333,333.34	Loan	First Lien	Senior Secured
AD Education SASU	Senior Facility B Commitment	LOANX_ID	LX249460	€1,000,000.00	Loan	First Lien	Senior Secured
AI Silk Midco	Term B	LOANX_ID	LX226415	€1,250,000.00	Loan	First Lien	Senior Secured
AI Sirona Luxembourg Acquisition Sarl	FACILITY B3	LOANX_ID	LX226715	€1,000,000.00	Loan	First Lien	Senior Secured
Albion Financing 3 SARL	2025-A Refinancing Euro Term Loans	LOANX_ID	LX264917	€1,000,000.00	Loan	First Lien	Senior Secured
Amber Finco PLC	Facility B3	LOANX_ID	LX264326	€1,000,000.00	Loan	First Lien	Senior Secured
Amedes Holding AG	Facility B Loan	LOANX_ID	LX199035	€1,000,000.00	Loan	First Lien	Senior Secured
Ammega Group BV	Term Loan B2	LOANX_ID	LX213528	€1,884,313.00	Loan	First Lien	Senior Secured
Apex Group Treasury Ltd	2025 Refinancing EUR Term Loan	LOANX_ID	LX259078	€2,500,000.00	Loan	First Lien	Senior Secured
Applegreen Limited	Facility B Loan	LOANX_ID	LX257761	€2,000,000.00	Loan	First Lien	Senior Secured
Areas Worldwide SA	Facility B5 2026	LOANX_ID	LX278538	€1,750,000.00	Loan	First Lien	Senior Secured
Artemis Acquisitions UK Limited	FACILITY B6	LOANX_ID	LX259024	€1,100,000.00	Loan	First Lien	Senior Secured
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	€673,093.11	Loan	First Lien	Senior Secured
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763	€121,197.00	Loan	First Lien	Senior Secured
Athena Bidco SaS	Facility B3	LOANX_ID	LX270141	€3,750,000.00	Loan	First Lien	Senior Secured
Auris Luxembourg III S.A.R.L.	FACILITY B7	LOANX_ID	LX265182	€2,000,000.00	Loan	First Lien	Senior Secured
AVIV Group GmbH	Term Loan B	LOANX_ID	LX258039	€1,888,000.00	Loan	First Lien	Senior Secured
BANIJAY ENTERTAINMENT	Facility B4 Loan	LOANX_ID	LX257835	€1,100,000.00	Loan	First Lien	Senior Secured
Barentz Bidco BV	FACILITY B3	LOANX_ID	LX258723	€1,833,333.33	Loan	First Lien	Senior Secured
Bellis Acquisition Company PLC	Facility B Loan	LOANX_ID	LX230713	€3,000,000.00	Loan	First Lien	Senior Secured
Belron UK Finance PLC	2031 Euro Incremental Term Loans	LOANX_ID	LX247575	€3,750,000.00	Loan	First Lien	Senior Secured

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Issue Type	Lien Type	Security Level
Betclic Everest Group	Facility B Loan	LOANX_ID	LX254753	€1,000,000.00	Loan	First Lien	Senior Secured
BME Group Holding BV	Facility B2	LOANX_ID	LX217355	€4,196,693.38	Loan	First Lien	Senior Secured
Bock Capital Bidco B.V.	Term Loan B	LOANX_ID	LX194536	€2,000,000.00	Loan	First Lien	Senior Secured
Boels Topholding B.V.	Facility B3	LOANX_ID	LX257760	€2,577,586.00	Loan	First Lien	Senior Secured
Boluda Towage S.L.	Facility B3	LOANX_ID	LX228682	€1,500,000.00	Loan	First Lien	Senior Secured
Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LOANX_ID	LX258134	€3,506,359.57	Loan	First Lien	Senior Secured
Breitling Financing S.a.r.l.	Term Loan B	LOANX_ID	LX199187	€1,000,000.00	Loan	First Lien	Senior Secured
CAB	Facility B Loan	LOANX_ID	LX192244	€3,300,000.00	Loan	First Lien	Senior Secured
Care Bidco SAS	Facility B Loan	LOANX_ID	LX194161	€2,000,000.00	Loan	First Lien	Senior Secured
Casper Bidco SASU	Facility B6	LOANX_ID	LX257859	€3,750,000.00	Loan	First Lien	Senior Secured
CD&R Firefly Bidco PLC	FACILITY B11	LOANX_ID	LX259865	€3,000,000.00	Loan	First Lien	Senior Secured
Celeste Bidco B.V	Facility B2	LOANX_ID	LX258494	€2,000,000.00	Loan	First Lien	Senior Secured
CEP V Investment 23 S.a r.l.	TLB	LOANX_ID	LX202330	€1,250,000.00	Loan	First Lien	Senior Secured
Cheplapharm Arzneimittel GmbH	Term Facility B	LOANX_ID	LX202725	€1,000,000.00	Loan	First Lien	Senior Secured
Chrysaor Bidco Sarl	Term Loan B	LOANX_ID	LX272221	€1,500,000.00	Loan	First Lien	Senior Secured
CIRCET EUROPE	Senior Facility B Loan	LOANX_ID	LX196125	€3,750,000.00	Loan	First Lien	Senior Secured
CLARIOS GLOBAL LP	TLB	LOANX_ID	LX236134	€2,858,695.65	Loan	First Lien	Senior Secured
Claudius Finance Parent SARL	FACILITY B5	LOANX_ID	LX258016	€2,500,000.00	Loan	First Lien	Senior Secured
Claudius Finance Parent SARL	Term Loan B4	LOANX_ID	LX257805	€1,000,000.00	Loan	First Lien	Senior Secured
Concorde Luxembourg S.a.r.l.	Facility 2025 TLB	LOANX_ID	LX259411	€1,000,000.00	Loan	First Lien	Senior Secured
Cooper Consumer Health	FACILITY B4	LOANX_ID	LX265279	€1,000,000.00	Loan	First Lien	Senior Secured
Cordobes Holdco SL	Facility B Loan	LOANX_ID	LX202358	€672,727.27	Loan	First Lien	Senior Secured
CTEC III GmbH	Term FACILITY B	LOANX_ID	LX202118	€2,694,409.85	Loan	First Lien	Senior Secured
Cuppa Bidco B.V	Term Loan B1	LOANX_ID	LX209709	€2,000,000.00	Loan	First Lien	Senior Secured
DECHRA PHARMACEUTICALS HOLDINGS LIMITED	Facility B2 Loan	LOANX_ID	LX254370	€2,000,000.00	Loan	First Lien	Senior Secured
Dedalus Finance GMBH	SENIOR FACILITY B2 EXTENSION	LOANX_ID	LX264063	€2,000,000.00	Loan	First Lien	Senior Secured

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Issue Type	Lien Type	Security Level
ECOTONE HoldCo III S.A.S	FACILITY B3	LOANX_ID	LX274435	€1,200,000.00	Loan	First Lien	Senior Secured
EG Finco Ltd	FACILITY B3	LOANX_ID	LX266644	€1,451,049.36	Loan	First Lien	Senior Secured
Eleda Management AB	Delayed Draw Term Loan	LOANX_ID	LX226816	€250,000.00	Loan	First Lien	Senior Secured
ELSAN SAS	Facility B6	LOANX_ID	LX259867	€2,000,000.00	Loan	First Lien	Senior Secured
Emeria	Facility B Loan	LOANX_ID	LX193463	€2,300,000.00	Loan	First Lien	Senior Secured
Entain Holdings (Gibraltar) Limited	FACILITY B4	LOANX_ID	LX230557	€604,743.08	Loan	First Lien	Senior Secured
Ephios Subco 3 S.à r.l	Facility B EUR 1BN	LOANX_ID	LX246913	€1,000,000.00	Loan	First Lien	Senior Secured
Esmalglass-Itaca Group	TLB	LOANX_ID	LX202736	€2,500,000.00	Loan	First Lien	Senior Secured
EXPLO SERVICES	Senior Facility B Loan	LOANX_ID	LX213673	€1,000,000.00	Loan	First Lien	Senior Secured
Financiere Labeyrie Fine Foods	Facility B Loan	LOANX_ID	LX196522	€1,000,000.00	Loan	First Lien	Senior Secured
Financiere Mendel SAS	TLB	LOANX_ID	LX259022	€3,250,000.00	Loan	First Lien	Senior Secured
Finco Utilitas BV	FACILITY B2	LOANX_ID	LX263878	€1,333,333.33	Loan	First Lien	Senior Secured
Fortis 333 Inc	Euro Term B Loans	LOANX_ID	LX258423	€1,000,000.00	Loan	First Lien	Senior Secured
Froneri International Limited	TL	LOANX_ID	LX244533	€4,250,000.00	Loan	First Lien	Senior Secured
Fugue Finance B.V.	11th Amendment Euro Term	LOANX_ID	LX255858	€1,000,000.00	Loan	First Lien	Senior Secured
GALILEO GLOB ED OPERATIONS	B4	LOANX_ID	LX259242	€1,000,000.00	Loan	First Lien	Senior Secured
Genesys Cloud Services Holdings II LLC	2025 Euro Term Loan	LOANX_ID	LX257847	€992,500.00	Loan	First Lien	Senior Secured
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	€1,286,458.34	Loan	First Lien	Senior Secured
GRANITE FRANCE BIDCO	TLB	LOANX_ID	LX207140	€817,874.15	Loan	First Lien	Senior Secured
Grifols Worldwide Operations Ltd.	Euro Tranche B Term Loan	LOANX_ID	LX183734	€4,783,677.91	Loan	First Lien	Senior Secured
Groupe Babilou	FACILITY TLB4	LOANX_ID	LX237156	€1,000,000.00	Loan	First Lien	Senior Secured
HERENS HOLDCO S.A R.L.	Facility B (EUR) Loans	LOANX_ID	LX194449	€2,000,000.00	Loan	First Lien	Senior Secured
Hestiafloor 2	Term B	LOANX_ID	LX265116	€4,000,000.00	Loan	First Lien	Senior Secured
HIG Finance 2 Limited	2025-3 Euro Refinancing Term Loan	LOANX_ID	LX277611	€1,000,000.00	Loan	First Lien	Senior Secured
HomeVi SAS	Term Loan B	LOANX_ID	LX266909	€3,000,000.00	Loan	First Lien	Senior Secured
House of HR NV	Additional Facility B2 Loan	LOANX_ID	LX230415	€2,000,000.00	Loan	First Lien	Senior Secured

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Issue Type	Lien Type	Security Level
Hunter Holdco 3 Limited	Initial Euro Term Loan	LOANX_ID	LX196751	€962,311.60	Loan	First Lien	Senior Secured
IDEMIA GROUP	Facility B5	LOANX_ID	LX225618	€3,000,000.00	Loan	First Lien	Senior Secured
Ignition Midco B.V.	Senior Facilites	LOANX_ID	LX235453	€645,164.80	Loan	First Lien	Senior Secured
IGT Holding IV AB	B4 Incremental Facility	LOANX_ID	LX238948	€1,000,000.00	Loan	First Lien	Senior Secured
INEOS Finance PLC	New 2027 Euro Term Loans	LOANX_ID	LX190490	€1,949,993.33	Loan	First Lien	Senior Secured
INEOS Finance PLC	New 2031 Euro Term Loan	LOANX_ID	LX255772	€1,120,000.00	Loan	First Lien	Senior Secured
INEOS Styrolution Group GMBH	2027 Euro Term Loan	LOANX_ID	LX185237	€2,007,870.05	Loan	First Lien	Senior Secured
INNIO Group Hldg GmbH	Amended Facility B	LOANX_ID	LX255443	€2,312,839.85	Loan	First Lien	Senior Secured
Inovie Group	Facility B	LOANX_ID	LX191106	€3,000,000.00	Loan	First Lien	Senior Secured
Inspired Finco Holdings Limited	TL B6 (A)	LOANX_ID	LX258502	€2,000,000.00	Loan	First Lien	Senior Secured
IVC Acquisition LTD	FACILITY B11	LOANX_ID	LX257767	€4,000,000.00	Loan	First Lien	Senior Secured
Lernen Bidco Ltd	Facility B3	LOANX_ID	LX277510	€1,000,000.00	Loan	First Lien	Senior Secured
LSF10 Edilians Investments SARL	Facility B4	LOANX_ID	LX264883	€2,000,000.00	Loan	First Lien	Senior Secured
LSF10 XL Investments S.a.r.l.	Facility B5	LOANX_ID	LX264968	€1,706,940.87	Loan	First Lien	Senior Secured
Mar Bidco S.a r.l.	FACILITY B (EUR)	LOANX_ID	LX194153	€2,000,000.00	Loan	First Lien	Senior Secured
MARKET BIDCO LIMITED	Facility B3	LOANX_ID	LX249633	€1,125,000.00	Loan	First Lien	Senior Secured
MasOrange Holdco Limited	FACILITY B5	LOANX_ID	LX259202	€3,000,000.00	Loan	First Lien	Senior Secured
McAfee Corp	Term Loan B	LOANX_ID	LX233937	€2,908,150.66	Loan	First Lien	Senior Secured
Mediawan Financing	TLB 2	LOANX_ID	LX269884	€1,000,000.00	Loan	First Lien	Senior Secured
Mediq B.V.	Facility B Loan	LOANX_ID	LX192775	€2,500,000.00	Loan	First Lien	Senior Secured
Mehilainen Yhtiot Oy	Facility B7	LOANX_ID	LX264796	€2,000,000.00	Loan	First Lien	Senior Secured
Mermaid Bidco Inc	Facility B (EUR) Loan	LOANX_ID	LX236699	€1,100,000.00	Loan	First Lien	Senior Secured
Mistral Holdco SAS	Facility B Loan	LOANX_ID	LX191239	€1,500,000.00	Loan	First Lien	Senior Secured
MKS Instruments, Inc.	Facility 2025 - TLB	LOANX_ID	LX257504	€912,858.37	Loan	First Lien	Senior Secured
Neuraxpharm Arzneimittel GmbH	FACILITY B3	LOANX_ID	LX266394	€633,857.14	Loan	First Lien	Senior Secured
Neuraxpharm Arzneimittel GmbH	FACILITY B4	LOANX_ID	LX266635	€366,142.86	Loan	First Lien	Senior Secured

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NJJ Continental S.A.	Facility B3	LOANX_ID	LX257770	€1,000,000.00	Loan	First Lien	Senior Secured
Nobel Bidco B.V	Facility B Loan	LOANX_ID	LX195412	€1,000,000.00	Loan	First Lien	Senior Secured
Nobian Finance BV	TLB	LOANX_ID	LX246433	€1,250,000.00	Loan	First Lien	Senior Secured
Nouryon Finance B.V.	TLB	LOANX_ID	LX234053	€2,276,536.32	Loan	First Lien	Senior Secured
OAT BIDCO LTD	Facility B Loan	LOANX_ID	LX248915	€1,000,000.00	Loan	First Lien	Senior Secured
Obol France 3 SAS	FACILITY B3	LOANX_ID	LX239000	€1,364,717.10	Loan	First Lien	Senior Secured
OCS Group Holding Ltd	Facility B4	LOANX_ID	LX273400	€1,000,000.00	Loan	First Lien	Senior Secured
Odido Holding BV	FACILITY B2	LOANX_ID	LX259293	€3,250,000.00	Loan	First Lien	Senior Secured
Organon & Co.	TLB	LOANX_ID	LX256012	€1,671,960.95	Loan	First Lien	Senior Secured
PATAGONIA BIDCO LIMITED	Facility B2	LOANX_ID	LX199090	€2,000,000.00	Loan	First Lien	Senior Secured
Paysafe Holdings US Corp	Facility B2 Loan	LOANX_ID	LX195448	€3,151,541.01	Loan	First Lien	Senior Secured
PEARLS (Netherlands) Bidco B.V.	Facility B (EUR) Loan	LOANX_ID	LX202499	€1,680,000.00	Loan	First Lien	Senior Secured
Peer Holding III B.V.	B6B	LOANX_ID	LX259874	€1,000,000.00	Loan	First Lien	Senior Secured
Peer Holding III B.V.	Facility B7B	LOANX_ID	LX271390	€2,000,000.00	Loan	First Lien	Senior Secured
Pegasus Bidco BV	2025-1 EURO TERM LOANS	LOANX_ID	LX269900	€2,635,862.09	Loan	First Lien	Senior Secured
PERALTA INVERSIONES GLOBALES SL	Incremental Facility B2	LOANX_ID	LX258021	€995,327.27	Loan	First Lien	Senior Secured
Piolin Bidco, S.A.U.	TLB B5	LOANX_ID	LX269818	€1,591,658.26	Loan	First Lien	Senior Secured
Platform Bidco Limited	Senior Facility B (EUR)	LOANX_ID	LX195825	€1,800,000.00	Loan	First Lien	Senior Secured
Platin2025 S.a r.l.	FACILITY B	LOANX_ID	LX259019	€3,500,000.00	Loan	First Lien	Senior Secured
Polaris Newco LLC	Euro Term Loan	LOANX_ID	LX195132	€2,872,500.00	Loan	First Lien	Senior Secured
Precise Bidco BV	FACILITY B6	LOANX_ID	LX257766	€2,500,000.00	Loan	First Lien	Senior Secured
Pug LLC	Facility TLB	LOANX_ID	LX228036	€1,000,000.00	Loan	First Lien	Senior Secured
Quimper AB	NEW TERM FAC B 2024	LOANX_ID	LX250873	€3,500,000.00	Loan	First Lien	Senior Secured
Radar Bidco SARL	TLB	LOANX_ID	LX281376	€1,000,000.00	Loan	First Lien	Senior Secured
Rainbow Finco S.a.r.l.	Facility B2 Loan	LOANX_ID	LX202335	€1,500,000.00	Loan	First Lien	Senior Secured
Ramsay Generale de Sante	Facility B5	LOANX_ID	LX258050	€2,000,000.00	Loan	First Lien	Senior Secured

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Issue Type	Lien Type	Security Level
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	€1,000,000.00	Loan	First Lien	Senior Secured
Recipharm AB (publ)	Facility B Loan	LOANX_ID	LX193550	€3,750,000.00	Loan	First Lien	Senior Secured
Rocket Software, Inc.	2021 Euro Term Loan	LOANX_ID	LX217144	€2,500,000.00	Loan	First Lien	Senior Secured
Rohm Holding GMBH	TL	LOANX_ID	LX228988	€1,000,000.00	Loan	First Lien	Senior Secured
Rubix Group Finco Limited	Term Loan B	LOANX_ID	LX246193	€2,500,000.00	Loan	First Lien	Senior Secured
SAM Bidco	Facility B6	LOANX_ID	LX225334	€1,500,000.00	Loan	First Lien	Senior Secured
Schoen Klinik SE	FACILITY B2	LOANX_ID	LX258367	€1,000,000.00	Loan	First Lien	Senior Secured
Scientific Games Holdings LP	Term Loan B	LOANX_ID	LX202415	€1,000,000.00	Loan	First Lien	Senior Secured
SEINE HOLDCO SAS	2023 Facility B	LOANX_ID	LX220198	€1,500,000.00	Loan	First Lien	Senior Secured
Shilton Bidco Limited	Facility B7	LOANX_ID	LX265165	€1,300,000.00	Loan	First Lien	Senior Secured
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	€4,000,000.00	Loan	First Lien	Senior Secured
SIRONA BIDCO	Facility B	LOANX_ID	LX199218	€3,000,000.00	Loan	First Lien	Senior Secured
SOLINA GROUP SERVICES	Additional Term Facility 8	LOANX_ID	LX257399	€1,000,000.00	Loan	First Lien	Senior Secured
Stella Group	Term Loan B2	LOANX_ID	LX236467	€2,000,000.00	Loan	First Lien	Senior Secured
Stepstone Group MidCo 2 GmbH	Facility B1 Loan	LOANX_ID	LX254354	€2,000,000.00	Loan	First Lien	Senior Secured
Sunrise Bidco S.a.r.l.	Senior Facility B Loan	LOANX_ID	LX194166	€1,000,000.00	Loan	First Lien	Senior Secured
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	€4,000,000.00	Loan	First Lien	Senior Secured
Tackle S.a.r.l.	FACILITY B2	LOANX_ID	LX258696	€4,413,934.43	Loan	First Lien	Senior Secured
Takecare Bidco	Additional Senior Term Facility B1	LOANX_ID	LX265588	€1,000,000.00	Loan	First Lien	Senior Secured
Tele Columbus AG	Facility B	LOANX_ID	LX228349	€1,426,172.78	Loan	First Lien	Senior Secured
Telenet International Finance S.a.r.l.	Term Loan AQ	LOANX_ID	LX185374	€4,850,000.00	Loan	First Lien	Senior Secured
The Chemours Company	Term Loan B3	LOANX_ID	LX214554	€1,923,857.89	Loan	First Lien	Senior Secured
Thevelia (US) LLC	EUR Term B-1 Incremental Term Loan	LOANX_ID	LX225307	€1,250,000.00	Loan	First Lien	Senior Secured
TK Elevator Midco GmbH	Term Loan B1	LOANX_ID	LX259606	€3,000,000.00	Loan	First Lien	Senior Secured
TMF Sapphire Bidco B.V.	Term B5 EUR	LOANX_ID	LX257871	€1,000,000.00	Loan	First Lien	Senior Secured
Touchdown Acquirer Inc	2025 EUR TERM LOAN B	LOANX_ID	LX276048	€1,150,000.00	Loan	First Lien	Senior Secured

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Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Issue Type	Lien Type	Security Level
Triley Midco 2 Ltd	FACILITY B2	LOANX_ID	LX258210	€1,016,870.26	Loan	First Lien	Senior Secured
TTD Holding IV GmbH	TERM B6	LOANX_ID	LX257890	€2,100,000.00	Loan	First Lien	Senior Secured
United Petfood Finance B.V.	Term Loan B	LOANX_ID	LX258378	€2,200,000.00	Loan	First Lien	Senior Secured
VEONET LENSE GMBH	FACILITY B2	LOANX_ID	LX259041	€3,000,000.00	Loan	First Lien	Senior Secured
Virgin Media Ireland Limited	Facility B1 Loan	LOANX_ID	LX195575	€1,000,000.00	Loan	First Lien	Senior Secured
Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	€3,340,817.55	Loan	First Lien	Senior Secured
Vivalto Sante Investissement	Term Loan B	LOANX_ID	LX265587	€1,500,000.00	Loan	First Lien	Senior Secured
Windsor Holdings III LLC	2025 TERM LOAN B	LOANX_ID	LX259144	€3,000,000.00	Loan	First Lien	Senior Secured
Winterfell Financing S.a.r.l.	Facility B Loans	LOANX_ID	LX192684	€4,000,000.00	Loan	First Lien	Senior Secured
XSYS Global	Facility B Loan	LOANX_ID	LX199727	€1,985,000.00	Loan	First Lien	Senior Secured
Your.World Finco II B.V.	Term Loan	LOANX_ID	LX265241	€1,250,000.00	Loan	First Lien	Senior Secured
Zayo Group, LLC	Term Loan	LOANX_ID	LX270666	€8,027.59	Loan	First Lien	Senior Secured
Zephyr Bidco Limited	Facility B2	LOANX_ID	LX272087	€1,500,000.00	Loan	First Lien	Senior Secured
ZF Invest	ZF ADD TLB	LOANX_ID	LX263938	€1,000,000.00	Loan	First Lien	Senior Secured
Ziggo B.V.	Facility H	LOANX_ID	LX183461	€6,000,000.00	Loan	First Lien	Senior Secured
Total:				€351,890,778.58			

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Collateral Principal Amount €392,946,263.69

Test Name	Total	Percent
Unsecured Senior Loans, Second Lien Loans, Mezzanine Obligations, High Yield Bonds and First Lien Last Out Loans	€7,336,570.00	1.87%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	First Lien Last Out Loan	High Yield Bond	Lien Type	Security Level
GARFUNKELUX HOLDCO 4 SA	GFKLDE 10.5% 05/01/2030	ISIN	XS3075486152	€148,570.00	False	False		Senior Unsecured
GRIFOLS ESCROW ISSUER	GRFSM 3.875% 10/15/2028	ISIN	XS2393001891	€1,950,000.00	False	False		Senior Unsecured
IQVIA INC	IQV 2.875% 06/15/2028	ISIN	XS2189947505	€2,000,000.00	False	False		Senior Unsecured
Nexi SpA	NEXIIM 2.125% 04/30/2029	ISIN	XS2332590475	€2,349,000.00	False	True		Senior Unsecured
ZIGGO BOND CO BV	ZIGGO 3.375% 02/28/2030	ISIN	XS2116386132	€889,000.00	False	False		Senior Unsecured
Total:				€7,336,570.00				

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Portfolio Profile Test Detail

Collateral Principal Amount €392,946,263.69

Test Name	Total	Percent
Largest Non Secured Senior Obligor	€2,349,000.00	0.60%

Rank	Obligor Name	Principal Balance	% of Collateral Principal Amount
1	Nexi SpA	€2,349,000.00	0.60%
Total:		€2,349,000.00	

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Collateral Principal Amount	€392,946,263.69		
	Test Name	Total	Percent
	Largest Obligor	€7,000,000.00	1.78%
	Fourth Largest Obligor	€4,900,000.00	1.25%

Rank	Obligor Name	Principal Balance	% of Collateral Principal Amount
1	Ziggo B.V.	€7,000,000.00	1.78%
2	GRIFOLS SA	€6,733,677.91	1.71%
3	SYNLAB BONDCO PLC	€5,000,000.00	1.27%
4	CAB	€4,900,000.00	1.25%
5	Telenet Operatives NV	€4,850,000.00	1.23%
6	Tackle S.a.r.l.	€4,413,934.43	1.12%
7	Froneri International Limited	€4,250,000.00	1.08%
8	BME Group Holding BV	€4,196,693.38	1.07%
9	Paysafe Group Holdings II Limited	€4,151,541.01	1.06%
10	Nobel Bidco B.V	€4,000,000.00	1.02%
11	Hestiafloor 2	€4,000,000.00	1.02%
12	IVC ACQUISITION MIDCO LTD	€4,000,000.00	1.02%
13	SIGMA HOLDCO BV	€4,000,000.00	1.02%
14	Winterfell Financing S.a.r.l.	€4,000,000.00	1.02%
15	Recipharm AB (publ)	€3,750,000.00	0.95%
16	Belron UK Finance PLC	€3,750,000.00	0.95%
17	ATHENA HOLDCO SAS	€3,750,000.00	0.95%
18	Casper Bidco SASU	€3,750,000.00	0.95%
19	CIRCET EUROPE	€3,750,000.00	0.95%
20	Boxer Parent Company Inc	€3,506,359.57	0.89%
21	Claudius Finance Parent SARL	€3,500,000.00	0.89%
22	Quimper AB	€3,500,000.00	0.89%
23	Platin2025 S.a r.l.	€3,500,000.00	0.89%
24	Virgin Media Finance PLC	€3,340,817.55	0.85%

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Rank	Obligor Name	Principal Balance	% of Collateral Principal Amount
25	Odido Holding BV	€3,250,000.00	0.83%
26	Castor SPA	€3,250,000.00	0.83%
27	Financiere Mendel SAS	€3,250,000.00	0.83%
28	Ineos Group Limited	€3,069,993.33	0.78%
29	IDEMIA GROUP	€3,000,000.00	0.76%
30	HomeVi SAS	€3,000,000.00	0.76%
31	Inovie Group	€3,000,000.00	0.76%
32	MasOrange Holdco Limited	€3,000,000.00	0.76%
33	Peer Holding III B.V.	€3,000,000.00	0.76%
34	CD&R Firefly Bidco Limited	€3,000,000.00	0.76%
35	Care Bidco SAS	€3,000,000.00	0.76%
36	Bellis Acquisition Company PLC	€3,000,000.00	0.76%
37	Altice Financing SA	€3,000,000.00	0.76%
38	ARENA LUX FIN SARL	€3,000,000.00	0.76%
39	TK Elevator Midco GmbH	€3,000,000.00	0.76%
40	SIRONA BIDCO	€3,000,000.00	0.76%
41	VEONET LENSE GMBH	€3,000,000.00	0.76%
42	Windsor Holdings III LLC	€3,000,000.00	0.76%
43	McAfee Corp	€2,908,150.66	0.74%
44	Polaris Newco LLC	€2,872,500.00	0.73%
45	Clarios International LP	€2,858,695.65	0.73%
46	CTEC III GmbH	€2,694,409.85	0.69%
47	Pegasus Midco B.V.	€2,635,862.09	0.67%
48	Boels Topholding B.V.	€2,577,586.00	0.66%
49	Apex Group Treasury LLC	€2,500,000.00	0.64%
50	Esmalglass-Itaca Group	€2,500,000.00	0.64%
51	Precise Bidco BV	€2,500,000.00	0.64%
52	Rocket Software, Inc.	€2,500,000.00	0.64%
53	Magellan Dutch BidCo BV	€2,500,000.00	0.64%

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Rank	Obligor Name	Principal Balance	% of Collateral Principal Amount
54	Rubix Group Finco Limited	€2,500,000.00	0.64%
55	ALLIED UNI HLD / ALL FIN	€2,496,000.00	0.64%
56	Nexi SpA	€2,349,000.00	0.60%
57	INNIO Group Hldg GmbH	€2,312,839.85	0.59%
58	Emeria	€2,300,000.00	0.59%
59	Nouryon Finance B.V.	€2,276,536.32	0.58%
60	United Petfood Finance B.V.	€2,200,000.00	0.56%
61	TTD Holding IV GmbH	€2,100,000.00	0.53%
62	Sherwood Parentco Limited	€2,050,000.00	0.52%
63	INEOS Styrolution Group GMBH	€2,007,870.05	0.51%
64	HERENS HOLDCO S.A R.L.	€2,000,000.00	0.51%
65	House of HR NV	€2,000,000.00	0.51%
66	Mar Bidco S.a r.l.	€2,000,000.00	0.51%
67	LSF10 Edilians Investments SARL	€2,000,000.00	0.51%
68	Inspired Finco Holdings Limited	€2,000,000.00	0.51%
69	IQVIA INC	€2,000,000.00	0.51%
70	PATAGONIA BIDCO LIMITED	€2,000,000.00	0.51%
71	Mehilainen Yhtiot Oy	€2,000,000.00	0.51%
72	ELSAN SAS	€2,000,000.00	0.51%
73	Cuppa Bidco B.V	€2,000,000.00	0.51%
74	DECHRA PHARMACEUTICALS HOLDINGS LIMITED	€2,000,000.00	0.51%
75	Dedalus Finance GMBH	€2,000,000.00	0.51%
76	Compagnie Generale De Sante	€2,000,000.00	0.51%
77	Celeste Bidco B.V	€2,000,000.00	0.51%
78	Applegreen Limited	€2,000,000.00	0.51%
79	Bock Capital Bidco B.V.	€2,000,000.00	0.51%
80	Siemens Audiology Solutions	€2,000,000.00	0.51%
81	Stella Group	€2,000,000.00	0.51%
82	Stepstone Group MidCo 2 GmbH	€2,000,000.00	0.51%

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Rank	Obligor Name	Principal Balance	% of Collateral Principal Amount
83	XSYS Germany Holding GMBH	€1,985,000.00	0.51%
84	The Chemours Company	€1,923,857.89	0.49%
85	AVIV Group GmbH	€1,888,000.00	0.48%
86	Ammega Group BV	€1,884,313.00	0.48%
87	Barentz Bidco BV	€1,833,333.33	0.47%
88	Platform Bidco Limited	€1,800,000.00	0.46%
89	Areas Worldwide SA	€1,750,000.00	0.45%
90	LSF10 XL Investments S.a.r.l.	€1,706,940.87	0.43%
91	PEARLS (Netherlands) Bidco B.V.	€1,680,000.00	0.43%
92	Merck & Co, Inc.	€1,671,960.95	0.43%
93	Altice Luxembourg S.A.	€1,639,483.50	0.42%
94	Pioli Bidco, S.A.U.	€1,591,658.26	0.41%
95	Rainbow Finco S.a.r.l.	€1,500,000.00	0.38%
96	Mistral Holdco SAS	€1,500,000.00	0.38%
97	Boluda Towage S.L.	€1,500,000.00	0.38%
98	Chrysaor Bidco Sarl	€1,500,000.00	0.38%
99	SEINE HOLDCO SAS	€1,500,000.00	0.38%
100	SAM Bidco	€1,500,000.00	0.38%
101	Vivalto Sante Investissement	€1,500,000.00	0.38%
102	ZEPHYR MIDCO 2 LTD	€1,500,000.00	0.38%
103	EG Group Limited	€1,451,049.36	0.37%
104	Tele Columbus AG	€1,426,172.78	0.36%
105	Obol France 3 SAS	€1,364,717.10	0.35%
106	Sport Group Holding GmbH	€1,333,333.34	0.34%
107	Infragroup	€1,333,333.33	0.34%
108	Shilton Bidco Limited	€1,300,000.00	0.33%
109	GHD Gesundheits GmbH Deutschland	€1,286,458.34	0.33%
110	Nobian Finance BV	€1,250,000.00	0.32%
111	CEP V Investment 23 S.a r.l.	€1,250,000.00	0.32%

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Portfolio Profile Test Detail

Rank	Obligor Name	Principal Balance	% of Collateral Principal Amount
112	Al Silk Midco	€1,250,000.00	0.32%
113	Thevelia (US) LLC	€1,250,000.00	0.32%
114	Your.World Finco II B.V.	€1,250,000.00	0.32%
115	Summer (BC) Bidco B LLC	€1,220,000.00	0.31%
116	ECOTONE HoldCo III S.A.S	€1,200,000.00	0.31%
117	ICELAND BONDCO PLC	€1,159,900.00	0.30%
118	Touchdown Acquirer Inc	€1,150,000.00	0.29%
119	MARKET BIDCO LIMITED	€1,125,000.00	0.29%
120	Mermaid Bidco Inc	€1,100,000.00	0.28%
121	Artemis Acquisitions UK Limited	€1,100,000.00	0.28%
122	BANIJAY ENTERTAINMENT SAS	€1,100,000.00	0.28%
123	PACHELBEL BIDCO SPA	€1,093,000.00	0.28%
124	ROSSINI SARL	€1,060,670.26	0.27%
125	Triley Midco 2 Ltd	€1,016,870.26	0.26%
126	Virgin Media Ireland Limited	€1,000,000.00	0.25%
127	TMF Sapphire Bidco B.V.	€1,000,000.00	0.25%
128	Takecare Bidco	€1,000,000.00	0.25%
129	TEAMSYSTEM SPA	€1,000,000.00	0.25%
130	Schoen Klinik SE	€1,000,000.00	0.25%
131	Scientific Games Holdings LP	€1,000,000.00	0.25%
132	Sunrise Bidco S.a.r.l.	€1,000,000.00	0.25%
133	SOLINA GROUP SERVICES	€1,000,000.00	0.25%
134	ZF Invest	€1,000,000.00	0.25%
135	OCS Parco Limited	€1,000,000.00	0.25%
136	OAT BIDCO LTD	€1,000,000.00	0.25%
137	Nord Anglia Education Finance, LLC	€1,000,000.00	0.25%
138	Ramudden Global (Group) GmbH	€1,000,000.00	0.25%
139	Roehm US Holding LLC	€1,000,000.00	0.25%
140	Radar Bidco SARL	€1,000,000.00	0.25%

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Portfolio Profile Test Detail

Rank	Obligor Name	Principal Balance	% of Collateral Principal Amount
141	Pug LLC	€1,000,000.00	0.25%
142	Mediawan Financing	€1,000,000.00	0.25%
143	MATTHORN TEL HLD	€1,000,000.00	0.25%
144	Lernen Bidco Ltd	€1,000,000.00	0.25%
145	IGT Holding III AB	€1,000,000.00	0.25%
146	Groupe Babilou	€1,000,000.00	0.25%
147	Howden Group Holdings Limited	€1,000,000.00	0.25%
148	Breitling Financing S.a.r.l.	€1,000,000.00	0.25%
149	AI Sirona Luxembourg Acquisition Sarl	€1,000,000.00	0.25%
150	A Friedrich Flender AG	€1,000,000.00	0.25%
151	AD Education SASU	€1,000,000.00	0.25%
152	Aggreko	€1,000,000.00	0.25%
153	Amber Holdco Limited	€1,000,000.00	0.25%
154	Amedes Holding AG	€1,000,000.00	0.25%
155	Concorde Luxembourg S.a.r.l.	€1,000,000.00	0.25%
156	Cerebro HoldCo GmbH	€1,000,000.00	0.25%
157	Cheplapharm Arzneimittel GmbH	€1,000,000.00	0.25%
158	Betdlic Everest Group	€1,000,000.00	0.25%
159	EXPLEO SERVICES	€1,000,000.00	0.25%
160	Financiere Labeyrie Fine Foods	€1,000,000.00	0.25%
161	Fortis 333 Inc	€1,000,000.00	0.25%
162	GALILEO GLOB ED OPERATIONS	€1,000,000.00	0.25%
163	PERALTA INVERSIONES GLOBALES SL	€995,327.27	0.25%
164	CEDACRI MERGECO SPA	€995,000.00	0.25%
165	Genesys Cloud Services Holdings II LLC	€992,500.00	0.25%
166	Hunter Holdco 3 Limited	€962,311.60	0.24%
167	MKS Instruments, Inc.	€912,858.37	0.23%
168	GARFUNKELUX HOLDCO 3 SA	€876,944.00	0.22%
169	GRANITE FRANCE BIDCO	€817,874.15	0.21%

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Portfolio Profile Test Detail

Rank	Obligor Name	Principal Balance	% of Collateral Principal Amount
170	Arvos Bidco S.a.r.l.	€794,290.11	0.20%
171	GCL Holdings S.C.A.	€750,000.00	0.19%
172	LOTTOMATICA SPA/ROMA	€750,000.00	0.19%
173	IQERA GROUP SAS	€715,775.54	0.18%
174	Cordobes Holdco SL	€672,727.27	0.17%
175	OLYMPUS WATER US HOLDING CORPORATION	€649,000.00	0.17%
176	Ignition Topco BV	€645,164.80	0.16%
177	Entain plc	€604,743.08	0.15%
178	ASSEMBLIN CAVERION GROUP	€500,000.00	0.13%
179	KAPLA HOLDING SAS	€469,000.00	0.12%
180	Irca S.P.A.	€350,000.00	0.09%
181	Bertrand Franchise Finance	€300,000.00	0.08%
182	Eleda Management AB	€250,000.00	0.06%
183	Sammontana Italia SPA	€250,000.00	0.06%
184	Castello (BC) Midco S.p.A.	€225,000.00	0.06%
185	UNITED GROUP BV	€200,000.00	0.05%
186	FIBER BIDCO SPA	€151,000.00	0.04%
187	Zayo Group Holdings Inc	€8,027.59	0.00%
Total:		€359,315,064.00	

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Portfolio Profile Test Detail

Collateral Principal
Amount

€392,946,263.69

Test Name

Total

Percent

Non-Euro Obligations

€1,159,900.00

0.30%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Currency Code
ICELAND BONDCO PLC	ICELTD 4.375% 05/15/2028	ISIN	XS2304198331	€1,159,900.00	British Pound
Total:				€1,159,900.00	

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Portfolio Profile Test Detail

Collateral Principal Amount €392,946,263.69

Test Name	Total	Percent
Commitment Amount for Revolving and Delayed Drawdown Collateral Obligations	€250,000.00	0.06%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Facility Type	Loan Type
Eleda Management AB	Delayed Draw Term Loan	LOANX_ID	LX226816	€250,000.00	Delayed Draw Loan	
Total:				€250,000.00		

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Portfolio Profile Test Detail

Collateral Principal Amount	€392,946,263.69		
Test Name	Total	Percent	
Moody's Caa Obligations	€25,634,289.07	6.52%	

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Moody's Rating
Alice Financing SA	ALTICE 3% 01/15/2028	ISIN	XS2102493389	€3,000,000.00	Caa2
ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS3161792406	€1,143,294.00	Caa1
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS3161792661	€108,231.83	Caa1
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	€387,957.67	Caa1
Amedes Holding AG	Facility B Loan	LOANX_ID	LX199035	€1,000,000.00	Caa1
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	€673,093.11	Caa1
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763	€121,197.00	Caa3
Emeria	Facility B Loan	LOANX_ID	LX193463	€2,300,000.00	Caa1
EXPLEO SERVICES	Senior Facility B Loan	LOANX_ID	LX213673	€1,000,000.00	Caa1
Financiere Labeyrie Fine Foods	Facility B Loan	LOANX_ID	LX196522	€1,000,000.00	Caa1
GARFUNKELUX HOLDCO 3 SA	GFKLDE Float 05/01/29	ISIN	XS3075000862	€728,374.00	Caa3
GARFUNKELUX HOLDCO 4 SA	GFKLDE 10.5% 05/01/2030	ISIN	XS3075486152	€148,570.00	Caa3
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	€1,286,458.34	Caa2
GRIFOLS ESCROW ISSUER	GRFSM 3.875% 10/15/2028	ISIN	XS2393001891	€1,950,000.00	Caa1
Ignition Midco B.V.	Senior Facilites	LOANX_ID	LX235453	€645,164.80	****
IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	€715,775.54	Caa3
Mar Bidco S.a r.l.	FACILITY B (EUR)	LOANX_ID	LX194153	€2,000,000.00	****
PATAGONIA BIDCO LIMITED	Facility B2	LOANX_ID	LX199090	€2,000,000.00	Caa1
Rohm Holding GMBH	TL	LOANX_ID	LX228988	€1,000,000.00	Caa1
SIRONA BIDCO	Facility B	LOANX_ID	LX199218	€3,000,000.00	Caa3
Tele Columbus AG	Facility B	LOANX_ID	LX228349	€1,426,172.78	Caa2
Total:				€25,634,289.07	

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Portfolio Profile Test Detail

Collateral Principal Amount	€392,946,263.69		
Test Name	Total	Percent	
S&P CCC Obligations	€22,256,789.07	5.66%	

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	S&P Rating
Altice Financing SA	ALTICE 3% 01/15/2028	ISIN	XS2102493389	€3,000,000.00	CCC
ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS3161792406	€1,143,294.00	CCC+
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS3161792661	€108,231.83	CCC+
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	€387,957.67	CCC+
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	€673,093.11	CCC+
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763	€121,197.00	CCC+
Cuppa Bidco B.V	Term Loan B1	LOANX_ID	LX209709	€2,000,000.00	CCC+
Financiere Labeyrie Fine Foods	Facility B Loan	LOANX_ID	LX196522	€1,000,000.00	CCC+
GARFUNKELUX HOLDCO 3 SA	GFKLDE Float 05/01/29	ISIN	XS3075000862	€728,374.00	CCC+
GARFUNKELUX HOLDCO 4 SA	GFKLDE 10.5% 05/01/2030	ISIN	XS3075486152	€148,570.00	CCC+
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	€1,286,458.34	CCC+
Groupe Babilou	FACILITY TLB4	LOANX_ID	LX237156	€1,000,000.00	CCC+
Ignition Midco B.V.	Senior Facilites	LOANX_ID	LX235453	€645,164.80	****
IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	€715,775.54	CCC+
PATAGONIA BIDCO LIMITED	Facility B2	LOANX_ID	LX199090	€2,000,000.00	CCC+
Polaris Newco LLC	Euro Term Loan	LOANX_ID	LX195132	€2,872,500.00	CCC+
SIRONA BIDCO	Facility B	LOANX_ID	LX199218	€3,000,000.00	CCC
Tele Columbus AG	Facility B	LOANX_ID	LX228349	€1,426,172.78	CCC+
Total:				€22,256,789.07	

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Portfolio Profile Test Detail

Collateral Principal Amount	€392,946,263.69		
Test Name		Total	Percent
PIK Securities		€4,428,406.66	1.13%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Deferred Interest Asset
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	€1,286,458.34	False
IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	€715,775.54	False
Rohm Holding GMBH	TL	LOANX_ID	LX228988	€1,000,000.00	False
Tele Columbus AG	Facility B	LOANX_ID	LX228349	€1,426,172.78	False
Total:				€4,428,406.66	

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Collateral Principal Amount	€392,946,263.69		
Test Name		Total	Percent
Fixed Rate Collateral Debt Obligations		€23,953,250.50	6.10%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Coupon Type
ALLIED UNI HLD / ALL FIN	UNSEAM 3.625% 06/01/2028	ISIN	XS2342057143	€2,496,000.00	Fixed
Altice Financing SA	ALTICE 3% 01/15/2028	ISIN	XS2102493389	€3,000,000.00	Fixed
ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS3161792406	€1,143,294.00	Fixed
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS3161792661	€108,231.83	Fixed
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	€387,957.67	Fixed
ARENA LUX FIN SARL	EMPARQ 1.875% 02/01/2028	ISIN	XS2111944133	€3,000,000.00	Fixed
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763	€121,197.00	Fixed
CAB	BIOGRP 3.375% 02/01/2028	ISIN	XS2294186965	€1,600,000.00	Fixed
GARFUNKELUX HOLDCO 4 SA	GFKLDE 10.5% 05/01/2030	ISIN	XS3075486152	€148,570.00	Fixed
GRIFOLS ESCROW ISSUER	GRFSM 3.875% 10/15/2028	ISIN	XS2393001891	€1,950,000.00	Fixed
IQVIA INC	IQV 2.875% 06/15/2028	ISIN	XS2189947505	€2,000,000.00	Fixed
Nexi SpA	NEXIIM 2.125% 04/30/2029	ISIN	XS2332590475	€2,349,000.00	Fixed
Nobel Bidco B.V	PHIDOM 3.125% 06/15/2028	ISIN	XS2355515516	€3,000,000.00	Fixed
OLYMPUS WTR US HLDG CORP	SOLEIN 3.875% 10/01/2028	ISIN	XS2391351454	€649,000.00	Fixed
PAYSAFE FIN PLC/ PAYSAFE	PSFE 3% 06/15/2029	ISIN	XS2010028426	€1,000,000.00	Fixed
Ziggo B.V.	ZIGGO 2.875% 01/15/2030	ISIN	XS2069016165	€111,000.00	Fixed
ZIGGO BOND CO BV	ZIGGO 3.375% 02/28/2030	ISIN	XS2116386132	€889,000.00	Fixed
Total:				€23,953,250.50	

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Portfolio Profile Test Detail

Collateral Principal Amount

€392,946,263.69

Test Name

Total

Percent

Obligors Domiciled in countries rated < A- by S&P

€13,163,000.00

3.35%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Country Rating - Long-term Foreign Currency - S&P
CASTELLO BC BIDCO SPA	SOMACI Float 11/14/31	ISIN	XS2929905292	€225,000.00	BBB+
Castor SPA	CERVIM FLOAT 02/15/2029	ISIN	XS2445840809	€3,250,000.00	BBB+
CEDACRI MERGECO SPA	CEDCRI 0 05/15/2028	ISIN	XS2345190263	€995,000.00	BBB+
Dedalus Finance GMBH	SENIOR FACILITY B2 EXTENSION	LOANX_ID	LX264063	€2,000,000.00	BBB+
FIBER BIDCO SPA	FEDRIG Float 01/15/2030	ISIN	XS2748964850	€151,000.00	BBB+
Guala Closures Spa	GCLIM Float 06/29/2029	ISIN	XS2702257051	€750,000.00	BBB+
Irca S.P.A.	IRCAIM Float 12/15/2029	ISIN	XS2947181769	€350,000.00	BBB+
LOTTOMATICA SPA/ROMA	GAMENT Float 06/01/2031	ISIN	XS2824640713	€750,000.00	BBB+
Multiversity	MLTIVR FLOAT 05/17/2031	ISIN	XS2816639095	€343,000.00	BBB+
Multiversity	MLTIVR FLOAT10/30/2028	ISIN	XS2401961078	€750,000.00	BBB+
Nexi SpA	NEXIIM 2.125% 04/30/2029	ISIN	XS2332590475	€2,349,000.00	BBB+
Sammontana Italia SPA	SAMMNT Float 10/15/31	ISIN	XS2902582357	€250,000.00	BBB+
TEAMSYSTEM SPA	TITANL Float 7/31/31	ISIN	XS2864287466	€1,000,000.00	BBB+
Total:				€13,163,000.00	

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Portfolio Profile Test Detail

Collateral Principal Amount	€392,946,263.69				
	Test Name		Total	Percent	
	Cov-Lite Loans		€10,077,863.38	2.56%	

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Covenant-lite Loan
Albion Financing 3 SARL	2025-A Refinancing Euro Term Loans	LOANX_ID	LX264917	€1,000,000.00	True
INEOS Finance PLC	New 2027 Euro Term Loans	LOANX_ID	LX190490	€1,949,993.33	True
INEOS Finance PLC	New 2031 Euro Term Loan	LOANX_ID	LX255772	€1,120,000.00	True
INEOS Styrolution Group GMBH	2027 Euro Term Loan	LOANX_ID	LX185237	€2,007,870.05	True
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	€4,000,000.00	True
Total:				€10,077,863.38	

Clarinda Park CLO DAC

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Portfolio Profile Test Detail

Collateral Principal Amount	€392,946,263.69				
Test Name			Total	Percent	
Obligor which is a Portfolio Company			€8,196,693.38	2.09%	

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Obligor which is a Portfolio Company
Applegreen Limited	Facility B Loan	LOANX_ID	LX257761	€2,000,000.00	True
BME Group Holding BV	Facility B2	LOANX_ID	LX217355	€4,196,693.38	True
PATAGONIA BIDCO LIMITED	Facility B2	LOANX_ID	LX199090	€2,000,000.00	True
			Total:	€8,196,693.38	

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Portfolio Profile Test Detail

Collateral Principal Amount	€392,946,263.69		
Test Name		Total	Percent
Obligations with total obligor indebtedness >= 150,000,000 EUR and < 250,000,000 EUR		€794,290.11	0.20%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance	Obligor Indebtedness
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	€673,093.11	€232,200,000.00
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763	€121,197.00	€232,200,000.00
Total:				€794,290.11	

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Portfolio Profile Test Detail

Collateral Principal Amount		€392,946,263.69	
Test Name		Total	Percent
Largest S&P Industry		€39,862,311.60	10.14%
Second Largest S&P Industry		€30,902,010.23	7.86%
Third Largest S&P Industry		€29,838,328.64	7.59%
Three Largest S&P Industry (combined)		€100,602,650.47	25.60%

Rank	S&P Industry	Principal Balance	% of Collateral Principal Amount
1	Healthcare Providers and Services (39)	€39,862,311.60	10.14%
2	Software (53)	€30,902,010.23	7.86%
3	Diversified Telecommunication Services (58)	€29,838,328.64	7.59%
4	Building Products (9)	€23,736,967.58	6.04%
5	Food Products (34)	€20,781,189.36	5.29%
6	Pharmaceuticals (41)	€20,749,501.47	5.28%
7	Chemicals (3)	€16,972,422.39	4.32%
8	Financial Services (44)	€13,688,487.82	3.48%
9	Machinery (13)	€13,476,442.96	3.43%
10	Commercial Services and Supplies (15)	€12,646,000.00	3.22%
11	Diversified Consumer Services (64)	€10,707,717.10	2.72%
12	Biotechnology (40)	€8,567,011.24	2.18%
13	Healthcare Equipment and Supplies (38)	€8,480,868.19	2.16%
14	Consumer Staples Distribution & Retail (32)	€8,034,900.00	2.04%
15	Specialty Retail (31)	€7,451,049.36	1.90%
16	Hotels, Restaurants and Leisure (26)	€7,404,743.08	1.88%
17	Media (27)	€7,234,172.78	1.84%
18	Trading Companies and Distributors (14)	€7,180,000.00	1.83%
19	Automobile Components (21)	€6,608,695.65	1.68%
20	Transportation Infrastructure (20)	€6,500,000.00	1.65%
21	Professional Services (68)	€6,350,000.00	1.62%
22	Insurance (47)	€6,250,000.00	1.59%

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Portfolio Profile Test Detail

Rank	S&P Industry	Principal Balance	% of Collateral Principal Amount
23	Construction and Engineering (10)	€6,160,919.34	1.57%
24	Leisure Products (24)	€6,005,592.69	1.53%
25	Household Durables (23)	€4,000,000.00	1.02%
26	Construction Materials (4)	€3,969,000.00	1.01%
27	Broadline Retail (30)	€3,000,000.00	0.76%
28	Containers and Packaging (5)	€2,901,000.00	0.74%
29	Capital Markets (46)	€2,500,000.00	0.64%
30	IT Services (51)	€2,317,874.15	0.59%
31	Real Estate Management and Development (48)	€2,300,000.00	0.59%
32	Life Sciences Tools and Services (66)	€2,000,000.00	0.51%
33	Electrical Equipment (11)	€2,000,000.00	0.51%
34	Beverages (33)	€2,000,000.00	0.51%
35	Personal Care Products (37)	€1,500,000.00	0.38%
36	Entertainment (71)	€1,100,000.00	0.28%
37	Interactive Media & Services (73)	€1,000,000.00	0.25%
38	Wireless Telecommunication Services (59)	€1,000,000.00	0.25%
39	Textiles, Apparel and Luxury Goods (25)	€1,000,000.00	0.25%
40	Semiconductors and Semiconductor Equipment (57)	€912,858.37	0.23%
41	Electronic Equipment, Instruments and Components (56)	€225,000.00	0.06%
Total:		€359,315,064.00	

Clarinda Park CLO DAC

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Portfolio Profile Test Detail

Collateral Principal Amount €392,946,263.69

Test Name	Total	Percent
Top Ten Obligors (Combined)	€49,495,846.73	12.60%

Rank	Obligor Name	Principal Balance	% of Collateral Principal Amount
1	Ziggo B.V.	€7,000,000.00	1.78%
2	GRIFOLS SA	€6,733,677.91	1.71%
3	SYNLAB BONDCO PLC	€5,000,000.00	1.27%
4	CAB	€4,900,000.00	1.25%
5	Telenet Operatives NV	€4,850,000.00	1.23%
6	Tackle S.a.r.l.	€4,413,934.43	1.12%
7	Froneri International Limited	€4,250,000.00	1.08%
8	BME Group Holding BV	€4,196,693.38	1.07%
9	Paysafe Group Holdings II Limited	€4,151,541.01	1.06%
10	Nobel Bidco B.V	€4,000,000.00	1.02%
Total:		€49,495,846.73	

Clarinda Park CLO DAC

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Portfolio Profile Detail Bivariate Risk Table

There is currently no data for this report.

Clarinda Park CLO DAC

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Additional Limitations Details

Target Par Amount €400,000,000.00

Test Name	Total	Percent
Loss Mitigation and Extended Loss Mitigation Loans Cumulative acquired by Int./Prin. Proceeds (Target Par Amount)	€283,253.42	0.07%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance
COLISEE GROUP	Term Loan B	LOANX_ID	LX279043	€283,253.42
Total:				€283,253.42

Clarinda Park CLO DAC

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Additional Limitations Details

Target Par Amount €400,000,000.00

Test Name	Total	Percent
Loss Mitigation Loans and Extended Loss Mitigation Loans Cumulative acquired by Principal Proceeds (Target Par Amount)	€283,253.42	0.07%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance
COLISEE GROUP	Term Loan B	LOANX_ID	LX279043	€283,253.42
Total:				€283,253.42

Clarinda Park CLO DAC

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Additional Limitations Details

Target Par Amount €400,000,000.00

Test Name	Total	Percent
Loss Mitigation Loans Current (Target Par Amount)	€283,253.42	0.07%

Issuer Name	Security Name	Identifier Type	Identifier	Principal Balance
COLISEE GROUP	Term Loan B	LOANX_ID	LX279043	€283,253.42
Total:				€283,253.42

Clarinda Park CLO DAC
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Deferring Securities

Issuer Name	Security Name	Identifier	Principal Balance Including PIK	Principal Balance Excluding PIK
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Clarinda Park CLO DAC

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BCF Requirement

Test Name	Calculation	Result Value	Trigger Value	Result
BCF Requirement	$(A+B+C) / (D+E+F+G+H+I)$	81.14%	50.00%	Passed

Item Name	Detail Amount	Sub Total Amount	Total Amount	Total Variable
Originator Requirement (a) APB			€19,874,591.13	(A)
BCF Requirement (a) Loss Mitigation Loans			€0.00	(B)
BCF Requirement (a) Principal Proceeds			€300,408,450.64	(C)
BCF Requirement (b) APB			€360,820,173.87	(D)
BCF Requirement (b) Loss Mitigation Loans			€283,253.42	(E)
BCF Requirement (b) Principal Proceeds of the Unused Proceeds Account			€0.00	(F)
BCF Requirement (b) Principal Proceeds of the Principal Account			€3,739,530.46	(G)
BCF Requirement (b) Principal Proceeds of the Principal Account - Unscheduled			€24,385,957.42	(H)
BCF Requirement (b) Principal Proceeds of the MMF Principal Account			€5,500,000.00	(I)

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Hedge Detail

Asset Hedges

Trade Date	Issuer Name	Asset Description	Hedge Type	Counterparty	Notional Amount	Swap Exchange Rate	Pay to Counterparty Currency	Receive from Counterparty Currency	Counterparty Receipt	Counterparty Payment	Moody's Rating (LT / ST)	S&P Rating (LT / ST)
05/21/2021	ICELAND BONDCO PLC	ICELTD 4.375% 05/15/2028	Cross Currency Swap	J.P. Morgan SE	£1,000,000.00	1.1599 EUR = 1 GBP	GBP	EUR	€14,475.29	(£10,815.97)	A1 /P-1	A+ /A-1
11/17/2023	Comet Bidco Limited	Facility B	Cross Currency Swap	JP Morgan SE	£0.00	1.14875188 EUR = 1 GBP	GBP	EUR				

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S&P Ratings Detail

Total: €360,820,173.87

Issuer Name	Security Name	Commitment Amount	Market Identifier	Security Type	Corporate Credit Rating	Corporate Credit Rating - Watchlist Status	Security Rating	Security Rating - Watchlist Status	S&P Rating
A Friedrich Flender AG		€1,000,000.00			B	Neutral			
	Facility B1 Loan	€1,000,000.00	LX191143	Loan			B	Neutral	B
Ace Bidco GMBH		€1,333,333.34			B	Neutral			
	B2	€1,333,333.34	LX255578	Loan			B	Neutral	B
AD Education SASU		€1,000,000.00			B-	Neutral			
	Senior Facility B Commitment	€1,000,000.00	LX249460	Loan			B-	Neutral	B-
AI Silk Midco		€1,250,000.00			B-	Neutral			
	Term B	€1,250,000.00	LX226415	Loan			B-	Neutral	B-
AI Sirona Luxembourg Acquisition Sarl		€1,000,000.00			B	Neutral			
	FACILITY B3	€1,000,000.00	LX226715	Loan			B	Neutral	B
Albion Financing 3 SARL		€1,000,000.00			BB-	Neutral			
	2025-A Refinancing Euro Term Loans	€1,000,000.00	LX264917	Loan			BB-	Neutral	BB-
ALLIED UNI HLD / ALL FIN		€2,496,000.00			B	Neutral			
	UNSEAM 3.625% 06/01/2028	€2,496,000.00	XS2342057143	Bond			B	Neutral	B
Altice Financing SA		€3,000,000.00			CCC	Neutral			
	ALTICE 3% 01/15/2028	€3,000,000.00	XS2102493389	Bond			CCC	Neutral	CCC
ALTICE FRAN LUX 3/HOLD 1		€1,639,483.50			CCC+	Neutral			
	SFRFP 4.75% 10/15/2030	€1,143,294.00	XS3161792406	Bond			CCC+	Neutral	CCC+
	SFRFP 5.5% 10/15/2031	€108,231.83	XS3161792661	Bond			CCC+	Neutral	CCC+
	SFRFP 5.625% 06/15/2032	€387,957.67	XS3161793123	Bond			CCC+	Neutral	CCC+
Amber Finco PLC		€1,000,000.00			BB-	Neutral			
	Facility B3	€1,000,000.00	LX264326	Loan			BB-	Neutral	BB-
Amedes Holding AG		€1,000,000.00			B-	Neutral			
	Facility B Loan	€1,000,000.00	LX199035	Loan			B-	Neutral	B-

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S&P Ratings Detail

Total: €360,820,173.87

Issuer Name	Security Name	Commitment Amount	Market Identifier	Security Type	Corporate Credit Rating	Corporate Credit Rating - Watchlist Status	Security Rating	Security Rating - Watchlist Status	S&P Rating
Ammega Group BV		€1,884,313.00			B-	Neutral			
	Term Loan B2	€1,884,313.00	LX213528	Loan			B-	Neutral	B-
Apex Group Treasury Ltd		€2,500,000.00			B-	Neutral			
	2025 Refinancing EUR Term Loan	€2,500,000.00	LX259078	Loan			B-	Neutral	B-
Applegreen Limited		€2,000,000.00			B-	Neutral			
	Facility B Loan	€2,000,000.00	LX257761	Loan			B-	Neutral	B-
Areas Worldwide SA		€1,750,000.00			B	Neutral			
	Facility B5 2026	€1,750,000.00	LX278538	Loan			B	Neutral	B
ARENA LUX FIN SARL		€3,000,000.00			BB	Neutral			
	EMPARQ 1.875% 02/01/2028	€3,000,000.00	XS2111944133	Bond			BB	Neutral	BB
Artemis Acquisitions UK Limited		€1,100,000.00			B	Neutral			
	FACILITY B6	€1,100,000.00	LX259024	Loan			B	Neutral	B
Arvos Bidco S.a.r.l.		€794,290.11			CCC+	Neutral			
	Initial B4 Euro Facility	€673,093.11	LX229762	Loan					CCC+
	Initial Euro Term Loan	€121,197.00	LX229763	Loan			CCC+	Neutral	CCC+
ASSEMBLIN CAVERION GROUP		€500,000.00			B+	Neutral			
	ASSEMB FRN	€500,000.00	XS2842976289	Bond			B+	Neutral	B+
Athena Bidco SaS		€3,750,000.00			B	Neutral			
	Facility B3	€3,750,000.00	LX270141	Loan			B	Neutral	B
Auris Luxembourg III S.A.R.L.		€2,000,000.00			B	Neutral			
	FACILITY B7	€2,000,000.00	LX265182	Loan			B	Neutral	B
AVIV Group GmbH		€1,888,000.00			B-	Neutral			
	Term Loan B	€1,888,000.00	LX258039	Loan			B-	Neutral	B-

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S&P Ratings Detail

Total: €360,820,173.87

Issuer Name	Security Name	Commitment Amount	Market Identifier	Security Type	Corporate Credit Rating	Corporate Credit Rating - Watchlist Status	Security Rating	Security Rating - Watchlist Status	S&P Rating
BANIJAY ENTERTAINMENT		€1,100,000.00			B+	Neutral			
	Facility B4 Loan	€1,100,000.00	LX257835	Loan			B+	Neutral	B+
Barentz Bidco BV		€1,833,333.33			B	Neutral			
	FACILITY B3	€1,833,333.33	LX258723	Loan			B	Neutral	B
Bellis Acquisition Company PLC		€3,000,000.00			B	Neutral			
	Facility B Loan	€3,000,000.00	LX230713	Loan			B	Neutral	B
Belron UK Finance PLC		€3,750,000.00			BB-	Neutral			
	2031 Euro Incremental Term Loans	€3,750,000.00	LX247575	Loan			BB-	Neutral	BB-
Bertrand Franchise Finance		€300,000.00			B-	Neutral			
	BERFRA 0 6.00Y Corp Float	€300,000.00	XS2831749481	Bond			B-	Neutral	B-
Betclic Everest Group		€1,000,000.00			B+	Neutral			
	Facility B Loan	€1,000,000.00	LX254753	Loan			B+	Neutral	B+
BME Group Holding BV		€4,196,693.38			B-	Neutral			
	Facility B2	€4,196,693.38	LX217355	Loan			B-	Neutral	B-
Bock Capital Bidco B.V.		€2,000,000.00			B	Neutral			
	Term Loan B	€2,000,000.00	LX194536	Loan			B	Neutral	B
Boels Topholding B.V.		€2,577,586.00			BB	Neutral			
	Facility B3	€2,577,586.00	LX257760	Loan			BB	Neutral	BB
Boluda Towage S.L.		€1,500,000.00			BB-	Neutral			
	Facility B3	€1,500,000.00	LX228682	Loan			BB-	Neutral	BB-
Boxer Parent Company Inc		€3,506,359.57			B	Neutral			
	2031 Replacement Euro Term Loan	€3,506,359.57	LX258134	Loan			B	Neutral	B
Breitling Financing S.a.r.l.		€1,000,000.00			B-	Neutral			
	Term Loan B	€1,000,000.00	LX199187	Loan			B-	Neutral	B-

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S&P Ratings Detail

Total: €360,820,173.87

Issuer Name	Security Name	Commitment Amount	Market Identifier	Security Type	Corporate Credit Rating	Corporate Credit Rating - Watchlist Status	Security Rating	Security Rating - Watchlist Status	S&P Rating
CAB		€4,900,000.00			B	Neutral			
	BIOGRP 3.375% 02/01/2028	€1,600,000.00	XS2294186965	Bond			B	Neutral	B
	Facility B Loan	€3,300,000.00	LX192244	Loan			B	Neutral	B
Care Bidco SAS		€2,000,000.00			B	Neutral			
	Facility B Loan	€2,000,000.00	LX194161	Loan			B	Neutral	B
Casper Bidco SASU		€3,750,000.00			B-	Neutral			
	Facility B6	€3,750,000.00	LX257859	Loan			B-	Neutral	B-
CASTELLO BC BIDCO SPA		€225,000.00			B	Neutral			
	SOMACI Float 11/14/31	€225,000.00	XS2929905292	Bond			B	Neutral	B
Castor SPA		€3,250,000.00			B	Neutral			
	CERVIM FLOAT 02/15/2029	€3,250,000.00	XS2445840809	Bond			B	Neutral	B
CD&R Firefly Bidco PLC		€3,000,000.00			B	Neutral			
	FACILITY B11	€3,000,000.00	LX259865	Loan			B	Neutral	B
CEDACRI MERGECO SPA		€995,000.00			B	Neutral			
	CEDCRI 0 05/15/2028	€995,000.00	XS2345190263	Bond			B	Neutral	B
Celeste Bidco B.V		€2,000,000.00			B	Neutral			
	Facility B2	€2,000,000.00	LX258494	Loan			B	Neutral	B
CEP V Investment 23 S.a r.l.		€1,250,000.00			B	Neutral			
	TLB	€1,250,000.00	LX202330	Loan			B	Neutral	B
Cheplapharm Arzneimittel GmbH		€1,000,000.00			B	Neutral			
	Term Facility B	€1,000,000.00	LX202725	Loan			B	Neutral	B
Chrysaor Bidco Sarl		€1,500,000.00			B	Neutral			
	Term Loan B	€1,500,000.00	LX272221	Loan			B	Neutral	B

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S&P Ratings Detail

Total: €360,820,173.87

Issuer Name	Security Name	Commitment Amount	Market Identifier	Security Type	Corporate Credit Rating	Corporate Credit Rating - Watchlist Status	Security Rating	Security Rating - Watchlist Status	S&P Rating
CIRCET EUROPE		€3,750,000.00			B+	Neutral			
	Senior Facility B Loan	€3,750,000.00	LX196125	Loan			B+	Neutral	B+
CLARIOS GLOBAL LP		€2,858,695.65			BB-	Neutral			
	TLB	€2,858,695.65	LX236134	Loan			BB-	Neutral	BB-
Claudius Finance Parent SARL		€3,500,000.00			B+	Neutral			
	FACILITY B5	€2,500,000.00	LX258016	Loan			B+	Neutral	B+
	Term Loan B4	€1,000,000.00	LX257805	Loan			B+	Neutral	B+
Concorde Luxembourg S.a.r.l.		€1,000,000.00			B-	Neutral			
	Facility 2025 TLB	€1,000,000.00	LX259411	Loan			B-	Neutral	B-
Cooper Consumer Health		€1,000,000.00			B	Neutral			
	FACILITY B4	€1,000,000.00	LX265279	Loan			B	Neutral	B
Cordobes Holdco SL		€672,727.27			****	****			
	Facility B Loan	€672,727.27	LX202358	Loan			****	****	****
CTEC III Gmbh		€2,694,409.85			B	Neutral			
	Term FACILITY B	€2,694,409.85	LX202118	Loan			B	Neutral	B
Cuppa Bidco B.V		€2,000,000.00			CCC+	Neutral			
	Term Loan B1	€2,000,000.00	LX209709	Loan			CCC+	Neutral	CCC+
DECHRA PHARMACEUTICALS HOLDINGS LIMITED		€2,000,000.00			B-	Neutral			
	Facility B2 Loan	€2,000,000.00	LX254370	Loan			B-	Neutral	B-
Dedalus Finance GMBH		€2,000,000.00			B-	Neutral			
	SENIOR FACILITY B2 EXTENSION	€2,000,000.00	LX264063	Loan			B-	Neutral	B-
ECOTONE HoldCo III S.A.S		€1,200,000.00			B-	Neutral			
	FACILITY B3	€1,200,000.00	LX274435	Loan					B-

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S&P Ratings Detail

Total: €360,820,173.87

Issuer Name	Security Name	Commitment Amount	Market Identifier	Security Type	Corporate Credit Rating	Corporate Credit Rating - Watchlist Status	Security Rating	Security Rating - Watchlist Status	S&P Rating
EG Finco Ltd		€1,451,049.36			B	Neutral			
	FACILITY B3	€1,451,049.36	LX266644	Loan			B	Neutral	B
Eleda Management AB		€250,000.00			B	Neutral			
	Delayed Draw Term Loan	€250,000.00	LX226816	Loan			B	Neutral	B
ELSAN SAS		€2,000,000.00			B	Neutral			
	Facility B6	€2,000,000.00	LX259867	Loan			B	Neutral	B
Emeria		€2,300,000.00			B-	Neutral			
	Facility B Loan	€2,300,000.00	LX193463	Loan			B-	Neutral	B-
Entain Holdings (Gibraltar) Limited		€604,743.08			BB-	Neutral			
	FACILITY B4	€604,743.08	LX230557	Loan			BB-	Neutral	BB-
Ephios Subco 3 S.à r.l		€1,000,000.00			B	Neutral			
	Facility B EUR 1BN	€1,000,000.00	LX246913	Loan			B+	Neutral	B
Esmalglass-Itaca Group		€2,500,000.00			B-	Neutral			
	TLB	€2,500,000.00	LX202736	Loan			B-	Neutral	B-
EXPLEO SERVICES		€1,000,000.00			B-	Neutral			
	Senior Facility B Loan	€1,000,000.00	LX213673	Loan			B-	Neutral	B-
FIBER BIDCO SPA		€151,000.00			B-	Neutral			
	FEDRIG Float 01/15/2030	€151,000.00	XS2748964850	Bond			B-	Neutral	B-
Financiere Colisee		€1,075,000.00			CCC-	On Watchlist			
	Facility B2	€1,075,000.00	LX195644	Loan			CCC-	Neutral	CCC-
Financiere Labeyrie Fine Foods		€1,000,000.00			CCC+	Neutral			
	Facility B Loan	€1,000,000.00	LX196522	Loan			CCC+	Neutral	CCC+
Financiere Mendel SAS		€3,250,000.00			B	Neutral			
	TLB	€3,250,000.00	LX259022	Loan			B	Neutral	B

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Finco Utilitas BV		€1,333,333.33			B	Neutral			
	FACILITY B2	€1,333,333.33	LX263878	Loan			B	Neutral	B
Fortis 333 Inc		€1,000,000.00			B	Neutral			
	Euro Term B Loans	€1,000,000.00	LX258423	Loan			B	Neutral	B
Froneri International Limited		€4,250,000.00			BB-	Neutral			
	TL	€4,250,000.00	LX244533	Loan			BB-	Neutral	BB-
Fugue Finance B.V.		€1,000,000.00			B	Neutral			
	11th Amendment Euro Term	€1,000,000.00	LX255858	Loan			B	Neutral	B
GALILEO GLOB ED OPERATIONS		€1,000,000.00			B	Neutral			
	B4	€1,000,000.00	LX259242	Loan			B	Neutral	B
GARFUNKELUX HOLDCO 3 SA		€728,374.00			CCC+	Neutral			
	GFKLDE Float 05/01/29	€728,374.00	XS3075000862	Bond			CCC+	Neutral	CCC+
GARFUNKELUX HOLDCO 4 SA		€148,570.00			CCC+	Neutral			
	GFKLDE 10.5% 05/01/2030	€148,570.00	XS3075486152	Bond					CCC+
Genesys Cloud Services Holdings II LLC		€992,500.00			B	Neutral			
	2025 Euro Term Loan	€992,500.00	LX257847	Loan			B	Neutral	B
GHD Gesundheits GmbH Deutschland		€1,286,458.34			CCC+	Neutral			
	Facility B loan	€1,286,458.34	LX181787	Loan			CCC+	Neutral	CCC+
GRANITE FRANCE BIDCO		€817,874.15			B-	Neutral			
	TLB	€817,874.15	LX207140	Loan			B-	Neutral	B-
GRIFOLS ESCROW ISSUER		€1,950,000.00			BB-	Neutral			
	GRFSM 3.875% 10/15/2028	€1,950,000.00	XS2393001891	Bond			B	Neutral	BB-
Grifols Worldwide Operations Ltd.		€4,783,677.91			BB-	Neutral			
	Euro Tranche B Term Loan	€4,783,677.91	LX183734	Loan			BB-	Neutral	BB-

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Groupe Babilou		€1,000,000.00			CCC+	Neutral			
	FACILITY TLB4	€1,000,000.00	LX237156	Loan			CCC+	Neutral	CCC+
Guala Closures Spa		€750,000.00			B	Neutral			
	GCLIM Float 06/29/2029	€750,000.00	XS2702257051	Bond			B	Neutral	B
HERENS HOLDCO S.A R.L.		€2,000,000.00			B-	Neutral			
	Facility B (EUR) Loans	€2,000,000.00	LX194449	Loan			B-	Neutral	B-
Hestiafloor 2		€4,000,000.00			B	Neutral			
	Term B	€4,000,000.00	LX265116	Loan			B	Neutral	B
HIG Finance 2 Limited		€1,000,000.00			B	Neutral			
	2025-3 Euro Refinancing Term Loan	€1,000,000.00	LX277611	Loan			B	Neutral	B
HomeVi SAS		€3,000,000.00			B	Neutral			
	Term Loan B	€3,000,000.00	LX266909	Loan			B	Neutral	B
House of HR NV		€2,000,000.00			B	Neutral			
	Additional Facility B2 Loan	€2,000,000.00	LX230415	Loan			B	Neutral	B
Hunter Holdco 3 Limited		€962,311.60			B-	Neutral			
	Initial Euro Term Loan	€962,311.60	LX196751	Loan			B-	Neutral	B-
ICELAND BONDCO PLC		€1,159,900.00			B	Neutral			
	ICELTD 4.375% 05/15/2028	€1,159,900.00	XS2304198331	Bond			B	Neutral	B
IDEMIA GROUP		€3,000,000.00			B	Neutral			
	Facility B5	€3,000,000.00	LX225618	Loan			B	Neutral	B
Ignition Midco B.V.		€1,075,274.67			****	****			
	2nd Lien Holdco PIK Facility	€430,109.87	LX235455	Loan			****	****	****
	Senior Facilities	€645,164.80	LX235453	Loan			****	****	****

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IGT Holding IV AB		€1,000,000.00			B	Neutral			
	B4 Incremental Facility	€1,000,000.00	LX238948	Loan			B	Neutral	B
INEOS Finance PLC		€3,069,993.33			BB-	Neutral			
	New 2027 Euro Term Loans	€1,949,993.33	LX190490	Loan			BB-	Neutral	BB-
	New 2031 Euro Term Loan	€1,120,000.00	LX255772	Loan			BB-	Neutral	BB-
INEOS Styrolution Group GMBH		€2,007,870.05			BB-	Neutral			
	2027 Euro Term Loan	€2,007,870.05	LX185237	Loan			BB-	Neutral	BB-
INNIO Group Hldg GmbH		€2,312,839.85			B+	Neutral			
	Amended Facility B	€2,312,839.85	LX255443	Loan			B+	Neutral	B+
Inovie Group		€3,000,000.00			B-	Neutral			
	Facility B	€3,000,000.00	LX191106	Loan			B-	Neutral	B-
Inspired Finco Holdings Limited		€2,000,000.00			B	Neutral			
	TL B6 (A)	€2,000,000.00	LX258502	Loan			B	Neutral	B
IQERA GROUP SAS		€715,775.54			CCC+	Neutral			
	LOUBID 0% 04/30/2030	€715,775.54	XS3067506231	Bond			CCC+	Neutral	CCC+
IQVIA INC		€2,000,000.00			BB+	Neutral			
	IQV 2.875% 06/15/2028	€2,000,000.00	XS2189947505	Bond			BB	Neutral	BB+
Irca S.P.A.		€350,000.00			B-	Neutral			
	IRCAIM Float 12/15/2029	€350,000.00	XS2947181769	Bond			B-	Neutral	B-
IVC Acquisition LTD		€4,000,000.00			B-	Neutral			
	FACILITY B11	€4,000,000.00	LX257767	Loan			B-	Neutral	B-
KAPLA HOLDING SAS		€469,000.00			B+	Neutral			
	KILOTO Float 7/31/2030	€469,000.00	XS2756269960	Bond			B+	Neutral	B+

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Lernen Bidco Ltd		€1,000,000.00			B-	Neutral			
	Facility B3	€1,000,000.00	LX277510	Loan			B-	Neutral	B-
LOTTOMATICA SPA/ROMA		€750,000.00			BB	Neutral			
	GAMENT Float 06/01/2031	€750,000.00	XS2824640713	Bond			BB	Neutral	BB
LSF10 Edilians Investments SARL		€2,000,000.00			B+	Neutral			
	Facility B4	€2,000,000.00	LX264883	Loan			B+	Neutral	B+
LSF10 XL Investments S.a.r.l.		€1,706,940.87			B-	Possible Upgrade			
	Facility B5	€1,706,940.87	LX264968	Loan			B-	Neutral	B
Mar Bidco S.a r.l.		€2,000,000.00			****	****			
	FACILITY B (EUR)	€2,000,000.00	LX194153	Loan			****	****	****
MARKET BIDCO LIMITED		€1,125,000.00			B	Neutral			
	Facility B3	€1,125,000.00	LX249633	Loan			B+	Neutral	B
MasOrange Holdco Limited		€3,000,000.00			BB+	Possible Upgrade			
	FACILITY B5	€3,000,000.00	LX259202	Loan			BB+	Possible Upgrade	BBB-
McAfee Corp		€2,908,150.66			B-	Neutral			
	Term Loan B	€2,908,150.66	LX233937	Loan			B-	Neutral	B-
Mediawan Financing		€1,000,000.00			B	Neutral			
	TLB 2	€1,000,000.00	LX269884	Loan			B	Neutral	B
Mediq B.V.		€2,500,000.00			B-	Neutral			
	Facility B Loan	€2,500,000.00	LX192775	Loan			B-	Neutral	B-
Mehilainen Yhtiot Oy		€2,000,000.00			B	Neutral			
	Facility B7	€2,000,000.00	LX264796	Loan			B	Neutral	B
Mermaid Bidco Inc		€1,100,000.00			B	Neutral			
	Facility B (EUR) Loan	€1,100,000.00	LX236699	Loan			B	Neutral	B

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Mistral Holdco SAS		€1,500,000.00			****	****			
	Facility B Loan	€1,500,000.00	LX191239	Loan			****	****	****
MKS Instruments, Inc.		€912,858.37			BB	Neutral			
	Facility 2025 - TLB	€912,858.37	LX257504	Loan			BB	Neutral	BB
Multiversity		€1,093,000.00			B	Neutral			
	MLTIVR FLOAT 05/17/2031	€343,000.00	XS2816639095	Bond			B	Neutral	B
	MLTIVR FLOAT10/30/2028	€750,000.00	XS2401961078	Bond			B	Neutral	B
Neuraxpharm Arzneimittel GmbH		€1,000,000.00			B	Neutral			
	FACILITY B3	€633,857.14	LX266394	Loan					B
	FACILITY B4	€366,142.86	LX266635	Loan			B	Neutral	B
Nexi SpA		€2,349,000.00			BBB-	Neutral			
	NEXIIM 2.125% 04/30/2029	€2,349,000.00	XS2332590475	Bond			BBB-	Neutral	BBB-
NJJ Continental S.A.		€1,000,000.00			BB-	Neutral			
	Facility B3	€1,000,000.00	LX257770	Loan			BB-	Neutral	BB-
Nobel Bidco B.V		€4,000,000.00			B	Neutral			
	Facility B Loan	€1,000,000.00	LX195412	Loan			B	Neutral	B
	PHIDOM 3.125% 06/15/2028	€3,000,000.00	XS2355515516	Bond			B	Neutral	B
Nobian Finance BV		€1,250,000.00			B	Neutral			
	TLB	€1,250,000.00	LX246433	Loan			B	Neutral	B
Nouryon Finance B.V.		€2,276,536.32			B+	Neutral			
	TLB	€2,276,536.32	LX234053	Loan			B+	Neutral	B+
OAT BIDCO LTD		€1,000,000.00			B	Neutral			
	Facility B Loan	€1,000,000.00	LX248915	Loan			B	Neutral	B

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Obol France 3 SAS		€1,364,717.10			B-	Neutral			
	FACILITY B3	€1,364,717.10	LX239000	Loan			B-	Neutral	B-
OCS Group Holding Ltd		€1,000,000.00			B	Neutral			
	Facility B4	€1,000,000.00	LX273400	Loan			B	Neutral	B
Odido Holding BV		€3,250,000.00			B	Neutral			
	FACILITY B2	€3,250,000.00	LX259293	Loan			B	Neutral	B
OLYMPUS WTR US HLDG CORP		€649,000.00			B-	Neutral			
	SOLEIN 3.875% 10/01/2028	€649,000.00	XS2391351454	Bond			B-	Neutral	B-
Organon & Co.		€1,671,960.95			BB	Neutral			
	TLB	€1,671,960.95	LX256012	Loan			BB	Neutral	BB
PATAGONIA BIDCO LIMITED		€2,000,000.00			CCC+	Neutral			
	Facility B2	€2,000,000.00	LX199090	Loan			CCC+	Neutral	CCC+
PAYSAFE FIN PLC/PAYSAFE		€1,000,000.00			B	Neutral			
	PSFE 3% 06/15/2029	€1,000,000.00	XS2010028426	Bond			B	Neutral	B
Paysafe Holdings US Corp		€3,151,541.01			B	Neutral			
	Facility B2 Loan	€3,151,541.01	LX195448	Loan			B	Neutral	B
PEARLS (Netherlands) Bidco B.V.		€1,680,000.00			B-	Neutral			
	Facility B (EUR) Loan	€1,680,000.00	LX202499	Loan			B-	Neutral	B-
Peer Holding III B.V.		€3,000,000.00			BB+	Neutral			
	B6B	€1,000,000.00	LX259874	Loan			BB+	Neutral	BB+
	Facility B7B	€2,000,000.00	LX271390	Loan			BB+	Neutral	BB+
Pegasus Bidco BV		€2,635,862.09			B+	Neutral			
	2025-1 EURO TERM LOANS	€2,635,862.09	LX269900	Loan			B+	Neutral	B+

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PERALTA INVERSIONES GLOBALES SL		€995,327.27			B	Neutral			
	Incremental Facility B2	€995,327.27	LX258021	Loan			B	Neutral	B
Piolin Bidco, S.A.U.		€1,591,658.26			B-	Neutral			
	TLB B5	€1,591,658.26	LX269818	Loan			B-	Neutral	B-
Platform Bidco Limited		€1,800,000.00			B-	Neutral			
	Senior Facility B (EUR)	€1,800,000.00	LX195825	Loan			B-	Neutral	B-
Platin2025 S.a r.l.		€3,500,000.00			B	Neutral			
	FACILITY B	€3,500,000.00	LX259019	Loan			B	Neutral	B
Polaris Newco LLC		€2,872,500.00			CCC+	Neutral			
	Euro Term Loan	€2,872,500.00	LX195132	Loan			CCC+	Neutral	CCC+
Precise Bidco BV		€2,500,000.00			B	Neutral			
	FACILITY B6	€2,500,000.00	LX257766	Loan			B	Neutral	B
Pug LLC		€1,000,000.00			B-	Neutral			
	Facility TLB	€1,000,000.00	LX228036	Loan			B-	Neutral	B-
Quimper AB		€3,500,000.00			B+	Neutral			
	NEW TERM FAC B 2024	€3,500,000.00	LX250873	Loan			B+	Neutral	B+
Radar Bidco SARL		€1,000,000.00			B+	Neutral			
	TLB	€1,000,000.00	LX281376	Loan			B+	Neutral	B+
Rainbow Finco S.a.r.l.		€1,500,000.00			B	Neutral			
	Facility B2 Loan	€1,500,000.00	LX202335	Loan			B	Neutral	B
Ramsay Generale de Sante		€2,000,000.00			BB-	Neutral			
	Facility B5	€2,000,000.00	LX258050	Loan			BB-	Neutral	BB-
Ramudden Global (Group) GmbH		€1,000,000.00			B	Neutral			
	FACILITY TLB 4	€1,000,000.00	LX259290	Loan			B	Neutral	B

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Recipharm AB (publ)		€3,750,000.00			B-	Neutral			
	Facility B Loan	€3,750,000.00	LX193550	Loan			B-	Neutral	B-
Rocket Software, Inc.		€2,500,000.00			B-	Neutral			
	2021 Euro Term Loan	€2,500,000.00	LX217144	Loan			B-	Neutral	B-
Rohm Holding GMBH		€1,000,000.00			B-	Neutral			
	TL	€1,000,000.00	LX228988	Loan			B-	Neutral	B-
ROSSINI SARL		€1,060,670.26			B	Neutral			
	ROSINI 0 12/31/2029	€1,060,670.26	XS2854309684	Bond			B	Neutral	B
Rubix Group Finco Limited		€2,500,000.00			B	Neutral			
	Term Loan B	€2,500,000.00	LX246193	Loan			B	Neutral	B
SAM Bidco		€1,500,000.00			B	Neutral			
	Facility B6	€1,500,000.00	LX225334	Loan			B	Neutral	B
Sammontana Italia SPA		€250,000.00			B	Neutral			
	SAMMNT Float 10/15/31	€250,000.00	XS2902582357	Bond			B	Neutral	B
Schoen Klinik SE		€1,000,000.00			B+	Neutral			
	FACILITY B2	€1,000,000.00	LX258367	Loan			B+	Neutral	B+
Scientific Games Holdings LP		€1,000,000.00			B-	Neutral			
	Term Loan B	€1,000,000.00	LX202415	Loan			B-	Neutral	B-
SEINE HOLDCO SAS		€1,500,000.00			B+	Neutral			
	2023 Facility B	€1,500,000.00	LX220198	Loan			B+	Neutral	B+
SHERWOOD FINANCING PLC		€2,050,000.00			B	Neutral			
	ARWLN Float 12/15/29	€2,050,000.00	XS2953567745	Bond			B	Neutral	B
Shilton Bidco Limited		€1,300,000.00			****	****			
	Facility B7	€1,300,000.00	LX265165	Loan			****	****	****

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SIGMA HOLDCO BV		€4,000,000.00			B	Neutral			
	Facility B13	€4,000,000.00	LX259040	Loan			B	Neutral	B
SIRONA BIDCO		€3,000,000.00			CCC	Neutral			
	Facility B	€3,000,000.00	LX199218	Loan			CCC	Neutral	CCC
SOLINA GROUP SERVICES		€1,000,000.00			B	Neutral			
	Additional Term Facility 8	€1,000,000.00	LX257399	Loan			B	Neutral	B
Stella Group		€2,000,000.00			B	Neutral			
	Term Loan B2	€2,000,000.00	LX236467	Loan			B	Neutral	B
Stepstone Group MidCo 2 GmbH		€2,000,000.00			B	Neutral			
	Facility B1 Loan	€2,000,000.00	LX254354	Loan			B	Neutral	B
Summer (BC) Bidco B LLC		€1,220,000.00			B-	Neutral			
	KANGRP Float 02/15/30	€1,220,000.00	XS2998755982	Bond			B-	Neutral	B-
Sunrise Bidco S.a.r.l.		€1,000,000.00			****	****			
	Senior Facility B Loan	€1,000,000.00	LX194166	Loan			****	****	****
SYNLAB BONDCO PLC		€4,000,000.00			B	Neutral			
	Term Facility 3	€4,000,000.00	LX191037	Loan			NR	Neutral	B
Tackle S.a.r.l.		€4,413,934.43			B	Neutral			
	FACILITY B2	€4,413,934.43	LX258696	Loan			B	Neutral	B
Takecare Bidco		€1,000,000.00			B	Neutral			
	Additional Senior Term Facility B1	€1,000,000.00	LX265588	Loan			B	Neutral	B
TEAMSYSTEM SPA		€1,000,000.00			B-	Neutral			
	TITANL Float 7/31/31	€1,000,000.00	XS2864287466	Bond			B-	Neutral	B-
Tele Columbus AG		€1,426,172.78			CCC+	Neutral			
	Facility B	€1,426,172.78	LX228349	Loan			CCC+	Neutral	CCC+

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Telenet International Finance S.a.r.l.		€4,850,000.00			BB-	Neutral			
	Term Loan AQ	€4,850,000.00	LX185374	Loan			BB-	Neutral	BB-
The Chemours Company		€1,923,857.89			BB-	Neutral			
	Term Loan B3	€1,923,857.89	LX214554	Loan			BB+	Neutral	BB-
Thevelia (US) LLC		€1,250,000.00			B	Neutral			
	EUR Term B-1 Incremental Term Loan	€1,250,000.00	LX225307	Loan			B	Neutral	B
TK Elevator Midco GmbH		€3,000,000.00			B	Neutral			
	Term Loan B1	€3,000,000.00	LX259606	Loan			B	Neutral	B
TMF Sapphire Bidco B.V.		€1,000,000.00			B	Neutral			
	Term B5 EUR	€1,000,000.00	LX257871	Loan			B	Neutral	B
Touchdown Acquirer Inc		€1,150,000.00			B	Neutral			
	2025 EUR TERM LOAN B	€1,150,000.00	LX276048	Loan			B	Neutral	B
Triley Midco 2 Ltd		€1,016,870.26			B	Neutral			
	FACILITY B2	€1,016,870.26	LX258210	Loan			B+	Neutral	B
TTD Holding IV GmbH		€2,100,000.00			B	Neutral			
	TERM B6	€2,100,000.00	LX257890	Loan			B	Neutral	B
UNITED GROUP BV		€200,000.00			B	Neutral			
	ADRBID Float 02/15/31	€200,000.00	XS2758099779	Bond			B	Neutral	B
United Petfood Finance B.V.		€2,200,000.00			BB-	Neutral			
	Term Loan B	€2,200,000.00	LX258378	Loan			BB-	Neutral	BB-
VEONET LENSE GMBH		€3,000,000.00			B	Neutral			
	FACILITY B2	€3,000,000.00	LX259041	Loan			B	Neutral	B
Virgin Media Ireland Limited		€1,000,000.00			B+	Neutral			
	Facility B1 Loan	€1,000,000.00	LX195575	Loan			B+	Neutral	B+

Clarinda Park CLO DAC

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S&P Ratings Detail

Total: €360,820,173.87

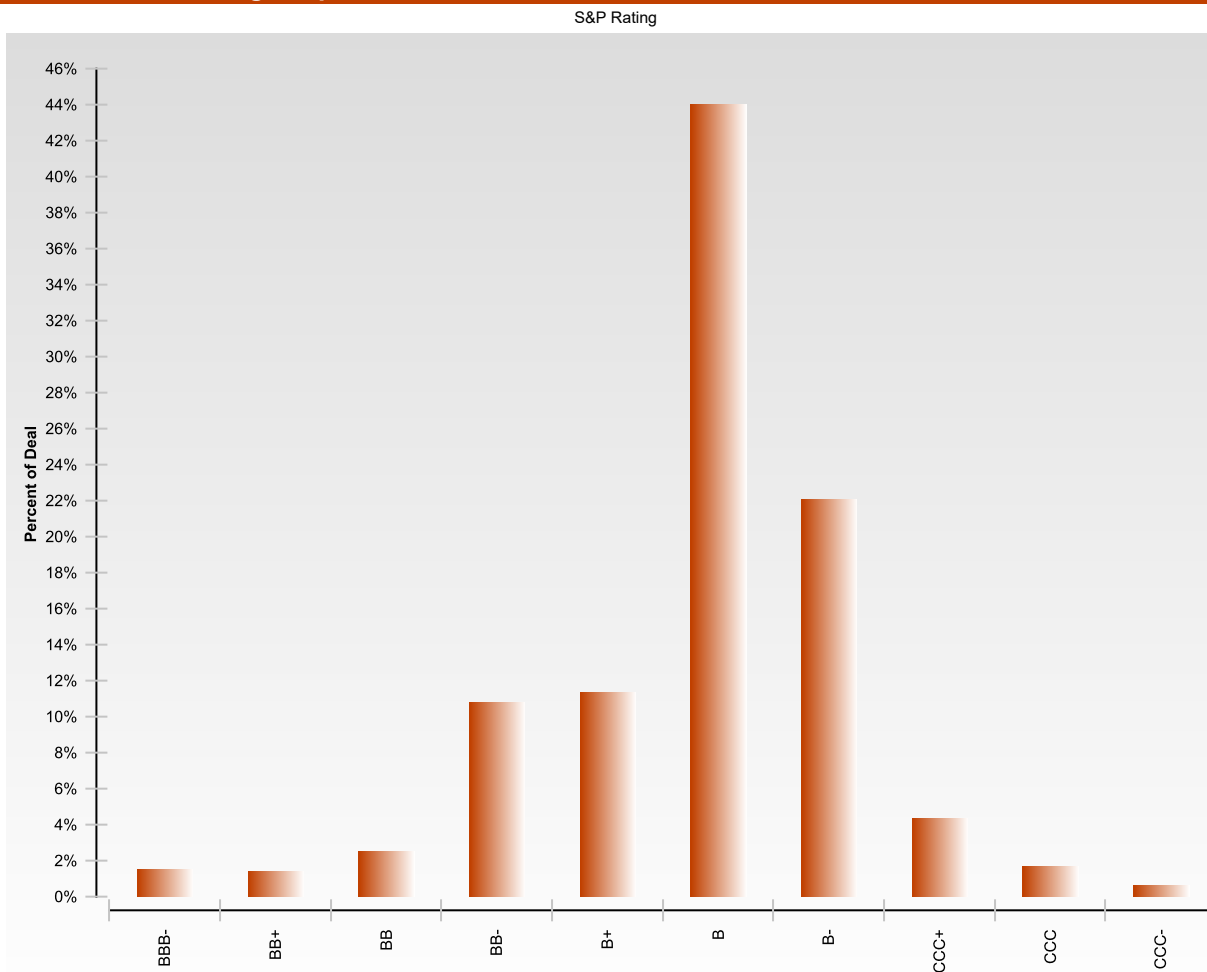
Issuer Name	Security Name	Commitment Amount	Market Identifier	Security Type	Corporate Credit Rating	Corporate Credit Rating - Watchlist Status	Security Rating	Security Rating - Watchlist Status	S&P Rating
Virgin Media SFA Finance Limited		€3,340,817.55			B+	Neutral			
	O Facility	€3,340,817.55	LX183233	Loan			B+	Neutral	B+
Vivalto Sante Investissement		€1,500,000.00			B	Neutral			
	Term Loan B	€1,500,000.00	LX265587	Loan			B	Neutral	B
Windsor Holdings III LLC		€3,000,000.00			B+	Neutral			
	2025 TERM LOAN B	€3,000,000.00	LX259144	Loan			B+	Neutral	B+
Winterfell Financing S.a.r.l.		€4,000,000.00			B-	Neutral			
	Facility B Loans	€4,000,000.00	LX192684	Loan			B-	Neutral	B-
XSYS Global		€1,985,000.00			B-	Neutral			
	Facility B Loan	€1,985,000.00	LX199727	Loan			B-	Neutral	B-
Your.World Finco II B.V.		€1,250,000.00			B	Neutral			
	Term Loan	€1,250,000.00	LX265241	Loan			B	Neutral	B
Zayo Group, LLC		€8,027.59			B-	Neutral			
	Term Loan	€8,027.59	LX270666	Loan			B-	Neutral	B-
Zephyr Bidco Limited		€1,500,000.00			B-	Neutral			
	Facility B2	€1,500,000.00	LX272087	Loan			B-	Neutral	B-
ZF Invest		€1,000,000.00			B	Neutral			
	ZF ADD TLB	€1,000,000.00	LX263938	Loan			B	Neutral	B
Ziggo B.V.		€6,111,000.00			B+	Neutral			
	Facility H	€6,000,000.00	LX183461	Loan			B+	Neutral	B+
	ZIGGO 2.875% 01/15/2030	€111,000.00	XS2069016165	Bond			B+	Neutral	B+
ZIGGO BOND CO BV		€889,000.00			B+	Neutral			
	ZIGGO 3.375% 02/28/2030	€889,000.00	XS2116386132	Bond			B-	Neutral	B+
Total:		€360,820,173.87							

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S&P Rating Graph

Collateral Principal Amount	€392,946,263.69	
S&P Rating	Principal Balance	% of Deal
BBB-	€5,349,000.00	1.48%
BB+	€5,000,000.00	1.39%
BB	€8,912,405.32	2.47%
BB-	€38,748,837.91	10.74%
B+	€40,885,055.81	11.33%
B	€158,656,230.15	43.97%
B-	€79,506,745.74	22.04%
CCC+	€15,611,624.27	4.33%
CCC	€6,000,000.00	1.66%
CCC-	€2,150,274.67	0.60%
	€360,820,173.87	100.00%



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A Friedrich Flender AG		€1,000,000.00			B3	Neutral					
	Facility B1 Loan	€1,000,000.00	LX191143	Loan					B3	Neutral	B3
AD Education SASU		€1,000,000.00			B2	Neutral					
	Senior Facility B Commitment	€1,000,000.00	LX249460	Loan					B2	Neutral	B2
AI Silk Midco		€1,250,000.00			B3	Neutral					
	Term B	€1,250,000.00	LX226415	Loan					B3	Neutral	B3
AI Sirona Luxembourg Acquisition Sarl		€1,000,000.00			B2	Neutral					
	FACILITY B3	€1,000,000.00	LX226715	Loan					B2	Neutral	B2
ALLIED UNI HLD / ALL FIN		€2,496,000.00			B3	Neutral					
	UNSEAM 3.625% 06/01/2028	€2,496,000.00	XS2342057143	Bond					B3	Neutral	B3
ALTICE FRAN LUX 3/HOLD 1		€1,639,483.50			Caa1	Neutral					
	SFRFP 4.75% 10/15/2030	€1,143,294.00	XS3161792406	Bond					Caa1	Neutral	Caa1
	SFRFP 5.5% 10/15/2031	€108,231.83	XS3161792661	Bond					Caa1	Neutral	Caa1
	SFRFP 5.625% 06/15/2032	€387,957.67	XS3161793123	Bond					Caa1	Neutral	Caa1
ARENA LUX FIN SARL		€3,000,000.00			Ba3	Neutral					
	EMPARQ 1.875% 02/01/2028	€3,000,000.00	XS2111944133	Bond					Ba3	Neutral	Ba3
ASSEMBLIN CAVERION GROUP		€500,000.00			B2	Neutral					
	ASSEMB FRN	€500,000.00	XS2842976289	Bond					B2	Neutral	B2
AVIV Group GmbH		€1,888,000.00			B3	Neutral					
	Term Loan B	€1,888,000.00	LX258039	Loan					B3	Neutral	B3
Ace Bidco GMBH		€1,333,333.34			B2	Neutral					
	B2	€1,333,333.34	LX255578	Loan					B2	Neutral	B2
Albion Financing 3 SARL		€1,000,000.00			B1	Neutral					
	2025-A Refinancing Euro Term Loans	€1,000,000.00	LX264917	Loan					B1	Neutral	B1

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Altice Financing SA		€3,000,000.00			Caa2	Neutral					
	ALTICE 3% 01/15/2028	€3,000,000.00	XS2102493389	Bond					Caa2	Neutral	Caa2
Amber Finco PLC		€1,000,000.00			B1	Neutral					
	Facility B3	€1,000,000.00	LX264326	Loan					B1	Neutral	B1
Amedes Holding AG		€1,000,000.00			Caa1	Neutral					
	Facility B Loan	€1,000,000.00	LX199035	Loan					Caa1	Neutral	Caa1
Ammega Group BV		€1,884,313.00			B3	Neutral					
	Term Loan B2	€1,884,313.00	LX213528	Loan					B3	Neutral	B3
Apex Group Treasury Ltd		€2,500,000.00			B2	Neutral					
	2025 Refinancing EUR Term Loan	€2,500,000.00	LX259078	Loan					B2	Neutral	B2
Applegreen Limited		€2,000,000.00			B3	Neutral					
	Facility B Loan	€2,000,000.00	LX257761	Loan					B3	Neutral	B3
Areas Worldwide SA		€1,750,000.00			B3	Neutral					
	Facility B5 2026	€1,750,000.00	LX278538	Loan					B3	Neutral	B3
Artemis Acquisitions UK Limited		€1,100,000.00			B2	Neutral					
	FACILITY B6	€1,100,000.00	LX259024	Loan					B2	Neutral	B2
Arvos Bidco S.a.r.l.		€794,290.11			Caa1	Neutral					
	Initial B4 Euro Facility	€673,093.11	LX229762	Loan					Caa1	Neutral	Caa1
	Initial Euro Term Loan	€121,197.00	LX229763	Loan					Caa3	Neutral	Caa1
Athena Bidco SaS		€3,750,000.00			B1	Neutral					
	Facility B3	€3,750,000.00	LX270141	Loan					B1	Neutral	B1
Auris Luxembourg III S.A.R.L.		€2,000,000.00			B3	Neutral					
	FACILITY B7	€2,000,000.00	LX265182	Loan					B3	Neutral	B3

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BANIJAY ENTERTAINMENT		€1,100,000.00			B2	Neutral					
	Facility B4 Loan	€1,100,000.00	LX257835	Loan					B2	Neutral	B2
BME Group Holding BV		€4,196,693.38			B3	Neutral					
	Facility B2	€4,196,693.38	LX217355	Loan					B3	Neutral	B3
Barentz Bidco BV		€1,833,333.33			B3	Neutral					
	FACILITY B3	€1,833,333.33	LX258723	Loan					B3	Neutral	B3
Bellis Acquisition Company PLC		€3,000,000.00			B1	Neutral					
	Facility B Loan	€3,000,000.00	LX230713	Loan					B1	Neutral	B1
Belron UK Finance PLC		€3,750,000.00			Ba3	Neutral					
	2031 Euro Incremental Term Loans	€3,750,000.00	LX247575	Loan					Ba3	Neutral	Ba3
Bertrand Franchise Finance		€300,000.00			B3	Neutral					
	BERFRA 0 6.00Y Corp Float	€300,000.00	XS2831749481	Bond					B3	Neutral	B3
Betclic Everest Group		€1,000,000.00			Ba3	Neutral					
	Facility B Loan	€1,000,000.00	LX254753	Loan					Ba3	Neutral	Ba3
Bock Capital Bidco B.V.		€2,000,000.00			B2	Neutral					
	Term Loan B	€2,000,000.00	LX194536	Loan					B2	Neutral	B2
Boels Topholding B.V.		€2,577,586.00			B1	Neutral					
	Facility B3	€2,577,586.00	LX257760	Loan					B1	Neutral	B1
Boluda Towage S.L.		€1,500,000.00			B1	Neutral					
	Facility B3	€1,500,000.00	LX228682	Loan					B1	Neutral	B1
Boxer Parent Company Inc		€3,506,359.57			B2	Neutral					
	2031 Replacement Euro Term Loan	€3,506,359.57	LX258134	Loan					B2	Neutral	B2
Breitling Financing S.a.r.l.		€1,000,000.00			B3	Neutral					
	Term Loan B	€1,000,000.00	LX199187	Loan					B3	Neutral	B3

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CAB		€4,900,000.00			B3	Neutral					
	BIOGRP 3.375% 02/01/2028	€1,600,000.00	XS2294186965	Bond					B3	Neutral	B3
	Facility B Loan	€3,300,000.00	LX192244	Loan					B3	Neutral	B3
CASTELLO BC BIDCO SPA		€225,000.00			B2	Neutral					
	SOMACI Float 11/14/31	€225,000.00	XS2929905292	Bond					B2	Neutral	B2
CD&R Firefly Bidco PLC		€3,000,000.00			B2	Neutral					
	FACILITY B11	€3,000,000.00	LX259865	Loan					B2	Neutral	B2
CEDACRI MERGECO SPA		€995,000.00			B3	Neutral					
	CEDCRI 0 05/15/2028	€995,000.00	XS2345190263	Bond					B3	Neutral	B3
CEP V Investment 23 S.a r.l.		€1,250,000.00			B2	Neutral					
	TLB	€1,250,000.00	LX202330	Loan					B2	Neutral	B2
CIRCET EUROPE		€3,750,000.00			B1	Neutral					
	Senior Facility B Loan	€3,750,000.00	LX196125	Loan					B1	Neutral	B1
CLARIOS GLOBAL LP		€2,858,695.65			B2	Neutral					
	TLB	€2,858,695.65	LX236134	Loan					B2	Neutral	B2
CTEC III GmbH		€2,694,409.85			B2	Neutral					
	Term FACILITY B	€2,694,409.85	LX202118	Loan					B1	Neutral	B2
Care Bidco SAS		€2,000,000.00			B3	Neutral					
	Facility B Loan	€2,000,000.00	LX194161	Loan					B3	Neutral	B3
Casper Bidco SASU		€3,750,000.00			B3	Neutral					
	Facility B6	€3,750,000.00	LX257859	Loan					B3	Neutral	B3
Castor SPA		€3,250,000.00			B3	Neutral					
	CERVIM FLOAT 02/15/2029	€3,250,000.00	XS2445840809	Bond					B3	Neutral	B3

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Celeste Bidco B.V		€2,000,000.00			B3	Neutral					
	Facility B2	€2,000,000.00	LX258494	Loan					B3	Neutral	B3
Cheplapharm Arzneimittel GmbH		€1,000,000.00			B3	Neutral					
	Term Facility B	€1,000,000.00	LX202725	Loan					B3	Neutral	B3
Chrysaor Bidco Sarl		€1,500,000.00			B3	Neutral					
	Term Loan B	€1,500,000.00	LX272221	Loan					B3	Neutral	B3
Claudius Finance Parent SARL		€3,500,000.00			B2	Neutral					
	FACILITY B5	€2,500,000.00	LX258016	Loan					B2	Neutral	B2
	Term Loan B4	€1,000,000.00	LX257805	Loan					B2	Neutral	B2
Concorde Luxembourg S.a.r.l.		€1,000,000.00			B3	Neutral					
	Facility 2025 TLB	€1,000,000.00	LX259411	Loan					B3	Neutral	B3
Cooper Consumer Health		€1,000,000.00			B3	Neutral					
	FACILITY B4	€1,000,000.00	LX265279	Loan					B3	Neutral	B3
Cordobes Holdco SL		€672,727.27			****	****					
	Facility B Loan	€672,727.27	LX202358	Loan					****	****	****
Cuppa Bidco B.V		€2,000,000.00			Caa1	Neutral					
	Term Loan B1	€2,000,000.00	LX209709	Loan					B3	Neutral	Caa1
DECHRA PHARMACEUTICALS HOLDINGS LIMITED		€2,000,000.00			B2	Neutral					
	Facility B2 Loan	€2,000,000.00	LX254370	Loan					B2	Neutral	B2
Dedalus Finance GMBH		€2,000,000.00			B3	Neutral					
	SENIOR FACILITY B2 EXTENSION	€2,000,000.00	LX264063	Loan					B3	Neutral	B3
ECOTONE HoldCo III S.A.S		€1,200,000.00			B3	Neutral					
	FACILITY B3	€1,200,000.00	LX274435	Loan					B3	Neutral	B3

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EG Finco Ltd		€1,451,049.36			B3	Neutral					
	FACILITY B3	€1,451,049.36	LX266644	Loan					B3	Neutral	B3
ELSAN SAS		€2,000,000.00			B2	Neutral					
	Facility B6	€2,000,000.00	LX259867	Loan					B2	Neutral	B2
EXPLEO SERVICES		€1,000,000.00			Caa1	Neutral					
	Senior Facility B Loan	€1,000,000.00	LX213673	Loan					Caa1	Neutral	Caa1
Eleda Management AB		€250,000.00			B2	Neutral					
	Delayed Draw Term Loan	€250,000.00	LX226816	Loan					B2	Neutral	B2
Emeria		€2,300,000.00			Caa1	Neutral					
	Facility B Loan	€2,300,000.00	LX193463	Loan					Caa1	Neutral	Caa1
Entain Holdings (Gibraltar) Limited		€604,743.08			Ba2	Neutral					
	FACILITY B4	€604,743.08	LX230557	Loan					Ba2	Neutral	Ba2
Ephios Subco 3 S.à r.l		€1,000,000.00			B2	Neutral					
	Facility B EUR 1BN	€1,000,000.00	LX246913	Loan					B2	Neutral	B2
Esmalglass-Itaca Group		€2,500,000.00			B3	Neutral					
	TLB	€2,500,000.00	LX202736	Loan					B3	Neutral	B3
FIBER BIDCO SPA		€151,000.00			B3	Neutral					
	FEDRIG Float 01/15/2030	€151,000.00	XS2748964850	Bond					B3	Neutral	B3
Financiere Colisee		€1,075,000.00			Ca	Neutral					
	Facility B2	€1,075,000.00	LX195644	Loan					Ca	Neutral	Ca
Financiere Labeyrie Fine Foods		€1,000,000.00			Caa1	Neutral					
	Facility B Loan	€1,000,000.00	LX196522	Loan					Caa1	Neutral	Caa1
Financiere Mendel SAS		€3,250,000.00			B2	Neutral					
	TLB	€3,250,000.00	LX259022	Loan					B2	Neutral	B2

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Finco Utilitas BV		€1,333,333.33			B2	Neutral					
	FACILITY B2	€1,333,333.33	LX263878	Loan					B2	Neutral	B2
Fortis 333 Inc		€1,000,000.00			B2	Neutral					
	Euro Term B Loans	€1,000,000.00	LX258423	Loan					B2	Neutral	B2
Froneri International Limited		€4,250,000.00			B1	Neutral					
	TL	€4,250,000.00	LX244533	Loan					B1	Neutral	B1
Fugue Finance B.V.		€1,000,000.00			B2	Neutral					
	11th Amendment Euro Term	€1,000,000.00	LX255858	Loan					B2	Neutral	B2
GALILEO GLOB ED OPERATIONS		€1,000,000.00			B2	Neutral					
	B4	€1,000,000.00	LX259242	Loan					B2	Neutral	B2
GARFUNKELUX HOLDCO 3 SA		€728,374.00			Caa2	Neutral					
	GFKLDE Float 05/01/29	€728,374.00	XS3075000862	Bond					Caa3	Neutral	Caa2
GARFUNKELUX HOLDCO 4 SA		€148,570.00			Caa2	Neutral					
	GFKLDE 10.5% 05/01/2030	€148,570.00	XS3075486152	Bond							Caa2
GHD Gesundheits GmbH Deutschland		€1,286,458.34			Caa2	Neutral					
	Facility B loan	€1,286,458.34	LX181787	Loan					Caa2	Neutral	Caa2
GRANITE FRANCE BIDCO		€817,874.15			B3	Neutral					
	TLB	€817,874.15	LX207140	Loan					B3	Neutral	B3
GRIFOLS ESCROW ISSUER		€1,950,000.00			B2	Neutral					
	GRFSM 3.875% 10/15/2028	€1,950,000.00	XS2393001891	Bond					Caa1	Neutral	B2
Genesys Cloud Services Holdings II LLC		€992,500.00			B2	Neutral					
	2025 Euro Term Loan	€992,500.00	LX257847	Loan					B2	Neutral	B2
Grifols Worldwide Operations Ltd.		€4,783,677.91			B2	Neutral					
	Euro Tranche B Term Loan	€4,783,677.91	LX183734	Loan					B1	Neutral	B2

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Groupe Babilou		€1,000,000.00			B3	Neutral					
	FACILITY TLB4	€1,000,000.00	LX237156	Loan					B3	Neutral	B3
Guala Closures Spa		€750,000.00			B2	Neutral					
	GCLIM Float 06/29/2029	€750,000.00	XS2702257051	Bond					B2	Neutral	B2
HERENS HOLDCO S.A R.L.		€2,000,000.00			B3	Neutral					
	Facility B (EUR) Loans	€2,000,000.00	LX194449	Loan					B2	Neutral	B3
HIG Finance 2 Limited		€1,000,000.00			B2	Neutral					
	2025-3 Euro Refinancing Term Loan	€1,000,000.00	LX277611	Loan					B2	Neutral	B2
Hestiafloor 2		€4,000,000.00			B2	Neutral					
	Term B	€4,000,000.00	LX265116	Loan					B2	Neutral	B2
HomeVi SAS		€3,000,000.00			B3	Neutral					
	Term Loan B	€3,000,000.00	LX266909	Loan					B3	Neutral	B3
House of HR NV		€2,000,000.00			B3	Neutral					
	Additional Facility B2 Loan	€2,000,000.00	LX230415	Loan					B3	Neutral	B3
Hunter Holdco 3 Limited		€962,311.60			B3	Neutral					
	Initial Euro Term Loan	€962,311.60	LX196751	Loan					B2	Neutral	B3
ICELAND BONDCO PLC		€1,159,900.00			B2	Neutral					
	ICELTD 4.375% 05/15/2028	€1,159,900.00	XS2304198331	Bond					B2	Neutral	B2
IDEMIA GROUP		€3,000,000.00			B2	Neutral					
	Facility B5	€3,000,000.00	LX225618	Loan					B2	Neutral	B2
IGT Holding IV AB		€1,000,000.00			B3	Neutral					
	B4 Incremental Facility	€1,000,000.00	LX238948	Loan					B3	Neutral	B3
INEOS Finance PLC		€3,069,993.33			B2	Neutral					
	New 2027 Euro Term Loans	€1,949,993.33	LX190490	Loan					B2	Neutral	B2

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INEOS Finance PLC		€3,069,993.33			B2	Neutral					
	New 2031 Euro Term Loan	€1,120,000.00	LX255772	Loan					B2	Neutral	B2
INEOS Styrolution Group GMBH		€2,007,870.05			B3	Neutral					
	2027 Euro Term Loan	€2,007,870.05	LX185237	Loan					B3	Neutral	B3
INNIO Group Hldg GmbH		€2,312,839.85			B1	Neutral					
	Amended Facility B	€2,312,839.85	LX255443	Loan					B1	Neutral	B1
IQERA GROUP SAS		€715,775.54			Caa3	Neutral					
	LOUBID 0% 04/30/2030	€715,775.54	XS3067506231	Bond					Caa3	Neutral	Caa3
IQVIA INC		€2,000,000.00			Ba1	Neutral	Ba3	Neutral			
	IQV 2.875% 06/15/2028	€2,000,000.00	XS2189947505	Bond					Ba2	Neutral	Ba1
IVC Acquisition LTD		€4,000,000.00			B3	Neutral					
	FACILITY B11	€4,000,000.00	LX257767	Loan					B3	Neutral	B3
Ignition Midco B.V.		€1,075,274.67			****	****					
	2nd Lien Holdco PIK Facility	€430,109.87	LX235455	Loan					****	****	****
	Senior Facilites	€645,164.80	LX235453	Loan					****	****	****
Inovie Group		€3,000,000.00			B3	Neutral					
	Facility B	€3,000,000.00	LX191106	Loan					B3	Neutral	B3
Inspired Finco Holdings Limited		€2,000,000.00			B2	Neutral					
	TL B6 (A)	€2,000,000.00	LX258502	Loan					B2	Neutral	B2
Irca S.P.A.		€350,000.00			B2	Neutral					
	IRCAIM Float 12/15/2029	€350,000.00	XS2947181769	Bond					B2	Neutral	B2
KAPLA HOLDING SAS		€469,000.00			B1	Neutral					
	KILOTO Float 7/31/2030	€469,000.00	XS2756269960	Bond					B1	Neutral	B1

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LOTTOMATICA SPA/ROMA		€750,000.00			Ba2	Neutral					
	GAMENT Float 06/01/2031	€750,000.00	XS2824640713	Bond					Ba2	Neutral	Ba2
LSF10 Edilians Investments SARL		€2,000,000.00			B1	Neutral					
	Facility B4	€2,000,000.00	LX264883	Loan					B1	Neutral	B1
LSF10 XL Investments S.a.r.l.		€1,706,940.87			B3	Possible Upgrade					
	Facility B5	€1,706,940.87	LX264968	Loan					B3	Possible Upgrade	B2
Lernen Bidco Ltd		€1,000,000.00			B3	Neutral					
	Facility B3	€1,000,000.00	LX277510	Loan					B3	Neutral	B3
MARKET BIDCO LIMITED		€1,125,000.00			B2	Neutral					
	Facility B3	€1,125,000.00	LX249633	Loan					B1	Neutral	B2
MKS Instruments, Inc.		€912,858.37			Ba2	Neutral					
	Facility 2025 - TLB	€912,858.37	LX257504	Loan					Ba1	Neutral	Ba2
Mar Bidco S.a r.l.		€2,000,000.00			****	****					
	FACILITY B (EUR)	€2,000,000.00	LX194153	Loan					****	****	Caa1
MasOrange Holdco Limited		€3,000,000.00			WR	Neutral					
	FACILITY B5	€3,000,000.00	LX259202	Loan					WR	Neutral	Ba3
McAfee Corp		€2,908,150.66			B2	Neutral					
	Term Loan B	€2,908,150.66	LX233937	Loan					B1	Neutral	B2
Mediawan Financing		€1,000,000.00			B2	Neutral					
	TLB 2	€1,000,000.00	LX269884	Loan					B2	Neutral	B2
Mediq B.V.		€2,500,000.00			B3	Neutral					
	Facility B Loan	€2,500,000.00	LX192775	Loan					B3	Neutral	B3
Mehilainen Yhtiot Oy		€2,000,000.00			B2	Neutral					
	Facility B7	€2,000,000.00	LX264796	Loan					B2	Neutral	B2

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Mermaid Bidco Inc		€1,100,000.00			B3	Neutral					
	Facility B (EUR) Loan	€1,100,000.00	LX236699	Loan					B3	Neutral	B3
Mistral Holdco SAS		€1,500,000.00			****	****					
	Facility B Loan	€1,500,000.00	LX191239	Loan					****	****	****
Multiversity		€1,093,000.00			B2	Neutral					
	MLTIVR FLOAT 05/17/2031	€343,000.00	XS2816639095	Bond					B2	Neutral	B2
	MLTIVR FLOAT10/30/2028	€750,000.00	XS2401961078	Bond					B2	Neutral	B2
NJJ Continental S.A.		€1,000,000.00			B1	Neutral					
	Facility B3	€1,000,000.00	LX257770	Loan					B1	Neutral	B1
Neuraxpharm Arzneimittel GmbH		€1,000,000.00			B3	Neutral					
	FACILITY B3	€633,857.14	LX266394	Loan					B3	Neutral	B3
	FACILITY B4	€366,142.86	LX266635	Loan					B3	Neutral	B3
Nexi SpA		€2,349,000.00			Ba1	Neutral					
	NEXIIM 2.125% 04/30/2029	€2,349,000.00	XS2332590475	Bond					Ba1	Neutral	Ba1
Nobel Bidco B.V		€4,000,000.00			B2	Neutral					
	Facility B Loan	€1,000,000.00	LX195412	Loan					B2	Neutral	B2
	PHIDOM 3.125% 06/15/2028	€3,000,000.00	XS2355515516	Bond					B2	Neutral	B2
Nobian Finance BV		€1,250,000.00			B2	Neutral					
	TLB	€1,250,000.00	LX246433	Loan					B2	Neutral	B2
Nouryon Finance B.V.		€2,276,536.32			B2	Neutral					
	TLB	€2,276,536.32	LX234053	Loan					B2	Neutral	B2
OAT BIDCO LTD		€1,000,000.00			B2	Neutral					
	Facility B Loan	€1,000,000.00	LX248915	Loan					B2	Neutral	B2
OCS Group Holding Ltd		€1,000,000.00			B2	Neutral					
	Facility B4	€1,000,000.00	LX273400	Loan					B2	Neutral	B2

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OLYMPUS WTR US HLDG CORP		€649,000.00			B3	Neutral					
	SOLEIN 3.875% 10/01/2028	€649,000.00	XS2391351454	Bond					B3	Neutral	B3
Obol France 3 SAS		€1,364,717.10			B3	Neutral					
	FACILITY B3	€1,364,717.10	LX239000	Loan					B3	Neutral	B3
Odido Holding BV		€3,250,000.00			B2	Neutral					
	FACILITY B2	€3,250,000.00	LX259293	Loan					B1	Neutral	B2
Organon & Co.		€1,671,960.95			Ba3	Neutral					
	TLB	€1,671,960.95	LX256012	Loan					Ba2	Neutral	Ba3
PATAGONIA BIDCO LIMITED		€2,000,000.00			Caa1	Neutral					
	Facility B2	€2,000,000.00	LX199090	Loan					Caa1	Neutral	Caa1
PAYSAFE FIN PLC/ PAYSAFE		€1,000,000.00			B2	Neutral					
	PSFE 3% 06/15/2029	€1,000,000.00	XS2010028426	Bond					B2	Neutral	B2
PEARLS (Netherlands) Bidco B.V.		€1,680,000.00			B3	Neutral					
	Facility B (EUR) Loan	€1,680,000.00	LX202499	Loan					B3	Neutral	B3
PERALTA INVERSIONES GLOBALES SL		€995,327.27			B2	Neutral					
	Incremental Facility B2	€995,327.27	LX258021	Loan					B2	Neutral	B2
Paysafe Holdings US Corp		€3,151,541.01			B2	Neutral					
	Facility B2 Loan	€3,151,541.01	LX195448	Loan					B2	Neutral	B2
Peer Holding III B.V.		€3,000,000.00			Ba1	Neutral					
	B6B	€1,000,000.00	LX259874	Loan					Ba1	Neutral	Ba1
	Facility B7B	€2,000,000.00	LX271390	Loan					Ba1	Neutral	Ba1
Pegasus Bidco BV		€2,635,862.09			B1	Neutral					
	2025-1 EURO TERM LOANS	€2,635,862.09	LX269900	Loan					B1	Neutral	B1

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Piolin Bidco, S.A.U.		€1,591,658.26			B3	Neutral					
	TLB B5	€1,591,658.26	LX269818	Loan					B3	Neutral	B3
Platform Bidco Limited		€1,800,000.00			B3	Neutral					
	Senior Facility B (EUR)	€1,800,000.00	LX195825	Loan					B2	Neutral	B3
Platin2025 S.a r.l.		€3,500,000.00			B2	Neutral					
	FACILITY B	€3,500,000.00	LX259019	Loan					B2	Neutral	B2
Polaris Newco LLC		€2,872,500.00			Caa1	Neutral					
	Euro Term Loan	€2,872,500.00	LX195132	Loan					B3	Neutral	Caa1
Precise Bidco BV		€2,500,000.00			B2	Neutral					
	FACILITY B6	€2,500,000.00	LX257766	Loan					B2	Neutral	B2
Pug LLC		€1,000,000.00			B3	Neutral					
	Facility TLB	€1,000,000.00	LX228036	Loan					B3	Neutral	B3
Quimper AB		€3,500,000.00			B1	Neutral					
	NEW TERM FAC B 2024	€3,500,000.00	LX250873	Loan					B1	Neutral	B1
ROSSINI SARL		€1,060,670.26			B2	Neutral					
	ROSINI 0 12/31/2029	€1,060,670.26	XS2854309684	Bond					B3	Neutral	B2
Radar Bidco SARL		€1,000,000.00			B2	Neutral					
	TLB	€1,000,000.00	LX281376	Loan					B2	Neutral	B2
Rainbow Finco S.a.r.l.		€1,500,000.00			B2	Neutral					
	Facility B2 Loan	€1,500,000.00	LX202335	Loan					B2	Neutral	B2
Ramsay Generale de Sante		€2,000,000.00			B1	Neutral					
	Facility B5	€2,000,000.00	LX258050	Loan					B1	Neutral	B1
Ramudden Global (Group) GmbH		€1,000,000.00			B2	Neutral					
	FACILITY TLB 4	€1,000,000.00	LX259290	Loan					B2	Neutral	B2

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Recipharm AB (publ)		€3,750,000.00			B3	Neutral					
	Facility B Loan	€3,750,000.00	LX193550	Loan					B3	Neutral	B3
Rocket Software, Inc.		€2,500,000.00			B3	Neutral					
	2021 Euro Term Loan	€2,500,000.00	LX217144	Loan					B3	Neutral	B3
Rohm Holding GMBH		€1,000,000.00			Caa1	Neutral					
	TL	€1,000,000.00	LX228988	Loan					Caa1	Neutral	Caa1
Rubix Group Finco Limited		€2,500,000.00			B3	Neutral					
	Term Loan B	€2,500,000.00	LX246193	Loan					B3	Neutral	B3
SAM Bidco		€1,500,000.00			B2	Neutral					
	Facility B6	€1,500,000.00	LX225334	Loan					B2	Neutral	B2
SEINE HOLDCO SAS		€1,500,000.00			B2	Neutral					
	2023 Facility B	€1,500,000.00	LX220198	Loan					B2	Neutral	B2
SHERWOOD FINANCING PLC		€2,050,000.00			B2	Neutral					
	ARWLN Float 12/15/29	€2,050,000.00	XS2953567745	Bond					B2	Neutral	B2
SIGMA HOLDCO BV		€4,000,000.00			B2	Neutral					
	Facility B13	€4,000,000.00	LX259040	Loan					B2	Neutral	B2
SIRONA BIDCO		€3,000,000.00			Caa3	Neutral					
	Facility B	€3,000,000.00	LX199218	Loan					Caa3	Neutral	Caa3
SOLINA GROUP SERVICES		€1,000,000.00			B2	Neutral					
	Additional Term Facility 8	€1,000,000.00	LX257399	Loan					B2	Neutral	B2
SYNLAB BONDCO PLC		€4,000,000.00			B2	Neutral					
	Term Facility 3	€4,000,000.00	LX191037	Loan					B3	Neutral	B2
Sammontana Italia SPA		€250,000.00			B2	Neutral					
	SAMMNT Float 10/15/31	€250,000.00	XS2902582357	Bond					B2	Neutral	B2

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Schoen Klinik SE		€1,000,000.00			B1	Neutral					
	FACILITY B2	€1,000,000.00	LX258367	Loan					B1	Neutral	B1
Scientific Games Holdings LP		€1,000,000.00			B3	Neutral					
	Term Loan B	€1,000,000.00	LX202415	Loan					B2	Neutral	B3
Shilton Bidco Limited		€1,300,000.00			****	****					
	Facility B7	€1,300,000.00	LX265165	Loan					****	****	****
Stella Group		€2,000,000.00			B2	Neutral					
	Term Loan B2	€2,000,000.00	LX236467	Loan					B2	Neutral	B2
Stepstone Group MidCo 2 GmbH		€2,000,000.00			B2	Neutral					
	Facility B1 Loan	€2,000,000.00	LX254354	Loan					B2	Neutral	B2
Summer (BC) Bidco B LLC		€1,220,000.00			B3	Neutral					
	KANGRP Float 02/15/30	€1,220,000.00	XS2998755982	Bond					B3	Neutral	B3
Sunrise Bidco S.a.r.l.		€1,000,000.00			****	****					
	Senior Facility B Loan	€1,000,000.00	LX194166	Loan					****	****	****
TEAMSYSTEM SPA		€1,000,000.00			B2	Neutral					
	TITANL Float 7/31/31	€1,000,000.00	XS2864287466	Bond					B2	Neutral	B2
TK Elevator Midco GmbH		€3,000,000.00			B2	Neutral					
	Term Loan B1	€3,000,000.00	LX259606	Loan					B2	Neutral	B2
TMF Sapphire Bidco B.V.		€1,000,000.00			B2	Neutral					
	Term B5 EUR	€1,000,000.00	LX257871	Loan					B2	Neutral	B2
TTD Holding IV GmbH		€2,100,000.00			B2	Neutral					
	TERM B6	€2,100,000.00	LX257890	Loan					B2	Neutral	B2
Tackle S.a.r.l.		€4,413,934.43			B2	Possible Upgrade					
	FACILITY B2	€4,413,934.43	LX258696	Loan					B2	Possible Upgrade	B1

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Takecare Bidco		€1,000,000.00			B2	Neutral					
	Additional Senior Term Facility B1	€1,000,000.00	LX265588	Loan					B2	Neutral	B2
Tele Columbus AG		€1,426,172.78			Caa2	Neutral					
	Facility B	€1,426,172.78	LX228349	Loan					Caa2	Neutral	Caa2
Telenet International Finance S.a.r.l.		€4,850,000.00			B1	Neutral					
	Term Loan AQ	€4,850,000.00	LX185374	Loan					B1	Neutral	B1
The Chemours Company		€1,923,857.89			Ba3	Neutral					
	Term Loan B3	€1,923,857.89	LX214554	Loan					Ba1	Neutral	Ba3
Thevelia (US) LLC		€1,250,000.00			B2	Neutral					
	EUR Term B-1 Incremental Term Loan	€1,250,000.00	LX225307	Loan					B2	Neutral	B2
Touchdown Acquirer Inc		€1,150,000.00			B2	Neutral					
	2025 EUR TERM LOAN B	€1,150,000.00	LX276048	Loan					B2	Neutral	B2
Triley Midco 2 Ltd		€1,016,870.26			B3	Neutral					
	FACILITY B2	€1,016,870.26	LX258210	Loan					B3	Neutral	B3
UNITED GROUP BV		€200,000.00			B2	Neutral					
	ADRBID Float 02/15/31	€200,000.00	XS2758099779	Bond					B2	Neutral	B2
United Petfood Finance B.V.		€2,200,000.00			B1	Neutral					
	Term Loan B	€2,200,000.00	LX258378	Loan					B1	Neutral	B1
VEONET LENSE GMBH		€3,000,000.00			B3	Neutral					
	FACILITY B2	€3,000,000.00	LX259041	Loan					B3	Neutral	B3
Virgin Media Ireland Limited		€1,000,000.00			B2	Neutral					
	Facility B1 Loan	€1,000,000.00	LX195575	Loan					B2	Neutral	B2
Virgin Media SFA Finance Limited		€3,340,817.55			Ba3	Neutral					
	O Facility	€3,340,817.55	LX183233	Loan					Ba3	Neutral	Ba3

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Vivalto Sante Investissement		€1,500,000.00			B2	Neutral					
	Term Loan B	€1,500,000.00	LX265587	Loan					B2	Neutral	B2
Windsor Holdings III LLC		€3,000,000.00			B1	Neutral					
	2025 TERM LOAN B	€3,000,000.00	LX259144	Loan					B1	Neutral	B1
Winterfell Financing S.a.r.l.		€4,000,000.00			B3	Neutral					
	Facility B Loans	€4,000,000.00	LX192684	Loan					B3	Neutral	B3
XSYS Global		€1,985,000.00			B3	Neutral					
	Facility B Loan	€1,985,000.00	LX199727	Loan					B2	Neutral	B3
Your.World Finco II B.V.		€1,250,000.00			B2	Neutral					
	Term Loan	€1,250,000.00	LX265241	Loan					B2	Neutral	B2
ZF Invest		€1,000,000.00			B2	Neutral					
	ZF ADD TLB	€1,000,000.00	LX263938	Loan					B2	Neutral	B2
ZIGGO BOND CO BV		€889,000.00			B1	Neutral					
	ZIGGO 3.375% 02/28/2030	€889,000.00	XS2116386132	Bond					B3	Neutral	B1
Zayo Group, LLC		€8,027.59			B3	Neutral	B3	Neutral			
	Term Loan	€8,027.59	LX270666	Loan					B3	Neutral	B3
Zephyr Bidco Limited		€1,500,000.00			B2	Neutral					
	Facility B2	€1,500,000.00	LX272087	Loan					B2	Neutral	B2
Ziggo B.V.		€6,111,000.00			B1	Neutral					
	Facility H	€6,000,000.00	LX183461	Loan					B1	Neutral	B1
	ZIGGO 2.875% 01/15/2030	€111,000.00	XS2069016165	Bond					B1	Neutral	B1
		€360,820,173.87									

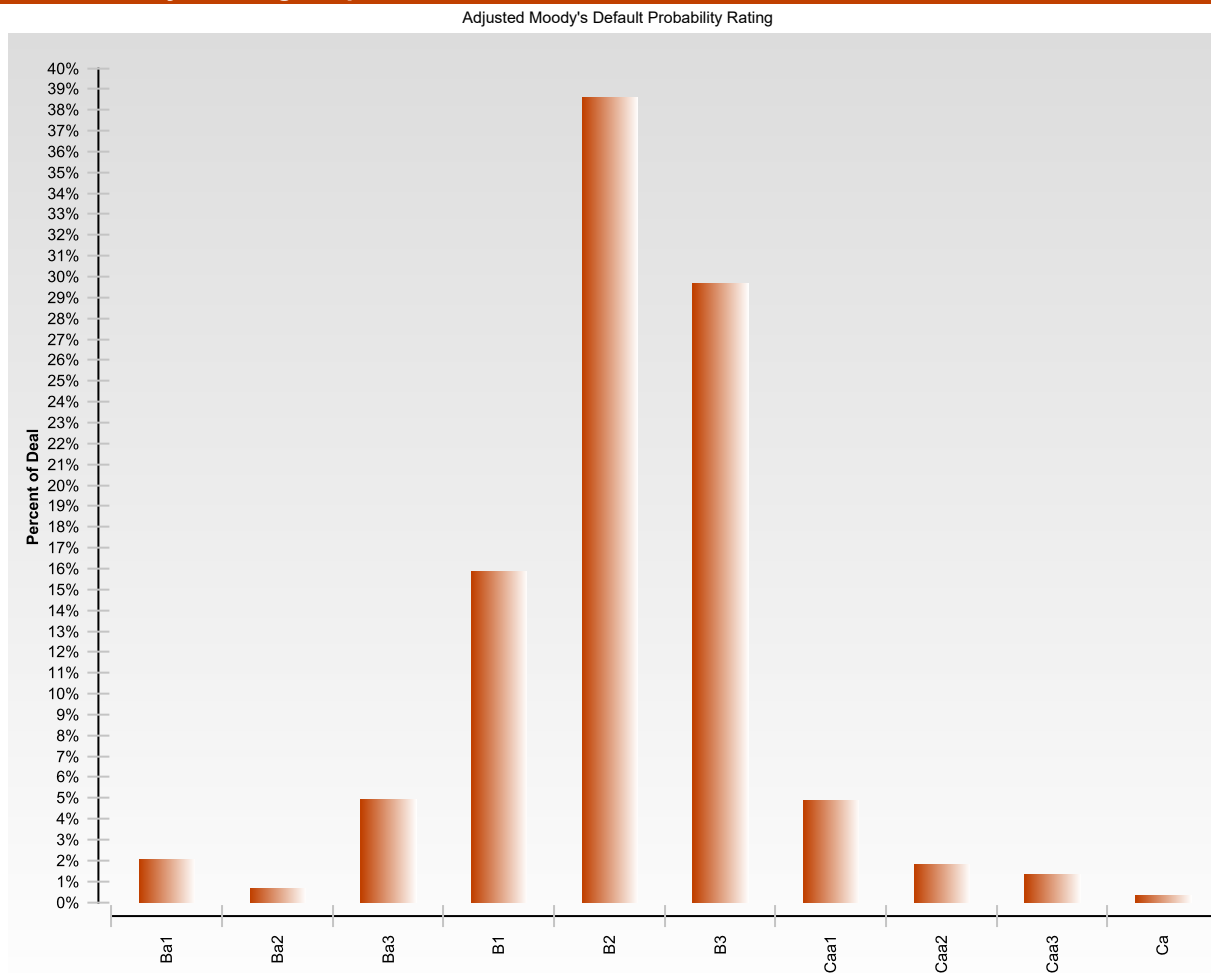
Clarinda Park CLO DAC

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Moody's Rating Graph

Collateral Principal Amount	€392,946,263.69	
Adjusted Moody's Default Probability Rating	Principal Balance	% of Deal
Ba1	€7,349,000.00	2.04%
Ba2	€2,267,601.45	0.63%
Ba3	€17,686,636.39	4.90%
B1	€57,209,222.37	15.86%
B2	€139,197,096.64	38.58%
B3	€107,048,718.08	29.67%
Caa1	€17,606,273.61	4.88%
Caa2	€6,589,575.12	1.83%
Caa3	€4,791,050.21	1.33%
Ca	€1,075,000.00	0.30%
	€360,820,173.87	100.00%



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Ratings Upgrades and Downgrades

Issuer Rating Changes:

Issuer Name	Rating Type	Date Of Rating Change	Current Rating	Prior Rating	Upgrade/Downgrade
COLISEE GROUP	Moody's Corporate Family	09/01/2026	Ca	Caa2	Downgrade
Entain Holdings (Gibraltar) Limited	Moody's Corporate Family	16/12/2025	Ba2	Ba1	Downgrade
Financiere Colisee	Moody's Corporate Family	09/01/2026	Ca	Caa2	Downgrade
GRIFOLS ESCROW ISSUER	S&P Corporate Credit	16/12/2025	BB-	B+	Upgrade
Grifols Worldwide Operations Ltd.	S&P Corporate Credit	16/12/2025	BB-	B+	Upgrade
IVC Acquisition LTD	S&P Corporate Credit	22/12/2025	B-	B	Downgrade
Medline Borrower, LP	Moody's Corporate Family	19/12/2025	Ba1	B1	Upgrade
Medline Borrower, LP	S&P Corporate Credit	17/12/2025	BB+	BB-	Upgrade
Scientific Games Holdings LP	S&P Corporate Credit	12/01/2026	B-	B	Downgrade
Tele Columbus AG	Moody's Corporate Family	18/12/2025	Caa2	Caa1	Downgrade

No issuer watch status changes this period.

Issue Rating Changes:

Issuer Name	Security Name	Identifier	Rating Type	Date Of Rating Change	Current Rating	Prior Rating	Upgrade/Downgrade
Entain Holdings (Gibraltar) Limited	FACILITY B4	LX230557	Moody's	16/12/2025	Ba2	Ba1	Downgrade
Financiere Colisee	Facility B2	LX195644	Moody's	09/01/2026	Ca	Caa2	Downgrade
GRIFOLS ESCROW ISSUER	GRFSM 3.875% 10/15/2028	XS2393001891	Standard and Poor's	16/12/2025	B	B-	Upgrade
Grifols Worldwide Operations Ltd.	Euro Tranche B Term Loan	LX183734	Standard and Poor's	16/12/2025	BB-	B+	Upgrade
IVC Acquisition LTD	FACILITY B11	LX257767	Standard and Poor's	22/12/2025	B-	B	Downgrade
Medline Borrower, LP	INITIAL EURO TERM LOAN	LX235701	Standard and Poor's	17/12/2025	BBB-	BB-	Upgrade
Scientific Games Holdings LP	Term Loan B	LX202415	Standard and Poor's	12/01/2026	B-	B	Downgrade
Tele Columbus AG	Facility B	LX228349	Moody's	18/12/2025	Caa2	Caa1	Downgrade

No issue watch status changes this period.

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Country Detail

Country	Issuer Name	Identifier Type	Identifier	Principal Balance	% of Denominator	Moody's Country Rating	S&P Country Rating
	INNIO Group Hldg GmbH	LOANX_ID	LX255443	€2,312,839.85	0.589%	Aa1	AA+
Austria Totals:				€2,312,839.85	0.589%		
	Finco Utilitas BV	LOANX_ID	LX263878	€1,333,333.33	0.339%	Aa3	AA
	United Petfood Finance B.V.	LOANX_ID	LX258378	€2,200,000.00	0.560%	Aa3	AA
Belgium Totals:				€3,533,333.33	0.899%		
	CLARIOS GLOBAL LP	LOANX_ID	LX236134	€2,858,695.65	0.728%	Aaa	AAA
Canada Totals:				€2,858,695.65	0.728%		
	Winterfell Financing S.a.r.l.	LOANX_ID	LX192684	€4,000,000.00	1.018%	Aaa	AAA
Denmark Totals:				€4,000,000.00	1.018%		
	Mehilainen Yhtiot Oy	LOANX_ID	LX264796	€2,000,000.00	0.509%	Aa1	AA+
Finland Totals:				€2,000,000.00	0.509%		
	AD Education SASU	LOANX_ID	LX249460	€1,000,000.00	0.254%	Aa3	A+
	ALTICE FRAN LUX 3/HOLD 1	ISIN	XS31617924	€1,143,294.00	0.291%	Aa3	A+
	ALTICE FRAN LUX 3/HOLD 1	ISIN	XS31617924	€108,231.83	0.028%	Aa3	A+
	ALTICE FRAN LUX 3/HOLD 1	ISIN	XS31617931	€387,957.67	0.099%	Aa3	A+
	Athena Bidco SaS	LOANX_ID	LX270141	€3,750,000.00	0.954%	Aa3	A+
	BANIJAY ENTERTAINMENT	LOANX_ID	LX257835	€1,100,000.00	0.280%	Aa3	A+
	Bertrand Franchise Finance	ISIN	XS28317494	€300,000.00	0.076%	Aa3	A+
	Betclic Everest Group	LOANX_ID	LX254753	€1,000,000.00	0.254%	Aa3	A+
	CAB	ISIN	XS22941865	€1,600,000.00	0.407%	Aa3	A+
	CAB	LOANX_ID	LX192244	€3,300,000.00	0.840%	Aa3	A+
	Care Bidco SAS	LOANX_ID	LX194161	€2,000,000.00	0.509%	Aa3	A+
	Casper Bidco SASU	LOANX_ID	LX257859	€3,750,000.00	0.954%	Aa3	A+
	CIRCET EUROPE	LOANX_ID	LX196125	€3,750,000.00	0.954%	Aa3	A+
	Cooper Consumer Health	LOANX_ID	LX265279	€1,000,000.00	0.254%	Aa3	A+
	ECOTONE HoldCo III S.A.S	LOANX_ID	LX274435	€1,200,000.00	0.305%	Aa3	A+
	ELSAN SAS	LOANX_ID	LX259867	€2,000,000.00	0.509%	Aa3	A+
	Emeria	LOANX_ID	LX193463	€2,300,000.00	0.585%	Aa3	A+

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Country Detail

Country	Issuer Name	Identifier Type	Identifier	Principal Balance	% of Denominator	Moody's Country Rating	S&P Country Rating
	EXPLEO SERVICES	LOANX_ID	LX213673	€1,000,000.00	0.254%	Aa3	A+
	Financiere Colisee	LOANX_ID	LX195644	€1,075,000.00	0.274%	Aa3	A+
	Financiere Labeyrie Fine Foods	LOANX_ID	LX196522	€1,000,000.00	0.254%	Aa3	A+
	Financiere Mendel SAS	LOANX_ID	LX259022	€3,250,000.00	0.827%	Aa3	A+
	GALILEO GLOB ED OPERATIONS	LOANX_ID	LX259242	€1,000,000.00	0.254%	Aa3	A+
	GRANITE FRANCE BIDCO	LOANX_ID	LX207140	€817,874.15	0.208%	Aa3	A+
	Groupe Babilou	LOANX_ID	LX237156	€1,000,000.00	0.254%	Aa3	A+
	Hestiafloor 2	LOANX_ID	LX265116	€4,000,000.00	1.018%	Aa3	A+
	HomeVi SAS	LOANX_ID	LX266909	€3,000,000.00	0.763%	Aa3	A+
	IDEMIA GROUP	LOANX_ID	LX225618	€3,000,000.00	0.763%	Aa3	A+
	Inovie Group	LOANX_ID	LX191106	€3,000,000.00	0.763%	Aa3	A+
	IQERA GROUP SAS	ISIN	XS30675062	€715,775.54	0.182%	Aa3	A+
	KAPLA HOLDING SAS	ISIN	XS27562696	€469,000.00	0.119%	Aa3	A+
	LSF10 Edilians Investments SARL	LOANX_ID	LX264883	€2,000,000.00	0.509%	Aa3	A+
	Mediawan Financing	LOANX_ID	LX269884	€1,000,000.00	0.254%	Aa3	A+
	Mistral Holdco SAS	LOANX_ID	LX191239	€1,500,000.00	0.382%	Aa3	A+
	Obol France 3 SAS	LOANX_ID	LX239000	€1,364,717.10	0.347%	Aa3	A+
	Ramsay Generale de Sante	LOANX_ID	LX258050	€2,000,000.00	0.509%	Aa3	A+
	SAM Bidco	LOANX_ID	LX225334	€1,500,000.00	0.382%	Aa3	A+
	SEINE HOLDCO SAS	LOANX_ID	LX220198	€1,500,000.00	0.382%	Aa3	A+
	SIRONA BIDCO	LOANX_ID	LX199218	€3,000,000.00	0.763%	Aa3	A+
	SOLINA GROUP SERVICES	LOANX_ID	LX257399	€1,000,000.00	0.254%	Aa3	A+
	Stella Group	LOANX_ID	LX236467	€2,000,000.00	0.509%	Aa3	A+
	Takecare Bidco	LOANX_ID	LX265588	€1,000,000.00	0.254%	Aa3	A+
	Vivalto Sante Investissement	LOANX_ID	LX265587	€1,500,000.00	0.382%	Aa3	A+
	ZF Invest	LOANX_ID	LX263938	€1,000,000.00	0.254%	Aa3	A+
France Totals:				€73,381,850.29	18.675%		
	A Friedrich Flender AG	LOANX_ID	LX191143	€1,000,000.00	0.254%	Aaa	AAA
	Ace Bidco GMBH	LOANX_ID	LX255578	€1,333,333.34	0.339%	Aaa	AAA

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Country	Issuer Name	Identifier Type	Identifier	Principal Balance	% of Denominator	Moody's Country Rating	S&P Country Rating
	Amedes Holding AG	LOANX_ID	LX199035	€1,000,000.00	0.254%	Aaa	AAA
	AVIV Group GmbH	LOANX_ID	LX258039	€1,888,000.00	0.480%	Aaa	AAA
	Cheplapharm Arzneimittel GmbH	LOANX_ID	LX202725	€1,000,000.00	0.254%	Aaa	AAA
	CTEC III GmbH	LOANX_ID	LX202118	€2,694,409.85	0.686%	Aaa	AAA
	Ephios Subco 3 S.à r.l	LOANX_ID	LX246913	€1,000,000.00	0.254%	Aaa	AAA
	GHD Gesundheits GmbH Deutschland	LOANX_ID	LX181787	€1,286,458.34	0.327%	Aaa	AAA
	INEOS Styrolution Group GMBH	LOANX_ID	LX185237	€2,007,870.05	0.511%	Aaa	AAA
	Neuraxpharm Arzneimittel GmbH	LOANX_ID	LX266394	€633,857.14	0.161%	Aaa	AAA
	Neuraxpharm Arzneimittel GmbH	LOANX_ID	LX266635	€366,142.86	0.093%	Aaa	AAA
	Ramudden Global (Group) GmbH	LOANX_ID	LX259290	€1,000,000.00	0.254%	Aaa	AAA
	Rohm Holding GMBH	LOANX_ID	LX228988	€1,000,000.00	0.254%	Aaa	AAA
	Schoen Klinik SE	LOANX_ID	LX258367	€1,000,000.00	0.254%	Aaa	AAA
	Stepstone Group MidCo 2 GmbH	LOANX_ID	LX254354	€2,000,000.00	0.509%	Aaa	AAA
	Sunrise Bidco S.a.r.l.	LOANX_ID	LX194166	€1,000,000.00	0.254%	Aaa	AAA
	SYNLAB BONDCO PLC	LOANX_ID	LX191037	€4,000,000.00	1.018%	Aaa	AAA
	Tele Columbus AG	LOANX_ID	LX228349	€1,426,172.78	0.363%	Aaa	AAA
	TK Elevator Midco GmbH	LOANX_ID	LX259606	€3,000,000.00	0.763%	Aaa	AAA
	TTD Holding IV GmbH	LOANX_ID	LX257890	€2,100,000.00	0.534%	Aaa	AAA
	VEONET LENSE GMBH	LOANX_ID	LX259041	€3,000,000.00	0.763%	Aaa	AAA
	XSYS Global	LOANX_ID	LX199727	€1,985,000.00	0.505%	Aaa	AAA
Germany Totals:				€35,721,244.36	9.091%		
	Al Silk Midco	LOANX_ID	LX226415	€1,250,000.00	0.318%		A+
Guernsey Totals:				€1,250,000.00	0.318%		
	Apex Group Treasury Ltd	LOANX_ID	LX259078	€2,500,000.00	0.636%	Aa3	AA
	Applegreen Limited	LOANX_ID	LX257761	€2,000,000.00	0.509%	Aa3	AA
	Platform Bidco Limited	LOANX_ID	LX195825	€1,800,000.00	0.458%	Aa3	AA
	Virgin Media Ireland Limited	LOANX_ID	LX195575	€1,000,000.00	0.254%	Aa3	AA
Ireland Totals:				€7,300,000.00	1.858%		
	CASTELLO BC BIDCO SPA	ISIN	XS29299052	€225,000.00	0.057%	Baa2	BBB+

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Country	Issuer Name	Identifier Type	Identifier	Principal Balance	% of Denominator	Moody's Country Rating	S&P Country Rating
	Castor SPA	ISIN	XS24458406	€3,250,000.00	0.827%	Baa2	BBB+
	CEDACRI MERGECO SPA	ISIN	XS23451902	€995,000.00	0.253%	Baa2	BBB+
	Dedalus Finance GMBH	LOANX_ID	LX264063	€2,000,000.00	0.509%	Baa2	BBB+
	FIBER BIDCO SPA	ISIN	XS27489646	€151,000.00	0.038%	Baa2	BBB+
	Guala Closures Spa	ISIN	XS27022570	€750,000.00	0.191%	Baa2	BBB+
	Irca S.P.A.	ISIN	XS29471811	€350,000.00	0.089%	Baa2	BBB+
	LOTTOMATICA SPA/ROMA	ISIN	XS28246401	€750,000.00	0.191%	Baa2	BBB+
	Multiversity	ISIN	XS24019610	€750,000.00	0.191%	Baa2	BBB+
	Multiversity	ISIN	XS28166390	€343,000.00	0.087%	Baa2	BBB+
	Nexi SpA	ISIN	XS23325904	€2,349,000.00	0.598%	Baa2	BBB+
	Sammontana Italia SPA	ISIN	XS29025821	€250,000.00	0.064%	Baa2	BBB+
	TEAMSYSTEM SPA	ISIN	XS28642874	€1,000,000.00	0.254%	Baa2	BBB+
Italy Totals:				€13,163,000.00	3.350%		
	AI Sirona Luxembourg Acquisition Sarl	LOANX_ID	LX226715	€1,000,000.00	0.254%	Aaa	AAA
	Albion Financing 3 SARL	LOANX_ID	LX264917	€1,000,000.00	0.254%	Aaa	AAA
	Altice Financing SA	ISIN	XS21024930	€3,000,000.00	0.763%	Aaa	AAA
	ARENA LUX FIN SARL	ISIN	XS21119444	€3,000,000.00	0.763%	Aaa	AAA
	Arvos Bidco S.a.r.l.	LOANX_ID	LX229762	€673,093.11	0.171%	Aaa	AAA
	Arvos Bidco S.a.r.l.	LOANX_ID	LX229763	€121,197.00	0.031%	Aaa	AAA
	Auris Luxembourg III S.A.R.L.	LOANX_ID	LX265182	€2,000,000.00	0.509%	Aaa	AAA
	Breitling Financing S.a.r.l.	LOANX_ID	LX199187	€1,000,000.00	0.254%	Aaa	AAA
	Chrysaor Bidco Sarl	LOANX_ID	LX272221	€1,500,000.00	0.382%	Aaa	AAA
	Claudius Finance Parent SARL	LOANX_ID	LX257805	€1,000,000.00	0.254%	Aaa	AAA
	Claudius Finance Parent SARL	LOANX_ID	LX258016	€2,500,000.00	0.636%	Aaa	AAA
	Concorde Luxembourg S.a.r.l.	LOANX_ID	LX259411	€1,000,000.00	0.254%	Aaa	AAA
	GARFUNKELUX HOLDCO 3 SA	ISIN	XS30750006	€728,374.00	0.185%	Aaa	AAA
	GARFUNKELUX HOLDCO 4 SA	ISIN	XS30754867	€148,570.00	0.038%	Aaa	AAA
	HERENS HOLDCO S.A.R.L.	LOANX_ID	LX194449	€2,000,000.00	0.509%	Aaa	AAA
	LSF10 XL Investments S.a.r.l.	LOANX_ID	LX264968	€1,706,940.87	0.434%	Aaa	AAA

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Country	Issuer Name	Identifier Type	Identifier	Principal Balance	% of Denominator	Moody's Country Rating	S&P Country Rating
	Mar Bidco S.a r.l.	LOANX_ID	LX194153	€2,000,000.00	0.509%	Aaa	AAA
	Platin2025 S.a r.l.	LOANX_ID	LX259019	€3,500,000.00	0.891%	Aaa	AAA
	Radar Bidco SARL	LOANX_ID	LX281376	€1,000,000.00	0.254%	Aaa	AAA
	Rainbow Finco S.a.r.l.	LOANX_ID	LX202335	€1,500,000.00	0.382%	Aaa	AAA
	ROSSINI SARL	ISIN	XS28543096	€1,060,670.26	0.270%	Aaa	AAA
	Summer (BC) Bidco B LLC	ISIN	XS29987556	€1,220,000.00	0.310%	Aaa	AAA
	Tackle S.a.r.l.	LOANX_ID	LX258696	€4,413,934.43	1.123%	Aaa	AAA
	Telenet International Finance S.a.r.l.	LOANX_ID	LX185374	€4,850,000.00	1.234%	Aaa	AAA
	Thevelia (US) LLC	LOANX_ID	LX225307	€1,250,000.00	0.318%	Aaa	AAA
Luxembourg Totals:				€43,172,779.67	10.987%		
	Ammega Group BV	LOANX_ID	LX213528	€1,884,313.00	0.480%	Aaa	AAA
	Barentz Bidco BV	LOANX_ID	LX258723	€1,833,333.33	0.467%	Aaa	AAA
	BME Group Holding BV	LOANX_ID	LX217355	€4,196,693.38	1.068%	Aaa	AAA
	Bock Capital Bidco B.V.	LOANX_ID	LX194536	€2,000,000.00	0.509%	Aaa	AAA
	Boels Topholding B.V.	LOANX_ID	LX257760	€2,577,586.00	0.656%	Aaa	AAA
	Celeste Bidco B.V	LOANX_ID	LX258494	€2,000,000.00	0.509%	Aaa	AAA
	Cuppa Bidco B.V	LOANX_ID	LX209709	€2,000,000.00	0.509%	Aaa	AAA
	Fugue Finance B.V.	LOANX_ID	LX255858	€1,000,000.00	0.254%	Aaa	AAA
	House of HR NV	LOANX_ID	LX230415	€2,000,000.00	0.509%	Aaa	AAA
	Ignition Midco B.V.	LOANX_ID	LX235453	€645,164.80	0.164%	Aaa	AAA
	Ignition Midco B.V.	LOANX_ID	LX235455	€430,109.87	0.109%	Aaa	AAA
	Mediq B.V.	LOANX_ID	LX192775	€2,500,000.00	0.636%	Aaa	AAA
	Nobel Bidco B.V	ISIN	XS23555156	€3,000,000.00	0.763%	Aaa	AAA
	Nobel Bidco B.V	LOANX_ID	LX195412	€1,000,000.00	0.254%	Aaa	AAA
	Nobian Finance BV	LOANX_ID	LX246433	€1,250,000.00	0.318%	Aaa	AAA
	Nouryon Finance B.V.	LOANX_ID	LX234053	€2,276,536.32	0.579%	Aaa	AAA
	Odido Holding BV	LOANX_ID	LX259293	€3,250,000.00	0.827%	Aaa	AAA
	PEARLS (Netherlands) Bidco B.V.	LOANX_ID	LX202499	€1,680,000.00	0.428%	Aaa	AAA
	Peer Holding III B.V.	LOANX_ID	LX259874	€1,000,000.00	0.254%	Aaa	AAA

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Country Detail

Country	Issuer Name	Identifier Type	Identifier	Principal Balance	% of Denominator	Moody's Country Rating	S&P Country Rating
Netherlands	Peer Holding III B.V.	LOANX_ID	LX271390	€2,000,000.00	0.509%	Aaa	AAA
	Pegasus Bidco BV	LOANX_ID	LX269900	€2,635,862.09	0.671%	Aaa	AAA
	Precise Bidco BV	LOANX_ID	LX257766	€2,500,000.00	0.636%	Aaa	AAA
	SIGMA HOLDCO BV	LOANX_ID	LX259040	€4,000,000.00	1.018%	Aaa	AAA
	TMF Sapphire Bidco B.V.	LOANX_ID	LX257871	€1,000,000.00	0.254%	Aaa	AAA
	UNITED GROUP BV	ISIN	XS27580991	€200,000.00	0.051%	Aaa	AAA
	Your.World Finco II B.V.	LOANX_ID	LX265241	€1,250,000.00	0.318%	Aaa	AAA
	Ziggo B.V.	ISIN	XS20690161	€111,000.00	0.028%	Aaa	AAA
	Ziggo B.V.	LOANX_ID	LX183461	€6,000,000.00	1.527%	Aaa	AAA
	ZIGGO BOND CO BV	ISIN	XS21163861	€889,000.00	0.226%	Aaa	AAA
Netherlands Totals:				€57,109,598.79	14.534%		
Spain	Areas Worldwide SA	LOANX_ID	LX278538	€1,750,000.00	0.445%	A3	A+
	Boluda Towage S.L.	LOANX_ID	LX228682	€1,500,000.00	0.382%	A3	A+
	Cordobes Holdco SL	LOANX_ID	LX202358	€672,727.27	0.171%	A3	A+
	Esmalglass-Itaca Group	LOANX_ID	LX202736	€2,500,000.00	0.636%	A3	A+
	GRIFOLS ESCROW ISSUER	ISIN	XS23930011	€1,950,000.00	0.496%	A3	A+
	Grifols Worldwide Operations Ltd.	LOANX_ID	LX183734	€4,783,677.91	1.217%	A3	A+
	MasOrange Holdco Limited	LOANX_ID	LX259202	€3,000,000.00	0.763%	A3	A+
	PERALTA INVERSIONES GLOBALES SL	LOANX_ID	LX258021	€995,327.27	0.253%	A3	A+
	Piolin Bidco, S.A.U.	LOANX_ID	LX269818	€1,591,658.26	0.405%	A3	A+
Spain Totals:				€18,743,390.71	4.770%		
France	ASSEMBLIN CAVERION GROUP	ISIN	XS28429761	€500,000.00	0.127%	Aaa	AAA
	Eleda Management AB	LOANX_ID	LX226816	€250,000.00	0.064%	Aaa	AAA
	IGT Holding IV AB	LOANX_ID	LX238948	€1,000,000.00	0.254%	Aaa	AAA
	Quimper AB	LOANX_ID	LX250873	€3,500,000.00	0.891%	Aaa	AAA
	Recipharm AB (publ)	LOANX_ID	LX193550	€3,750,000.00	0.954%	Aaa	AAA
France Totals:				€9,000,000.00	2.290%		
Sweden	CEP V Investment 23 S.a r.l.	LOANX_ID	LX202330	€1,250,000.00	0.318%	Aaa	AAA
	NJJ Continental S.A.	LOANX_ID	LX257770	€1,000,000.00	0.254%	Aaa	AAA

Clarinda Park CLO DAC

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Country Detail

Country	Issuer Name	Identifier Type	Identifier	Principal Balance	% of Denominator	Moody's Country Rating	S&P Country Rating
Switzerland Totals:				€2,250,000.00	0.573%		
	Amber Finco PLC	LOANX_ID	LX264326	€1,000,000.00	0.254%	Aa3	AA
	Artemis Acquisitions UK Limited	LOANX_ID	LX259024	€1,100,000.00	0.280%	Aa3	AA
	Bellis Acquisition Company PLC	LOANX_ID	LX230713	€3,000,000.00	0.763%	Aa3	AA
	Belron UK Finance PLC	LOANX_ID	LX247575	€3,750,000.00	0.954%	Aa3	AA
	CD&R Firefly Bidco PLC	LOANX_ID	LX259865	€3,000,000.00	0.763%	Aa3	AA
	DECHRA PHARMACEUTICALS HOLDINGS LIMITED	LOANX_ID	LX254370	€2,000,000.00	0.509%	Aa3	AA
	EG Finco Ltd	LOANX_ID	LX266644	€1,451,049.36	0.369%	Aa3	AA
	Entain Holdings (Gibraltar) Limited	LOANX_ID	LX230557	€604,743.08	0.154%	Aa3	AA
	Froneri International Limited	LOANX_ID	LX244533	€4,250,000.00	1.082%	Aa3	AA
	HIG Finance 2 Limited	LOANX_ID	LX277611	€1,000,000.00	0.254%	Aa3	AA
	Hunter Holdco 3 Limited	LOANX_ID	LX196751	€962,311.60	0.245%	Aa3	AA
	ICELAND BONDCO PLC	ISIN	XS23041983	€1,159,900.00	0.295%	Aa3	AA
	INEOS Finance PLC	LOANX_ID	LX190490	€1,949,993.33	0.496%	Aa3	AA
	INEOS Finance PLC	LOANX_ID	LX255772	€1,120,000.00	0.285%	Aa3	AA
	IVC Acquisition LTD	LOANX_ID	LX257767	€4,000,000.00	1.018%	Aa3	AA
	Lernen Bidco Ltd	LOANX_ID	LX277510	€1,000,000.00	0.254%	Aa3	AA
	MARKET BIDCO LIMITED	LOANX_ID	LX249633	€1,125,000.00	0.286%	Aa3	AA
	OAT BIDCO LTD	LOANX_ID	LX248915	€1,000,000.00	0.254%	Aa3	AA
	OCS Group Holding Ltd	LOANX_ID	LX273400	€1,000,000.00	0.254%	Aa3	AA
	PATAGONIA BIDCO LIMITED	LOANX_ID	LX199090	€2,000,000.00	0.509%	Aa3	AA
	Rubix Group Finco Limited	LOANX_ID	LX246193	€2,500,000.00	0.636%	Aa3	AA
	SHERWOOD FINANCING PLC	ISIN	XS29535673	€2,050,000.00	0.522%	Aa3	AA
	Shilton Bidco Limited	LOANX_ID	LX265165	€1,300,000.00	0.331%	Aa3	AA
	Triley Midco 2 Ltd	LOANX_ID	LX258210	€1,016,870.26	0.259%	Aa3	AA
	Virgin Media SFA Finance Limited	LOANX_ID	LX183233	€3,340,817.55	0.850%	Aa3	AA
	Zephyr Bidco Limited	LOANX_ID	LX272087	€1,500,000.00	0.382%	Aa3	AA
United Kingdom (Great Britain) Totals:				€48,180,685.18	12.261%		
	ALLIED UNI HLD / ALL FIN	ISIN	XS23420571	€2,496,000.00	0.635%	Aa1	AA+

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Country Detail

Country	Issuer Name	Identifier Type	Identifier	Principal Balance	% of Denominator	Moody's Country Rating	S&P Country Rating
	Boxer Parent Company Inc	LOANX_ID	LX258134	€3,506,359.57	0.892%	Aa1	AA+
	Fortis 333 Inc	LOANX_ID	LX258423	€1,000,000.00	0.254%	Aa1	AA+
	Genesys Cloud Services Holdings II LLC	LOANX_ID	LX257847	€992,500.00	0.253%	Aa1	AA+
	Inspired Finco Holdings Limited	LOANX_ID	LX258502	€2,000,000.00	0.509%	Aa1	AA+
	IQVIA INC	ISIN	XS21899471	€2,000,000.00	0.509%	Aa1	AA+
	McAfee Corp	LOANX_ID	LX233937	€2,908,150.66	0.740%	Aa1	AA+
	Mermaid Bidco Inc	LOANX_ID	LX236699	€1,100,000.00	0.280%	Aa1	AA+
	MKS Instruments, Inc.	LOANX_ID	LX257504	€912,858.37	0.232%	Aa1	AA+
	OLYMPUS WTR US HLDG CORP	ISIN	XS23913514	€649,000.00	0.165%	Aa1	AA+
	Organon & Co.	LOANX_ID	LX256012	€1,671,960.95	0.425%	Aa1	AA+
	PAYSAFE FIN PLC/PAYSAFE	ISIN	XS20100284	€1,000,000.00	0.254%	Aa1	AA+
	Paysafe Holdings US Corp	LOANX_ID	LX195448	€3,151,541.01	0.802%	Aa1	AA+
	Polaris Newco LLC	LOANX_ID	LX195132	€2,872,500.00	0.731%	Aa1	AA+
	Pug LLC	LOANX_ID	LX228036	€1,000,000.00	0.254%	Aa1	AA+
	Rocket Software, Inc.	LOANX_ID	LX217144	€2,500,000.00	0.636%	Aa1	AA+
	Scientific Games Holdings LP	LOANX_ID	LX202415	€1,000,000.00	0.254%	Aa1	AA+
	The Chemours Company	LOANX_ID	LX214554	€1,923,857.89	0.490%	Aa1	AA+
	Touchdown Acquirer Inc	LOANX_ID	LX276048	€1,150,000.00	0.293%	Aa1	AA+
	Windsor Holdings III LLC	LOANX_ID	LX259144	€3,000,000.00	0.763%	Aa1	AA+
	Zayo Group, LLC	LOANX_ID	LX270666	€8,027.59	0.002%	Aa1	AA+
United States Totals:				€36,842,756.04	9.376%		
Grand Totals:				€360,820,173.87	91.824%		

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Coupon Detail

Totals: €361,441,454.27 €361,338,513.10 €102,941.17

Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
A Friedrich Flender AG - Facility B1 Loan	LOANX_ID	LX191143											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.15000%	1.96000%	5.11000%	13/04/2026
Ace Bidco GMBH - B2	LOANX_ID	LX255578											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	2.02600%	6.02600%	08/04/2026
AD Education SASU - Senior Facility B Commitment	LOANX_ID	LX249460	€333,333.34	€333,333.34	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	2.02600%	6.02600%	08/04/2026
			€857,510.00	€857,510.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.00000%	2.13900%	6.13900%	14/05/2026
			€142,490.00	€142,490.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.00000%	2.13900%	6.13900%	14/05/2026
AI Silk Midco - Term B	LOANX_ID	LX226415											
			€1,250,000.00	€1,250,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	5.00000%	2.08900%	7.08900%	04/03/2026
AI Sirona Luxembourg Acquisition Sarl - FACILITY B3	LOANX_ID	LX226715											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	4.00000%	1.90100%	5.90100%	30/01/2026
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans	LOANX_ID	LX264917											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.00000%	2.01000%	5.01000%	21/01/2026
ALLIED UNI HLD / ALL FIN - UNSEAM 3.625% 06/01/2028	ISIN	XS2342057143											
			€2,496,000.00	€2,496,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	3.62500%	01/06/2026
Altice Financing SA - ALTICE 3% 01/15/2028	ISIN	XS2102493389											
			€3,000,000.00	€3,000,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	3.00000%	15/07/2026
ALTICE FRAN LUX 3/HOLD 1 - SFRFP 4.75% 10/15/2030	ISIN	XS3161792406											
			€1,143,294.00	€1,143,294.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	4.75000%	01/04/2026
ALTICE FRAN LUX 3/HOLD 1 - SFRFP 5.5% 10/15/2031	ISIN	XS3161792661											
			€108,231.83	€108,231.83	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	5.50000%	01/04/2026
ALTICE FRAN LUX 3/HOLD 1 - SFRFP 5.625% 06/15/2032	ISIN	XS3161793123											
			€387,957.67	€387,957.67	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	5.62500%	15/07/2026
Amber Finco PLC - Facility B3	LOANX_ID	LX264326											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.01900%	5.26900%	31/03/2026

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Coupon Detail

Totals: €361,441,454.27 €361,338,513.10 €102,941.17

Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
Amedes Holding AG - Facility B Loan	LOANX_ID	LX199035											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.06600%	5.81600%	30/01/2026
Ammega Group BV - Term Loan B2	LOANX_ID	LX213528											
			€1,615,079.52	€1,615,079.52	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	5.00000%	2.01900%	7.01900%	31/03/2026
			€269,233.48	€269,233.48	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	5.00000%	2.01900%	7.01900%	31/03/2026
Apex Group Treasury Ltd - 2025 Refinancing EUR Term Loan	LOANX_ID	LX259078											
			€2,500,000.00	€2,500,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.75000%	1.90100%	5.65100%	30/01/2026
Applegreen Limited - Facility B Loan	LOANX_ID	LX257761											
			€1,012,017.32	€1,012,017.32	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.50000%	2.06600%	6.56600%	30/01/2026
			€987,982.68	€987,982.68	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.50000%	2.06600%	6.56600%	30/01/2026
Areas Worldwide SA - Facility B5 2026	LOANX_ID	LX278538											
			€1,750,000.00	€1,750,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.50000%	2.13500%	5.63500%	10/06/2026
ARENA LUX FIN SARL - EMPARQ 1.875% 02/01/2028	ISIN	XS2111944133											
			€3,000,000.00	€3,000,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	1.87500%	02/02/2026
Artemis Acquisitions UK Limited - FACILITY B6	LOANX_ID	LX259024											
			€939,299.13	€939,299.13	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.00000%	2.01000%	5.01000%	21/01/2026
			€160,700.87	€160,700.87	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.00000%	2.01000%	5.01000%	21/01/2026
Arvos Bidco S.a.r.l. - Initial B4 Euro Facility	LOANX_ID	LX229762											
			€673,093.11	€673,093.11	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	5.50000%	2.06900%	7.56900%	27/02/2026
Arvos Bidco S.a.r.l. - Initial Euro Term Loan	LOANX_ID	LX229763											
			€121,197.00	€121,197.00	€0.00	Fixed	Actual/360	3 Months		0.00000%	0.00000%	0.50000%	30/03/2026
ASSEMBLIN CAVERION GROUP - ASSEMB FRN	ISIN	XS2842976289											
			€500,000.00	€500,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.02600%	5.52600%	07/04/2026
Athena Bidco SaS - Facility B3	LOANX_ID	LX270141											
			€3,750,000.00	€3,750,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.00000%	2.01900%	5.01900%	31/03/2026

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Coupon Detail

Totals: €361,441,454.27 €361,338,513.10 €102,941.17

Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
Auris Luxembourg III S.A.R.L. - FACILITY B7	LOANX_ID	LX265182											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.75000%	2.12300%	5.87300%	30/04/2026
AVIV Group GmbH - Term Loan B	LOANX_ID	LX258039											
			€1,888,000.00	€1,888,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.00000%	2.09900%	6.09900%	24/04/2026
BANIJAY ENTERTAINMENT - Facility B4 Loan	LOANX_ID	LX257835											
			€1,100,000.00	€1,100,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.02600%	5.27600%	02/04/2026
Barentz Bidco BV - FACILITY B3	LOANX_ID	LX258723											
			€1,833,333.33	€1,833,333.33	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.01900%	5.26900%	31/03/2026
Bellis Acquisition Company PLC - Facility B Loan	LOANX_ID	LX230713											
			€3,000,000.00	€3,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.00000%	2.07900%	6.07900%	07/04/2026
Belron UK Finance PLC - 2031 Euro Incremental Term Loans	LOANX_ID	LX247575											
			€3,750,000.00	€3,750,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.75000%	1.99000%	4.74000%	09/02/2026
Bertrand Franchise Finance - BERFRA 0 6.00Y Corp Float	ISIN	XS2831749481											
			€300,000.00	€300,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.00400%	5.75400%	19/01/2026
Betclic Everest Group - Facility B Loan	LOANX_ID	LX254753											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.00000%	2.00500%	5.00500%	12/02/2026
BME Group Holding BV - Facility B2	LOANX_ID	LX217355											
			€4,196,693.38	€4,196,693.38	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.75000%	2.06600%	6.81600%	30/01/2026
Bock Capital Bidco B.V. - Term Loan B	LOANX_ID	LX194536											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01900%	5.51900%	31/03/2026
Boels Topholding B.V. - Facility B3	LOANX_ID	LX257760											
			€2,577,586.00	€2,577,586.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	2.75000%	1.97100%	4.72100%	13/02/2026
Boluda Towage S.L. - Facility B3	LOANX_ID	LX228682											
			€1,500,000.00	€1,500,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.50000%	1.88400%	5.38400%	30/01/2026

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Coupon Detail

Totals: €361,441,454.27 €361,338,513.10 €102,941.17

Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
Boxer Parent Company Inc - 2031 Replacement Euro Term Loan	LOANX_ID	LX258134											
			€3,506,359.57	€3,506,359.57	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.50000%	1.90100%	5.40100%	30/01/2026
Breitling Financing S.a.r.l. - Term Loan B	LOANX_ID	LX199187											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.90000%	2.12400%	6.02400%	30/06/2026
CAB - BIOGRP 3.375% 02/01/2028	ISIN	XS2294186965											
			€1,600,000.00	€1,600,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	3.37500%	02/02/2026
CAB - Facility B Loan	LOANX_ID	LX192244											
			€23,407.73	€23,407.73	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.00500%	5.25500%	12/02/2026
			€253,903.12	€253,903.12	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.00500%	5.25500%	12/02/2026
			€2,058,312.64	€2,058,312.64	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.00500%	5.25500%	12/02/2026
			€576,555.65	€576,555.65	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.00500%	5.25500%	12/02/2026
			€146,400.00	€146,400.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.00500%	5.25500%	12/02/2026
			€241,420.86	€241,420.86	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.00500%	5.25500%	12/02/2026
Care Bidco SAS - Facility B Loan	LOANX_ID	LX194161											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.01900%	5.76900%	31/03/2026
Casper Bidco SASU - Facility B6	LOANX_ID	LX257859											
			€3,750,000.00	€3,750,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.75000%	2.12300%	5.87300%	30/04/2026
CASTELLO BC BIDCO SPA - SOMACI Float 11/14/31	ISIN	XS2929905292											
			€225,000.00	€225,000.00	€0.00	Floating	Actual/365	3 Months	EurIBOR (3 months)	4.50000%	2.01900%	6.51900%	31/03/2026
Castor SPA - CERVIM FLOAT 02/15/2029	ISIN	XS2445840809											
			€3,250,000.00	€3,250,000.00	€0.00	Floating	Actual/365	3 Months	EurIBOR (3 months)	5.25000%	2.01400%	7.26400%	16/03/2026
CD&R Firefly Bidco PLC - FACILITY B11	LOANX_ID	LX259865											
			€3,000,000.00	€3,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.06600%	5.31600%	30/01/2026
CEDACRI MERGECO SPA - CEDCRI 0 05/15/2028	ISIN	XS2345190263											
			€995,000.00	€995,000.00	€0.00	Floating	Actual/365	3 Months	EurIBOR (3 months)	4.62500%	2.06400%	6.68900%	16/02/2026

Clarinda Park CLO DAC

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Coupon Detail

Totals: €361,441,454.27 €361,338,513.10 €102,941.17

Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
Celeste Bidco B.V - Facility B2	LOANX_ID	LX258494											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.06600%	5.81600%	26/01/2026
CEP V Investment 23 S.a r.l. - TLB	LOANX_ID	LX202330											
			€1,250,000.00	€1,250,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.75000%	2.12300%	5.87300%	31/03/2026
Cheplapharm Arzneimittel Gmbh - Term Facility B	LOANX_ID	LX202725											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	2.01600%	6.01600%	15/04/2026
Chrysaor Bidco Sarl - Term Loan B	LOANX_ID	LX272221											
			€1,500,000.00	€1,500,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.03100%	5.53100%	13/04/2026
CIRCET EUROPE - Senior Facility B Loan	LOANX_ID	LX196125											
			€3,750,000.00	€3,750,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.01900%	5.26900%	31/03/2026
CLARIOS GLOBAL LP - TLB	LOANX_ID	LX236134											
			€2,858,695.65	€2,858,695.65	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.00000%	1.90100%	4.90100%	30/01/2026
Claudius Finance Parent SARL - FACILITY B5	LOANX_ID	LX258016											
			€1,954,326.92	€1,954,326.92	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.75000%	2.06600%	4.81600%	30/01/2026
			€545,673.08	€545,673.08	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.75000%	2.06600%	4.81600%	30/01/2026
Claudius Finance Parent SARL - Term Loan B4	LOANX_ID	LX257805											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.75000%	2.06600%	4.81600%	30/01/2026
COLISEE GROUP - Term Loan B	LOANX_ID	LX279043											
			€283,253.42	€283,253.42	€0.00	Floating	Actual/360	1 Month	EurIBOR (12 months)	4.25000%	5.00000%	9.25000%	02/02/2026
Concorde Luxembourg S.a.rl. - Facility 2025 TLB	LOANX_ID	LX259411											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.02600%	5.52600%	07/04/2026
Cooper Consumer Health - FACILITY B4	LOANX_ID	LX265279											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.01900%	5.76900%	31/03/2026
Cordobes Holdco SL - Facility B Loan	LOANX_ID	LX202358											
			€672,727.27	€672,727.27	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.75000%	1.97100%	5.72100%	13/02/2026

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CTEC III Gmbh - Term FACILITY B	LOANX_ID	LX202118											
			€2,694,409.85	€2,694,409.85	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.06900%	5.81900%	27/02/2026
Cuppa Bidco B.V - Term Loan B1	LOANX_ID	LX209709											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.75000%	2.12400%	6.87400%	30/06/2026
DECHRA PHARMACEUTICALS HOLDINGS LIMITED - Facility B2 Loan	LOANX_ID	LX254370											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.25000%	2.03700%	5.28700%	27/01/2026
Dedalus Finance GMBH - SENIOR FACILITY B2 EXTENSION	LOANX_ID	LX264063											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.75000%	2.10700%	5.85700%	06/07/2026
ECOTONE HoldCo III S.A.S - FACILITY B3	LOANX_ID	LX274435											
			€1,200,000.00	€1,200,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	4.00000%	1.90100%	5.90100%	30/01/2026
EG Finco Ltd - FACILITY B3	LOANX_ID	LX266644											
			€1,451,049.36	€1,451,049.36	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.87500%	2.06200%	5.93700%	27/02/2026
Eleda Management AB - Delayed Draw Term Loan	LOANX_ID	LX226816											
			€102,941.17	€0.00	€102,941.17	Floating		3 Months	Commitment Fee	0.00000%	0.00000%	0.00000%	
			€98,039.22	€98,039.22	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01800%	5.51800%	31/03/2026
			€49,019.61	€49,019.61	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01200%	5.51200%	31/03/2026
ELSAN SAS - Facility B6	LOANX_ID	LX259867											
			€59,299.19	€59,299.19	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.08200%	5.58200%	16/03/2026
			€984,962.59	€984,962.59	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.08200%	5.58200%	16/03/2026
			€563,466.72	€563,466.72	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.08200%	5.58200%	16/03/2026
			€227,189.16	€227,189.16	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.08200%	5.58200%	16/03/2026
			€165,082.34	€165,082.34	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.08200%	5.58200%	16/03/2026
Emeria - Facility B Loan	LOANX_ID	LX193463											
			€2,300,000.00	€2,300,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01800%	5.51800%	30/03/2026

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Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
Entain Holdings (Gibraltar) Limited - FACILITY B4	LOANX_ID	LX230557											
			€604,743.08	€604,743.08	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01900%	5.51900%	30/03/2026
Ephios Subco 3 S.à r.l - Facility B EUR 1BN	LOANX_ID	LX246913											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.06600%	5.81600%	26/01/2026
Esmalglass-Itaca Group - TLB	LOANX_ID	LX202736											
			€2,500,000.00	€2,500,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.65000%	2.12300%	6.77300%	31/03/2026
EXPLEO SERVICES - Senior Facility B Loan	LOANX_ID	LX213673											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	5.00000%	2.12300%	7.12300%	31/03/2026
FIBER BIDCO SPA - FEDRIG Float 01/15/2030	ISIN	XS2748964850											
			€151,000.00	€151,000.00	€0.00	Floating	Actual/365	3 Months	EurIBOR (3 months)	4.00000%	2.01900%	6.01900%	31/03/2026
Financiere Colisee - Facility B2	LOANX_ID	LX195644											
			€1,075,000.00	€1,075,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.10000%	5.85000%	16/03/2026
Financiere Labeyrie Fine Foods - Facility B Loan	LOANX_ID	LX196522											
			€1,003,112.54	€1,003,112.54	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	5.00000%	2.01900%	7.01900%	31/03/2026
Financiere Mendel SAS - TLB	LOANX_ID	LX259022											
			€3,250,000.00	€3,250,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.00000%	2.01900%	5.01900%	31/03/2026
Finco Utilitas BV - FACILITY B2	LOANX_ID	LX263878											
			€1,333,333.33	€1,333,333.33	€0.00	Floating	Actual/360	3 Months	EurIBOR (6 months)	2.95000%	2.11700%	5.06700%	27/02/2026
Fortis 333 Inc - Euro Term B Loans	LOANX_ID	LX258423											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.01900%	5.76900%	31/03/2026
Froneri International Limited - TL	LOANX_ID	LX244533											
			€4,250,000.00	€4,250,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	2.75000%	2.08300%	4.83300%	30/01/2026
Fugue Finance B.V. - 11th Amendment Euro Term	LOANX_ID	LX255858											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.06700%	5.31700%	27/02/2026
GALILEO GLOB ED OPERATIONS - B4	LOANX_ID	LX259242											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.75000%	2.04800%	4.79800%	19/02/2026

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GARFUNKELUX HOLDCO 3 SA - GFKLDE Float 05/01/29	ISIN	XS3075000862											
			€728,374.00	€728,374.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	7.44600%	2.05000%	9.49600%	02/02/2026
GARFUNKELUX HOLDCO 4 SA - GFKLDE 10.5% 05/01/2030	ISIN	XS3075486152											
			€154,019.55	€154,019.55	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	10.50000%	01/05/2026
Genesys Cloud Services Holdings II LLC - 2025 Euro Term Loan	LOANX_ID	LX257847											
			€992,500.00	€992,500.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.06600%	5.31600%	30/01/2026
GHD Gesundheits GmbH Deutschland - Facility B loan	LOANX_ID	LX181787											
			€1,287,780.53	€1,287,780.53	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	4.00000%	1.90100%	5.90100%	30/01/2026
GRANITE FRANCE BIDCO - TLB	LOANX_ID	LX207140											
			€817,874.15	€817,874.15	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.97500%	2.02200%	6.99700%	24/03/2026
GRIFOLS ESCROW ISSUER - GRFSM 3.875% 10/15/2028	ISIN	XS2393001891											
			€1,950,000.00	€1,950,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	3.87500%	15/04/2026
Grifols Worldwide Operations Ltd. - Euro Tranche B Term Loan	LOANX_ID	LX183734											
			€4,783,677.91	€4,783,677.91	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.25000%	2.06600%	4.31600%	27/02/2026
Groupe Babilou - FACILITY TLB4	LOANX_ID	LX237156											
			€715,818.72	€715,818.72	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	2.02600%	6.02600%	07/04/2026
			€284,181.28	€284,181.28	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	2.02600%	6.02600%	07/04/2026
Guala Closures Spa - GCLIM Float 06/29/2029	ISIN	XS2702257051											
			€750,000.00	€750,000.00	€0.00	Floating	Actual/365	3 Months	EurIBOR (3 months)	4.00000%	2.01400%	6.01400%	16/03/2026
HERENS HOLDCO S.A R.L. - Facility B (EUR) Loans	LOANX_ID	LX194449											
			€1,459,696.32	€1,459,696.32	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.92500%	2.01900%	5.94400%	31/03/2026
			€540,303.68	€540,303.68	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.92500%	2.01900%	5.94400%	31/03/2026
Hestiafloor 2 - Term B	LOANX_ID	LX265116											
			€4,000,000.00	€4,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01900%	5.51900%	31/03/2026

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HIG Finance 2 Limited - 2025-3 Euro Refinancing Term Loan	LOANX_ID	LX277611											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.25000%	2.00000%	5.25000%	30/01/2026
HomeVi SAS - Term Loan B	LOANX_ID	LX266909											
			€3,000,000.00	€3,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.75000%	2.06600%	6.81600%	30/01/2026
House of HR NV - Additional Facility B2 Loan	LOANX_ID	LX230415											
			€1,722,863.74	€1,722,863.74	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	5.25000%	1.92100%	7.17100%	22/01/2026
			€277,136.26	€277,136.26	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	5.25000%	1.92100%	7.17100%	22/01/2026
Hunter Holdco 3 Limited - Initial Euro Term Loan	LOANX_ID	LX196751											
			€962,311.60	€962,311.60	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	2.01900%	6.01900%	31/03/2026
ICELAND BONDCO PLC - ICELTD 4.375% 05/15/2028	ISIN	XS2304198331											
			€1,152,699.95	€1,152,699.95	€0.00	Floating	30/360 (European)	6 Months		0.00000%	0.00000%	4.37500%	15/05/2026
IDEMIA GROUP - Facility B5	LOANX_ID	LX225618											
			€3,000,000.00	€3,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	2.01900%	6.01900%	31/03/2026
Ignition Midco B.V. - 2nd Lien Holdco PIK Facility	LOANX_ID	LX235455											
			€507,775.18	€507,775.18	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	0.10000%	0.00000%	0.10000%	03/07/2026
Ignition Midco B.V. - Senior Facilites	LOANX_ID	LX235453											
			€664,242.09	€664,242.09	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.50000%	0.00000%	4.50000%	03/07/2026
IGT Holding IV AB - B4 Incremental Facility	LOANX_ID	LX238948											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.01900%	5.26900%	31/03/2026
INEOS Finance PLC - New 2027 Euro Term Loans	LOANX_ID	LX190490											
			€1,949,993.33	€1,949,993.33	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.00000%	1.90100%	4.90100%	30/01/2026
INEOS Finance PLC - New 2031 Euro Term Loan	LOANX_ID	LX255772											
			€1,120,000.00	€1,120,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.25000%	1.90100%	5.15100%	30/01/2026
INEOS Styrolution Group GMBH - 2027 Euro Term Loan	LOANX_ID	LX185237											
			€2,007,870.05	€2,007,870.05	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	2.00000%	1.90100%	3.90100%	30/01/2026

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INNIO Group Hldg GmbH - Amended Facility B	LOANX_ID	LX255443											
			€2,312,839.85	€2,312,839.85	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.75000%	2.00400%	4.75400%	20/01/2026
Inovie Group - Facility B	LOANX_ID	LX191106											
			€2,227,594.05	€2,227,594.05	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	2.01900%	6.01900%	31/03/2026
			€772,405.95	€772,405.95	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	2.01900%	6.01900%	31/03/2026
Inspired Finco Holdings Limited - TL B6 (A)	LOANX_ID	LX258502											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.25000%	1.90100%	5.15100%	30/01/2026
IQERA GROUP SAS - LOUBID 0% 04/30/2030	ISIN	XS3067506231											
			€733,051.48	€733,051.48	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.50000%	2.06400%	6.56400%	16/02/2026
IQVIA INC - IQV 2.875% 06/15/2028	ISIN	XS2189947505											
			€2,000,000.00	€2,000,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	2.87500%	15/06/2026
Irca S.P.A. - IRCAIM Float 12/15/2029	ISIN	XS2947181769											
			€350,000.00	€350,000.00	€0.00	Floating	Actual/365	3 Months	EurIBOR (3 months)	3.75000%	2.10000%	5.85000%	16/03/2026
IVC Acquisition LTD - FACILITY B11	LOANX_ID	LX257767											
			€4,000,000.00	€4,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	2.03500%	6.03500%	20/03/2026
KAPLA HOLDING SAS - KILOTO Float 7/31/2030	ISIN	XS2756269960											
			€469,000.00	€469,000.00	€0.00	Floating	30/360 (European)	3 Months	EurIBOR (3 months)	3.50000%	2.10000%	5.60000%	16/03/2026
Lernen Bidco Ltd - Facility B3	LOANX_ID	LX277510											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.75000%	2.12100%	5.87100%	27/05/2026
LOTTOMATICA SPA/ROMA - GAMENT Float 06/01/2031	ISIN	XS2824640713											
			€750,000.00	€750,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.06100%	5.31100%	02/03/2026
LSF10 Edilians Investments SARL - Facility B4	LOANX_ID	LX264883											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01900%	5.51900%	13/04/2026
LSF10 XL Investments S.a.r.l. - Facility B5	LOANX_ID	LX264968											
			€1,180,672.17	€1,180,672.17	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.75000%	2.01800%	6.76800%	31/03/2026
			€32,096.29	€32,096.29	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.75000%	2.01800%	6.76800%	31/03/2026

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Coupon Detail

Totals: €361,441,454.27 €361,338,513.10 €102,941.17

Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
LSF10 XL Investments S.a.r.l. - Facility B5	LOANX_ID	LX264968											
			€366,157.43	€366,157.43	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.75000%	2.01800%	6.76800%	31/03/2026
Mar Bidco S.a r.l. - FACILITY B (EUR)	LOANX_ID	LX194153	€128,014.98	€128,014.98	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.75000%	2.01800%	6.76800%	31/03/2026
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.70000%	2.01900%	5.71900%	31/03/2026
MARKET BIDCO LIMITED - Facility B3	LOANX_ID	LX249633											
			€1,125,000.00	€1,125,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.50000%	2.04800%	6.54800%	19/02/2026
MasOrange Holdco Limited - FACILITY B5	LOANX_ID	LX259202											
			€3,000,000.00	€3,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	2.25000%	2.13400%	4.38400%	22/06/2026
McAfee Corp - Term Loan B	LOANX_ID	LX233937											
			€2,908,150.66	€2,908,150.66	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.06600%	5.56600%	30/01/2026
Mediawan Financing - TLB 2	LOANX_ID	LX269884											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.00500%	5.50500%	12/02/2026
Mediq B.V. - Facility B Loan	LOANX_ID	LX192775											
			€1,041,608.97	€1,041,608.97	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01500%	5.51500%	22/01/2026
Mehilainen Yhtiot Oy - Facility B7	LOANX_ID	LX264796	€1,458,391.03	€1,458,391.03	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01500%	5.51500%	22/01/2026
			€53,763.44	€53,763.44	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01800%	5.51800%	31/03/2026
			€64,516.13	€64,516.13	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01800%	5.51800%	31/03/2026
			€548,387.10	€548,387.10	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01800%	5.51800%	31/03/2026
Mermaid Bidco Inc - Facility B (EUR) Loan	LOANX_ID	LX236699	€1,333,333.33	€1,333,333.33	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01800%	5.51800%	31/03/2026
			€1,100,000.00	€1,100,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.02300%	5.77300%	05/02/2026
Mistral Holdco SAS - Facility B Loan	LOANX_ID	LX191239											
			€1,500,000.00	€1,500,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	4.00000%	1.89400%	5.89400%	29/01/2026

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Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
MKS Instruments, Inc. - Facility 2025 - TLB	LOANX_ID	LX257504											
			€912,858.37	€912,858.37	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	2.50000%	1.90100%	4.40100%	30/01/2026
Multiversity - MLTIVR FLOAT 05/17/2031	ISIN	XS2816639095											
			€343,000.00	€343,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.25000%	2.01600%	6.26600%	30/01/2026
Multiversity - MLTIVR FLOAT10/30/2028	ISIN	XS2401961078											
			€750,000.00	€750,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.25000%	2.01600%	6.26600%	30/01/2026
Neuraxpharm Arzneimittel GmbH - FACILITY B3	LOANX_ID	LX266394											
			€633,857.14	€633,857.14	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.75000%	2.08300%	5.83300%	30/01/2026
Neuraxpharm Arzneimittel GmbH - FACILITY B4	LOANX_ID	LX266635											
			€366,142.86	€366,142.86	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.75000%	2.08300%	5.83300%	30/01/2026
Nexi SpA - NEXIIM 2.125% 04/30/2029	ISIN	XS2332590475											
			€2,349,000.00	€2,349,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	2.12500%	30/04/2026
NJJ Continental S.A. - Facility B3	LOANX_ID	LX257770											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.50000%	2.02200%	4.52200%	24/03/2026
Nobel Bidco B.V - Facility B Loan	LOANX_ID	LX195412											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.00000%	2.08600%	5.08600%	03/03/2026
Nobel Bidco B.V - PHIDOM 3.125% 06/15/2028	ISIN	XS2355515516											
			€3,000,000.00	€3,000,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	3.12500%	15/06/2026
Nobian Finance BV - TLB	LOANX_ID	LX246433											
			€1,250,000.00	€1,250,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.03200%	5.78200%	09/04/2026
Nouryon Finance B.V. - TLB	LOANX_ID	LX234053											
			€2,010,728.45	€2,010,728.45	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01500%	5.51500%	22/01/2026
			€265,807.87	€265,807.87	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01500%	5.51500%	22/01/2026
OAT BIDCO LTD - Facility B Loan	LOANX_ID	LX248915											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.03400%	5.78400%	07/04/2026

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Obol France 3 SAS - FACILITY B3	LOANX_ID	LX239000											
			€1,364,717.10	€1,364,717.10	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	5.00000%	2.10300%	7.10300%	10/04/2026
OCS Group Holding Ltd - Facility B4	LOANX_ID	LX273400											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.25000%	2.11300%	6.36300%	29/05/2026
Odido Holding BV - FACILITY B2	LOANX_ID	LX259293											
			€3,250,000.00	€3,250,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.90000%	2.01900%	4.91900%	31/03/2026
OLYMPUS WTR US HLDG CORP - SOLEIN 3.875% 10/01/2028	ISIN	XS2391351454											
			€649,000.00	€649,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	3.87500%	01/04/2026
Organon & Co. - TLB	LOANX_ID	LX256012											
			€1,671,960.95	€1,671,960.95	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	2.75000%	1.90100%	4.65100%	30/01/2026
PATAGONIA BIDCO LIMITED - Facility B2	LOANX_ID	LX199090											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	1.99000%	5.99000%	09/02/2026
PAYSAFE FIN PLC/PAYSAFE - PSFE 3% 06/15/2029	ISIN	XS2010028426											
			€1,000,000.00	€1,000,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	3.00000%	15/06/2026
Paysafe Holdings US Corp - Facility B2 Loan	LOANX_ID	LX195448											
			€3,151,541.01	€3,151,541.01	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.00000%	1.90100%	4.90100%	30/01/2026
PEARLS (Netherlands) Bidco B.V. - Facility B (EUR) Loan	LOANX_ID	LX202499											
			€1,680,000.00	€1,680,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.06600%	5.56600%	30/01/2026
Peer Holding III B.V. - B6B	LOANX_ID	LX259874											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.75000%	2.01900%	4.76900%	31/03/2026
Peer Holding III B.V. - Facility B7B	LOANX_ID	LX271390											
			€1,908,616.09	€1,908,616.09	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.75000%	2.01900%	4.76900%	31/03/2026
			€91,383.91	€91,383.91	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.75000%	2.01900%	4.76900%	31/03/2026
Pegasus Bidco BV - 2025-1 EURO TERM LOANS	LOANX_ID	LX269900											
			€2,635,862.09	€2,635,862.09	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.00000%	2.06400%	5.06400%	16/02/2026

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PERALTA INVERSIONES GLOBALES SL - Incremental Facility B2	LOANX_ID	LX258021											
			€995,327.27	€995,327.27	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01600%	5.51600%	15/04/2026
Piolin Bidco, S.A.U. - TLB B5	LOANX_ID	LX269818											
			€1,591,658.26	€1,591,658.26	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.75000%	2.10900%	5.85900%	30/03/2026
Platform Bidco Limited - Senior Facility B (EUR)	LOANX_ID	LX195825											
			€1,800,000.00	€1,800,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.00000%	2.12300%	6.12300%	31/03/2026
Platin2025 S.a r.l. - FACILITY B	LOANX_ID	LX259019											
			€3,500,000.00	€3,500,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.15000%	2.01800%	5.16800%	31/03/2026
Polaris Newco LLC - Euro Term Loan	LOANX_ID	LX195132											
			€2,872,500.00	€2,872,500.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.06600%	5.81600%	30/01/2026
Precise Bidco BV - FACILITY B6	LOANX_ID	LX257766											
			€2,500,000.00	€2,500,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.00000%	2.10000%	5.10000%	16/03/2026
Pug LLC - Facility TLB	LOANX_ID	LX228036											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	5.00000%	1.90100%	6.90100%	30/01/2026
Quimper AB - NEW TERM FAC B 2024	LOANX_ID	LX250873											
			€3,500,000.00	€3,500,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.75000%	2.10900%	5.85900%	01/04/2026
Radar Bidco SARL - TLB	LOANX_ID	LX281376											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (12 months)	3.00000%	2.21000%	5.21000%	02/02/2026
Rainbow Finco S.a.r.l. - Facility B2 Loan	LOANX_ID	LX202335											
			€1,500,000.00	€1,500,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.50000%	2.05700%	5.55700%	24/02/2026
Ramsay Generale de Sante - Facility B5	LOANX_ID	LX258050											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.01500%	5.26500%	22/01/2026
Ramudden Global (Group) GmbH - FACILITY TLB 4	LOANX_ID	LX259290											
			€226,576.36	€226,576.36	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.50000%	1.89400%	5.39400%	29/01/2026
			€533,482.30	€533,482.30	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.50000%	1.89400%	5.39400%	29/01/2026
			€64,217.89	€64,217.89	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.50000%	1.89400%	5.39400%	29/01/2026

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Ramudden Global (Group) GmbH - FACILITY TLB 4	LOANX_ID	LX259290	€175,723.45	€175,723.45	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.50000%	1.89400%	5.39400%	29/01/2026
Recipharm AB (publ) - Facility B Loan	LOANX_ID	LX193550	€2,875,560.53	€2,875,560.53	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.95000%	2.06400%	5.01400%	17/02/2026
			€874,439.47	€874,439.47	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	2.95000%	2.06400%	5.01400%	17/02/2026
Rocket Software, Inc. - 2021 Euro Term Loan	LOANX_ID	LX217144	€2,500,000.00	€2,500,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.75000%	1.90100%	5.65100%	30/01/2026
Rohm Holding GMBH - TL	LOANX_ID	LX228988	€1,004,562.46	€1,004,562.46	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	5.00000%	2.08300%	7.08300%	30/01/2026
ROSSINI SARL - ROSINI 0 12/31/2029	ISIN	XS2854309684	€1,060,670.26	€1,060,670.26	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.87500%	2.00000%	5.87500%	30/03/2026
Rubix Group Finco Limited - Term Loan B	LOANX_ID	LX246193	€2,500,000.00	€2,500,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.00000%	2.08300%	6.08300%	12/02/2026
SAM Bidco - Facility B6	LOANX_ID	LX225334	€724,228.72	€724,228.72	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.50000%	1.90100%	5.40100%	30/01/2026
			€775,771.28	€775,771.28	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.50000%	1.90100%	5.40100%	30/01/2026
Sammontana Italia SPA - SAMMNT Float 10/15/31	ISIN	XS2902582357	€250,000.00	€250,000.00	€0.00	Floating	Actual/365	3 Months	EurIBOR (3 months)	3.75000%	2.01600%	5.76600%	15/04/2026
Schoen Klinik SE - FACILITY B2	LOANX_ID	LX258367	€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.00000%	2.01900%	5.01900%	31/03/2026
Scientific Games Holdings LP - Term Loan B	LOANX_ID	LX202415	€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.03000%	5.78000%	06/04/2026
SEINE HOLDCO SAS - 2023 Facility B	LOANX_ID	LX220198	€923,076.92	€923,076.92	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.02000%	5.27000%	14/04/2026
			€576,923.08	€576,923.08	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.02000%	5.27000%	14/04/2026

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SHERWOOD FINANCING PLC - ARWLN Float 12/15/29	ISIN	XS2953567745											
			€2,050,000.00	€2,050,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	5.50000%	2.10000%	7.60000%	16/03/2026
Shilton Bidco Limited - Facility B7	LOANX_ID	LX265165											
			€1,300,000.00	€1,300,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.01900%	5.76900%	31/03/2026
SIGMA HOLDCO BV - Facility B13	LOANX_ID	LX259040											
			€4,000,000.00	€4,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.00000%	2.10400%	6.10400%	07/07/2026
SIRONA BIDCO - Facility B	LOANX_ID	LX199218											
			€3,000,000.00	€3,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.50000%	2.16400%	6.66400%	18/06/2026
SOLINA GROUP SERVICES - Additional Term Facility 8	LOANX_ID	LX257399											
			€894,154.02	€894,154.02	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.40000%	2.08700%	5.48700%	11/02/2026
			€105,845.98	€105,845.98	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.40000%	2.08700%	5.48700%	11/02/2026
Stella Group - Term Loan B2	LOANX_ID	LX236467											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.00000%	1.99000%	5.99000%	09/02/2026
Stepstone Group MidCo 2 GmbH - Facility B1 Loan	LOANX_ID	LX254354											
			€2,000,000.00	€2,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	4.50000%	2.09900%	6.59900%	24/04/2026
Summer (BC) Bidco B LLC - KANGRP Float 02/15/30	ISIN	XS2998755982											
			€1,220,000.00	€1,220,000.00	€0.00	Floating	Actual/365	3 Months	EurIBOR (3 months)	4.25000%	2.06400%	6.31400%	16/02/2026
Sunrise Bidco S.a.r.l. - Senior Facility B Loan	LOANX_ID	LX194166											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.50000%	2.05300%	5.55300%	29/01/2026
SYNLAB BONDCO PLC - Term Facility 3	LOANX_ID	LX191037											
			€4,000,000.00	€4,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	2.50000%	2.10700%	4.60700%	06/07/2026
Tackle S.a.r.l. - FACILITY B2	LOANX_ID	LX258696											
			€4,413,934.43	€4,413,934.43	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.06600%	5.31600%	27/02/2026
Takecare Bidco - Additional Senior Term Facility B1	LOANX_ID	LX265588											
			€528,762.50	€528,762.50	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01900%	5.51900%	31/03/2026
			€471,237.50	€471,237.50	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01900%	5.51900%	31/03/2026

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Coupon Detail

Totals: €361,441,454.27 €361,338,513.10 €102,941.17

Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
TEAMSYSYSTEM SPA - TITANL Float 7/31/31	ISIN	XS2864287466											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/365	3 Months	EurIBOR (3 months)	3.50000%	2.01600%	5.51600%	15/04/2026
Tele Columbus AG - Facility B	LOANX_ID	LX228349											
			€1,642,927.73	€1,642,927.73	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	0.50000%	0.00000%	0.50000%	19/03/2026
Telenet International Finance S.a.r.l. - Term Loan AQ	LOANX_ID	LX185374											
			€4,850,000.00	€4,850,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	2.25000%	1.94400%	4.19400%	16/02/2026
The Chemours Company - Term Loan B3	LOANX_ID	LX214554											
			€1,923,857.89	€1,923,857.89	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.25000%	1.91000%	5.16000%	30/01/2026
Thevelia (US) LLC - EUR Term B-1 Incremental Term Loan	LOANX_ID	LX225307											
			€1,250,000.00	€1,250,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.01900%	5.26900%	31/03/2026
TK Elevator Midco GmbH - Term Loan B1	LOANX_ID	LX259606											
			€3,000,000.00	€3,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.00000%	2.08300%	5.08300%	30/01/2026
TMF Sapphire Bidco B.V. - Term B5 EUR	LOANX_ID	LX257871											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.02600%	5.27600%	07/04/2026
Touchdown Acquirer Inc - 2025 EUR TERM LOAN B	LOANX_ID	LX276048											
			€1,150,000.00	€1,150,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.25000%	2.06000%	5.31000%	02/03/2026
Triley Midco 2 Ltd - FACILITY B2	LOANX_ID	LX258210											
			€1,016,870.26	€1,016,870.26	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.75000%	1.90100%	5.65100%	30/01/2026
TTD Holding IV GmbH - TERM B6	LOANX_ID	LX257890											
			€2,100,000.00	€2,100,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	1.97600%	5.47600%	19/01/2026
UNITED GROUP BV - ADRBID Float 02/15/31	ISIN	XS2758099779											
			€200,000.00	€200,000.00	€0.00	Floating	Actual/365	3 Months	EurIBOR (3 months)	4.25000%	2.06400%	6.31400%	16/02/2026
United Petfood Finance B.V. - Term Loan B	LOANX_ID	LX258378											
			€820,017.37	€820,017.37	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	2.50000%	2.07700%	4.57700%	26/02/2026
			€1,379,982.63	€1,379,982.63	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	2.50000%	2.07700%	4.57700%	26/02/2026

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Coupon Detail

Totals: €361,441,454.27 €361,338,513.10 €102,941.17

Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
VEONET LENSE GMBH - FACILITY B2	LOANX_ID	LX259041											
			€3,000,000.00	€3,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.50000%	2.12300%	5.62300%	31/03/2026
Virgin Media Ireland Limited - Facility B1 Loan	LOANX_ID	LX195575											
			€1,000,000.00	€1,000,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.50000%	1.94400%	5.44400%	16/02/2026
Virgin Media SFA Finance Limited - O Facility	LOANX_ID	LX183233											
			€3,340,817.55	€3,340,817.55	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	2.50000%	1.94400%	4.44400%	16/02/2026
Vivalto Sante Investissement - Term Loan B	LOANX_ID	LX265587											
			€1,500,000.00	€1,500,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.50000%	2.01900%	5.51900%	31/03/2026
Windsor Holdings III LLC - 2025 TERM LOAN B	LOANX_ID	LX259144											
			€3,000,000.00	€3,000,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	2.75000%	1.90100%	4.65100%	30/01/2026
Winterfell Financing S.a.r.l. - Facility B Loans	LOANX_ID	LX192684											
			€4,000,000.00	€4,000,000.00	€0.00	Floating	Actual/360	6 Months	EurIBOR (6 months)	3.42500%	2.12700%	5.55200%	13/05/2026
XSYS Global - Facility B Loan	LOANX_ID	LX199727											
			€1,985,000.00	€1,985,000.00	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	4.17500%	2.06900%	6.24400%	27/02/2026
Your.World Finco II B.V. - Term Loan	LOANX_ID	LX265241											
			€491,019.56	€491,019.56	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	4.00000%	1.90100%	5.90100%	30/01/2026
			€758,980.44	€758,980.44	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	4.00000%	1.90100%	5.90100%	30/01/2026
Zayo Group, LLC - Term Loan	LOANX_ID	LX270666											
			€8,034.39	€8,034.39	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.25000%	1.90100%	5.15100%	30/01/2026
Zephyr Bidco Limited - Facility B2	LOANX_ID	LX272087											
			€1,500,000.00	€1,500,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.25000%	1.90300%	5.15300%	23/01/2026
ZF Invest - ZF ADD TLB	LOANX_ID	LX263938											
			€381,617.76	€381,617.76	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.01600%	5.76600%	15/04/2026
			€618,382.24	€618,382.24	€0.00	Floating	Actual/360	3 Months	EurIBOR (3 months)	3.75000%	2.01600%	5.76600%	15/04/2026
Ziggo B.V. - Facility H	LOANX_ID	LX183461											
			€6,000,000.00	€6,000,000.00	€0.00	Floating	Actual/360	1 Month	EurIBOR (1 month)	3.00000%	1.94400%	4.94400%	16/02/2026

Clarinda Park CLO DAC

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Coupon Detail

Totals: €361,441,454.27 €361,338,513.10 €102,941.17

Issuer/Security Name	Identifier Type	Identifier	Commitment Amount	Funded Amount	Unfunded Amount	Coupon Type	Accrual Method	Payment Period	Index Type	Current Spread	Base Rate	Interest Rate	Next Payment Date
Ziggo B.V. - ZIGGO 2.875% 01/15/2030	ISIN	XS2069016165											
			€111,000.00	€111,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	2.87500%	15/04/2026
ZIGGO BOND CO BV - ZIGGO 3.375% 02/28/2030	ISIN	XS2116386132											
			€889,000.00	€889,000.00	€0.00	Fixed	30/360 (European)	6 Months		0.00000%	0.00000%	3.37500%	15/07/2026
			€361,441,454.27	€361,338,513.10	€102,941.17								

Clarinda Park CLO DAC

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Discretionary Sales

Collateral Principal Amount (Including Defaults) as of 16/1/2025:			€402,608,022.76			€11,049,748.15		2.74%
Reason for Sale	Transaction Date	Settle Date	Issuer Name	Security Name	Identifier	Amount	Price	%
Discretionary/Free Trade Basket	09/05/2025	13/05/2025	ALTICE FRANCE SA	SFRFP 3.375% 01/15/2028 old	XS2053846262	€500,000.00	81.75000%	0.12%
Discretionary/Free Trade Basket	14/05/2025	16/05/2025	ALTICE FRANCE SA	SFRFP 3.375% 01/15/2028 old	XS2053846262	€500,000.00	83.12500%	0.12%
Discretionary/Free Trade Basket	16/05/2025	20/05/2025	ALTICE FRANCE SA	SFRFP 3.375% 01/15/2028 old	XS2053846262	€500,000.00	83.12500%	0.12%
Discretionary/Free Trade Basket	12/05/2025	14/05/2025	ALTICE FRANCE SA	SFRFP 4.25% 10/15/2029 old 2	XS2390152986	€129,000.00	83.37500%	0.03%
Discretionary/Free Trade Basket	22/05/2025	26/05/2025	ALTICE FRANCE SA	SFRFP 4.25% 10/15/2029 old 2	XS2390152986	€150,000.00	85.00000%	0.04%
Discretionary/Free Trade Basket	08/05/2025	12/05/2025	ALTICE FRANCE SA	SFRFP 4.25% 10/15/2029 old 2	XS2390152986	€212,000.00	82.12500%	0.05%
Discretionary/Free Trade Basket	10/02/2025	09/05/2025	Auris Luxembourg III S.A.R.L.	Term Loan B5	LX247701	€1,000,000.00	100.56850%	0.25%
Discretionary/Free Trade Basket	29/01/2025	31/01/2025	BCP MODULAR SERVICES	MODULA 4.75% 11/30/2028	XS2397447025	€100,000.00	98.00000%	0.02%
Discretionary/Free Trade Basket	28/01/2025	30/01/2025	BCP MODULAR SERVICES	MODULA 4.75% 11/30/2028	XS2397447025	€169,000.00	98.00000%	0.04%
Discretionary/Free Trade Basket	23/01/2025	27/01/2025	BCP MODULAR SERVICES	MODULA 4.75% 11/30/2028	XS2397447025	€300,000.00	98.00000%	0.07%
Discretionary/Free Trade Basket	30/01/2025	03/02/2025	BCP MODULAR SERVICES	MODULA 4.75% 11/30/2028	XS2397447025	€431,000.00	98.25000%	0.11%
Discretionary/Free Trade Basket	05/12/2025		Cidron Atrium SE	Facility B Loan	LX171119	€1,000,000.00	101.00000%	0.25%
Discretionary/Free Trade Basket	06/02/2025	10/02/2025	EIRCOM FINANCE DAC	EIRCOM 2.625% 02/15/2027	XS2074522975	€898,000.00	98.55000%	0.22%
Discretionary/Free Trade Basket	24/09/2025	26/09/2025	FONCIA MANAGEMENT SAS	FONFP 3.375% 03/31/2028	XS2324364251	€1,050,000.00	85.75000%	0.26%
Discretionary/Free Trade Basket	03/07/2025	07/07/2025	GARFUNKELUX HOLDCO 3 SA	GFKLDE 9% 09/01/2028	XS3075044050	€136,155.69	102.00000%	0.03%
Discretionary/Free Trade Basket	30/01/2025	03/02/2025	INEOS Styrolution Group GMBH	STYRO 2.25% 01/16/2027	XS2108560306	€200,000.00	97.25000%	0.05%
Discretionary/Free Trade Basket	14/02/2025	18/02/2025	INEOS Styrolution Group GMBH	STYRO 2.25% 01/16/2027	XS2108560306	€338,000.00	97.87500%	0.08%
Discretionary/Free Trade Basket	28/01/2025	30/01/2025	INEOS Styrolution Group GMBH	STYRO 2.25% 01/16/2027	XS2108560306	€343,000.00	97.25000%	0.09%
Discretionary/Free Trade Basket	21/02/2025	25/02/2025	INEOS Styrolution Group GMBH	STYRO 2.25% 01/16/2027	XS2108560306	€1,619,000.00	97.62500%	0.40%
Discretionary/Free Trade Basket	20/11/2025	24/11/2025	IQERA GROUP SAS	LOUBID 0% 04/30/2030	XS3067506231	€59,626.90	55.00000%	0.01%
Discretionary/Free Trade Basket	13/11/2025	17/11/2025	IQERA GROUP SAS	LOUBID 0% 04/30/2030	XS3067506231	€100,965.56	55.50000%	0.03%
Discretionary/Free Trade Basket	28/01/2025	30/01/2025	MOTION BONDCO DAC	MERLLN 4.5% 11/15/2027	XS2064643484	€206,000.00	96.27500%	0.05%
Discretionary/Free Trade Basket	07/08/2025	11/08/2025	Multiversity	MLTIVR FLOAT 05/17/2031	XS2816639095	€157,000.00	101.05000%	0.04%
Discretionary/Free Trade Basket	23/01/2025	27/01/2025	Nobian Finance BV	NOHOLD 3.625% 07/15/2026	XS2358383466	€600,000.00	99.50000%	0.15%
Discretionary/Free Trade Basket	07/02/2025	11/02/2025	OLYMPUS WTR US HLDG CORP	SOLEIN 3.875% 10/01/2028	XS2391351454	€351,000.00	97.87500%	0.09%

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Report Period: 16/12/2025 - 15/01/2026

Purchase and Sales

Purchases

Trade Date	Settle Date	Issuer Name	Security Name	Identifier	Commitment	Funded	Unfunded	Principal Proceeds	Interest Proceeds	Purchase Price	Affiliate to PM
Bond											
Euro (EUR)											
18/12/2025	22/12/2025	IQVIA INC	IQV 2.875% 06/15/2028	XS21899475C	€2,000,000.00	€2,000,000.00	€0.00	€(1,990,000.00)	€0.00	99.50000	No
					€2,000,000.00	€2,000,000.00	€0.00	€(1,990,000.00)	€0.00		
Loan											
Euro (EUR)											
07/01/2026		INEOS Finance PLC	New 2027 Euro Term Loans	LX190490	€999,993.33	€999,993.33	€0.00	€(922,493.85)	€0.00	92.25000	No
18/12/2025		Ammega Group BV	Term Loan B2	LX213528	€1,000,000.00	€1,000,000.00	€0.00	€(877,500.00)	€0.00	87.75000	No
					€1,999,993.33	€1,999,993.33	€0.00	€(1,799,993.85)	€0.00		

Sales

No collateral was sold during this period

Principal Reductions

Trade Date	Settle Date	Issuer Name	Security Name	Identifier Type	Identifier	Commitment	Funded	Unfunded	Purchase Price	Price	Gain/Loss
Bond											
Euro (EUR)											
09/01/2026	09/01/2026	ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS31617924C	€1,580.80	€1,580.80	€0.00	97.30000	100.00000	€42.68
09/01/2026	09/01/2026	ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS31617924C	€10,275.20	€10,275.20	€0.00	97.25000	100.00000	€282.57

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Report Period: 16/12/2025 - 15/01/2026

Purchase and Sales

Principal Reductions

Trade Date	Settle Date	Issuer Name	Security Name	Identifier Type	Identifier	Commitment	Funded	Unfunded	Purchase Price	Price	Gain/Loss
09/01/2026	09/01/2026	ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS316179266	€1,122.37	€1,122.37	€0.00	91.50000	100.00000	€95.40
09/01/2026	09/01/2026	ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS316179312	€4,023.23	€4,023.23	€0.00	80.87500	100.00000	€769.44
						€17,001.60	€17,001.60	€0.00			€1,190.09

Loan

Euro (EUR)

15/01/2026	15/01/2026	Obol France 3 SAS	FACILITY B3	LOANX_ID	LX239000	€61,575.15	€61,575.15	€0.00	97.50000	100.00000	€1,539.38
15/01/2026	15/01/2026	Obol France 3 SAS	FACILITY B3	LOANX_ID	LX239000	€61,575.15	€61,575.15	€0.00	97.50000	100.00000	€1,539.38
09/01/2026	09/01/2026	Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	€153,846.15	€153,846.15	€0.00	99.75000	100.00000	€384.62
09/01/2026	09/01/2026	Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	€846,153.85	€846,153.85	€0.00	99.75000	100.00000	€2,115.38
09/01/2026	09/01/2026	Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	€600,000.00	€600,000.00	€0.00	99.25000	100.00000	€4,500.00
09/01/2026	09/01/2026	Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	€400,000.00	€400,000.00	€0.00	99.25000	100.00000	€3,000.00
31/12/2025	31/12/2025	Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	€4,841.34	€4,841.34	€0.00	100.00000	100.00000	€0.00
31/12/2025	31/12/2025	Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LOANX_ID	LX258134	€2,221.52	€2,221.52	€0.00	100.00000	100.00000	€0.00
31/12/2025	31/12/2025	Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LOANX_ID	LX258134	€6,610.63	€6,610.63	€0.00	100.00000	100.00000	€0.00
31/12/2025	31/12/2025	EG Finco Ltd	FACILITY B3	LOANX_ID	LX266644	€414.62	€414.62	€0.00	100.00000	100.00000	€0.00
31/12/2025	31/12/2025	EG Finco Ltd	FACILITY B3	LOANX_ID	LX266644	€3,231.22	€3,231.22	€0.00	100.00000	100.00000	€0.00
31/12/2025	31/12/2025	Hunter Holdco 3 Limited	Initial Euro Term Loan	LOANX_ID	LX196751	€2,512.56	€2,512.56	€0.00	99.50000	100.00000	€12.56
31/12/2025	31/12/2025	INEOS Finance PLC	New 2027 Euro Term Loans	LOANX_ID	LX190490	€2,500.00	€2,500.00	€0.00	99.00000	100.00000	€25.00
31/12/2025	31/12/2025	McAfee Corp	Term Loan B	LOANX_ID	LX233937	€7,381.09	€7,381.09	€0.00	100.00000	100.00000	€0.00
31/12/2025	31/12/2025	MKS Instruments, Inc.	Facility 2025 - TLB	LOANX_ID	LX257504	€3,315.80	€3,315.80	€0.00	100.00000	100.00000	€0.00
31/12/2025	31/12/2025	Organon & Co.	TLB	LOANX_ID	LX256012	€4,232.81	€4,232.81	€0.00	100.00000	100.00000	€0.00
31/12/2025	31/12/2025	Polaris Newco LLC	Euro Term Loan	LOANX_ID	LX195132	€5,000.00	€5,000.00	€0.00	99.50000	100.00000	€25.00
31/12/2025	31/12/2025	Polaris Newco LLC	Euro Term Loan	LOANX_ID	LX195132	€2,500.00	€2,500.00	€0.00	100.00000	100.00000	€0.00
18/12/2025	18/12/2025	Medline Borrower, LP	INITIAL EURO TERM LOAN	LOANX_ID	LX235701	€1,000,000.00	€1,000,000.00	€0.00	100.00000	100.00000	€0.00

Clarinda Park CLO DAC

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Report Period: 16/12/2025 - 15/01/2026

Purchase and Sales

Principal Reductions

Trade Date	Settle Date	Issuer Name	Security Name	Identifier Type	Identifier	Commitment	Funded	Unfunded	Purchase Price	Price	Gain/Loss
18/12/2025	18/12/2025	Medline Borrower, LP	INITIAL EURO TERM LOAN	LOANX_ID	LX235701	€500,000.00	€500,000.00	€0.00	100.00000	100.00000	€0.00
18/12/2025	18/12/2025	Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	€45,480.70	€45,480.70	€0.00	99.75000	100.00000	€113.70
18/12/2025	18/12/2025	Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	€45,480.70	€45,480.70	€0.00	99.71250	100.00000	€130.76
18/12/2025	18/12/2025	Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	€68,221.05	€68,221.05	€0.00	97.25000	100.00000	€1,876.08
18/12/2025	18/12/2025	VMED O2 UK Holdco 4 Limited	Facility R Advance	LOANX_ID	LX189822	€1,000,000.00	€1,000,000.00	€0.00	99.00000	100.00000	€10,000.00
17/12/2025	17/12/2025	Broom Holdings Bidco Limited	Incremental Facility B	LOANX_ID	LX258697	€1,000,000.00	€1,000,000.00	€0.00	100.00000	100.00000	€0.00
17/12/2025	17/12/2025	Broom Holdings Bidco Limited	Incremental Facility B	LOANX_ID	LX258697	€329,714.29	€329,714.29	€0.00	100.00000	100.00000	€0.00
17/12/2025	17/12/2025	Tackle S.a.r.l.	FACILITY B2	LOANX_ID	LX258696	€86,065.57	€86,065.57	€0.00	100.00000	100.00000	€0.00
						€6,242,874.20	€6,242,874.20	€0.00			€25,261.86

Exchanges / Restructures

Trade Date	Settle Date	Issuer Name	Security Name	Identifier Type	Identifier	Commitment	Price
Exchanges - In							
09/01/2026		Radar Bidco SARL	TLB	LOANX_ID	LX281376	€1,000,000.00	100.00000
Exchanges - Out							
09/01/2026		Radar Bidco SARL	Facility B3 (EUR)	LOANX_ID	LX266907	€1,000,000.00	100.00000

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Issuer	Security Name	Identifier Type	Identifier	Transaction	Transaction Date	Settle Date	Cash Date	Price	Principal Proceeds Amount	Interest Proceeds Amount	Total Proceeds Amount
Collection Account - EUR											
				Beginning Balance			05/11/2025		€0.00	€0.00	€0.00
				Ending Balance			15/01/2026		€0.00	€0.00	€0.00
Currency Account GBP											
				Beginning Balance			05/11/2025		£0.00	£31,057.78	£31,057.78
ICELAND BONDCO PLC	ICELTD 4.375% 05/15/2028	ISIN	XS2304198331	Security - Interest Payment	17/11/2025	17/11/2025	17/11/2025		£0.00	£21,875.00	£21,875.00
				Cash Account - Interest Payment Received	21/11/2025	21/11/2025	28/11/2025		£0.00	£141.71	£141.71
Comet Bidco Limited	Facility B	LOANX_ID	LX168755	Loan - Interest Payment	02/12/2025	02/12/2025	02/12/2025		£0.00	£27,883.96	£27,883.96
Comet Bidco Limited	Facility B	LOANX_ID	LX168755	Facility - Paydown	02/12/2025	02/12/2025	02/12/2025		£1,798,295.07	£0.00	£1,798,295.07
Comet Bidco Limited	Facility B	LOANX_ID	LX168755	Hedge/Swap/Cap - Final Payment	02/12/2025	02/12/2025	10/12/2025		(£1,767,500.00)	£0.00	(£1,767,500.00)
Comet Bidco Limited	Facility B	LOANX_ID	LX168755	Hedge/Swap/Cap - Gross Periodic Payment	02/12/2025	02/12/2025	10/12/2025		£0.00	(£12,595.02)	(£12,595.02)
				Currency - Purchase	16/12/2025	16/12/2025	15/12/2025		(£30,795.07)	£0.00	(£30,795.07)
				Cash Account - Interest Payment Received	31/12/2025	31/12/2025	31/12/2025		£0.00	£1,703.92	£1,703.92
				Ending Balance			15/01/2026		£0.00	£70,067.35	£70,067.35
Currency Account USD											
				Beginning Balance			05/11/2025		\$0.00	\$9.22	\$9.22
				Cash Account - Interest Payment Received	28/11/2025	28/11/2025	28/11/2025		\$0.00	\$0.04	\$0.04
				Cash Account - Interest Payment Received	31/12/2025	31/12/2025	31/12/2025		\$0.00	\$0.04	\$0.04
				Ending Balance			15/01/2026		\$0.00	\$9.30	\$9.30
EUR Counterparty Downgrade BAML											
				Beginning Balance			05/11/2025		€0.00	€0.00	€0.00
				Ending Balance			15/01/2026		€0.00	€0.00	€0.00
EUR Counterparty Downgrade BNPP											
				Beginning Balance			05/11/2025		€0.00	€0.00	€0.00

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Issuer	Security Name	Identifier Type	Identifier	Transaction	Transaction Date	Settle Date	Cash Date	Price	Principal Proceeds Amount	Interest Proceeds Amount	Total Proceeds Amount
EUR Counterparty Downgrade BNPP											
				Ending Balance			15/01/2026		€0.00	€0.00	€0.00
EUR Counterparty Downgrade JPM											
				Beginning Balance			05/11/2025		€0.00	€0.00	€0.00
				Ending Balance			15/01/2026		€0.00	€0.00	€0.00
Expense Reserve Account											
				Beginning Balance			05/11/2025		€0.00	€0.00	€0.00
				Ending Balance			15/01/2026		€0.00	€0.00	€0.00
First Period Reserve Account											
				Beginning Balance			05/11/2025		€0.00	€0.00	€0.00
				Ending Balance			15/01/2026		€0.00	€0.00	€0.00
Interest Account - EUR											
				Beginning Balance			05/11/2025		€0.00	€880,540.27	€880,540.27
Mermaid Bidco Inc	Facility B (EUR) Loan	LOANX_ID	LX236699	Loan - Interest Payment	05/11/2025	05/11/2025	05/11/2025		€0.00	€15,971.51	€15,971.51
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	05/11/2025	05/11/2025	05/11/2025		€0.00	(€500,000.00)	(€500,000.00)
Cordobes Holdco SL	Facility B Loan	LOANX_ID	LX202358	Loan - Interest Payment	06/11/2025	06/11/2025	06/11/2025		€0.00	€1,162.29	€1,162.29
PATAGONIA BIDCO LIMITED	Facility B2	LOANX_ID	LX199090	Loan - Interest Payment	07/11/2025	07/11/2025	07/11/2025		€0.00	€30,528.67	€30,528.67
Belron UK Finance PLC	2031 Euro Incremental Term Loans	LOANX_ID	LX247575	Loan - Interest Payment	07/11/2025	07/11/2025	07/11/2025		€0.00	€47,293.33	€47,293.33
Stella Group	Term Loan B2	LOANX_ID	LX236467	Loan - Interest Payment	07/11/2025	07/11/2025	07/11/2025		€0.00	€30,528.67	€30,528.67
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	10/11/2025	10/11/2025	10/11/2025		€0.00	(€250,000.00)	(€250,000.00)
Mediawan Financing	Facility B Loan	LOANX_ID	LX234327	Loan - Interest Payment	12/11/2025	12/11/2025	12/11/2025		€0.00	€6,089.50	€6,089.50
CAB	Facility B Loan	LOANX_ID	LX192244	Loan - Interest Payment	12/11/2025	12/11/2025	12/11/2025		€0.00	€315.19	€315.19
CAB	Facility B Loan	LOANX_ID	LX192244	Loan - Interest Payment	12/11/2025	12/11/2025	12/11/2025		€0.00	€3,418.86	€3,418.86

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Issuer	Security Name	Identifier Type	Identifier	Transaction	Transaction Date	Settle Date	Cash Date	Price	Principal Proceeds Amount	Interest Proceeds Amount	Total Proceeds Amount
Interest Account - EUR											
CAB	Facility B Loan	LOANX_ID	LX192244	Loan - Interest Payment	12/11/2025	12/11/2025	12/11/2025		€0.00	€27,715.64	€27,715.64
CAB	Facility B Loan	LOANX_ID	LX192244	Loan - Interest Payment	12/11/2025	12/11/2025	12/11/2025		€0.00	€7,763.45	€7,763.45
CAB	Facility B Loan	LOANX_ID	LX192244	Loan - Interest Payment	12/11/2025	12/11/2025	12/11/2025		€0.00	€1,971.31	€1,971.31
CAB	Facility B Loan	LOANX_ID	LX192244	Loan - Interest Payment	12/11/2025	12/11/2025	12/11/2025		€0.00	€3,250.79	€3,250.79
Betclic Everest Group	Facility B Loan	LOANX_ID	LX254753	Loan - Interest Payment	12/11/2025	12/11/2025	12/11/2025		€0.00	€12,924.42	€12,924.42
Mediawan Financing	TLB 2	LOANX_ID	LX269884	Loan - Interest Payment	12/11/2025	12/11/2025	12/11/2025		€0.00	€8,278.50	€8,278.50
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	12/11/2025	12/11/2025	12/11/2025		€0.00	(€150,000.00)	(€150,000.00)
Cordobes Holdco SL	Facility B Loan	LOANX_ID	LX202358	Loan - Interest Payment	13/11/2025	13/11/2025	13/11/2025		€0.00	€3,127.04	€3,127.04
Winterfell Financing S.a.r.l.	Facility B Loans	LOANX_ID	LX192684	Loan - Interest Payment	13/11/2025	13/11/2025	13/11/2025		€0.00	€55,752.00	€55,752.00
Boels Topholding B.V.	Facility B3	LOANX_ID	LX257760	Loan - Interest Payment	13/11/2025	13/11/2025	13/11/2025		€0.00	€10,378.80	€10,378.80
AD Education SASU	Senior Facility B Commitment	LOANX_ID	LX249460	Loan - Interest Payment	14/11/2025	14/11/2025	14/11/2025		€0.00	€26,827.30	€26,827.30
AD Education SASU	Senior Facility B Commitment	LOANX_ID	LX249460	Loan - Interest Payment	14/11/2025	14/11/2025	14/11/2025		€0.00	€4,457.82	€4,457.82
				Transfer from EUR MMF Blackrock (Interest) to Interest Account - EUR	14/11/2025	14/11/2025	14/11/2025		€0.00	€5,240,000.00	€5,240,000.00
EIRCOM FINANCE DAC	EIRCOM 2.625% 02/15/2027	ISIN	XS2074522975	Security - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€14,958.85	€14,958.85
Telenet International Finance S.a.r.l.	Term Loan AQ	LOANX_ID	LX185374	Loan - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€18,410.20	€18,410.20
Virgin Media Ireland Limited	Facility B1 Loan	LOANX_ID	LX195575	Loan - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€4,941.75	€4,941.75
Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	Loan - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€14,087.79	€14,087.79
VMED O2 UK Holdco 4 Limited	Facility R Advance	LOANX_ID	LX189822	Loan - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€4,712.58	€4,712.58
Ziggo B.V.	Facility H	LOANX_ID	LX183461	Loan - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€17,933.67	€17,933.67
CEDACRI MERGECO SPA	CEDCRI 0 05/15/2028	ISIN	XS2345190263	Security - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€16,518.88	€16,518.88
Recipharm AB (publ)	Facility B Loan	LOANX_ID	LX193550	Loan - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€38,044.78	€38,044.78
Recipharm AB (publ)	Facility B Loan	LOANX_ID	LX193550	Loan - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€11,569.17	€11,569.17
Pegasus Bidco BV	2025-1 EURO TERM LOANS	LOANX_ID	LX269900	Loan - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€19,945.79	€19,945.79
TTD Holding IV GmbH	TERM B6	LOANX_ID	LX257890	Loan - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	€10,377.68	€10,377.68

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Issuer	Security Name	Identifier Type	Identifier	Transaction	Transaction Date	Settle Date	Cash Date	Price	Principal Proceeds Amount	Interest Proceeds Amount	Total Proceeds Amount
Interest Account - EUR				Transfer from Interest Account - EUR to Payment Account	17/11/2025	17/11/2025	17/11/2025		€0.00	(€5,220,540.27)	(€5,220,540.27)
UNITED GROUP BV	ADRBID Float 02/15/31	ISIN	XS2758099779	Security - Interest Payment	17/11/2025	17/11/2025	18/11/2025		€0.00	€3,237.72	€3,237.72
IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	Security - Interest Payment	17/11/2025	17/11/2025	19/11/2025		€0.00	€4,829.99	€4,829.99
MARKET BIDCO LIMITED	Facility B3	LOANX_ID	LX249633	Loan - Interest Payment	19/11/2025	19/11/2025	19/11/2025		€0.00	€18,762.25	€18,762.25
GALILEO GLOB ED OPERATIONS	B4	LOANX_ID	LX259242	Loan - Interest Payment	19/11/2025	19/11/2025	19/11/2025		€0.00	€13,483.11	€13,483.11
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	19/11/2025	19/11/2025	19/11/2025		€0.00	(€250,000.00)	(€250,000.00)
House of HR NV	Additional Facility B2 Loan	LOANX_ID	LX230415	Loan - Interest Payment	20/11/2025	20/11/2025	20/11/2025		€0.00	€1,711.56	€1,711.56
House of HR NV	Additional Facility B2 Loan	LOANX_ID	LX230415	Loan - Interest Payment	20/11/2025	20/11/2025	20/11/2025		€0.00	€10,640.22	€10,640.22
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	21/11/2025	21/11/2025	21/11/2025		€0.00	(€200,000.00)	(€200,000.00)
Summer (BC) Bidco B LLC	KANGRP Float 02/15/30	ISIN	XS2998755982	Security - Interest Payment	17/11/2025	17/11/2025	21/11/2025		€0.00	€19,329.88	€19,329.88
Ziggo B.V.	Facility H	LOANX_ID	LX183461	Facility - Cost of Carry	21/11/2025	21/11/2025	21/11/2025		€0.00	(€155.63)	(€155.63)
Ziggo B.V.	Facility H	LOANX_ID	LX183461	Facility Purchase - Delayed Compensation	21/11/2025	21/11/2025	21/11/2025		€0.00	€406.33	€406.33
Ziggo B.V.	Facility H	LOANX_ID	LX183461	Facility - Cost of Carry	21/11/2025	21/11/2025	21/11/2025		€0.00	(€155.63)	(€155.63)
Ziggo B.V.	Facility H	LOANX_ID	LX183461	Facility Purchase - Delayed Compensation	21/11/2025	21/11/2025	21/11/2025		€0.00	€406.33	€406.33
Zephyr Bidco Limited	Facility B2	LOANX_ID	LX272087	Loan - Interest Payment	24/11/2025	24/11/2025	24/11/2025		€0.00	€7,123.88	€7,123.88
Nidda Healthcare Holding GmbH	Term Loan B3	LOANX_ID	LX265167	Loan - Interest Payment	24/11/2025	24/11/2025	24/11/2025		€0.00	€27,831.80	€27,831.80
Entain Holdings (Gibraltar) Limited	FACILITY B4	LOANX_ID	LX230557	Loan - Interest Payment	24/11/2025	24/11/2025	25/11/2025		€0.00	€8,533.04	€8,533.04
Engineered Machinery Holdings, Inc.	Incremental Amendment No. 4 Term Loans	LOANX_ID	LX194622	Loan - Interest Payment	26/11/2025	26/11/2025	26/11/2025		€0.00	€13,110.00	€13,110.00
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	26/11/2025	26/11/2025	26/11/2025		€0.00	(€100,000.00)	(€100,000.00)
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	Loan - Interest Payment	27/11/2025	27/11/2025	27/11/2025		€0.00	€812.57	€812.57
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	Loan - Interest Payment	27/11/2025	27/11/2025	27/11/2025		€0.00	€1,047.73	€1,047.73
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	Loan - Interest Payment	27/11/2025	27/11/2025	27/11/2025		€0.00	€296.95	€296.95
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	Loan - Interest Payment	27/11/2025	27/11/2025	27/11/2025		€0.00	€2,466.91	€2,466.91
Tackle S.a.r.l.	FACILITY B2	LOANX_ID	LX258696	Loan - Interest Payment	27/11/2025	27/11/2025	27/11/2025		€0.00	€123,464.00	€123,464.00

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Interest Account - EUR											
MKS Instruments, Inc.	Facility 2025 - TLB	LOANX_ID	LX257504	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€3,348.62	€3,348.62
Mistral Holdco SAS	Facility B Loan	LOANX_ID	LX191239	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€7,357.50	€7,357.50
Windsor Holdings III LLC	2025 TERM LOAN B	LOANX_ID	LX259144	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€11,590.00	€11,590.00
Boluda Towage S.L.	Facility B3	LOANX_ID	LX228682	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€6,518.96	€6,518.96
Inspired Finco Holdings Limited	TL B6 (A)	LOANX_ID	LX258502	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€8,000.22	€8,000.22
INEOS Finance PLC	New 2027 Euro Term Loans	LOANX_ID	LX190490	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€3,624.90	€3,624.90
Pug LLC	Facility TLB	LOANX_ID	LX228036	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€5,361.22	€5,361.22
Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€2,175.76	€2,175.76
AI Sirona Luxembourg Acquisition Sarl	FACILITY B3	LOANX_ID	LX226715	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€4,583.44	€4,583.44
Paysafe Holdings US Corp	Facility B2 Loan	LOANX_ID	LX195448	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€11,993.71	€11,993.71
The Chemours Company	Term Loan B3	LOANX_ID	LX214554	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€7,706.12	€7,706.12
ECOTONE HoldCo III S.A.S	Facility B2	LOANX_ID	LX258365	Loan - Interest Payment	07/11/2025	07/11/2025	28/11/2025		€0.00	€1,491.70	€1,491.70
Apex Group Treasury Ltd	2025 Refinancing EUR Term Loan	LOANX_ID	LX259078	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€10,972.50	€10,972.50
Cidron Atrium SE	Facility B Loan	LOANX_ID	LX171119	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€2,410.92	€2,410.92
Cidron Atrium SE	Facility B Loan	LOANX_ID	LX171119	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€2,950.30	€2,950.30
McAfee Corp	Term Loan B	LOANX_ID	LX233937	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€30.96	€30.96
Your.World Finco II B.V.	Term Loan	LOANX_ID	LX265241	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€2,250.56	€2,250.56
Your.World Finco II B.V.	Term Loan	LOANX_ID	LX265241	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€3,478.75	€3,478.75
Triley Midco 2 Ltd	FACILITY B2	LOANX_ID	LX258210	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€4,265.32	€4,265.32
Rocket Software, Inc.	2021 Euro Term Loan	LOANX_ID	LX217144	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€10,972.50	€10,972.50
INEOS Finance PLC	New 2031 Euro Term Loan	LOANX_ID	LX255772	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€4,480.13	€4,480.13
Organon & Co.	TLB	LOANX_ID	LX256012	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€6,053.11	€6,053.11
INEOS Styrolution Group GMBH	2027 Euro Term Loan	LOANX_ID	LX185237	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€6,079.61	€6,079.61
Medline Borrower, LP	INITIAL EURO TERM LOAN	LOANX_ID	LX235701	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€5,177.25	€5,177.25
CLARIOS GLOBAL LP	TLB	LOANX_ID	LX236134	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€10,879.24	€10,879.24
HIG Finance 2 Limited	Facility 2024-3	LOANX_ID	LX254075	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€4,229.17	€4,229.17

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Interest Account - EUR											
Grifols Worldwide Operations Ltd.	Euro Tranche B Term Loan	LOANX_ID	LX183734	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€15,414.60	€15,414.60
ECOTONE HoldCo III S.A.S	FACILITY B3	LOANX_ID	LX274435	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€4,125.10	€4,125.10
Lernen Bidco Ltd	Term Loan B2	LOANX_ID	LX177087	Loan - Interest Payment	27/11/2025	27/11/2025	28/11/2025		€0.00	€9,829.39	€9,829.39
OCS Group Holding Ltd	Facility B2 Loan	LOANX_ID	LX252997	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€34,337.33	€34,337.33
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	Loan - Interest Payment	30/06/2025	30/06/2025	28/11/2025		€0.00	€31.76	€31.76
Finco Utilitas BV	FACILITY B2	LOANX_ID	LX263878	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€33,698.89	€33,698.89
Lernen Bidco Ltd	Facility B3-A	LOANX_ID	LX266093	Loan - Interest Payment	27/11/2025	27/11/2025	28/11/2025		€0.00	€20,478.50	€20,478.50
CTEC III GmbH	Term FACILITY B	LOANX_ID	LX202118	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€39,380.45	€39,380.45
XSYS Global	Facility B Loan	LOANX_ID	LX199727	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€31,144.48	€31,144.48
Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LOANX_ID	LX258134	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€49,155.27	€49,155.27
Fugue Finance B.V.	11th Amendment Euro Term	LOANX_ID	LX255858	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€13,351.72	€13,351.72
CLOUD SOFTWARE GROUP INC	EURO TERM B FACILITY	LOANX_ID	LX254475	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€26.42	€26.42
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	Loan - Interest Payment	28/11/2025	28/11/2025	28/11/2025		€0.00	€12,908.00	€12,908.00
				Cash Account - Interest Payment Received	28/11/2025	28/11/2025	28/11/2025		€0.00	€34,317.05	€34,317.05
Emeria	Facility B Loan	LOANX_ID	LX193463	Facility Purchase - Delayed Compensation	28/11/2025	28/11/2025	28/11/2025		€0.00	€8,175.30	€8,175.30
Emeria	Facility B Loan	LOANX_ID	LX193463	Facility - Cost of Carry	28/11/2025	28/11/2025	28/11/2025		€0.00	(€2,425.34)	(€2,425.34)
Apleona Holding GmbH	Facility B3	LOANX_ID	LX235576	Facility - Breakage Fee	28/11/2025	28/11/2025	28/11/2025		€0.00	€194.62	€194.62
EIRCOM FINANCE DAC	EIRCOM 2.625% 02/15/2027	ISIN	XS2074522975	Security - Interest Payment	27/11/2025	27/11/2025	01/12/2025		€0.00	€3,543.75	€3,543.75
Seren Bidco AB	Facility B2 Loan	LOANX_ID	LX196446	Loan - Interest Payment	28/11/2025	28/11/2025	01/12/2025		€0.00	€3,953.62	€3,953.62
Seren Bidco AB	Facility B2 Loan	LOANX_ID	LX196446	Loan - Interest Payment	28/11/2025	28/11/2025	01/12/2025		€0.00	€10,409.22	€10,409.22
Cidron Atrium SE	Facility B Loan	LOANX_ID	LX171119	Facility - Facility Fee	28/11/2025	28/11/2025	01/12/2025		€0.00	€388.89	€388.89
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	01/12/2025	01/12/2025	01/12/2025		€0.00	(€100,000.00)	(€100,000.00)
IFCO MANAGEMENT GMBH	Term Loan B	LOANX_ID	LX248178	Loan - Interest Payment	28/11/2025	28/11/2025	01/12/2025		€0.00	€7,854.58	€7,854.58
Zayo Group, LLC	Term Loan	LOANX_ID	LX270666	Loan - Interest Payment	28/11/2025	28/11/2025	01/12/2025		€0.00	€32.11	€32.11
Spa Holdings 3 Oy	Facility B (EUR) Loan	LOANX_ID	LX193267	Loan - Interest Payment	01/12/2025	01/12/2025	02/12/2025		€0.00	€14,854.17	€14,854.17

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Interest Account - EUR											
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	Facility - Cost of Carry	02/12/2025	02/12/2025	02/12/2025		€0.00	(€3,899.61)	(€3,899.61)
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	Facility Purchase - Delayed Compensation	02/12/2025	02/12/2025	02/12/2025		€0.00	€9,354.83	€9,354.83
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	Facility - Accruing Fee	28/11/2025	28/11/2025	02/12/2025		€0.00	€1,556.07	€1,556.07
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	Loan - Interest Payment	28/11/2025	28/11/2025	02/12/2025		€0.00	€6,115.35	€6,115.35
ALLIED UNI HLD / ALL FIN	UNSEAM 3.625% 06/01/2028	ISIN	XS2342057143	Security - Interest Payment	01/12/2025	01/12/2025	02/12/2025		€0.00	€45,240.00	€45,240.00
LOTTOMATICA SPA/ROMA	GAMENT Float 06/01/2031	ISIN	XS2824640713	Security - Interest Payment	02/12/2025	02/12/2025	02/12/2025		€0.00	€10,042.22	€10,042.22
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	03/12/2025	03/12/2025	03/12/2025		€0.00	(€400,000.00)	(€400,000.00)
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	Facility Purchase - Delayed Compensation	03/12/2025	03/12/2025	03/12/2025		€0.00	€23,453.89	€23,453.89
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	Facility - Cost of Carry	03/12/2025	03/12/2025	03/12/2025		€0.00	(€7,225.97)	(€7,225.97)
Touchdown Acquirer Inc	EUR TERM LOAN B	LOANX_ID	LX257425	Loan - Interest Payment	02/12/2025	02/12/2025	03/12/2025		€0.00	€5,689.69	€5,689.69
Entain Holdings (Gibraltar) Limited	FACILITY B4	LOANX_ID	LX230557	Facility - Breakage Fee	04/12/2025	04/12/2025	05/12/2025		€0.00	€46.18	€46.18
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	05/12/2025	05/12/2025	05/12/2025		€0.00	(€200,000.00)	(€200,000.00)
IFCO MANAGEMENT GMBH	Term Loan B	LOANX_ID	LX248178	Loan - Interest Payment	05/12/2025	05/12/2025	08/12/2025		€0.00	€1,838.52	€1,838.52
Comet Bidco Limited	Facility B	LOANX_ID	LX168755	Hedge/Swap/Cap - Gross Periodic Receipt	02/12/2025	02/12/2025	09/12/2025		€0.00	€9,771.17	€9,771.17
IFCO MANAGEMENT GMBH	Term Loan B	LOANX_ID	LX248178	Loan - Interest Payment	08/12/2025	08/12/2025	09/12/2025		€0.00	€790.08	€790.08
PAX Holdco Spain SL	Incremental Facility B3	LOANX_ID	LX258894	Loan - Interest Payment	10/12/2025	10/12/2025	10/12/2025		€0.00	€9,691.34	€9,691.34
PAX Holdco Spain SL	Incremental Facility B3	LOANX_ID	LX258894	Loan - Interest Payment	10/12/2025	10/12/2025	10/12/2025		€0.00	€19,297.36	€19,297.36
PAX Holdco Spain SL	Incremental Facility B3	LOANX_ID	LX258894	Loan - Interest Payment	10/12/2025	10/12/2025	10/12/2025		€0.00	€3,057.07	€3,057.07
PAX Holdco Spain SL	Incremental Facility B3	LOANX_ID	LX258894	Loan - Interest Payment	10/12/2025	10/12/2025	10/12/2025		€0.00	€13,226.62	€13,226.62
PAX Holdco Spain SL	Incremental Facility B3	LOANX_ID	LX258894	Loan - Interest Payment	10/12/2025	10/12/2025	10/12/2025		€0.00	€8,422.86	€8,422.86
Nidda Healthcare Holding GmbH	Term Loan B3	LOANX_ID	LX265167	Loan - Interest Payment	11/12/2025	11/12/2025	11/12/2025		€0.00	€5,283.76	€5,283.76
HIG Finance 2 Limited	Facility 2024-3	LOANX_ID	LX254075	Loan - Interest Payment	11/12/2025	11/12/2025	12/12/2025		€0.00	€1,963.54	€1,963.54
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	12/12/2025	12/12/2025	12/12/2025		€0.00	(€50,000.00)	(€50,000.00)
Boels Topholding B.V.	Facility B3	LOANX_ID	LX257760	Loan - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€10,635.69	€10,635.69

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Interest Account - EUR											
Cordobes Holdco SL	Facility B Loan	LOANX_ID	LX202358	Loan - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€3,373.80	€3,373.80
Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	Loan - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€11,912.44	€11,912.44
Virgin Media Ireland Limited	Facility B1 Loan	LOANX_ID	LX195575	Loan - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€4,181.33	€4,181.33
Ziggo B.V.	Facility H	LOANX_ID	LX183461	Loan - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€21,671.11	€21,671.11
Telenet International Finance S.a.r.l.	Term Loan AQ	LOANX_ID	LX185374	Loan - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€15,564.19	€15,564.19
VMED O2 UK Holdco 4 Limited	Facility R Advance	LOANX_ID	LX189822	Loan - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€3,986.89	€3,986.89
PAYSAFE FIN PLC/PAYSAFE	PSFE 3% 06/15/2029	ISIN	XS2010028426	Security - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€15,000.00	€15,000.00
Nobel Bidco B.V	PHIDOM 3.125% 06/15/2028	ISIN	XS2355515516	Security - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€22,222.22	€22,222.22
Castor SPA	CERVIM FLOAT 02/15/2029	ISIN	XS2445840809	Security - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€58,858.29	€58,858.29
Guala Closures Spa	GCLIM Float 06/29/2029	ISIN	XS2702257051	Security - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€11,245.35	€11,245.35
KAPLA HOLDING SAS	KILOTO Float 7/31/2030	ISIN	XS2756269960	Security - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€6,465.16	€6,465.16
Irca S.P.A.	IRCAIM Float 12/15/2029	ISIN	XS2947181769	Security - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€5,029.68	€5,029.68
SHERWOOD FINANCING PLC	ARWLN Float 12/15/29	ISIN	XS2953567745	Security - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€38,937.13	€38,937.13
Precise Bidco BV	FACILITY B6	LOANX_ID	LX257766	Loan - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€31,685.69	€31,685.69
Root Bidco SARL	Term B	LOANX_ID	LX189315	Loan - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€12,398.56	€12,398.56
CLOUD SOFTWARE GROUP INC	EURO TERM B FACILITY	LOANX_ID	LX254475	Loan - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€0.00	€13,508.51	€13,508.51
ELSAN SAS	Facility B6	LOANX_ID	LX259867	Loan - Interest Payment	16/12/2025	16/12/2025	16/12/2025		€0.00	€2,365.22	€2,365.22
ELSAN SAS	Facility B6	LOANX_ID	LX259867	Loan - Interest Payment	16/12/2025	16/12/2025	16/12/2025		€0.00	€3,255.07	€3,255.07
ELSAN SAS	Facility B6	LOANX_ID	LX259867	Loan - Interest Payment	16/12/2025	16/12/2025	16/12/2025		€0.00	€8,073.12	€8,073.12
ELSAN SAS	Facility B6	LOANX_ID	LX259867	Loan - Interest Payment	16/12/2025	16/12/2025	16/12/2025		€0.00	€14,112.14	€14,112.14
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	17/12/2025	17/12/2025	17/12/2025		€0.00	(€200,000.00)	(€200,000.00)
SIRONA BIDCO	Facility B	LOANX_ID	LX199218	Loan - Interest Payment	18/12/2025	18/12/2025	18/12/2025		€0.00	€99,948.50	€99,948.50
Broom Holdings Bidco Limited	Incremental Facility B	LOANX_ID	LX258697	Loan - Interest Payment	17/12/2025	17/12/2025	18/12/2025		€0.00	€32,570.24	€32,570.24
Medline Borrower, LP	INITIAL EURO TERM LOAN	LOANX_ID	LX235701	Loan - Interest Payment	18/12/2025	18/12/2025	19/12/2025		€0.00	€3,688.33	€3,688.33
Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	Loan - Interest Payment	18/12/2025	18/12/2025	19/12/2025		€0.00	€58.83	€58.83

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Interest Account - EUR				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	19/12/2025	19/12/2025	19/12/2025		€0.00	(€100,000.00)	(€100,000.00)
House of HR NV	Additional Facility B2 Loan	LOANX_ID	LX230415	Loan - Interest Payment	22/12/2025	22/12/2025	22/12/2025		€0.00	€1,761.11	€1,761.11
House of HR NV	Additional Facility B2 Loan	LOANX_ID	LX230415	Loan - Interest Payment	22/12/2025	22/12/2025	22/12/2025		€0.00	€10,948.22	€10,948.22
MasOrange Holdco Limited	FACILITY B5	LOANX_ID	LX259202	Loan - Interest Payment	22/12/2025	22/12/2025	22/12/2025		€0.00	€71,169.58	€71,169.58
IVC Acquisition LTD	FACILITY B11	LOANX_ID	LX257767	Loan - Interest Payment	22/12/2025	22/12/2025	22/12/2025		€0.00	€60,959.89	€60,959.89
Summer (BC) Bidco B LLC	KANGRP Float 02/15/30	ISIN	XS2998755982	Security - Interest Payment	19/12/2025	19/12/2025	23/12/2025		€0.00	€1.07	€1.07
Zephyr Bidco Limited	Facility B2	LOANX_ID	LX272087	Loan - Interest Payment	24/12/2025	24/12/2025	24/12/2025		€0.00	€6,465.00	€6,465.00
GRANITE FRANCE BIDCO	TLB	LOANX_ID	LX207140	Loan - Interest Payment	24/12/2025	24/12/2025	24/12/2025		€0.00	€14,428.41	€14,428.41
NJJ Continental S.A.	Facility B3	LOANX_ID	LX257770	Loan - Interest Payment	24/12/2025	24/12/2025	24/12/2025		€0.00	€11,385.11	€11,385.11
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	Loan - Interest Payment	29/12/2025	29/12/2025	29/12/2025		€0.00	€309.73	€309.73
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	Loan - Interest Payment	29/12/2025	29/12/2025	29/12/2025		€0.00	€1,092.80	€1,092.80
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	Loan - Interest Payment	29/12/2025	29/12/2025	29/12/2025		€0.00	€847.53	€847.53
Ramudden Global (Group) GmbH	FACILITY TLB 4	LOANX_ID	LX259290	Loan - Interest Payment	29/12/2025	29/12/2025	29/12/2025		€0.00	€2,573.04	€2,573.04
Mistral Holdco SAS	Facility B Loan	LOANX_ID	LX191239	Loan - Interest Payment	29/12/2025	29/12/2025	29/12/2025		€0.00	€7,698.33	€7,698.33
Emeria	Facility B Loan	LOANX_ID	LX193463	Loan - Interest Payment	29/12/2025	29/12/2025	29/12/2025		€0.00	€23,098.47	€23,098.47
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	29/12/2025	29/12/2025	29/12/2025		€0.00	(€200,000.00)	(€200,000.00)
Boluda Towage S.L.	Facility B3	LOANX_ID	LX228682	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€7,280.00	€7,280.00
Mehilainen Yhtiot Oy	Facility B7	LOANX_ID	LX264796	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€18,537.04	€18,537.04
Mehilainen Yhtiot Oy	Facility B7	LOANX_ID	LX264796	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€7,624.10	€7,624.10
Mehilainen Yhtiot Oy	Facility B7	LOANX_ID	LX264796	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€896.95	€896.95
Mehilainen Yhtiot Oy	Facility B7	LOANX_ID	LX264796	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€747.46	€747.46
Eleda Management AB	Delayed Draw Term Loan	LOANX_ID	LX226816	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€1,363.02	€1,363.02
Platin2025 S.a r.l.	FACILITY B	LOANX_ID	LX259019	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€45,563.19	€45,563.19
LSF10 XL Investments S.a.r.l.	Facility B5	LOANX_ID	LX264968	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€20,145.22	€20,145.22
LSF10 XL Investments S.a.r.l.	Facility B5	LOANX_ID	LX264968	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€547.64	€547.64

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Interest Account - EUR											
LSF10 XL Investments S.a.r.l.	Facility B5	LOANX_ID	LX264968	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€6,247.56	€6,247.56
LSF10 XL Investments S.a.r.l.	Facility B5	LOANX_ID	LX264968	Loan - Interest Payment	30/12/2025	30/12/2025	30/12/2025		€0.00	€2,184.26	€2,184.26
Peer Holding III B.V.	Facility B7B	LOANX_ID	LX271390	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€20,583.33	€20,583.33
Polaris Newco LLC	Euro Term Loan	LOANX_ID	LX195132	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€75.53	€75.53
INEOS Finance PLC	New 2031 Euro Term Loan	LOANX_ID	LX255772	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€5,314.02	€5,314.02
INEOS Styrolution Group GMBH	2027 Euro Term Loan	LOANX_ID	LX185237	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€7,288.57	€7,288.57
Inspired Finco Holdings Limited	TL B6 (A)	LOANX_ID	LX258502	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€9,551.67	€9,551.67
Windsor Holdings III LLC	2025 TERM LOAN B	LOANX_ID	LX259144	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€12,952.50	€12,952.50
Your.World Finco II B.V.	Term Loan	LOANX_ID	LX265241	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€4,146.56	€4,146.56
Your.World Finco II B.V.	Term Loan	LOANX_ID	LX265241	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€2,682.61	€2,682.61
The Chemours Company	Term Loan B3	LOANX_ID	LX214554	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€9,188.02	€9,188.02
Pug LLC	Facility TLB	LOANX_ID	LX228036	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€6,380.00	€6,380.00
AI Sirona Luxembourg Acquisition Sarl	FACILITY B3	LOANX_ID	LX226715	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€5,463.33	€5,463.33
Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€2,596.76	€2,596.76
Apex Group Treasury Ltd	2025 Refinancing EUR Term Loan	LOANX_ID	LX259078	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€13,085.42	€13,085.42
Organon & Co.	TLB	LOANX_ID	LX256012	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€7,236.97	€7,236.97
Paysafe Holdings US Corp	Facility B2 Loan	LOANX_ID	LX195448	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€14,329.01	€14,329.01
Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LOANX_ID	LX258134	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€17,593.53	€17,593.53
MKS Instruments, Inc.	Facility 2025 - TLB	LOANX_ID	LX257504	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€3,745.63	€3,745.63
INEOS Finance PLC	New 2027 Euro Term Loans	LOANX_ID	LX190490	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€4,301.01	€4,301.01
Rocket Software, Inc.	2021 Euro Term Loan	LOANX_ID	LX217144	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€13,085.42	€13,085.42
McAfee Corp	Term Loan B	LOANX_ID	LX233937	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€36.94	€36.94
CLARIOS GLOBAL LP	TLB	LOANX_ID	LX236134	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€12,997.54	€12,997.54
ECOTONE HoldCo III S.A.S	FACILITY B3	LOANX_ID	LX274435	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€6,556.00	€6,556.00
Triley Midco 2 Ltd	FACILITY B2	LOANX_ID	LX258210	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€5,322.47	€5,322.47
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	Loan - Interest Payment	30/12/2025	30/12/2025	31/12/2025		€0.00	€6,822.38	€6,822.38

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Interest Account - EUR											
Zayo Group, LLC	Term Loan	LOANX_ID	LX270666	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€38.10	€38.10
Eleda Management AB	Delayed Draw Term Loan	LOANX_ID	LX226816	Facility - Commitment Fee	30/12/2025	30/12/2025	31/12/2025		€0.00	€1,344.43	€1,344.43
Arvos Bidco S.a.r.l.	Initial Euro Term Loan	LOANX_ID	LX229763	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€154.86	€154.86
CASTELLO BC BIDCO SPA	SOMACI Float 11/14/31	ISIN	XS2929905292	Security - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€3,686.30	€3,686.30
Breitling Financing S.a.r.l.	Term Loan B	LOANX_ID	LX199187	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€30,344.67	€30,344.67
Entain Holdings (Gibraltar) Limited	FACILITY B4	LOANX_ID	LX230557	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€16,341.63	€16,341.63
Cuppa Bidco B.V	Term Loan B1	LOANX_ID	LX209709	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€69,378.22	€69,378.22
Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€9,971.61	€9,971.61
Inovie Group	Facility B	LOANX_ID	LX191106	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€34,156.44	€34,156.44
Inovie Group	Facility B	LOANX_ID	LX191106	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€11,843.56	€11,843.56
Amber Finco PLC	Facility B3	LOANX_ID	LX264326	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€13,416.67	€13,416.67
Care Bidco SAS	Facility B Loan	LOANX_ID	LX194161	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€29,388.89	€29,388.89
CIRCET EUROPE	Senior Facility B Loan	LOANX_ID	LX196125	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€50,312.50	€50,312.50
Peer Holding III B.V.	B6B	LOANX_ID	LX259874	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€12,138.89	€12,138.89
Peer Holding III B.V.	Facility B7	LOANX_ID	LX252693	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€4,083.34	€4,083.34
Hestiafloor 2	Term B	LOANX_ID	LX265116	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€56,222.22	€56,222.22
Ammega Group BV	Term Loan B2	LOANX_ID	LX213528	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€13,559.08	€13,559.08
Ammega Group BV	Term Loan B2	LOANX_ID	LX213528	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€2,260.29	€2,260.29
Mar Bidco S.a r.l.	FACILITY B (EUR)	LOANX_ID	LX194153	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€29,133.33	€29,133.33
Financiere Mendel SAS	TLB	LOANX_ID	LX259022	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€41,527.78	€41,527.78
Fortis 333 Inc	Euro Term B Loans	LOANX_ID	LX258423	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€14,694.44	€14,694.44
IGT Holding IV AB	B4 Incremental Facility	LOANX_ID	LX238948	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€13,416.67	€13,416.67
SAM Bidco	Facility B6	LOANX_ID	LX225334	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€10,179.43	€10,179.43
SAM Bidco	Facility B6	LOANX_ID	LX225334	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€10,903.90	€10,903.90
Schoen Klinik SE	FACILITY B2	LOANX_ID	LX258367	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€12,777.78	€12,777.78
HERENS HOLDCO S.A R.L.	Facility B (EUR) Loans	LOANX_ID	LX194449	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€22,102.23	€22,102.23
HERENS HOLDCO S.A R.L.	Facility B (EUR) Loans	LOANX_ID	LX194449	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€8,181.10	€8,181.10

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Interest Account - EUR											
IDEMIA GROUP	Facility B5	LOANX_ID	LX225618	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€46,000.00	€46,000.00
Vivalto Sante Investissement	Term Loan B	LOANX_ID	LX265587	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€21,083.33	€21,083.33
Bock Capital Bidco B.V.	Term Loan B	LOANX_ID	LX194536	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€28,111.11	€28,111.11
Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€15,354.66	€15,354.66
Barentz Bidco BV	FACILITY B3	LOANX_ID	LX258723	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€24,597.22	€24,597.22
Odido Holding BV	FACILITY B2	LOANX_ID	LX259293	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€40,697.22	€40,697.22
Thevelia (US) LLC	EUR Term B-1 Incremental Term Loan	LOANX_ID	LX225307	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€16,770.83	€16,770.83
Takecare Bidco	Additional Senior Term Facility B1	LOANX_ID	LX265588	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€5,966.25	€5,966.25
Takecare Bidco	Additional Senior Term Facility B1	LOANX_ID	LX265588	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€8,089.31	€8,089.31
Hunter Holdco 3 Limited	Initial Euro Term Loan	LOANX_ID	LX196751	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€14,793.97	€14,793.97
Cooper Consumer Health	FACILITY B4	LOANX_ID	LX265279	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€14,694.44	€14,694.44
EG Finco Ltd	FACILITY B3	LOANX_ID	LX266644	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€54.76	€54.76
Shilton Bidco Limited	Facility B7	LOANX_ID	LX265165	Loan - Interest Payment	31/12/2025	31/12/2025	31/12/2025		€0.00	€19,102.78	€19,102.78
GHD Gesundheits GmbH Deutschland	Facility B loan	LOANX_ID	LX181787	Facility - Accruing Fee	30/12/2025	30/12/2025	31/12/2025		€0.00	€1,717.04	€1,717.04
				Cash Account - Interest Payment Received	31/12/2025	31/12/2025	31/12/2025		€0.00	€43,630.82	€43,630.82
FIBER BIDCO SPA	FEDRIG Float 01/15/2030	ISIN	XS2748964850	Security - Interest Payment	31/12/2025	31/12/2025	02/01/2026		€0.00	€2,283.61	€2,283.61
ROSSINI SARL	ROSINI 0 12/31/2029	ISIN	XS2854309684	Security - Interest Payment	31/12/2025	31/12/2025	02/01/2026		€0.00	€15,924.78	€15,924.78
Financiere Labeyrie Fine Foods	Facility B Loan	LOANX_ID	LX196522	Loan - Interest Payment	31/12/2025	31/12/2025	05/01/2026		€0.00	€17,898.83	€17,898.83
IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	Security - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€0.00	(€551.14)	(€551.14)
Groupe Babilou	FACILITY TLB4	LOANX_ID	LX237156	Loan - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€0.00	€8,884.50	€8,884.50
Groupe Babilou	FACILITY TLB4	LOANX_ID	LX237156	Loan - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€0.00	€22,379.00	€22,379.00
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	Loan - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€0.00	€53,853.50	€53,853.50
Ignition Midco B.V.	Senior Facilities	LOANX_ID	LX235453	Loan - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€0.00	€22,482.49	€22,482.49
Dedalus Finance GMBH	SENIOR FACILITY B2 EXTENSION	LOANX_ID	LX264063	Loan - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€0.00	€59,436.39	€59,436.39
Athena Bidco SaS	Facility B3	LOANX_ID	LX270141	Loan - Interest Payment	31/12/2025	31/12/2025	05/01/2026		€0.00	€47,916.67	€47,916.67
BANIJAY ENTERTAINMENT	Facility B4 Loan	LOANX_ID	LX257835	Loan - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€0.00	€15,332.47	€15,332.47

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Interest Account - EUR											
Scientific Games Holdings LP	Term Loan B	LOANX_ID	LX202415	Loan - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€0.00	€14,534.72	€14,534.72
TMF Sapphire Bidco B.V.	Term B5 EUR	LOANX_ID	LX257871	Loan - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€0.00	€13,268.31	€13,268.31
Concorde Luxembourg S.a.rl.	Facility 2025 TLB	LOANX_ID	LX259411	Loan - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€0.00	€14,405.50	€14,405.50
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	05/01/2026	05/01/2026	05/01/2026		€0.00	(€1,000,000.00)	(€1,000,000.00)
ASSEMBLIN CAVERION GROUP	ASSEMB FRN	ISIN	XS2842976289	Security - Interest Payment	05/01/2026	05/01/2026	06/01/2026		€0.00	€6,951.38	€6,951.38
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	Loan - Interest Payment	07/01/2026	07/01/2026	07/01/2026		€0.00	€26,720.68	€26,720.68
Radar Bidco SARL	Facility B3 (EUR)	LOANX_ID	LX266907	Loan - Interest Payment	07/01/2026	07/01/2026	07/01/2026		€0.00	€14,106.67	€14,106.67
OAT BIDCO LTD	Facility B Loan	LOANX_ID	LX248915	Loan - Interest Payment	07/01/2026	07/01/2026	07/01/2026		€0.00	€14,745.56	€14,745.56
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	07/01/2026	07/01/2026	07/01/2026		€0.00	(€500,000.00)	(€500,000.00)
Ace Bidco GMBH	B2	LOANX_ID	LX255578	Loan - Interest Payment	08/01/2026	08/01/2026	08/01/2026		€0.00	€15,399.78	€15,399.78
Ace Bidco GMBH	B2	LOANX_ID	LX255578	Loan - Interest Payment	08/01/2026	08/01/2026	08/01/2026		€0.00	€5,133.26	€5,133.26
Nobian Finance BV	TLB	LOANX_ID	LX246433	Loan - Interest Payment	09/01/2026	09/01/2026	09/01/2026		€0.00	€18,460.69	€18,460.69
				Transfer from Interest Account - EUR to EUR MMF Blackrock (Interest)	09/01/2026	09/01/2026	09/01/2026		€0.00	(€200,000.00)	(€200,000.00)
Chrysaor Bidco Sarl	Term Loan B	LOANX_ID	LX272221	Loan - Interest Payment	12/01/2026	12/01/2026	12/01/2026		€0.00	€19,042.20	€19,042.20
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	Security - Interest Payment	09/01/2026	09/01/2026	12/01/2026		€0.00	€61.60	€61.60
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS3161792661	Security - Interest Payment	09/01/2026	09/01/2026	12/01/2026		€0.00	€16.80	€16.80
ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS3161792406	Security - Interest Payment	09/01/2026	09/01/2026	12/01/2026		€0.00	€153.62	€153.62
A Friedrich Flender AG	Facility B1 Loan	LOANX_ID	LX191143	Loan - Interest Payment	12/01/2026	12/01/2026	12/01/2026		€0.00	€13,496.83	€13,496.83
Boels Topholding B.V.	Facility B3	LOANX_ID	LX257760	Loan - Interest Payment	13/01/2026	13/01/2026	13/01/2026		€0.00	€9,727.88	€9,727.88
Cordobes Holdco SL	Facility B Loan	LOANX_ID	LX202358	Loan - Interest Payment	13/01/2026	13/01/2026	13/01/2026		€0.00	€3,080.81	€3,080.81
Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	Loan - Interest Payment	09/01/2026	09/01/2026	13/01/2026		€0.00	€475.54	€475.54
Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	Loan - Interest Payment	09/01/2026	09/01/2026	13/01/2026		€0.00	€1,474.55	€1,474.55
Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	Loan - Interest Payment	09/01/2026	09/01/2026	13/01/2026		€0.00	€700.41	€700.41
SEINE HOLDCO SAS	2023 Facility B	LOANX_ID	LX220198	Loan - Interest Payment	14/01/2026	14/01/2026	14/01/2026		€0.00	€12,405.85	€12,405.85
SEINE HOLDCO SAS	2023 Facility B	LOANX_ID	LX220198	Loan - Interest Payment	14/01/2026	14/01/2026	14/01/2026		€0.00	€7,753.66	€7,753.66

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Interest Account - EUR											
LSF10 Edilians Investments SARL	Facility B4	LOANX_ID	LX264883	Loan - Interest Payment	13/01/2026	13/01/2026	14/01/2026		€0.00	€28,238.89	€28,238.89
ZF Invest	ZF ADD TLB	LOANX_ID	LX263938	Loan - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€5,633.02	€5,633.02
ZF Invest	ZF ADD TLB	LOANX_ID	LX263938	Loan - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€9,127.87	€9,127.87
Telenet International Finance S.a.r.l.	Term Loan AQ	LOANX_ID	LX185374	Loan - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€17,478.19	€17,478.19
Virgin Media Ireland Limited	Facility B1 Loan	LOANX_ID	LX195575	Loan - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€4,680.14	€4,680.14
Ziggo B.V.	Facility H	LOANX_ID	LX183461	Loan - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€25,497.50	€25,497.50
VMED O2 UK Holdco 4 Limited	Facility R Advance	LOANX_ID	LX189822	Loan - Interest Payment	18/12/2025	18/12/2025	15/01/2026		€0.00	€432.08	€432.08
Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	Loan - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€12,758.68	€12,758.68
Altice Financing SA	ALTICE 3% 01/15/2028	ISIN	XS2102493389	Security - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€45,000.00	€45,000.00
ZIGGO BOND CO BV	ZIGGO 3.375% 02/28/2030	ISIN	XS2116386132	Security - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€15,001.88	€15,001.88
TEAMSYSTEM SPA	TITANL Float 7/31/31	ISIN	XS2864287466	Security - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€13,928.54	€13,928.54
Sammontana Italia SPA	SAMMNT Float 10/15/31	ISIN	XS2902582357	Security - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€3,639.67	€3,639.67
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	Security - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€6,304.29	€6,304.29
Obol France 3 SAS	FACILITY B3	LOANX_ID	LX239000	Loan - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€2,356.93	€2,356.93
Cheplapharm Arzneimittel GmbH	Term Facility B	LOANX_ID	LX202725	Loan - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€15,399.78	€15,399.78
PERALTA INVERSIONES GLOBALES SL	Incremental Facility B2	LOANX_ID	LX258021	Loan - Interest Payment	15/01/2026	15/01/2026	15/01/2026		€0.00	€14,056.01	€14,056.01
				Cash Repaid	15/01/2026	15/01/2026	15/01/2026		€0.00	(€43.00)	(€43.00)
				Ending Balance			15/01/2026		€0.00	€368,943.97	€368,943.97
Interest Smoothing Account											
				Beginning Balance			05/11/2025		€0.00	€0.00	€0.00
				Ending Balance			15/01/2026		€0.00	€0.00	€0.00
NOK Interest Account											
				Beginning Balance			05/11/2025		kr 0,00	kr 0,00	kr 0,00
				Ending Balance			15/01/2026		kr 0,00	kr 0,00	kr 0,00

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NOK Principal Account											
				Beginning Balance			05/11/2025		kr 0,00	kr 0,00	kr 0,00
				Ending Balance			15/01/2026		kr 0,00	kr 0,00	kr 0,00
Payment Account											
				Beginning Balance			05/11/2025		€0.00	€0.11	€0.11
				Transfer from Interest Account - EUR to Payment Account	17/11/2025	17/11/2025	17/11/2025		€0.00	€5,220,540.27	€5,220,540.27
				Transfer from Principal Account -EUR to Payment Account	17/11/2025	17/11/2025	17/11/2025		€2,249,882.86	€0.00	€2,249,882.86
Clarinda Park CLO DAC	Class A-1 RR Notes	ISIN	XS2296465672	Notes - Principal Repayment	17/11/2025	17/11/2025	17/11/2025	100.00000	(€2,249,882.86)	€0.00	(€2,249,882.86)
Clarinda Park CLO DAC	Class A-1 RR Notes	ISIN	XS2296465672	Notes - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	(€1,878,889.11)	(€1,878,889.11)
Clarinda Park CLO DAC	Class A-2 RR Notes	ISIN	XS2296465839	Notes - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	(€369,315.56)	(€369,315.56)
Clarinda Park CLO DAC	Class B RR Notes	ISIN	XS2296466217	Notes - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	(€301,155.11)	(€301,155.11)
Clarinda Park CLO DAC	Class C RR Notes	ISIN	XS2296466480	Notes - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	(€348,322.22)	(€348,322.22)
Clarinda Park CLO DAC	Class D RR Notes	ISIN	XS2296468429	Notes - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	(€417,062.33)	(€417,062.33)
Clarinda Park CLO DAC	Class E RR Notes	ISIN	XS2296467371	Notes - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	(€289,948.22)	(€289,948.22)
				Expense - Other	17/11/2025	17/11/2025	17/11/2025		€0.00	(€50,671.00)	(€50,671.00)
				Expense - Other	17/11/2025	17/11/2025	17/11/2025		€0.00	(€23,985.00)	(€23,985.00)
				Expense - Other	17/11/2025	17/11/2025	17/11/2025		€0.00	(€8,715.00)	(€8,715.00)
				Expense - Other	17/11/2025	17/11/2025	17/11/2025		€0.00	(€4,596.11)	(€4,596.11)
				Expense - Other	17/11/2025	17/11/2025	17/11/2025		€0.00	(€3,628.94)	(€3,628.94)
				Expense - Other	17/11/2025	17/11/2025	17/11/2025		€0.00	(€3,500.00)	(€3,500.00)
				Expense - Other	17/11/2025	17/11/2025	17/11/2025		€0.00	(€2,546.75)	(€2,546.75)
				Expense - Other	17/11/2025	17/11/2025	17/11/2025		€0.00	(€2,460.00)	(€2,460.00)
				Expense - Other	17/11/2025	17/11/2025	17/11/2025		€0.00	(€250.00)	(€250.00)
				Expense - Other	17/11/2025	17/11/2025	17/11/2025		€0.00	(€3.52)	(€3.52)
				Expense - Fees	17/11/2025	17/11/2025	17/11/2025		€0.00	(€18,259.11)	(€18,259.11)
				Expense - Fees	17/11/2025	17/11/2025	17/11/2025		€0.00	(€25,968.50)	(€25,968.50)

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Payment Account											
				Expense - Fees	17/11/2025	17/11/2025	17/11/2025		€0.00	(€481,228.86)	(€481,228.86)
Clarinda Park CLO DAC	Subordinated Notes	ISIN	XS1499662770	Notes - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€0.00	(€990,035.09)	(€990,035.09)
				Ending Balance			15/01/2026		€0.00	(€0.05)	(€0.05)
Principal Account - Unscheduled											
				Beginning Balance			05/11/2025		€20,421,695.00	€0.00	€20,421,695.00
Cordobes Holdco SL	Facility B Loan	LOANX_ID	LX202358	Facility - Paydown	06/11/2025	06/11/2025	06/11/2025		€327,272.73	€0.00	€327,272.73
				Transfer from Principal Account - Unscheduled to Principal Account -EUR	07/11/2025	07/11/2025	07/11/2025		(€2,693,667.17)	€0.00	(€2,693,667.17)
Entain Holdings (Gibraltar) Limited	FACILITY B4	LOANX_ID	LX230557	Facility - Paydown	24/11/2025	24/11/2025	25/11/2025		€395,256.92	€0.00	€395,256.92
EIRCOM FINANCE DAC	EIRCOM 2.625% 02/15/2027	ISIN	XS2074522975	Security - Call/Optional Redemption	27/11/2025	27/11/2025	01/12/2025	100.00000	€4,050,000.00	€0.00	€4,050,000.00
Tackle S.a.r.l.	FACILITY B2	LOANX_ID	LX258696	Facility - Paydown	17/12/2025	17/12/2025	17/12/2025		€86,065.57	€0.00	€86,065.57
Virgin Media SFA Finance Limited	O Facility	LOANX_ID	LX183233	Facility - Paydown	18/12/2025	18/12/2025	19/12/2025		€159,182.45	€0.00	€159,182.45
Medline Borrower, LP	INITIAL EURO TERM LOAN	LOANX_ID	LX235701	Facility - Paydown	18/12/2025	18/12/2025	19/12/2025		€1,500,000.00	€0.00	€1,500,000.00
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.625% 06/15/2032	ISIN	XS3161793123	Security - Call/Optional Redemption	09/01/2026	09/01/2026	09/01/2026	100.00000	€4,023.23	€0.00	€4,023.23
ALTICE FRAN LUX 3/HOLD 1	SFRFP 5.5% 10/15/2031	ISIN	XS3161792661	Security - Call/Optional Redemption	09/01/2026	09/01/2026	12/01/2026	100.00000	€1,122.39	€0.00	€1,122.39
ALTICE FRAN LUX 3/HOLD 1	SFRFP 4.75% 10/15/2030	ISIN	XS3161792406	Security - Call/Optional Redemption	09/01/2026	09/01/2026	12/01/2026	100.00000	€11,856.00	€0.00	€11,856.00
Obol France 3 SAS	FACILITY B3	LOANX_ID	LX239000	Facility - Paydown	15/01/2026	15/01/2026	15/01/2026		€123,150.30	€0.00	€123,150.30
				Ending Balance			15/01/2026		€24,385,957.42	€0.00	€24,385,957.42
Principal Account -EUR											
				Beginning Balance			05/11/2025		€1,992,268.94	€0.00	€1,992,268.94
EIRCOM FINANCE DAC	EIRCOM 2.625% 02/15/2027	ISIN	XS2074522975	Security - Purchase	05/11/2025	07/11/2025	07/11/2025	99.87400	(€2,022,563.33)	€0.00	(€2,022,563.33)
ARENA LUX FIN SARL	EMPARQ 1.875% 02/01/2028	ISIN	XS2111944133	Security - Purchase	05/11/2025	07/11/2025	07/11/2025	97.92000	(€688,940.00)	€0.00	(€688,940.00)
Nobel Bidco B.V	PHIDOM 3.125% 06/15/2028	ISIN	XS2355515516	Security - Purchase	05/11/2025	07/11/2025	07/11/2025	97.48900	(€1,974,432.78)	€0.00	(€1,974,432.78)
				Transfer from Principal Account - Unscheduled to Principal Account -EUR	07/11/2025	07/11/2025	07/11/2025		€2,693,667.17	€0.00	€2,693,667.17

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Principal Account -EUR				Transfer from EUR MMF Blackrock (Principal) to Principal Account -EUR	14/11/2025	14/11/2025	14/11/2025		€6,000,000.00	€0.00	€6,000,000.00
EIRCOM FINANCE DAC	EIRCOM 2.625% 02/15/2027	ISIN	XS2074522975	Security - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€8,246.88	€0.00	€8,246.88
EIRCOM FINANCE DAC	EIRCOM 2.625% 02/15/2027	ISIN	XS2074522975	Security - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€4,867.19	€0.00	€4,867.19
EIRCOM FINANCE DAC	EIRCOM 2.625% 02/15/2027	ISIN	XS2074522975	Security - Interest Payment	17/11/2025	17/11/2025	17/11/2025		€25,083.33	€0.00	€25,083.33
				Transfer from Principal Account -EUR to Payment Account	17/11/2025	17/11/2025	17/11/2025		(€2,249,882.86)	€0.00	(€2,249,882.86)
IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	Security - Sale	13/11/2025	17/11/2025	18/11/2025	55.50000	€56,035.88	€0.00	€56,035.88
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	Facility - Assignment Fee	20/11/2025	20/11/2025	20/11/2025		(€3,000.00)	€0.00	(€3,000.00)
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	Facility - Purchase	06/11/2025	20/11/2025	20/11/2025	96.25000	(€1,443,750.00)	€0.00	(€1,443,750.00)
Ziggo B.V.	Facility H	LOANX_ID	LX183461	Facility - Purchase	04/11/2025	21/11/2025	21/11/2025	98.43800	(€984,380.00)	€0.00	(€984,380.00)
Ziggo B.V.	Facility H	LOANX_ID	LX183461	Facility - Purchase	04/11/2025	21/11/2025	21/11/2025	98.43800	(€984,380.00)	€0.00	(€984,380.00)
IQERA GROUP SAS	LOUBID 0% 04/30/2030	ISIN	XS3067506231	Security - Sale	20/11/2025	24/11/2025	24/11/2025	55.00000	€32,794.80	€0.00	€32,794.80
Engineered Machinery Holdings, Inc.	Incremental Amendment No. 4 Term Loans	LOANX_ID	LX194622	Facility - Paydown	26/11/2025	26/11/2025	26/11/2025		€1,440,000.00	€0.00	€1,440,000.00
CLOUD SOFTWARE GROUP INC	EURO TERM B FACILITY	LOANX_ID	LX254475	Facility - Paydown	28/11/2025	28/11/2025	28/11/2025		€2,803.09	€0.00	€2,803.09
Emeria	Facility B Loan	LOANX_ID	LX193463	Facility - Assignment Fee	28/11/2025	28/11/2025	28/11/2025		(€3,500.00)	€0.00	(€3,500.00)
Emeria	Facility B Loan	LOANX_ID	LX193463	Facility - Purchase	24/09/2025	28/11/2025	28/11/2025	85.75000	(€900,375.00)	€0.00	(€900,375.00)
Emeria	Facility B Loan	LOANX_ID	LX193463	Facility - Assignment Fee	28/11/2025	28/11/2025	28/11/2025		€159.09	€0.00	€159.09
Spa Holdings 3 Oy	Facility B (EUR) Loan	LOANX_ID	LX193267	Facility - Paydown	01/12/2025	01/12/2025	01/12/2025		€1,500,000.00	€0.00	€1,500,000.00
Seren Bidco AB	Facility B2 Loan	LOANX_ID	LX196446	Facility - Paydown	28/11/2025	28/11/2025	01/12/2025		€1,000,000.01	€0.00	€1,000,000.01
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	Facility - Purchase	05/09/2025	02/12/2025	02/12/2025	99.50000	(€995,000.00)	€0.00	(€995,000.00)
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	Facility - Assignment Fee	03/12/2025	03/12/2025	03/12/2025		(€1,500.00)	€0.00	(€1,500.00)
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	Facility - Purchase	24/09/2025	03/12/2025	03/12/2025	97.50000	(€2,437,500.00)	€0.00	(€2,437,500.00)
SIGMA HOLDCO BV	Facility B13	LOANX_ID	LX259040	Facility - Assignment Fee	03/12/2025	03/12/2025	03/12/2025		€750.00	€0.00	€750.00
SYNLAB BONDCO PLC	Term Facility 3	LOANX_ID	LX191037	Facility - Assignment Fee	04/12/2025	04/12/2025	04/12/2025		(€2,000.00)	€0.00	(€2,000.00)
IFCO MANAGEMENT GMBH	Term Loan B	LOANX_ID	LX248178	Facility - Paydown	08/12/2025	08/12/2025	08/12/2025		€1,750,000.00	€0.00	€1,750,000.00
Comet Bidco Limited	Facility B	LOANX_ID	LX168755	Hedge/Swap/Cap - Final Receipt	02/12/2025	02/12/2025	09/12/2025		€2,030,418.95	€0.00	€2,030,418.95

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Principal Account -EUR											
Nidda Healthcare Holding GmbH	Term Loan B3	LOANX_ID	LX265167	Facility - Paydown	11/12/2025	11/12/2025	12/12/2025		€2,014,607.86	€0.00	€2,014,607.86
Nobel Bidco B.V	PHIDOM 3.125% 06/15/2028	ISIN	XS2355515516	Security - Interest Payment	15/12/2025	15/12/2025	15/12/2025		€24,652.78	€0.00	€24,652.78
CLOUD SOFTWARE GROUP INC	EURO TERM B FACILITY	LOANX_ID	LX254475	Facility - Paydown	15/12/2025	15/12/2025	15/12/2025		€1,112,828.09	€0.00	€1,112,828.09
				Currency - Purchase	16/12/2025	16/12/2025	15/12/2025		€34,623.53	€0.00	€34,623.53
Root Bidco SARL	Term B	LOANX_ID	LX189315	Facility - Paydown	15/12/2025	15/12/2025	15/12/2025		€1,000,000.00	€0.00	€1,000,000.00
Broom Holdings Bidco Limited	Incremental Facility B	LOANX_ID	LX258697	Facility - Paydown	17/12/2025	17/12/2025	17/12/2025		€1,329,714.29	€0.00	€1,329,714.29
				Transfer from Principal Account -EUR to EUR MMF Blackrock (Principal)	17/12/2025	17/12/2025	17/12/2025		(€2,500,000.00)	€0.00	(€2,500,000.00)
VMED O2 UK Holdco 4 Limited	Facility R Advance	LOANX_ID	LX189822	Facility - Paydown	18/12/2025	18/12/2025	18/12/2025		€1,000,000.00	€0.00	€1,000,000.00
				Transfer from Principal Account -EUR to EUR MMF Blackrock (Principal)	19/12/2025	19/12/2025	19/12/2025		(€2,000,000.00)	€0.00	(€2,000,000.00)
IQVIA INC	IQV 2.875% 06/15/2028	ISIN	XS2189947505	Security - Purchase	18/12/2025	22/12/2025	22/12/2025	99.50000	(€1,991,118.06)	€0.00	(€1,991,118.06)
Chrysaor Bidco Sarl	Term Loan B	LOANX_ID	LX272221	Facility - Purchase	10/10/2025	29/12/2025	29/12/2025	100.00000	(€103,433.23)	€0.00	(€103,433.23)
Polaris Newco LLC	Euro Term Loan	LOANX_ID	LX195132	Facility - Paydown	31/12/2025	31/12/2025	31/12/2025		€7,500.00	€0.00	€7,500.00
Arvos Bidco S.a.r.l.	Initial B4 Euro Facility	LOANX_ID	LX229762	Facility - Paydown	31/12/2025	31/12/2025	31/12/2025		€4,841.34	€0.00	€4,841.34
McAfee Corp	Term Loan B	LOANX_ID	LX233937	Facility - Paydown	31/12/2025	31/12/2025	31/12/2025		€7,381.09	€0.00	€7,381.09
Organon & Co.	TLB	LOANX_ID	LX256012	Facility - Paydown	31/12/2025	31/12/2025	31/12/2025		€4,232.81	€0.00	€4,232.81
MKS Instruments, Inc.	Facility 2025 - TLB	LOANX_ID	LX257504	Facility - Paydown	31/12/2025	31/12/2025	31/12/2025		€3,315.80	€0.00	€3,315.80
Boxer Parent Company Inc	2031 Replacement Euro Term Loan	LOANX_ID	LX258134	Facility - Paydown	31/12/2025	31/12/2025	31/12/2025		€8,832.14	€0.00	€8,832.14
EG Finco Ltd	FACILITY B3	LOANX_ID	LX266644	Facility - Paydown	31/12/2025	31/12/2025	31/12/2025		€3,645.84	€0.00	€3,645.84
INEOS Finance PLC	New 2027 Euro Term Loans	LOANX_ID	LX190490	Facility - Rollover	31/12/2025	31/12/2025	31/12/2025		€2,500.00	€0.00	€2,500.00
Hunter Holdco 3 Limited	Initial Euro Term Loan	LOANX_ID	LX196751	Facility - Paydown	31/12/2025	31/12/2025	31/12/2025		€2,512.56	€0.00	€2,512.56
Eleda Management AB	Delayed Draw Term Loan	LOANX_ID	LX226816	Facility - Borrowing	02/01/2026	02/01/2026	02/01/2026		(€49,019.61)	€0.00	(€49,019.61)
				Transfer from Unfunded Revolver Reserve Account to Principal Account -EUR (Facility - Borrowing)	02/01/2026	02/01/2026	02/01/2026		€49,019.61	€0.00	€49,019.61
Ignition Midco B.V.	2nd Lien Holdco PIK Facility	LOANX_ID	LX235455	Loan - Interest Payment	05/01/2026	05/01/2026	05/01/2026		€249.52	€0.00	€249.52

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Issuer	Security Name	Identifier Type	Identifier	Transaction	Transaction Date	Settle Date	Cash Date	Price	Principal Proceeds Amount	Interest Proceeds Amount	Total Proceeds Amount
Principal Account -EUR											
				Transfer from EUR MMF Blackrock (Principal) to Principal Account -EUR	07/01/2026	07/01/2026	07/01/2026		€71,342.05	€0.00	€71,342.05
				Transfer from Principal Account -EUR to EUR MMF Blackrock (Principal)	09/01/2026	09/01/2026	09/01/2026		(€1,071,342.05)	€0.00	(€1,071,342.05)
Infinity Bidco 1 Limited	Facility B EUR	LOANX_ID	LX194934	Facility - Paydown	09/01/2026	09/01/2026	13/01/2026		€2,000,000.00	€0.00	€2,000,000.00
				Ending Balance			15/01/2026		€4,812,777.72	€0.00	€4,812,777.72
Supplemental Reserve Account											
				Beginning Balance			05/11/2025		€0.00	€0.00	€0.00
				Ending Balance			15/01/2026		€0.00	€0.00	€0.00
Unfunded Revolver Reserve Account											
				Beginning Balance			05/11/2025		€151,960.79	€0.00	€151,960.79
				Transfer from Unfunded Revolver Reserve Account to Principal Account -EUR (Facility - Borrowing)	02/01/2026	02/01/2026	02/01/2026		(€49,019.61)	€0.00	(€49,019.61)
				Ending Balance			15/01/2026		€102,941.18	€0.00	€102,941.18
Unused Proceeds Account - EUR											
				Beginning Balance			05/11/2025		€0.00	€0.00	€0.00
				Ending Balance			15/01/2026		€0.00	€0.00	€0.00

Clarinda Park CLO DAC

Monthly Report As Of 15/01/2026

Frequency Event Footnote

There has not been any Frequency Switch Event during the related Due Period.

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Monthly Report As Of 15/01/2026

Securitization Regulation Reporting Effective Date Footnote

Reporting until the Securitization Regulation Reporting Effective Date

*(a) In relation to each Hedge Transaction, details of any collateral postings during the related Due Period, for so long as the transitional provisions of Article 43(8) of the Securitization Regulation apply.
- There hasn't been any collateral posting during the related Due Period*

(b) A list of the names of the following transaction counterparties and their role:

(i) the Collateral Manager;

*Blackstone Ireland Limited
30 Herbert Street
Dublin 2
Ireland*

Rating:

Current S&P: A+

Current Fitch: A+

(ii) the Trustee;

Citibank, N.A. London Branch

(iii) each of the Agents; and Calculation Agent, Principal Paying Agent, Account Bank, Custodian and Transfer Agent

Citibank, N.A. London Branch

Rating:

Current S&P ST: A-1

Current S&P LT: A+

Current Moody's ST: P-1

Current Moody's LT: Aa3

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Monthly Report As Of 15/01/2026



Securitization Regulation Reporting Effective Date Footnote

(iv) each Hedge Counterparty;

BNP Paribas

Rating:

Current S&P ST: A-1

Current S&P LT: A+

J. P. Morgan AG

J. P. Morgan Securities plc

Ratings:

Current S&P ST: A-1

Current S&P LT: A+

Current Moody's ST: P-1

Current Moody's LT: Aa3

Bank of America, N.A.

Rating:

Current S&P ST: A-1

Current S&P LT: A+

(c) Details of any replacement of such transaction counterparties as notified to the Collateral Administrator; and

- There has not been any replacement during the related Due Period

(d) Details of any credit ratings which are applicable to such transaction counterparties and any ratings downgrades or changes to such credit ratings.

- There has not been any rating downgrade or change during the related Due Period

Clarinda Park CLO DAC

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Moody's Rating Distribution

Aggregate Principal Balance: €360,820,173.87

Moody's Rating	Number of Assets	Principal Balance	% of Aggregate Principal Balance
Aaa			
Aa1			
Aa2			
Aa3			
A1			
A2			
A3			
Baa1			
Baa2			
Baa3			
Ba1	5	€8,185,716.26	2.2686%
Ba2	4	€5,026,704.03	1.3931%
Ba3	4	€11,090,817.55	3.0737%
B1	26	€66,667,526.36	18.4766%
B2	81	€127,879,493.12	35.4413%
B3	62	€111,830,517.61	30.9934%
Caa1	12	€14,562,576.61	4.0359%
Caa2	4	€6,357,795.92	1.7620%
Caa3	4	€4,565,346.54	1.2652%
Ca	2	€1,505,109.87	0.4171%
C			
D			
NR			
WR	1	€3,000,000.00	0.8314%
SUSP			
N/A	1	€148,570.00	0.0411%
Total:	206	€360,820,173.87	100.0000%

Clarinda Park CLO DAC

Monthly Report As Of 15/01/2026



S&P Rating Distribution

Aggregate Principal Balance: €360,820,173.87

S&P Rating	Number of Assets	Principal Balance	% of Aggregate Principal Balance
AAA			
AA+			
AA			
AA-			
A+			
A			
A-			
BBB+			
BBB			
BBB-	1	€2,349,000.00	0.6510%
BB+	4	€7,923,857.89	2.1960%
BB	6	€10,912,405.32	3.0243%
BB-	15	€34,874,980.02	9.6654%
B+	23	€43,137,926.07	11.9555%
B	87	€151,123,561.88	41.8833%
B-	47	€80,902,686.61	22.4218%
CCC+	13	€14,789,961.16	4.0989%
CCC	2	€6,000,000.00	1.6628%
CCC-	2	€1,720,164.80	0.4767%
CC			
C	1	€430,109.87	0.1192%
D			
SD			
R			
NR	1	€4,000,000.00	1.1085%
SUSP			
WR			

Clarinda Park CLO DAC

Monthly Report As Of 15/01/2026



S&P Rating Distribution

Aggregate Principal Balance: €360,820,173.87

S&P Rating	Number of Assets	Principal Balance	% of Aggregate Principal Balance
N/A	4	€2,655,520.25	0.7359%
Total:		€360,820,173.87	100.0000%