

CVC Cordatus Loan Fund XV DAC

LEI : 549300HHKDR21JP15S93

COMPLIANCE REPORT

As of 13-Feb-2026

Disclaimer:

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



Client Service Manager

Katie McDonnell

Katie.McDonnell@bny.com

Collateral Manager

CVC Credit Partners European CLO
Management LLP

Table of Contents

Compliance Summary	3
Compliance Tests	4
Securities and Exchange Commission Disclaimer	7
Account Balances	8
Asset Information I	9
Asset Information II	12
Asset Information III	15
Asset Information Equity	21
Par Value Tests	22
Interest Coverage Tests	23
Caa/CCC Obligations	24
Defaulted Obligations	25
Discount Obligations	26
Ratings and Recovery Detail	27
Rating Upgrades and Downgrades	31
Interest Accrual Detail	32
Unsettled Trades Information	36
Purchases and Sales	37
Purchases and Sales Settled	38
Principal Paydowns/Borrowings	39
Hedge Transactions	40
Risk Retention Confirmation	41
Notes Outstanding	42
Restructured Assets	43
Dashboard	44

Compliance Summary

Tranche	Original Balance	Current Balance	All in Rate	Spread	Interest	CCY	Fitch Rating			Moody's Rating			Maturity Date
							Original	Current	CW	Original	Current	CW	
Class A CM Voting Notes	246,000,000.00	132,329,484.84	2.94900%	0.89000%	996,300.00	EUR	AAA	AAA	-	Aaa	Aaa	-	26-Aug-2032
Class B-1 CM Voting Notes	28,500,000.00	28,500,000.00	3.70900%	1.65000%	270,180.00	EUR	AA	AAA	-	Aa1	Aaa	-	26-Aug-2032
Class B-2 CM Voting Notes	12,000,000.00	12,000,000.00	2.00000%	N/A	60,000.00	EUR	AA	AAA	-	Aa1	Aaa	-	26-Aug-2032
Class C CM Voting Notes	24,000,000.00	24,000,000.00	4.05900%	2.00000%	248,880.00	EUR	A	A+	-	A1	A1	-	26-Aug-2032
Class D CM Voting Notes	27,000,000.00	27,000,000.00	5.10900%	3.05000%	352,620.00	EUR	BBB-	BBB+	-	Baa3	Baa2	-	26-Aug-2032
Class E Senior Secured Voting	22,500,000.00	22,500,000.00	7.83900%	5.78000%	450,675.00	EUR	BB-	BB+	-	Ba3	Ba3	-	26-Aug-2032
Class F Senior Secured Voting	9,000,000.00	9,000,000.00	10.09900%	8.04000%	232,290.00	EUR	B-	B	-	B3	B3	-	26-Aug-2032
Class M-1 Subordinated Notes	36,855,000.00	36,855,000.00	N/A	N/A	Residual	EUR	NR	NR	-	NR	NR	-	26-Aug-2032
Class M-2 Subordinated Notes	1,000,000.00	1,000,000.00	N/A	N/A	Residual	EUR	NR	NR	-	NR	NR	-	26-Aug-2032
Total:	406,855,000.00	293,184,484.84			2,610,945.00								

* Credit Watch: (U) Possible Upgrade (D) Possible Downgrade

Deal Summary

Description	Value
Closing Date	02-Sep-2019
Effective Date	29-Nov-2019
Reinvestment Rate	0.00000%
Collection Period Start Date	15-Nov-2025
Collection Period End Date	16-Feb-2026
Current Payment Date	26-Feb-2026
Next Payment Date	26-May-2026
Next Collection Period Start Date	17-Feb-2026
Next Collection Period End Date	14-May-2026
Index Rate/Reference Rate	2.05900%
Stated Maturity	26-Aug-2032
Reinvestment Period End Date	26-Feb-2024
Senior Secured Loans	171,559,743.39
Senior Unsecured Loans	4,569,276.07
Senior Secured Bonds	30,891,972.87
Senior Unsecured Bonds	11,098,000.00
Subordinated Obligations	0.00

Test Results Summary

Test Type	Pass	Fail	N/A
Coverage Tests	9	0	0
Collateral Quality	3	5	0
Portfolio Profile Tests	30	2	0
Counterparty Tests	28	0	0
Other Tests	0	0	3

Miscellaneous Information

Description	Current
Aggregate Principal Balance	218,118,992.33
Eligible Investments	62,658,952.74
Aggregate Collateral Balance	280,777,945.07
Adjusted Aggregate Collateral Balance	278,774,471.53
Defaulted Obligations	1,403,864.36
Aggregate Funded Spread	6,611,526.73
Aggregate Unfunded Spread	0.00
Account Bank	The Bank of New York Mellon, London Branch
Currency Exchange Spot Rate	0.86965 GBP = 1 EUR
Currency Exchange Spot Rate	1.18755 USD = 1 EUR

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
Overcollateralization						
Class A/B Par Value Test	278,774,471.53	172,829,484.84	161.36%	161.30%	>= 130.62%	✔ Passed
Class C Par Value Test	278,774,471.53	196,829,484.84	141.69%	141.63%	>= 121.82%	✔ Passed
Class D Par Value Test	278,774,471.53	223,829,484.84	124.60%	124.55%	>= 112.52%	✔ Passed
Class E Par Value Test	278,774,471.53	246,329,484.84	113.21%	113.17%	>= 106.61%	✔ Passed
Interest Diversion Test	278,774,471.53	246,329,484.84	113.21%	113.17%	>= 107.11%	✔ Passed
Event of Default	279,614,830.44	132,329,484.84	211.46%	211.30%	>= 102.50%	✔ Passed
Interest Coverage						
Class A/B Interest Coverage Test	3,616,699.41	1,326,480.00	287.99%	272.65%	>= 120.00%	✔ Passed
Class C Interest Coverage Test	3,616,699.41	1,575,360.00	242.50%	229.58%	>= 110.00%	✔ Passed
Class D Interest Coverage Test	3,616,699.41	1,927,980.00	198.14%	187.59%	>= 105.00%	✔ Passed
Collateral Quality						
Fitch Maximum Weighted Average Rating Factor Test			25.83	25.80	<= 26.50	✔ Passed
Fitch Minimum Weighted Average Recovery Rate Test			57.70%	58.00%	>= 55.38%	✔ Passed
Maximum Obligor Concentration Test			18%	18%	23%	✔ Passed
Moody's Minimum Diversity Test			38	37	>= 48	✘ Failed
Moody's Minimum Weighted Average Recovery Rate Test			42.6%	42.7%	>= 43.3%	✘ Failed
Moody's Maximum Weighted Average Rating Factor Test			3,147	3,153	<= 3,005	✘ Failed
Weighted Average Life Test			3.39	3.36	<= 2.81	✘ Failed
Minimum Weighted Average Spread Test			3.54%	3.51%	>= 3.55%	✘ Failed
Portfolio Profile						
(a) Senior Secured Loans & Bonds	264,706,669.00	279,614,830.44	94.7%	94.7%	>= 90.0%	✔ Passed
(b) Unsecured Obligations, Mezzanine Obligations, 2nd Lien Loans and High Yield Bonds	14,667,411.71	279,614,830.44	5.2%	5.2%	<= 10.0%	✔ Passed
(c) Senior Secured Loans	234,218,696.13	279,614,830.44	83.0%	83.8%	>= 70.0%	✔ Passed
(d) Senior Secured Bonds, High Yield Bonds and Mezzanine Obligations	41,585,972.87	279,614,830.44	15.7%	14.9%	<= 30.0%	✔ Passed
(e) Fixed Rate Collateral Debt Obligations	34,581,477.58	279,614,830.44	12.4%	12.4%	<= 12.5%	✔ Passed
(f) Asset Swap Obligations	0.00	279,614,830.44	0.0%	0.0%	<= 20.0%	✔ Passed
(g) Unhedged Collateral Debt Obligations	0.00	279,614,830.44	0.0%	0.0%	<= 2.5%	✔ Passed
(h)(i) Highest Single Fitch Industry Classification	29,682,679.13	279,614,830.44	11.3%	10.6%	<= 17.5%	✔ Passed
(h)(ii) 2nd Highest Single Fitch Industry Classification	29,584,053.12	279,614,830.44	10.6%	10.6%	<= 15.0%	✔ Passed
(h)(iii) Top 3 Fitch Industry Classifications	79,569,247.75	279,614,830.44	29.3%	28.5%	<= 40.0%	✔ Passed
(i) Domicile of Obligors 1 (rated below AAA by Fitch)	13,435,000.00	279,614,830.44	4.8%	4.8%	<= 10.0%	✔ Passed
(j) Domicile of Obligors 2 (rated between A1 and A3 by Moody's)	0.00	279,614,830.44	0.0%	0.0%	<= 10.0%	✔ Passed
(k) Current Pay Obligations	0.00	279,614,830.44	0.0%	0.0%	<= 2.5%	✔ Passed
(l) Unfunded Amounts/Funded Amounts under Revolving Obligations and/or Delayed Drawdown Collateral Obligations	0.00	279,614,830.44	0.0%	0.0%	<= 5.0%	✔ Passed
(m) (i) Highest Single Obligor of Corporate Rescue Loans	0.00	279,614,830.44	0.0%	0.0%	<= 2.0%	✔ Passed
(m) (ii) Corporate Rescue Loans	0.00	279,614,830.44	0.0%	0.0%	<= 5.0%	✔ Passed
(n) PIK Obligations and Partial PIK Obligations	8,403,636.37	279,614,830.44	3.0%	3.0%	<= 5.0%	✔ Passed
(o) Annual Obligations	1,000,000.00	279,614,830.44	0.4%	0.4%	<= 5.0%	✔ Passed

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
(p) Moody's Caa Obligations	22,940,219.06	279,614,830.44	8.3%	8.2%	<= 7.5%	✖ Failed
(q) Fitch - CCC Obligations	23,517,842.01	279,614,830.44	8.5%	8.4%	<= 7.5%	✖ Failed
(r) Moody's Rating derived from an S&P Rating	5,250,000.00	279,614,830.44	1.9%	1.9%	<= 10.0%	✔ Passed
(s)(i) Highest Single Obligor of Senior Secured Loans and Senior Secured Bonds	6,500,000.00	279,614,830.44	2.3%	2.3%	<= 3.0%	✔ Passed
(s)(ii) 4th Highest Single Obligor of Senior Secured Loans and Senior Secured Bonds	5,000,000.00	279,614,830.44	1.8%	1.8%	<= 2.5%	✔ Passed
(t) Senior Unsecured Obligations, Second Lien Loans, Mezzanine Obligations and High Yield Bonds to a single Obligor	3,698,000.00	279,614,830.44	1.3%	1.3%	<= 1.5%	✔ Passed
(u)(i) Highest Single Obligor	7,698,000.00	279,614,830.44	2.8%	2.8%	<= 3.0%	✔ Passed
(u)(ii) 4th Highest Single Obligor	5,250,000.00	279,614,830.44	1.9%	1.9%	<= 2.5%	✔ Passed
(v) Top 10 Obligators	51,319,999.22	279,614,830.44	18.3%	18.4%	<= 23.0%	✔ Passed
(w) Participations	0.00	279,614,830.44	0.0%	0.0%	<= 5.0%	✔ Passed
(y) Cov-Lite Loans	0.00	279,614,830.44	0.0%	0.0%	<= 30.0%	✔ Passed
(z) Non-Broadly Syndicated Loans to Portfolio Companies;	0.00	279,614,830.44	0.0%	0.0%	<= 10.0%	✔ Passed
(aa) Aggregate Collateral Balance Collateral Debt Obligations issued by Obligators with original indebtedness < 250m and >150m	0.00	279,614,830.44	0.0%	0.0%	<= 5.0%	✔ Passed
(bb) Bridge Loans	0.00	279,614,830.44	0.0%	0.0%	<= 2.5%	✔ Passed

Counterparty

(x)(i) Moody's Individual Third Party Credit Exposure Rated Aaa	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(ii) Moody's Individual Third Party Credit Exposure Rated Aa1	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(iii) Moody's Individual Third Party Credit Exposure Rated Aa2	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(iv) Moody's Individual Third Party Credit Exposure Rated Aa3	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(v) Moody's Individual Third Party Credit Exposure Rated A1	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(vi) Moody's Individual Third Party Credit Exposure Rated A2 and P1	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(vii) Moody's Individual Third Party Credit Exposure Rated A3 or below	0.00	279,374,080.71	0.00%	0.00%	<= 0.00%	✔ Passed
(x)(i) Moody's Aggregate Third Party Credit Exposure Rated Aaa or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(ii) Moody's Aggregate Third Party Credit Exposure Rated Aa1 or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(iii) Moody's Aggregate Third Party Credit Exposure Rated Aa2 or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(iv) Moody's Aggregate Third Party Credit Exposure Rated Aa3 or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(v) Moody's Aggregate Third Party Credit Exposure Rated A1 or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(vi) Moody's Aggregate Third Party Credit Exposure Rated A2 or Lower and P-1	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(vii) Moody's Aggregate Third Party Credit Exposure Rated A3 or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 0.00%	✔ Passed
(x)(i) Fitch Individual Third Party Credit Exposure Rated AAA	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(ii) Fitch Individual Third Party Credit Exposure Rated AA+	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(iii) Fitch Individual Third Party Credit Exposure Rated AA	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(iv) Fitch Individual Third Party Credit Exposure Rated AA-	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(v) Fitch Individual Third Party Credit Exposure Rated A+	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(vi) Fitch Individual Third Party Credit Exposure Rated A	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(vii) Fitch Individual Third Party Credit Exposure Rated A- or below	0.00	279,374,080.71	0.00%	0.00%	<= 0.00%	✔ Passed
(x)(i) Fitch Aggregate Third Party Credit Exposure Rated AAA or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(ii) Fitch Aggregate Third Party Credit Exposure Rated AA+ or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(iii) Fitch Aggregate Third Party Credit Exposure Rated AA or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(iv) Fitch Aggregate Third Party Credit Exposure Rated AA- or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
(x)(v) Fitch Aggregate Third Party Credit Exposure Rated A+ or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(vi) Fitch Aggregate Third Party Credit Exposure Rated A or Lower	0.00	279,374,080.71	0.00%	0.00%	<= 5.00%	✔ Passed
(x)(vii) Fitch Aggregate Third Party Credit Exposure Rated A- or below	0.00	279,374,080.71	0.00%	0.00%	<= 0.00%	✔ Passed
Other						
Minimum WAS excl floor incl Agg Exc Funded Spread			3.65%	3.64%		● N/A
Minimum WAS excl floor excl Agg Exc Funded Spread			3.65%	3.63%		● N/A
Minimum WAS incl floor excl Agg Exc Funded Spread			3.65%	3.63%		● N/A

Securities and Exchange Commission Disclaimer

Securities and Exchange Commission Disclaimer

Notwithstanding the foregoing or anything to the contrary herein or the relevant CLO agreements, nothing shall prevent any party from (i) communicating directly with the Securities and Exchange Commission or its staff (without prior notice to or authorization from any other person) about a possible securities law violation, (ii) exercising any similar whistleblower rights you have under applicable law in relation to communications to any other governmental agency or authority or any self-regulatory organization about a possible violation of law, or (iii) receiving an award from any governmental agency or authority or any self-regulatory organization, including pursuant to Section 21F of the Securities Exchange Act of 1934, entitled "Securities Whistleblower Incentives and Protection", in connection with any communication described above, to the extent such activity is protected under such Section 21F, Rule 21F-17 thereunder, or the whistleblower provisions of any other applicable law or regulation

Account Balances

Account Name	CCY	Native Currency (Trade Date Basis)	Native Currency (Received Date Basis)	Deal Currency (Trade Date Basis)	Deal Currency (Received Date Basis)
Interest Funding Account					
CVC CORDATUS LOAN FUND XV INTEREST ACCOUNT EUR	EUR	4,018,039.92	4,018,039.92	4,018,039.92	4,018,039.92
CVC CORDATUS LOAN FUND XV INTEREST ACCOUNT GBP	GBP	0.11	0.11	0.13	0.13
CVC CORDATUS LOAN FUND XV INTEREST ACCOUNT USD	USD	2.03	2.03	1.71	1.71
CVC CORDATUS LOAN FUND XV INTEREST SMOOTHING ACCOUNT	EUR	0.00	0.00	0.00	0.00
Interest Funding Account Subtotal:				4,018,041.76	4,018,041.76
Payment Account					
CVC CORDATUS LOAN FUND XV PAYMENT ACCOUNT	EUR	0.00	0.00	0.00	0.00
Payment Account Subtotal:				0.00	0.00
Principal Funding Account					
CVC CORDATUS LOAN FUND XV PRINCIPAL ACCOUNT - EUR	EUR	62,654,528.99	61,654,528.99	62,654,528.99	61,654,528.99
CVC CORDATUS LOAN FUND XV PRINCIPAL ACCOUNT - GBP	GBP	2.50	2.50	2.87	2.87
CVC CORDATUS LOAN FUND XV PRINCIPAL ACCOUNT - USD	USD	5,250.02	5,250.02	4,420.88	4,420.88
CVC CORDATUS LOAN FUND XV UNUSED PROCEEDS ACCOUNT	EUR	0.00	0.00	0.00	0.00
Principal Funding Account Subtotal:				62,658,952.75	61,658,952.75
Reserve Account					
CVC CORDATUS LOAN FUND XV EXPENSE RESERVE ACCOUNT	EUR	41,173.85	41,173.85	41,173.85	41,173.85
CVC CORDATUS LOAN FUND XV INTEREST RESERVE ACCOUNT	EUR	0.00	0.00	0.00	0.00
CVC CORDATUS LOAN FUND XV UNFUNDED RESERVE ACCOUNT	EUR	0.00	0.00	0.00	0.00
Reserve Account Subtotal:				41,173.85	41,173.85
Total:				66,718,168.35	65,718,168.35

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Loan								
AI Silk UK Midco 2 Limited - Facility B	LX226415	Term Loan	94.4580	2,500,000.00	2,500,000.00	0.00	Senior Secured	04-Mar-2031
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Term Loan	99.8250	3,009,934.79	3,009,934.79	0.00	Senior Secured	30-Sep-2028
Altice Financing SA - (Eur) Term Loan	LX209693	Term Loan	76.2500	843,013.27	843,013.27	0.00	Senior Secured	31-Oct-2027
Altice France SA - New Euro B14 Term Loan	LX271804	Term Loan	101.0500	1,394,553.33	1,394,553.33	0.00	Senior Secured	31-May-2031
Ammega Group BV - 2023 Facility B2	LX213528	Term Loan	85.2050	866,105.49	866,105.49	0.00	Senior Secured	30-Dec-2028
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Term Loan	99.8230	3,651,326.00	3,651,326.00	0.00	Senior Secured	28-Feb-2029
Barentz Bidco BV - Facility B3 (EUR)	LX258723	Term Loan	98.3330	2,000,000.00	2,000,000.00	0.00	Senior Secured	03-Mar-2031
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	Term Loan	95.6940	3,372,654.05	3,372,654.05	0.00	Senior Secured	30-Jul-2031
BME Group Holding BV - Facility B2	LX217355	Term Loan	83.5670	4,000,000.00	4,000,000.00	0.00	Senior Secured	31-Dec-2029
Bock Capital Bidco BV - Term Loan	LX194536	Term Loan	98.4060	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-Jun-2028
Boluda Towage - FACILITY B3	LX228682	Term Loan	100.2630	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Jan-2030
Breitling Financing S.A R.L. - Term Loan B	LX199187	Term Loan	86.1960	2,994,275.35	2,994,275.35	0.00	Senior Secured	25-Oct-2028
CAB - Additional Facility	LX196338	Term Loan	98.2320	1,000,000.00	1,000,000.00	0.00	Senior Secured	09-Feb-2028
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	Term Loan	100.1560	2,162,162.16	2,162,162.16	0.00	Senior Secured	22-Feb-2029
Circet Europe - Senior Facility B	LX196125	Term Loan	100.2400	2,500,000.00	2,500,000.00	0.00	Senior Secured	13-Oct-2028
Clarios Global LP - TLB 2024	LX236134	Term Loan	100.1770	2,172,302.74	2,172,302.74	0.00	Senior Secured	16-Jul-2031
Claudius Finance Parent SARL - Facility B4	LX257805	Term Loan	96.1930	2,000,000.00	2,000,000.00	0.00	Senior Secured	10-Jul-2028
Claudius Finance Parent SARL - Facility B5	LX258016	Term Loan	96.2080	2,000,000.00	2,000,000.00	0.00	Senior Secured	10-Jul-2028
Cooper Consumer Health - Facility B Loan	LX194161	Term Loan	100.5420	1,000,000.00	1,000,000.00	0.00	Senior Secured	06-Nov-2028
Cooper Consumer Health - Term Loan B	LX265279	Term Loan	100.5750	2,000,000.00	2,000,000.00	0.00	Senior Secured	06-Nov-2028
CTEC III GmbH - Facility B	LX202118	Term Loan	99.2500	5,000,000.00	5,000,000.00	0.00	Senior Secured	16-Mar-2029
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Term Loan	71.1410	6,500,000.00	6,500,000.00	0.00	Senior Secured	29-Jun-2029
Delachaux Group - 2024 Incremental Facility	LX246414	Term Loan	100.5230	2,659,668.06	2,659,668.06	0.00	Senior Secured	16-Apr-2029
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	LX230557	Term Loan	100.5340	1,511,857.70	1,511,857.70	0.00	Senior Secured	30-Jun-2028
etraveli Group Holding AB - New Facility B	LX265103	Term Loan	95.9550	1,773,341.71	1,773,341.71	0.00	Senior Secured	02-Nov-2031
Financiere Mendel - Term Loan B	LX259022	Term Loan	100.2140	5,000,000.00	5,000,000.00	0.00	Senior Secured	08-Nov-2030
Finco Utilitas Bv - 2023 Facility B2	LX263878	Term Loan	99.9170	1,000,000.00	1,000,000.00	0.00	Senior Secured	27-Sep-2030
Flint Group Midco Limited - Facility B (Eur) Note	LX215856	Term Loan	95.1000	1,610,562.80	1,583,242.49	0.00	Senior Secured	31-Dec-2027
Flint Group Topco Limited - Holdco Term Loan	LX215857	Term Loan	71.4000	964,003.97	749,774.34	0.00	Senior Secured	29-Dec-2028
Flint Group Topco Limited - 2nd Lien Holdco Pik Facility	LX215858	Term Loan	4.0630	1,285,551.09	999,864.36	0.00	Senior Unsecured	29-Dec-2028
Foncia Management - Term Loan B Add-On	LX209469	Term Loan	82.7290	1,000,000.00	1,000,000.00	0.00	Senior Secured	27-Mar-2028
Home VI - Tlb	LX266909	Term Loan	99.3650	4,000,000.00	4,000,000.00	0.00	Senior Secured	31-Oct-2029
Idemia Group - Facility B5 Eur	LX225618	Term Loan	97.8300	1,500,000.00	1,500,000.00	0.00	Senior Secured	29-Sep-2028
Ineos Finance PLC - New 2027 Euro Term Loans	LX190490	Term Loan	96.0160	950,000.00	950,000.00	0.00	Senior Secured	29-Oct-2027
Ineos Finance PLC - New 2031 Term Loan	LX255772	Term Loan	82.2500	2,000,000.00	2,000,000.00	0.00	Senior Secured	07-Feb-2031
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	Term Loan	73.6530	1,000,000.00	1,000,000.00	0.00	Senior Secured	14-Mar-2030
Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	Term Loan	97.7840	1,000,000.00	1,000,000.00	0.00	Senior Secured	29-Jan-2027
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	Term Loan	99.9730	3,000,000.00	3,000,000.00	0.00	Senior Secured	28-Feb-2031
IVC Acquisition Ltd - Facility B11	LX257767	Term Loan	98.9710	4,000,000.00	4,000,000.00	0.00	Senior Secured	12-Dec-2028
Keter Group Holding Limited - Holdco Pik Facility B	LX231434	Term Loan	89.0630	3,899,038.60	3,569,411.71	0.00	Senior Unsecured	31-Dec-2035

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	Term Loan	100.6360	1,000,000.00	1,000,000.00	0.00	Senior Secured	25-Apr-2029
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	Term Loan	100.0710	5,250,000.00	5,250,000.00	0.00	Senior Secured	25-Mar-2031
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Term Loan	100.6750	3,213,821.57	3,213,821.57	0.00	Senior Secured	12-Apr-2028
Mcafee Corp - Term Loan B 3 Eur	LX233937	Term Loan	91.3860	3,871,050.00	3,871,050.00	0.00	Senior Secured	01-Mar-2029
Motion Finco LLC - Facility B (New)	LX213009	Term Loan	86.4840	1,000,000.00	1,000,000.00	0.00	Senior Secured	12-Nov-2029
Nobel Bidco BV - Term Loan	LX195412	Term Loan	100.0320	976,190.48	976,190.48	0.00	Senior Secured	01-Sep-2028
Nouryon Finance BV - Term Loan B EUR	LX234053	Term Loan	99.9230	3,304,469.27	3,304,469.27	0.00	Senior Secured	03-Apr-2028
Odido Holding Bv - Term Facility B2	LX259293	Term Loan	99.8390	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Mar-2029
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	Term Loan	99.4060	2,000,000.00	2,000,000.00	0.00	Senior Secured	20-Jun-2031
Paysafe Group Holdings II Limited - Facility B2	LX195448	Term Loan	93.4500	1,966,458.77	1,966,458.77	0.00	Senior Secured	28-Jun-2028
Pimente Investissement - Term Loan	LX200813	Term Loan	100.5420	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Dec-2028
Platform Bidco Limited - FACILITY B (EUR)	LX195825	Term Loan	98.7190	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Sep-2028
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	Term Loan	100.0880	4,000,000.00	4,000,000.00	0.00	Senior Secured	30-Dec-2028
Precise Bidco BV - Facility B6 Term Loan	LX257766	Term Loan	95.6260	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Nov-2030
Rainbow Finco S. A R.L. - Term Loan B	LX202335	Term Loan	100.4770	1,500,000.00	1,500,000.00	0.00	Senior Secured	23-Feb-2029
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Term Loan	95.1380	4,000,000.00	4,000,000.00	0.00	Senior Secured	21-Mar-2031
Roar BidCo AB - Facility B Loan	LX193550	Term Loan	99.5130	1,000,000.00	1,000,000.00	0.00	Senior Secured	17-Feb-2028
Rocket Software Inc - Euro Term Loan	LX217144	Term Loan	95.7340	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Nov-2028
Rodenstock GmbH - First Lien Term Loan	LX194401	Term Loan	91.1750	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Jun-2028
Roehm Holding GMBH - New Term Loan B-1	LX228988	Term Loan	93.6940	2,511,527.12	2,501,207.83	0.00	Senior Secured	31-Jan-2029
Sam Bidco - (Eur) Term Loan B	LX225334	Term Loan	100.0890	3,000,000.00	3,000,000.00	0.00	Senior Secured	13-Dec-2027
Sandy Bidco BV - Facility B	LX197880	Term Loan	98.0380	2,000,000.00	2,000,000.00	0.00	Senior Secured	17-Aug-2029
Sigma Holdco BV - Facility B13	LX259040	Term Loan	97.5940	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Dec-2027
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	Term Loan	100.5560	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Jul-2028
Sophos Holdings LLC - First Lien Term Loan	LX184763	Term Loan	97.0000	1,973,890.30	1,973,890.30	0.00	Senior Secured	05-Mar-2027
Tackle Sarl - Fcaility B2	LX258696	Term Loan	99.9470	5,394,808.74	5,394,808.74	0.00	Senior Secured	22-May-2028
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	Term Loan	99.3540	2,000,000.00	2,000,000.00	0.00	Senior Secured	18-Jun-2029
Timber Servicios Empresariales SA - Facility B	LX202736	Term Loan	95.6150	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Mar-2029
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	Term Loan	99.7920	2,000,000.00	2,000,000.00	0.00	Senior Secured	03-May-2028
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Term Loan	99.2670	4,000,000.00	4,000,000.00	0.00	Senior Secured	15-Jul-2029
Windsor Holdings III LLC - Term Loan B	LX259144	Term Loan	99.7190	1,000,000.00	1,000,000.00	0.00	Senior Secured	01-Aug-2030
Winterfell Financing Sarl - Facility B Loan	LX192684	Term Loan	86.6500	2,000,000.00	2,000,000.00	0.00	Senior Secured	04-May-2028
Winterfell Financing Sarl - Term Loan	LX211609	Term Loan	88.1530	2,000,000.00	2,000,000.00	0.00	Senior Secured	04-May-2028
Zayo Group Holdings Inc - Initial Euro Term Loan	LX270666	Term Loan	97.5210	1,916,054.59	1,913,634.95	0.00	Senior Secured	11-Mar-2030
Ziggo BV - Term Loan H	LX183461	Term Loan	98.5710	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Jan-2029
Loan Subtotal:				176,998,621.95	176,129,019.46	0.00		

Bond

Altice Financing SA - 4.25 15Aug29	XS2373430425		72.1944	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Aug-2029
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.625	XS3161793123		97.5547	762,195.79	762,195.79	0.00	Senior Secured	15-Jul-2032
Altice France SA - Altice France SA 7.25 01Nov29	XS3161792075		101.1657	724,086.00	724,086.00	0.00	Senior Secured	01-Nov-2029
Altice France SA - Altice France SA 4.75 15Oct30	XS3161792406		97.1932	762,195.79	762,195.79	0.00	Senior Secured	15-Oct-2030

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
BCP Modular Service - Bcp V Modular Services 4.75 30Nov28	XS2397447025		95.8975	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Nov-2028
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346		79.6940	2,000,000.00	2,000,000.00	0.00	Senior Unsecured	30-Nov-2029
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303		100.3216	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Oct-2028
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231		92.9218	1,000,000.00	1,000,000.00	0.00	Senior Unsecured	28-Oct-2029
Cedacri Mergeco Spa - Cedacri Spa 7.484 15May28 Frn	XS2622212707		99.3383	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-May-2028
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851		86.0629	1,198,781.00	1,198,781.00	0.00	Senior Secured	15-Oct-2029
Dufry One BV - Dufry One BV	XS2079388828		99.1059	1,500,000.00	1,500,000.00	0.00	Senior Unsecured	15-Feb-2027
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583		35.6173	1,000,000.00	1,000,000.00	0.00	Senior Unsecured	31-Mar-2029
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556		97.4940	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Jun-2028
Loarre Invest SARL - Loarre Investment 6.984 15May29 Frn	XS2483511957		101.4076	805,714.29	805,714.29	0.00	Senior Secured	15-May-2029
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470		102.4420	1,999,000.00	1,999,000.00	0.00	Senior Secured	15-May-2029
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516		98.4886	3,501,000.00	3,501,000.00	0.00	Senior Secured	15-Jun-2028
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078		99.5923	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Oct-2028
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426		89.5881	900,000.00	900,000.00	0.00	Senior Secured	15-Jun-2029
PCF GmbH - Float - 04/2026	XS2333302052		49.5360	404,000.00	404,000.00	0.00	Senior Secured	15-Apr-2029
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330		100.4118	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Oct-2028
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749		100.0459	3,000,000.00	3,000,000.00	0.00	Senior Secured	15-Jan-2028
Styrolution - 2.25 16Jan27	XS2108560306		96.7820	1,000,000.00	1,000,000.00	0.00	Senior Secured	16-Jan-2027
TK Elevator Midco GmbH - 4.375 - 07/2027	XS2199597456		100.3860	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Jul-2027
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450		99.9156	900,000.00	900,000.00	0.00	Senior Unsecured	15-Feb-2029
Virgin Media Finance PLC - Virgin Media Finance P 3.75 15Jul30	XS2189766970		89.1604	1,000,000.00	1,000,000.00	0.00	Senior Unsecured	15-Jul-2030
VMED 02 UK Financing I - Vmed 02 Uk Financing I 3.25 31Jan31	XS2231188876		92.3785	400,000.00	400,000.00	0.00	Senior Secured	31-Jan-2031
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655		90.0507	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Jan-2032
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132		85.7625	3,698,000.00	3,698,000.00	0.00	Senior Unsecured	28-Feb-2030
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418		91.3700	2,435,000.00	2,435,000.00	0.00	Senior Secured	21-Oct-2028
Bond Subtotal:				41,989,972.87	41,989,972.87	0.00		

Equity

Flint Group Packaging Inks North America Holdings LLC - New Topco Shares (Class A)		999,864.36	0.00	0.00
Keter Holdco Shares - Holdco Shares		357,298,469.00	0.00	0.00
Equity Subtotal:		358,298,333.36	0.00	0.00
Total:		577,286,928.18	218,118,992.33	0.00

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
Loan								
AI Silk UK Midco 2 Limited - Facility B	LX226415	EUR	2,500,000.00	-	-	-	First Lien	5.05 France
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	EUR	3,009,934.79	-	-	-	First Lien	2.63 Germany
Altice Financing SA - (Eur) Term Loan	LX209693	EUR	843,013.27	-	-	-	First Lien	1.71 Luxembourg
Altice France SA - New Euro B14 Term Loan	LX271804	EUR	1,394,553.33	-	-	-	First Lien	5.16 France
Ammega Group BV - 2023 Facility B2	LX213528	EUR	866,105.49	-	-	-	First Lien	2.88 Netherlands
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	EUR	3,651,326.00	-	-	-	First Lien	3.04 Denmark
Barentz Bidco BV - Facility B3 (EUR)	LX258723	EUR	2,000,000.00	-	-	-	First Lien	5.05 Netherlands
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	EUR	3,372,654.05	-	-	-	First Lien	5.31 United States
BME Group Holding BV - Facility B2	LX217355	EUR	4,000,000.00	-	-	-	First Lien	3.88 Netherlands
Bock Capital Bidco BV - Term Loan	LX194536	EUR	3,000,000.00	-	-	-	First Lien	2.38 Netherlands
Boluda Towage - FACILITY B3	LX228682	EUR	3,000,000.00	-	-	-	First Lien	3.97 Spain
Breitling Financing S.A R.L. - Term Loan B	LX199187	EUR	2,994,275.35	-	-	-	First Lien	2.70 Switzerland
CAB - Additional Facility	LX196338	EUR	1,000,000.00	-	-	-	First Lien	1.99 France
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	EUR	2,162,162.16	-	-	-	First Lien	3.03 Germany
Circet Europe - Senior Facility B	LX196125	EUR	2,500,000.00	-	-	-	First Lien	2.67 France
Clarios Global LP - TLB 2024	LX236134	EUR	2,172,302.74	-	-	-	First Lien	5.42 Canada
Claudius Finance Parent SARL - Facility B4	LX257805	EUR	2,000,000.00	-	-	-	First Lien	2.41 France
Claudius Finance Parent SARL - Facility B5	LX258016	EUR	2,000,000.00	-	-	-	First Lien	2.41 France
Cooper Consumer Health - Facility B Loan	LX194161	EUR	1,000,000.00	-	-	-	First Lien	2.73 France
Cooper Consumer Health - Term Loan B	LX265279	EUR	2,000,000.00	-	-	-	First Lien	2.73 France
CTEC III GmbH - Facility B	LX202118	EUR	5,000,000.00	-	-	-	First Lien	3.09 Germany
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	EUR	6,500,000.00	-	-	-	First Lien	3.38 Netherlands
Delachaux Group - 2024 Incremental Facility	LX246414	EUR	2,659,668.06	-	-	-	First Lien	3.17 France
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	LX230557	EUR	1,511,857.70	-	-	-	First Lien	2.38 United Kingdom
etraveli Group Holding AB - New Facility B	LX265103	EUR	1,773,341.71	-	-	-	First Lien	5.72 Sweden
Financiere Mendel - Term Loan B	LX259022	EUR	5,000,000.00	-	-	-	First Lien	4.74 France
Finco Utilitas Bv - 2023 Facility B2	LX263878	EUR	1,000,000.00	-	-	-	First Lien	4.62 Belgium
Flint Group Midco Limited - Facility B (Eur) Note	LX215856	EUR	1,583,242.49	-	-	-	First Lien	1.88 Luxembourg
Flint Group Topco Limited - 2nd Lien Holdco Pik Facility	LX215858	EUR	999,864.36	-	-	Yes	Second Lien	2.88 Luxembourg
Flint Group Topco Limited - Holdco Term Loan	LX215857	EUR	749,774.34	-	-	Yes	First Lien	2.88 Luxembourg
Foncia Management - Term Loan B Add-On	LX209469	EUR	1,000,000.00	-	-	-	First Lien	2.12 France
Home VI - Tlb	LX266909	EUR	4,000,000.00	-	-	-	First Lien	3.72 France
Idemia Group - Facility B5 Eur	LX225618	EUR	1,500,000.00	-	-	-	First Lien	2.63 France
Ineos Finance PLC - New 2027 Euro Term Loans	LX190490	EUR	950,000.00	-	-	-	First Lien	1.69 United Kingdom
Ineos Finance PLC - New 2031 Term Loan	LX255772	EUR	2,000,000.00	-	-	-	First Lien	4.99 United Kingdom
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	EUR	1,000,000.00	-	-	-	First Lien	4.08 United Kingdom
Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	EUR	1,000,000.00	-	-	-	First Lien	0.96 United Kingdom
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	EUR	3,000,000.00	-	-	-	First Lien	5.04 United Kingdom
IVC Acquisition Ltd - Facility B11	LX257767	EUR	4,000,000.00	-	-	-	First Lien	2.83 United Kingdom
Keter Group Holding Limited - Holdco Pik Facility B	LX231434	EUR	3,569,411.71	-	-	Yes	First Lien	9.88 Netherlands

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	EUR	1,000,000.00	-	-	-	First Lien	3.20 United Kingdom
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	EUR	5,250,000.00	-	-	-	First Lien	5.11 United Kingdom
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	EUR	3,213,821.57	-	-	-	First Lien	2.16 Germany
Mcafee Corp - Term Loan B 3 Eur	LX233937	EUR	3,871,050.00	-	-	-	First Lien	3.00 United States
Motion Finco LLC - Facility B (New)	LX213009	EUR	1,000,000.00	-	-	-	First Lien	3.75 United Kingdom
Nobel Bidco BV - Term Loan	LX195412	EUR	976,190.48	-	-	-	First Lien	2.55 Netherlands
Nouryon Finance BV - Term Loan B EUR	LX234053	EUR	3,304,469.27	-	-	-	First Lien	2.14 Netherlands
Odido Holding Bv - Term Facility B2	LX259293	EUR	3,000,000.00	-	-	-	First Lien	3.13 Netherlands
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	EUR	2,000,000.00	-	-	-	First Lien	5.35 United States
Paysafe Group Holdings II Limited - Facility B2	LX195448	EUR	1,966,458.77	-	-	-	First Lien	2.37 United Kingdom
Pimente Investissement - Term Loan	LX200813	EUR	2,000,000.00	-	-	-	First Lien	2.88 France
Platform Bidco Limited - FACILITY B (EUR)	LX195825	EUR	2,000,000.00	-	-	-	First Lien	2.63 United Kingdom
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	EUR	4,000,000.00	-	-	-	First Lien	2.88 Luxembourg
Precise Bidco BV - Facility B6 Term Loan	LX257766	EUR	2,000,000.00	-	-	-	First Lien	4.76 Netherlands
Rainbow Finco S. A R.L. - Term Loan B	LX202335	EUR	1,500,000.00	-	-	-	First Lien	3.03 United Kingdom
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	EUR	4,000,000.00	-	-	-	First Lien	5.10 United Kingdom
Roar BidCo AB - Facility B Loan	LX193550	EUR	1,000,000.00	-	-	-	First Lien	2.01 Sweden
Rocket Software Inc - Euro Term Loan	LX217144	EUR	1,000,000.00	-	-	-	First Lien	2.79 United States
Rodenstock GmbH - First Lien Term Loan	LX194401	EUR	2,000,000.00	-	-	-	First Lien	2.38 Germany
Roehm Holding GMBH - New Term Loan B-1	LX228988	EUR	2,501,207.83	-	-	-	First Lien	2.97 Germany
Sam Bidco - (Eur) Term Loan B	LX225334	EUR	3,000,000.00	-	-	-	First Lien	1.83 France
Sandy Bidco BV - Facility B	LX197880	EUR	2,000,000.00	-	-	-	First Lien	3.51 Netherlands
Sigma Holdco BV - Facility B13	LX259040	EUR	2,000,000.00	-	-	-	First Lien	1.88 Netherlands
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	EUR	1,000,000.00	-	-	-	First Lien	2.45 France
Sophos Holdings LLC - First Lien Term Loan	LX184763	EUR	1,973,890.30	-	-	-	First Lien	1.05 United Kingdom
Tackle Sarl - Fcaility B2	LX258696	EUR	5,394,808.74	-	-	-	First Lien	2.27 Luxembourg
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	EUR	2,000,000.00	-	-	-	First Lien	3.29 United States
Timber Servicios Empresariales SA - Facility B	LX202736	EUR	1,000,000.00	-	-	-	First Lien	3.13 Spain
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	EUR	2,000,000.00	-	-	-	First Lien	2.22 Netherlands
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	EUR	4,000,000.00	-	-	-	First Lien	3.42 Ireland
Windsor Holdings III LLC - Term Loan B	LX259144	EUR	1,000,000.00	-	-	-	First Lien	4.47 United States
Winterfell Financing Sarl - Facility B Loan	LX192684	EUR	2,000,000.00	-	-	-	First Lien	2.22 Denmark
Winterfell Financing Sarl - Term Loan	LX211609	EUR	2,000,000.00	-	-	-	First Lien	2.22 Denmark
Zayo Group Holdings Inc - Initial Euro Term Loan	LX270666	EUR	1,913,634.95	-	-	-	First Lien	4.07 United States
Ziggo BV - Term Loan H	LX183461	EUR	3,000,000.00	-	-	-	First Lien	2.97 Netherlands
Loan SubTotal:			176,129,019.46					

Bond

Altice Financing SA - 4.25 15Aug29	XS2373430425	EUR	2,000,000.00	-	-	-	3.50 Luxembourg
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.625	XS3161793123	EUR	762,195.79	-	-	-	6.42 France
Altice France SA - Altice France SA 4.75 15Oct30	XS3161792406	EUR	762,195.79	-	-	-	4.67 France
Altice France SA - Altice France SA 7.25 01Nov29	XS3161792075	EUR	724,086.00	-	-	-	3.72 France

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
BCP Modular Service - Bcp V Modular Services 4.75 30Nov28	XS2397447025	EUR	1,000,000.00	-	-	-		2.80 United Kingdom
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	EUR	2,000,000.00	-	-	-		3.80 United Kingdom
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	EUR	1,000,000.00	-	-	-		2.67 Italy
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	EUR	1,000,000.00	-	-	-		3.71 United States
Cedacri Mergeco Spa - Cedacri Spa 7.484 15May28 Frn	XS2622212707	EUR	2,000,000.00	-	-	-		2.25 Italy
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851	EUR	1,198,781.00	-	-	-		3.67 United Kingdom
Dufry One BV - Dufry One BV	XS2079388828	EUR	1,500,000.00	-	-	-		1.01 United States
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	EUR	1,000,000.00	-	-	-		3.13 France
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	EUR	1,000,000.00	-	-	-		2.34 Italy
Loarre Invest SARL - Loarre Investment 6.984 15May29 Frn	XS2483511957	EUR	805,714.29	-	-	-		3.25 Spain
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470	EUR	1,999,000.00	-	-	-		3.25 Spain
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	EUR	3,501,000.00	-	-	-		2.34 Netherlands
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078	EUR	2,000,000.00	-	-	-		2.71 Italy
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	EUR	900,000.00	-	-	-		3.34 United Kingdom
PCF GmbH - Float - 04/2026	XS2333302052	EUR	404,000.00	-	-	-		3.17 Germany
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	EUR	2,000,000.00	-	-	-		2.72 Italy
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	EUR	3,000,000.00	-	-	-		1.92 Italy
Styrolution - 2.25 16Jan27	XS2108560306	EUR	1,000,000.00	-	-	-		0.92 United Kingdom
TK Elevator Midco GmbH - 4.375 - 07/2027	XS2199597456	EUR	1,000,000.00	-	-	-		1.42 Germany
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	EUR	900,000.00	-	-	-		3.01 Sweden
Virgin Media Finance PLC - Virgin Media Finance P 3.75 15Jul30	XS2189766970	EUR	1,000,000.00	-	-	-		4.42 United Kingdom
VMED 02 UK Financing I - Vmed 02 Uk Financing I 3.25 31Jan31	XS2231188876	EUR	400,000.00	-	-	-		4.97 United Kingdom
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	EUR	1,000,000.00	-	-	-		5.92 Netherlands
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	EUR	3,698,000.00	-	-	-		4.04 Netherlands
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	EUR	2,435,000.00	-	-	-		2.69 Italy
Bond SubTotal:			41,989,972.87					
Total:			218,118,992.33					

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Swapped Non Discount	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
AI Silk UK Midco 2 Limited - Facility B	LX226415	BBG01LCHSDL9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	2,361,450.00
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	BBG01LCK6515	Floating	-	-	-	-	-	-	-	-	-	-	-	-	3,004,667.40
Altice Financing SA - (Eur) Term Loan	LX209693	BBG01BQJG4N3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	642,797.62
Altice Financing SA - 4.25 15Aug29	XS2373430425	BBG0120R3019	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	1,443,888.80
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.625	XS3161793123	BBG01XFG7HV5	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	743,557.59
Altice France SA - Altice France SA 4.75 15Oct30	XS3161792406	BBG01XFGJXM7	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	740,802.48
Altice France SA - Altice France SA 7.25 01Nov29	XS3161792075	BBG01XFCMZX5	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	732,526.60
Altice France SA - New Euro B14 Term Loan	LX271804	BBG01XQ9HQJ2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,409,196.14
Ammega Group BV - 2023 Facility B2	LX213528	BBG01H7SL570	Floating	-	-	-	-	-	-	-	-	-	-	-	-	737,965.18
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	325,086.58
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	325,086.58
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	998,230.00
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	998,230.00
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	998,230.00
Barentz Bidco BV - Facility B3 (EUR)	LX258723	BBG01S4CGYZ6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,966,660.00
BCP Modular Service - Bcp V Modular Services 4.75 30Nov28	XS2397447025	BBG012VFPFX9	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	958,975.00
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	BBG012T8L4W8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	796,940.20
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	BBG012T8L4W8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	398,470.10
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	BBG012T8L4W8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	398,470.10
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	BBG01RXFSZV7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,406,071.34
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	BBG01RXFSZV7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,406,071.33
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	BBG01RXFSZV7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	415,284.90
BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	3,342,680.00
Bock Capital Bidco BV - Term Loan	LX194536	BBG00ZSB32Q1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,968,120.00
Bock Capital Bidco BV - Term Loan	LX194536	BBG00ZSB32Q1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	984,060.00
Boluda Towage - FACILITY B3	LX228682	BBG01M1GVK13	Floating	-	-	-	-	-	-	-	-	-	-	-	-	3,007,890.00
Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	861,960.00
Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,144,894.90
Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	574,090.68

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Swapped Non Discount	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	BBG012T8SXX6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,003,215.90
CAB - Additional Facility	LX196338	BBG011PD0WS9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	982,320.00
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	BBG00QN36KB7	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	929,218.30
Cedacri Mergeco Spa - Cedacri Spa 7.484 15May28 Frn	XS2622212707	BBG01GLCX015	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,986,766.60
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	BBG0155VW9R9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,299,321.08
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	BBG0155VW9R9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	866,214.05
Circet Europe - Senior Facility B	LX196125	BBG011M0MT03	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,002,400.00
Circet Europe - Senior Facility B	LX196125	BBG011M0MT03	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,503,600.00
Clarios Global LP - TLB 2024	LX236134	BBG01N67CH05	Floating	-	-	-	-	-	-	-	-	-	-	-	-	914,659.57
Clarios Global LP - TLB 2024	LX236134	BBG01N67CH05	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,009,190.52
Clarios Global LP - TLB 2024	LX236134	BBG01N67CH05	Floating	-	-	-	-	-	-	-	-	-	-	-	-	252,297.63
Claudius Finance Parent SARL - Facility B4	LX257805	BBG01RR6QP84	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,923,860.00
Claudius Finance Parent SARL - Facility B5	LX258016	BBG01RX1S4X5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,924,160.00
Cooper Consumer Health - Facility B Loan	LX194161	BBG00ZXND9Q3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	502,710.00
Cooper Consumer Health - Facility B Loan	LX194161	BBG00ZXND9Q3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	502,710.00
Cooper Consumer Health - Term Loan B	LX265279	BBG01VS1HL57	Floating	-	-	-	-	-	-	-	-	-	-	-	-	2,011,500.00
CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	992,500.00
CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,985,000.00
CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,985,000.00
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851	BBG01X05JJB0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,031,705.93
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	3,201,345.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	711,410.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	711,410.00
Delachaux Group - 2024 Incremental Facility	LX246414	BBG01PSPJSP8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,746,677.74
Delachaux Group - 2024 Incremental Facility	LX246414	BBG01PSPJSP8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	926,900.39
Dufry One BV - Dufry One BV	XS2079388828	BBG00QS9WC19	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	1,486,588.20
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	LX230557	BBG01ML3TQQ3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	911,958.61
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	LX230557	BBG01ML3TQQ3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	607,972.41
etraveli Group Holding AB - New Facility B	LX265103	BBG01VR04YD7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,025,819.59
etraveli Group Holding AB - New Facility B	LX265103	BBG01VR04YD7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	675,790.44
Financiere Mendel - Term Loan B	LX259022	BBG01S6X23G2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	2,004,280.00
Financiere Mendel - Term Loan B	LX259022	BBG01S6X23G2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	2,004,280.00
Financiere Mendel - Term Loan B	LX259022	BBG01S6X23G2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,002,140.00
Finco Utilitas Bv - 2023 Facility B2	LX263878	BBG01V9TZ2F8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	999,170.00

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Swapped Non Discount	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	BBG00ZN688Z9	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	356,173.20
Flint Group Midco Limited - Facility B (Eur) Note	LX215856	BBG01KCBZLN6	Floating	Yes	-	-	-	-	-	-	-	-	-	-	-	1,531,645.22
Flint Group Topco Limited - 2nd Lien Holdco Pik Facility	LX215858	BBG01KCBQC56	Floating	-	-	-	-	-	-	-	-	-	Yes	-	-	52,231.94
Flint Group Topco Limited - Holdco Term Loan	LX215857	BBG01KCBQBV9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	688,298.83
Foncia Management - Term Loan B Add-On	LX209469	BBG01BJBWT91	Floating	-	-	-	-	-	-	-	-	-	-	-	-	827,290.00
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	BBG011K0NJ24	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	974,939.80
Home VI - Tlb	LX266909	BBG01W8TJMR8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,987,300.00
Home VI - Tlb	LX266909	BBG01W8TJMR8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	993,650.00
Home VI - Tlb	LX266909	BBG01W8TJMR8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	993,650.00
Idemia Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	586,980.00
Idemia Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	293,490.00
Idemia Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	293,490.00
Idemia Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	293,490.00
Ineos Finance PLC - New 2027 Euro Term Loans	LX190490	BBG00XXWKW07	Floating	-	-	-	-	-	-	-	-	-	-	-	-	912,152.00
Ineos Finance PLC - New 2031 Term Loan	LX255772	BBG01R3WHCB8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,645,000.00
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	BBG01FNBS4K4	Floating	-	-	-	-	-	-	-	-	-	-	-	-	736,530.00
Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	BBG00RCYHTL7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	977,840.00
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	BBG01S1NBZX9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,999,460.00
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	BBG01S1NBZX9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	999,730.00
IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	3,958,840.00
Keter Group Holding Limited - Holdco Pik Facility B	LX231434	BBG01MQ6X7Q8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	3,472,600.75
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	BBG01VYC7ZB9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,006,360.00
Loarre Invest SARL - Loarre Investment 6.984 15May29 Frn	XS2483511957	BBG0178HB594	Floating	-	-	-	-	-	-	-	-	-	-	-	-	817,055.12
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470	BBG0178HB399	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	1,365,551.86
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470	BBG0178HB399	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	682,263.72
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	BBG01SB8NPY9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	5,253,727.50
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	BBG00ZNSM6B5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,690,197.49
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	BBG00ZNSM6B5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,545,317.38
Mcafee Corp - Term Loan B 3 Eur	LX233937	BBG01N07Z5K0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	3,537,597.75
Motion Finco LLC - Facility B (New)	LX213009	BBG01GX47MB0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	518,904.00
Motion Finco LLC - Facility B (New)	LX213009	BBG01GX47MB0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	345,936.00
Nobel Bidco BV - Term Loan	LX195412	BBG0109Z1HW7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	976,502.86
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	BBG011BXMWCW5	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	984,886.30

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Swapped Non Discount	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	BBG011BXM CW5	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	525,929.28
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	BBG011BXM CW5	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	1,477,329.45
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	BBG011BXM CW5	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	459,941.90
Nouryon Finance BV - Term Loan B EUR	LX234053	BBG01NONH589	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,320,769.93
Nouryon Finance BV - Term Loan B EUR	LX234053	BBG01NONH589	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,981,154.90
Odido Holding Bv - Term Facility B2	LX259293	BBG01SCDTJM8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	998,390.00
Odido Holding Bv - Term Facility B2	LX259293	BBG01SCDTJM8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,996,780.00
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	BBG01N50MZ64	Floating	-	-	-	-	-	-	-	-	-	-	-	-	994,060.00
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	BBG01N50MZ64	Floating	-	-	-	-	-	-	-	-	-	-	-	-	994,060.00
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078	BBG0132JVV50	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,991,845.60
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	BBG011BYLSM0	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	806,293.17
Paysafe Group Holdings II Limited - Facility B2	LX195448	BBG0118YPV89	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,837,655.72
PCF GmbH - Float - 04/2026	XS2333302052	BBG0100PLN62	Floating	-	-	-	-	-	-	-	-	-	Yes	-	-	200,125.24
Pimente Investissement - Term Loan	LX200813	BBG01JD17XH2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	2,010,840.00
Platform Bidco Limited - FACILITY B (EUR)	LX195825	BBG011FGRT65	Floating	-	-	-	-	-	-	-	-	-	-	-	-	658,126.67
Platform Bidco Limited - FACILITY B (EUR)	LX195825	BBG011FGRT65	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,316,253.33
Platin2025 Holdings S.A.R.L. - FACILITY B2	LX259019	BBG01S7KLF53	Floating	-	-	-	-	-	-	-	-	-	-	-	-	4,003,520.00
Precise Bidco BV - Facility B6 Term Loan	LX257766	BBG01RQTKYK8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	956,260.00
Precise Bidco BV - Facility B6 Term Loan	LX257766	BBG01RQTKYK8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	956,260.00
Rainbow Finco S. A R.L. - Term Loan B	LX202335	BBG014LXJB54	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,507,155.00
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	BBG01VGZQM80	Floating	-	-	-	-	-	-	-	-	-	-	-	-	2,854,140.00
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	BBG01VGZQM80	Floating	-	-	-	-	-	-	-	-	-	-	-	-	951,380.00
Roar BidCo AB - Facility B Loan	LX193550	BBG00ZNS7LN6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	995,130.00
Rocket Software Inc - Euro Term Loan	LX217144	BBG01VYFZRW6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	957,340.00
Rodenstock GmbH - First Lien Term Loan	LX194401	BBG010ZYWMP4	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,823,500.00
Roehm Holding GMBH - New Term Loan B-1	LX228988	BBG01M7787V9	Floating	Yes	-	-	-	-	-	-	-	-	-	-	-	1,283,536.50
Roehm Holding GMBH - New Term Loan B-1	LX228988	BBG01M7787V9	Floating	Yes	-	-	-	-	-	-	-	-	-	-	-	213,922.74
Roehm Holding GMBH - New Term Loan B-1	LX228988	BBG01M7787V9	Floating	Yes	-	-	-	-	-	-	-	-	-	-	-	641,768.24
Roehm Holding GMBH - New Term Loan B-1	LX228988	BBG01M7787V9	Floating	Yes	-	-	-	-	-	-	-	-	-	-	-	213,922.74
Sam Bidco - (Eur) Term Loan B	LX225334	BBG01L12BJW7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	3,002,670.00
Sandy Bidco BV - Facility B	LX197880	BBG012CQ12V3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	980,380.00
Sandy Bidco BV - Facility B	LX197880	BBG012CQ12V3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	980,380.00
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	BBG012T8CSV6	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	1,004,117.60
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	BBG012T8CSV6	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	1,004,117.60

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Swapped Non Discount	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
Sigma Holdco BV - Facility B13	LX259040	BBG01S7PXPZ4	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,951,880.00
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	1,000,458.50
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	1,000,458.50
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	500,229.25
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	500,229.25
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	BBG01RMHWP88	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,005,560.00
Sophos Holdings LLC - First Lien Term Loan	LX184763	BBG00RBDZ304	Floating	-	-	-	-	-	-	-	-	-	-	-	-	957,336.80
Sophos Holdings LLC - First Lien Term Loan	LX184763	BBG00RBDZ304	Floating	-	-	-	-	-	-	-	-	-	-	-	-	957,336.80
Styrolution - 2.25 16Jan27	XS2108560306	BBG00RDQZ7B2	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	322,606.54
Styrolution - 2.25 16Jan27	XS2108560306	BBG00RDQZ7B2	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	322,606.53
Styrolution - 2.25 16Jan27	XS2108560306	BBG00RDQZ7B2	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	322,606.53
Tackle Sarl - Fcaility B2	LX258696	BBG01S64T411	Floating	-	-	-	-	-	-	-	-	-	-	-	-	5,391,949.49
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	BBG01L0SG6L6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,987,080.00
Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	956,150.00
TK Elevator Midco Gmbh - 4.375 - 07/2027	XS2199597456	BBG00VSHF658	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	501,930.15
TK Elevator Midco Gmbh - 4.375 - 07/2027	XS2199597456	BBG00VSHF658	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	501,930.15
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	BBG01RR6W7P8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	997,920.00
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	BBG01RR6W7P8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	997,920.00
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	BBG00YVS6VX8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	499,577.80
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	BBG00YVS6VX8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	399,662.24
Virgin Media Finance PLC - Virgin Media Finance P 3.75 15Jul30	XS2189766970	BBG00VC7JG06	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	891,603.50
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,985,340.00
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,985,340.00
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	BBG00X6ZGSY7	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	369,513.92
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	BBG014D438Q8	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	450,253.70
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	BBG014D438Q8	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	450,253.70
Windsor Holdings III LLC - Term Loan B	LX259144	BBG01S9CTHH4	Floating	-	-	-	-	-	-	-	-	-	-	-	-	997,190.00
Winterfell Financing Sarl - Facility B Loan	LX192684	BBG00YY9RVN5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,733,000.00
Winterfell Financing Sarl - Term Loan	LX211609	BBG01G07FMM8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	881,530.00
Winterfell Financing Sarl - Term Loan	LX211609	BBG01G07FMM8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	881,530.00
Zayo Group Holdings Inc - Initial Euro Term Loan	LX270666	BBG01XM4P5Q6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	931,832.04
Zayo Group Holdings Inc - Initial Euro Term Loan	LX270666	BBG01XM4P5Q6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	936,723.55
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	BBG00RMZ36S1	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	428,812.40

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Swapped Non Discount	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	BBG00RMZ36S1	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	441,676.77
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	BBG00RMZ36S1	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	585,757.74
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	BBG00RMZ36S1	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	857,624.80
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	BBG00RMZ36S1	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	-	857,624.80
Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,478,565.00
Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	1,478,565.00
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	BBG012T8GM18	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	913,699.90
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	BBG012T8GM18	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	854,309.41
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	BBG012T8GM18	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	254,008.57
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	BBG012T8GM18	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	202,841.38
Total:																206,837,607.52

Asset Information - Equity

Description	Security ID	Asset Type	Par/Quantity
Flint Group Packaging Inks North America Holdings LLC - New Topco Shares (Class A)		Equity	999,864.36
Keter Holdco Shares - Holdco Shares		Equity	357,298,469.00
			<u>358,298,333.36</u>

Par Value Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Par Value Test	278,774,471.53	172,829,484.84	161.30%	30.68%	>= 130.62%	✓ Passed
Class C Par Value Test	278,774,471.53	196,829,484.84	141.63%	19.81%	>= 121.82%	✓ Passed
Class D Par Value Test	278,774,471.53	223,829,484.84	124.55%	12.03%	>= 112.52%	✓ Passed
Class E Par Value Test	278,774,471.53	246,329,484.84	113.17%	6.56%	>= 106.61%	✓ Passed
Interest Diversion Test	278,774,471.53	246,329,484.84	113.17%	6.06%	>= 107.11%	✓ Passed
Event of Default	279,614,830.44	132,329,484.84	211.30%	108.80%	>= 102.50%	✓ Passed

Par Value Test Numerator Detail

Aggregate Principal Balance	218,118,992.33
Principal Proceeds	62,658,952.74
Unused Proceeds	0.00
Sub Total:	280,777,945.07
Less:	
Deferring and Defaulted Adjustment Amount	1,266,279.87
Current Pay Adjustment	0.00
Discount Adjustment	0.00
Corporate Rescue Loan Adjustment	0.00
Caa/CCC Adjustment Amount	737,193.67
Sub Total:	2,003,473.54
Adjusted Collateral Principal Amount	278,774,471.53

Par Value Test Denominator Detail

Tranche	Principal Amount
Class A CM Voting Notes	132,329,484.84
Class B-1 CM Voting Notes	28,500,000.00
Class B-2 CM Voting Notes	12,000,000.00
Class C CM Voting Notes	24,000,000.00
Class D CM Voting Notes	27,000,000.00
Class E Senior Secured Voting	22,500,000.00

Interest Coverage Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Interest Coverage Test	3,616,699.41	1,326,480.00	272.65%	152.65%	>= 120.00%	✓ Passed
Class C Interest Coverage Test	3,616,699.41	1,575,360.00	229.58%	119.58%	>= 110.00%	✓ Passed
Class D Interest Coverage Test	3,616,699.41	1,927,980.00	187.59%	82.59%	>= 105.00%	✓ Passed

Interest Coverage Test Numerator Detail

Actual Interest Received	4,018,039.92
Projected Interest	0.00
Reinvestment Interest	0.00
Interest on Account Balances	0.00
Miscellaneous Proceeds	41,173.85
Plus	
Amount drawn under the Liquidity Facility Agreement	0.00
Amount payable from Interest Smoothing Account	0.00
Eligible Investments purchased with Int. Proceeds	0.00
Net Hedge Received	0.00
Less	
Amount payable into Interest Smoothing Account	148,867.28
Amounts Payable Priority of Payments	293,647.08
Principal Finance Accrued Interest	0.00
Liquidity Facility Outstanding	
PIK Obligation that has been deferred	0.00
Interest Coverage Numerator	3,616,699.41

Interest Coverage Test Denominator Detail

Tranche	Interest
Class A CM Voting Notes	996,300.00
Class B-1 CM Voting Notes	270,180.00
Class B-2 CM Voting Notes	60,000.00
Class C CM Voting Notes	248,880.00
Class D CM Voting Notes	352,620.00

Caa/CCC Obligations

Caa Obligations	22,940,219.06
CCC Obligations	23,517,842.01
Aggregate Collateral Balance for Caa Obligations	279,515,705.20
Aggregate Collateral Balance for CCC Obligations	279,511,665.20
7.5% of Aggregate Collateral Balance for Caa Obligations	20,963,677.89
7.5% of Aggregate Collateral Balance for CCC Obligations	20,963,374.89
Excess of Caa Obligations	1,976,541.17
Excess of CCC Obligations	2,554,467.12
Caa/CCC Haircut Amount	737,193.67

Description	Security ID	Moody's Rating	Fitch Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value Excess	Excess Adj Amount
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	Caa3	B-	35.6173	356,173.20	1,000,000.00	0.00	0.00	0.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	B3	CCC+	71.1410	4,624,165.00	6,500,000.00	2,554,467.12	1,817,273.45	737,193.67
Flint Group Topco Limited - Holdco Term Loan	LX215857	Caa2	***	71.4000	535,338.88	749,774.34	0.00	0.00	0.00
Altice Financing SA - 4.25 15Aug29	XS2373430425	Caa2	CCC	72.1944	1,443,888.80	2,000,000.00	0.00	0.00	0.00
Altice Financing SA - (Eur) Term Loan	LX209693	Caa2	CCC	76.2500	642,797.62	843,013.27	0.00	0.00	0.00
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	Caa2	B	79.6940	1,593,880.40	2,000,000.00	0.00	0.00	0.00
Foncia Management - Term Loan B Add-On	LX209469	Caa1	B-	82.7290	827,290.00	1,000,000.00	0.00	0.00	0.00
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851	Caa1	CCC+	86.0629	1,031,705.93	1,198,781.00	0.00	0.00	0.00
Motion Finco LLC - Facility B (New)	LX213009	B3	CCC+	86.4840	864,840.00	1,000,000.00	0.00	0.00	0.00
Winterfell Financing Sarl - Facility B Loan	LX192684	B3	CCC+	86.6500	1,733,000.00	2,000,000.00	0.00	0.00	0.00
Winterfell Financing Sarl - Term Loan	LX211609	B3	CCC+	88.1530	1,763,060.00	2,000,000.00	0.00	0.00	0.00
Keter Group Holding Limited - Holdco Pik Facility B	LX231434	Ca	***	89.0630	3,179,025.15	3,569,411.71	0.00	0.00	0.00
Rodenstock GmbH - First Lien Term Loan	LX194401	Caa1	CCC+	91.1750	1,823,500.00	2,000,000.00	0.00	0.00	0.00
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	Caa1	B-	91.3700	2,224,859.26	2,435,000.00	0.00	0.00	0.00
Roehm Holding GMBH - New Term Loan B-1	LX228988	Caa1	B-	93.6940	2,343,481.66	2,501,207.83	0.00	0.00	0.00
Flint Group Midco Limited - Facility B (Eur) Note	LX215856	B3	***	95.1000	1,505,663.61	1,583,242.49	0.00	0.00	0.00
Altice France SA - Altice France SA 4.75 15Oct30	XS3161792406	Caa1	CCC+	97.1932	740,802.48	762,195.79	0.00	0.00	0.00
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.625	XS3161793123	Caa1	CCC+	97.5547	743,557.59	762,195.79	0.00	0.00	0.00
Altice France SA - New Euro B14 Term Loan	LX271804	Caa1	CCC+	101.0500	1,409,196.14	1,394,553.33	0.00	0.00	0.00
Altice France SA - Altice France SA 7.25 01Nov29	XS3161792075	Caa1	CCC+	101.1657	732,526.60	724,086.00	0.00	0.00	0.00
				Total:	30,118,752.31	36,023,461.55	2,554,467.12	1,817,273.45	737,193.67

Defaulted Obligations

Description	Security ID	Default Date	Par Amount	Principal Balance	Market Price	Market Value	Moody's RR	Moody's Rec Amt	Fitch RR	Fitch Rec Amt	Haircut Amount
Flint Group Topco Limited - 2nd Lien Holdco Pk Facility	LX215858	21-Nov-2025	1,285,551.09	999,864.36	4.0630	40,624.49	15.00	149,979.65	***	***	959,239.87
PCF GmbH - Float - 04/2026	XS2333302052	09-Feb-2026	404,000.00	404,000.00	49.5360	200,125.24	25.00	101,000.00	24.00	96,960.00	307,040.00
Total:			1,689,551.09	1,403,864.36		240,749.73		250,979.65		246,939.65	1,266,279.87

Discount Obligations

No data available for this request

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
AI Silk UK Midco 2 Limited - Facility B	LX226415	2,500,000.00	B3	B3	45.00	Services: Business	B-	65.00		Banking & Finance
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	3,009,934.79	B2	B2	45.00	Healthcare & Pharmaceuticals	B	65.00		Pharmaceuticals
Altice Financing SA - (Eur) Term Loan	LX209693	843,013.27	Caa2	Caa2	45.00	Telecommunications	CCC	65.00		Telecommunications
Altice France SA - New Euro B14 Term Loan	LX271804	1,394,553.33	Caa1	Caa1	45.00	Telecommunications	CCC+	65.00		Telecommunications
Ammega Group BV - 2023 Facility B2	LX213528	866,105.49	B3	B3	45.00	Capital Equipment	B-	39.00	RR4	Industrial/Manufacturing
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	3,651,326.00	B3	B3	45.00	Consumer Goods: Non-durable	B	55.00	RR3	Healthcare Devices
Barentz Bidco BV - Facility B3 (EUR)	LX258723	2,000,000.00	B3	B3	45.00	Beverage, Food and Tobacco	B-	65.00		Pharmaceuticals
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	3,372,654.05	B2	B2	45.00	High Tech Industries	***	***	***	Technology Software
BME Group Holding BV - Facility B2	LX217355	4,000,000.00	B3	B3	45.00	Construction & Building	B-	65.00		Building & Materials
Bock Capital Bidco BV - Term Loan	LX194536	3,000,000.00	B2	B2	45.00	High Tech Industries	B	53.00	RR3	Technology Software
Boluda Towage - FACILITY B3	LX228682	3,000,000.00	B1	B1	45.00	Transportation: Cargo	BB	65.00		Business Services General
Breitling Financing S.A R.L. - Term Loan B	LX199187	2,994,275.35	B3	B3	45.00	Consumer Goods: Non-durable	B-	65.00		Consumer Products
CAB - Additional Facility	LX196338	1,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	51.00	RR3	Pharmaceuticals
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	2,162,162.16	B3	B3	45.00	Healthcare & Pharmaceuticals	B	63.00	RR3	Pharmaceuticals
Circet Europe - Senior Facility B	LX196125	2,500,000.00	B1	B1	45.00	Telecommunications	B+	65.00		Telecommunications
Clarios Global LP - TLB 2024	LX236134	2,172,302.74	B2	B2	45.00	Automotive	B	53.00	RR3	Automobiles
Claudius Finance Parent SARL - Facility B4	LX257805	2,000,000.00	B2	B2	45.00	High Tech Industries	B	65.00		Technology Software
Claudius Finance Parent SARL - Facility B5	LX258016	2,000,000.00	B2	B2	45.00	High Tech Industries	B	65.00		Technology Software
Cooper Consumer Health - Facility B Loan	LX194161	1,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	55.00	RR3	Healthcare Devices
Cooper Consumer Health - Term Loan B	LX265279	2,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	55.00	RR3	Healthcare Devices
CTEC III GmbH - Facility B	LX202118	5,000,000.00	B1	B2	50.00	Healthcare & Pharmaceuticals	B	65.00		Healthcare Devices
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	6,500,000.00	B3	Caa1	50.00	Beverage, Food and Tobacco	CCC+	65.00		Food, Beverage, & Tobacco
Delachaux Group - 2024 Incremental Facility	LX246414	2,659,668.06	B1	B1	45.00	Transportation: Consumer	B+	65.00		Industrial/Manufacturing
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	LX230557	1,511,857.70	Ba2	Ba2	45.00	Hotel, Gaming & Leisure	BB	60.00	RR3	Gaming, Leisure & Entertainment
etraveli Group Holding AB - New Facility B	LX265103	1,773,341.71	B2	B2	45.00	Services: Consumer	B	65.00		Gaming, Leisure & Entertainment
Financiere Mendel - Term Loan B	LX259022	5,000,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B+	52.00	RR3	Pharmaceuticals
Finco Utilitas Bv - 2023 Facility B2	LX263878	1,000,000.00	B2	B2	45.00	Services: Business	B	65.00		Business Services General
Flint Group Midco Limited - Facility B (Eur) Note	LX215856	1,583,242.49	B3	Caa2	60.00	Chemicals, Plastics and Rubber	***	***	***	Chemicals
Flint Group Topco Limited - 2nd Lien Holdco Pik Facility	LX215858	999,864.36	Ca	Caa2	15.00	Chemicals, Plastics and Rubber	***	***	***	Chemicals
Flint Group Topco Limited - Holdco Term Loan	LX215857	749,774.34	Caa2	Caa2	45.00	Chemicals, Plastics and Rubber	***	***	***	Chemicals

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Foncia Management - Term Loan B Add-On	LX209469	1,000,000.00	Caa1	Caa1	45.00	Banking, Finance, Insurance & Real Estate	B-	51.00	RR3	Real Estate
Home VI - Tlb	LX266909	4,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	***	***	***	Healthcare Providers
Idemia Group - Facility B5 Eur	LX225618	1,500,000.00	B2	B2	45.00	High Tech Industries	B	53.00	RR3	Technology Software
Ineos Finance PLC - New 2027 Euro Term Loans	LX190490	950,000.00	B2	B2	45.00	Chemicals, Plastics and Rubber	BB-	80.00	RR2	Chemicals
Ineos Finance PLC - New 2031 Term Loan	LX255772	2,000,000.00	B1	B2	45.00	Chemicals, Plastics and Rubber	BB-	80.00	RR2	Chemicals
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	1,000,000.00	B3	B3	45.00	Chemicals, Plastics and Rubber	B+	57.00	RR3	Chemicals
Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	1,000,000.00	B3	B3	45.00	Chemicals, Plastics and Rubber	B+	57.00	RR3	Chemicals
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	3,000,000.00	B2	B2	45.00	Services: Consumer	B	65.00		Business Services General
IVC Acquisition Ltd - Facility B11	LX257767	4,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	47.00	RR4	Healthcare Providers
Keter Group Holding Limited - Holdco Pik Facility B	LX231434	3,569,411.71	Ca	Caa3	35.00	Consumer Goods: Durable	***	***	***	Consumer Products
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	1,000,000.00	B3	B3	45.00	Services: Consumer	B	36.00	RR4	Business Services General
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	5,250,000.00	Ba3	Ba3	45.00	Telecommunications	BBB-	65.00		Telecommunications
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	3,213,821.57	B2	B2	45.00	Construction & Building	B-	65.00		Chemicals
Mcafee Corp - Term Loan B 3 Eur	LX233937	3,871,050.00	B1	B2	50.00	High Tech Industries	B-	75.00		Technology Software
Motion Finco LLC - Facility B (New)	LX213009	1,000,000.00	B3	Caa1	50.00	Hotel, Gaming & Leisure	CCC+	65.00		Gaming, Leisure & Entertainment
Nobel Bidco BV - Term Loan	LX195412	976,190.48	B2	B2	45.00	Consumer Goods: Durable	B	65.00		Consumer Products
Nouryon Finance BV - Term Loan B EUR	LX234053	3,304,469.27	B2	B2	45.00	Chemicals, Plastics and Rubber	B+	56.00	RR3	Chemicals
Odido Holding Bv - Term Facility B2	LX259293	3,000,000.00	B1	B2	50.00	Telecommunications	B	65.00		Telecommunications
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	2,000,000.00	B3	B3	45.00	Chemicals, Plastics and Rubber	***	***	***	Chemicals
Paysafe Group Holdings II Limited - Facility B2	LX195448	1,966,458.77	B2	B2	45.00	Services: Consumer	***	***	***	Technology Software
Pimente Investissement - Term Loan	LX200813	2,000,000.00	B3	B3	45.00	Beverage, Food and Tobacco	B-	65.00		Food, Beverage, & Tobacco
Platform Bidco Limited - FACILITY B (EUR)	LX195825	2,000,000.00	B3	B3	45.00	Beverage, Food and Tobacco	B-	54.00	RR3	Food, Beverage, & Tobacco
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	4,000,000.00	B2	B2	45.00	Services: Business	B	65.00		Industrial/Manufacturing
Precise Bidco BV - Facility B6 Term Loan	LX257766	2,000,000.00	B2	B2	45.00	High Tech Industries	B	65.00		Technology Software
Rainbow Finco S. A R.L. - Term Loan B	LX202335	1,500,000.00	B2	B2	45.00	Consumer Goods: Non-durable	B	65.00		Consumer Products
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	4,000,000.00	B2	B2	45.00	High Tech Industries	B	65.00		Technology Software
Roar BidCo AB - Facility B Loan	LX193550	1,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	51.00	RR3	Pharmaceuticals
Rocket Software Inc - Euro Term Loan	LX217144	1,000,000.00	B2	B3	50.00	High Tech Industries	B	81.00	RR2	Technology Software
Rodenstock GmbH - First Lien Term Loan	LX194401	2,000,000.00	Caa1	Caa1	45.00	Services: Consumer	CCC+	65.00		Healthcare Devices
Roehm Holding GMBH - New Term Loan B-1	LX228988	2,501,207.83	Caa1	Caa1	45.00	Chemicals, Plastics and Rubber	B-	46.00	RR4	Chemicals
Sam Bidco - (Eur) Term Loan B	LX225334	3,000,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B	65.00		Healthcare Devices

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Sandy Bidco BV - Facility B	LX197880	2,000,000.00	B3	B3	45.00	Hotel, Gaming & Leisure	B-	65.00		Gaming, Leisure & Entertainment
Sigma Holdco BV - Facility B13	LX259040	2,000,000.00	B2	B2	45.00	Beverage, Food and Tobacco	B	50.00	RR4	Food, Beverage, & Tobacco
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	1,000,000.00	B2	B2	45.00	Beverage, Food and Tobacco	B	65.00		Food, Beverage, & Tobacco
Sophos Holdings LLC - First Lien Term Loan	LX184763	1,973,890.30	B2	B2	45.00	High Tech Industries	B	57.00	RR3	Technology Software
Tackle Sarl - Fcaility B2	LX258696	5,394,808.74	B1	B1	45.00	Hotel, Gaming & Leisure	B	65.00		Gaming, Leisure & Entertainment
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	2,000,000.00	B2	B2	45.00	Services: Business	B	75.00		Business Services General
Timber Servicios Empresariales SA - Facility B	LX202736	1,000,000.00	B3	B3	45.00	Chemicals, Plastics and Rubber	***	***	***	Chemicals
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	2,000,000.00	B2	B2	45.00	Services: Business	***	***	***	Business Services Data and Analytics
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	4,000,000.00	B2	B2	45.00	Telecommunications	B+	76.00	RR2	Cable
Windsor Holdings III LLC - Term Loan B	LX259144	1,000,000.00	B1	B1	45.00	Chemicals, Plastics and Rubber	B+	51.00	RR3	Transportation
Winterfell Financing Sarl - Facility B Loan	LX192684	2,000,000.00	B3	B3	45.00	Construction & Building	CCC+	42.00	RR4	Building & Materials
Winterfell Financing Sarl - Term Loan	LX211609	2,000,000.00	B3	B3	45.00	Construction & Building	CCC+	42.00	RR4	Building & Materials
Zayo Group Holdings Inc - Initial Euro Term Loan	LX270666	1,913,634.95	B3	B3	45.00	Telecommunications	B-	75.00		Telecommunications
Ziggo BV - Term Loan H	LX183461	3,000,000.00	B1	B1	45.00	Telecommunications	B+	90.00	RR2	Telecommunications
Altice Financing SA - 4.25 15Aug29	XS2373430425	2,000,000.00	Caa2	Caa2	35.00	Telecommunications	CCC	60.00		Telecommunications
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.625	XS3161793123	762,195.79	Caa1	Caa1	35.00	Telecommunications	CCC+	60.00		Telecommunications
Altice France SA - Altice France SA 4.75 15Oct30	XS3161792406	762,195.79	Caa1	Caa1	35.00	Telecommunications	CCC+	60.00		Telecommunications
Altice France SA - Altice France SA 7.25 01Nov29	XS3161792075	724,086.00	Caa1	Caa1	35.00	Telecommunications	CCC+	60.00		Telecommunications
BCP Modular Service - Bcp V Modular Services 4.75 30Nov28	XS2397447025	1,000,000.00	B3	B3	35.00	Services: Business	B	60.00	RR3	Business Services General
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	2,000,000.00	Caa2	B3	15.00	Services: Business	B	0.00	RR6	Business Services General
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	1,000,000.00	B2	B2	35.00	Services: Business	B	60.00		Banking & Finance
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	1,000,000.00	Ba3	Ba2	25.00	Hotel, Gaming & Leisure	BBB-	40.00	RR4	Gaming, Leisure & Entertainment
Cedacri Mergeco Spa - Cedacri Spa 7.484 15May28 Frn	XS2622212707	2,000,000.00	B3	B3	35.00	High Tech Industries	B	42.00	RR4	Technology Software
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851	1,198,781.00	Caa1	Caa1	35.00	Forest Products & Paper	CCC+	44.00	RR4	Utilities Power
Dufry One BV - Dufry One BV	XS2079388828	1,500,000.00	Ba2	Ba2	30.00	Retail	BB	40.00		General Retail
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	1,000,000.00	Caa3	Caa1	15.00	Banking, Finance, Insurance & Real Estate	B-	0.00	RR6	Real Estate
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	1,000,000.00	B2	B2	35.00	Containers, Packaging and Glass	B	60.00		Packaging & Containers
Loarre Invest SARL - Loarre Investment 6.984 15May29 Frn	XS2483511957	805,714.29	Ba3	B1	45.00	Media: Broadcasting & Subscription	BB-	60.00		Broadcasting & Media
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470	1,999,000.00	Ba3	B1	45.00	Media: Broadcasting & Subscription	BB-	60.00		Broadcasting & Media
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	3,501,000.00	B2	B2	35.00	Consumer Goods: Durable	B	60.00		Consumer Products
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078	2,000,000.00	B2	B2	35.00	Services: Consumer	B	60.00		Business Services General
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	900,000.00	B2	B2	35.00	Services: Consumer	***	***	***	Technology Software

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
PCF GmbH - Float - 04/2026	XS2333302052	404,000.00	Ca	Caa3	25.00	Chemicals, Plastics and Rubber	CCC	24.00	RR5	Chemicals
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	2,000,000.00	B1	B1	35.00	Retail	B+	60.00		General Retail
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	3,000,000.00	B1	B1	35.00	Capital Equipment	B	60.00		Industrial/Manufacturing
Styrolution - 2.25 16Jan27	XS2108560306	1,000,000.00	B3	B3	35.00	Chemicals, Plastics and Rubber	B+	57.00	RR3	Chemicals
TK Elevator Midco GmbH - 4.375 - 07/2027	XS2199597456	1,000,000.00	B2	B2	35.00	Capital Equipment	B	48.00	RR4	Industrial/Manufacturing
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	900,000.00	Ba3	Ba1	15.00	Services: Consumer	BB+	40.00		Consumer Products
Virgin Media Finance PLC - Virgin Media Finance P 3.75 15Jul30	XS2189766970	1,000,000.00	B2	Ba3	15.00	Telecommunications	BB-	5.00	RR6	Cable
VMED 02 UK Financing I - Vmed 02 Uk Financing I 3.25 31Jan31	XS2231188876	400,000.00	Ba3	Ba3	35.00	Telecommunications	BB-	80.00	RR2	Telecommunications
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	1,000,000.00	B1	B1	35.00	Telecommunications	B+	90.00	RR2	Telecommunications
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	3,698,000.00	B3	B1	15.00	Telecommunications	B+	0.00	RR6	Telecommunications
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	2,435,000.00	Caa1	B3	25.00	Telecommunications	B-	56.00	RR3	Telecommunications
Total:		218,118,992.33								

Rating Upgrades and Downgrades

Description	Security ID	Prior Rating	Current Rating	Upgrade	Downgrade
Moody's					
PCF GmbH - Float - 04/2026	XS2333302052	Caa1	Ca	0.00	404,000.00
Rocket Software Inc - Euro Term Loan	LX217144	B3	B2	1,000,000.00	0.00
Moody's Total:				1,000,000.00	404,000.00

Fitch

No data available for this request

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate
Fixed									
Altice Financing SA - 4.25 15Aug29	XS2373430425	Semi-Annual	2,000,000.00	-	4.25000%	-	-	-	4.25000%
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.625	XS3161793123	Semi-Annual	762,195.79	-	5.62500%	-	-	-	5.62500%
Altice France SA - Altice France SA 4.75 15Oct30	XS3161792406	Semi-Annual	762,195.79	-	4.75000%	-	-	-	4.75000%
Altice France SA - Altice France SA 7.25 01Nov29	XS3161792075	Semi-Annual	724,086.00	-	7.25000%	-	-	-	7.25000%
BCP Modular Service - Bcp V Modular Services 4.75 30Nov28	XS2397447025	Semi-Annual	1,000,000.00	-	4.75000%	-	-	-	4.75000%
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	Semi-Annual	2,000,000.00	-	6.75000%	-	-	-	6.75000%
CARNIVAL PLC - Carnival Plc 1.0 28Oct29	XS2066744231	Annually	1,000,000.00	-	1.00000%	-	-	-	1.00000%
Dufry One BV - Dufry One BV	XS2079388828	Semi-Annual	1,500,000.00	-	2.00000%	-	-	-	2.00000%
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	Semi-Annual	1,000,000.00	-	5.00000%	-	-	-	5.00000%
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	Semi-Annual	1,000,000.00	-	3.25000%	-	-	-	3.25000%
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470	Semi-Annual	1,999,000.00	-	6.50000%	-	-	-	6.50000%
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	Semi-Annual	3,501,000.00	-	3.12500%	-	-	-	3.12500%
Paysafe Fin PLC - Paysafe Finance Plc / P 3.0 15Jun29	XS2010028426	Semi-Annual	900,000.00	-	3.00000%	-	-	-	3.00000%
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	Semi-Annual	2,000,000.00	-	4.50000%	-	-	-	4.50000%
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	Semi-Annual	3,000,000.00	-	3.75000%	-	-	-	3.75000%
Styrolution - 2.25 16Jan27	XS2108560306	Semi-Annual	1,000,000.00	-	2.25000%	-	-	-	2.25000%
TK Elevator Midco Gmbh - 4.375 - 07/2027	XS2199597456	Semi-Annual	1,000,000.00	-	4.37500%	-	-	-	4.37500%
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	Semi-Annual	900,000.00	-	5.25000%	-	-	-	5.25000%
Virgin Media Finance PLC - Virgin Media Finance P 3.75 15Jul30	XS2189766970	Semi-Annual	1,000,000.00	-	3.75000%	-	-	-	3.75000%
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	Semi-Annual	400,000.00	-	3.25000%	-	-	-	3.25000%
Vz Secured Financing Bv - Vz Secured Financing Bv 3.5 15Jan32	XS2431015655	Semi-Annual	1,000,000.00	-	3.50000%	-	-	-	3.50000%
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	Semi-Annual	3,698,000.00	-	3.37500%	-	-	-	3.37500%
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	Semi-Annual	2,435,000.00	-	4.87500%	-	-	-	4.87500%
Fixed Total:			34,581,477.58						
Floating									
Al Silk UK Midco 2 Limited - Facility B	LX226415	Semi-Annual	2,500,000.00	EURIBOR	2.08900%	0.00000%	5.00000%	5.00000%	7.08900%
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Monthly	3,009,934.79	EURIBOR	1.95400%	0.00000%	4.00000%	4.00000%	5.95400%
Altice Financing SA - (Eur) Term Loan	LX209693	Quarterly	843,013.27	EURIBOR	2.01600%	0.00000%	5.00000%	5.00000%	7.01600%
Altice France SA - New Euro B14 Term Loan	LX271804	Quarterly	1,394,553.33	EURIBOR	2.01600%	0.00000%	6.87500%	6.87500%	8.89100%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	135,983.78	EURIBOR	2.01800%	0.00000%	5.00000%	5.00000%	7.01800%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	730,121.71	EURIBOR	2.01800%	0.00000%	5.00000%	5.00000%	7.01800%
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Semi-Annual	3,651,326.00	EURIBOR	2.12300%	0.00000%	3.75000%	3.75000%	5.87300%
Barentz Bidco BV - Facility B3 (EUR)	LX258723	Quarterly	2,000,000.00	EURIBOR	2.01900%	0.00000%	3.25000%	3.25000%	5.26900%
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	Quarterly	3,372,654.05	EURIBOR	2.02600%	0.00000%	3.50000%	3.50000%	5.52600%
BME Group Holding BV - Facility B2	LX217355	Quarterly	4,000,000.00	EURIBOR	2.02600%	0.00000%	4.75000%	4.75000%	6.77600%
Bock Capital Bidco BV - Term Loan	LX194536	Quarterly	3,000,000.00	EURIBOR	2.01900%	0.00000%	3.50000%	3.50000%	5.51900%
Boluda Towage - FACILITY B3	LX228682	Monthly	3,000,000.00	EURIBOR	1.95400%	0.00000%	3.50000%	3.50000%	5.45400%
Breitling Financing S.A R.L. - Term Loan B	LX199187	Semi-Annual	2,994,275.35	EURIBOR	2.12400%	0.00000%	3.90000%	3.90000%	6.02400%
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	Quarterly	1,000,000.00	EURIBOR	2.01600%	-	4.25000%	4.25000%	6.26600%
CAB - Additional Facility	LX196338	Bi-Monthly	1,000,000.00	EURIBOR	1.98100%	0.00000%	3.50000%	3.50000%	5.48100%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate
Cedacri Mergeco Spa - Cedacri Spa 7.484 15May28 Frn	XS2622212707	Quarterly	2,000,000.00	EURIBOR	2.06400%	-	5.50000%	5.50000%	7.56400%
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	Quarterly	2,162,162.16	EURIBOR	2.01600%	0.00000%	4.00000%	4.00000%	6.01600%
Circet Europe - Senior Facility B	LX196125	Quarterly	2,500,000.00	EURIBOR	2.01900%	0.00000%	3.25000%	3.25000%	5.26900%
Clarios Global LP - TLB 2024	LX236134	Monthly	2,172,302.74	EURIBOR	1.95400%	0.00000%	3.00000%	3.00000%	4.95400%
Claudius Finance Parent SARL - Facility B4	LX257805	Monthly	2,000,000.00	EURIBOR	1.95400%	0.00000%	2.75000%	2.75000%	4.70400%
Claudius Finance Parent SARL - Facility B5	LX258016	Monthly	436,538.46	EURIBOR	1.95400%	0.00000%	2.75000%	2.75000%	4.70400%
Claudius Finance Parent SARL - Facility B5	LX258016	Monthly	1,563,461.54	EURIBOR	1.95400%	0.00000%	2.75000%	2.75000%	4.70400%
Cooper Consumer Health - Facility B Loan	LX194161	Quarterly	1,000,000.00	EURIBOR	2.01900%	0.00000%	3.75000%	3.75000%	5.76900%
Cooper Consumer Health - Term Loan B	LX265279	Quarterly	2,000,000.00	EURIBOR	2.01900%	0.00000%	3.75000%	3.75000%	5.76900%
CTEC III GmbH - Facility B	LX202118	Quarterly	5,000,000.00	EURIBOR	2.06900%	0.00000%	3.75000%	3.75000%	5.81900%
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851	Quarterly	1,198,781.00	EURIBOR	2.01600%	-	6.20000%	6.20000%	8.21600%
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Semi-Annual	6,500,000.00	EURIBOR	2.12400%	0.00000%	4.75000%	4.75000%	6.87400%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	56,190.17	EURIBOR	2.02600%	0.00000%	3.25000%	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	962,677.30	EURIBOR	2.02600%	0.00000%	3.25000%	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	778,145.26	EURIBOR	2.02600%	0.00000%	3.25000%	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	172,316.52	EURIBOR	2.02600%	0.00000%	3.25000%	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	187,843.53	EURIBOR	2.02600%	0.00000%	3.25000%	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	137,912.32	EURIBOR	2.02600%	0.00000%	3.25000%	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	364,582.96	EURIBOR	2.02600%	0.00000%	3.25000%	3.25000%	5.27600%
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	LX230557	Quarterly	1,511,857.70	EURIBOR	2.01900%	0.00000%	3.50000%	3.50000%	5.51900%
etraveli Group Holding AB - New Facility B	LX265103	Quarterly	1,773,341.71	EURIBOR	2.01800%	0.00000%	3.75000%	3.75000%	5.76800%
Financiere Mendel - Term Loan B	LX259022	Quarterly	5,000,000.00	EURIBOR	2.01900%	0.00000%	3.00000%	3.00000%	5.01900%
Finco Utilitas Bv - 2023 Facility B2	LX263878	Semi-Annual	1,000,000.00	EURIBOR	2.11700%	0.00000%	2.95000%	2.95000%	5.06700%
Flint Group Midco Limited - Facility B (Eur) Note	LX215856	Quarterly	1,583,242.49	EURIBOR	2.03400%	0.00000%	4.25000%	4.25000%	6.28400%
Flint Group Topco Limited - 2nd Lien Holdco Pik Facility	LX215858	Quarterly	999,864.36	EURIBOR	2.03400%	0.00000%	0.10000%	0.10000%	2.13400%
Flint Group Topco Limited - Holdco Term Loan	LX215857	Quarterly	749,774.34	EURIBOR	2.03400%	0.00000%	0.10000%	0.10000%	2.13400%
Foncia Management - Term Loan B Add-On	LX209469	Quarterly	1,000,000.00	EURIBOR	2.01800%	0.00000%	5.25000%	5.25000%	7.26800%
Home VI - Tlb	LX266909	Quarterly	4,000,000.00	EURIBOR	2.02600%	0.00000%	4.75000%	4.75000%	6.77600%
Idemia Group - Facility B5 Eur	LX225618	Quarterly	1,500,000.00	EURIBOR	2.01900%	0.00000%	4.00000%	4.00000%	6.01900%
Ineos Finance PLC - New 2027 Euro Term Loans	LX190490	Monthly	950,000.00	EURIBOR	1.95400%	0.50000%	3.00000%	3.00000%	4.95400%
Ineos Finance PLC - New 2031 Term Loan	LX255772	Monthly	2,000,000.00	EURIBOR	1.95400%	0.00000%	3.25000%	3.25000%	5.20400%
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	Monthly	1,000,000.00	EURIBOR	1.95400%	0.00000%	4.00000%	4.00000%	5.95400%
Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	Monthly	1,000,000.00	EURIBOR	1.95400%	0.50000%	2.00000%	2.00000%	3.95400%
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	Monthly	3,000,000.00	EURIBOR	1.95400%	0.00000%	3.25000%	3.25000%	5.20400%
IVC Acquisition Ltd - Facility B11	LX257767	Quarterly	4,000,000.00	EURIBOR	2.03500%	0.00000%	4.00000%	4.00000%	6.03500%
Keter Group Holding Limited - Holdco Pik Facility B	LX231434	Quarterly	3,569,411.71	EURIBOR	0.05100%	0.00000%	0.00000%	0.00000%	0.05100%
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	Semi-Annual	1,000,000.00	EURIBOR	2.12100%	0.00000%	3.75000%	3.75000%	5.87100%
Loarre Invest SARL - Loarre Investment 6.984 15May29 Frn	XS2483511957	Quarterly	805,714.29	EURIBOR	2.06400%	-	5.00000%	5.00000%	7.06400%
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	Semi-Annual	5,250,000.00	EURIBOR	2.13400%	0.00000%	2.25000%	2.25000%	4.38400%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	2,222,964.93	EURIBOR	2.01800%	0.00000%	4.17500%	4.17500%	6.19300%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	689,399.77	EURIBOR	2.01800%	0.00000%	4.17500%	4.17500%	6.19300%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	241,026.10	EURIBOR	2.01800%	0.00000%	4.17500%	4.17500%	6.19300%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	60,430.77	EURIBOR	2.01800%	0.00000%	4.17500%	4.17500%	6.19300%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Quarterly	3,861,225.00	EURIBOR	2.02600%	0.00000%	3.50000%	3.50000%	5.52600%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Monthly	9,825.00	EURIBOR	1.95400%	0.00000%	3.50000%	3.50000%	5.45400%
Motion Finco LLC - Facility B (New)	LX213009	Quarterly	1,000,000.00	EURIBOR	2.01900%	0.00000%	3.75000%	3.75000%	5.76900%
Nobel Bidco BV - Term Loan	LX195412	Semi-Annual	976,190.48	EURIBOR	2.08600%	0.00000%	3.00000%	3.00000%	5.08600%
Nouryon Finance BV - Term Loan B EUR	LX234053	Quarterly	2,918,640.17	EURIBOR	2.02700%	0.00000%	3.50000%	3.50000%	5.52700%
Nouryon Finance BV - Term Loan B EUR	LX234053	Quarterly	385,829.10	EURIBOR	2.02700%	0.00000%	3.50000%	3.50000%	5.52700%
Odido Holding Bv - Term Facility B2	LX259293	Quarterly	3,000,000.00	EURIBOR	2.01900%	0.00000%	2.90000%	2.90000%	4.91900%
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	Quarterly	2,000,000.00	EURIBOR	2.01900%	0.00000%	3.75000%	3.75000%	5.76900%
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078	Quarterly	2,000,000.00	EURIBOR	2.02600%	-	4.25000%	4.25000%	6.27600%
Paysafe Group Holdings II Limited - Facility B2	LX195448	Monthly	1,966,458.77	EURIBOR	1.95400%	0.00000%	3.00000%	3.00000%	4.95400%
PCF GmbH - Float - 04/2026	XS2333302052	Quarterly	404,000.00	EURIBOR	2.02600%	-	4.75000%	4.75000%	6.77600%
Pimente Investissement - Term Loan	LX200813	Quarterly	2,000,000.00	EURIBOR	2.01900%	0.00000%	3.65000%	3.65000%	5.66900%
Platform Bidco Limited - FACILITY B (EUR)	LX195825	Semi-Annual	2,000,000.00	EURIBOR	2.12300%	0.00000%	4.00000%	4.00000%	6.12300%
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	Quarterly	4,000,000.00	EURIBOR	2.01800%	0.00000%	3.15000%	3.15000%	5.16800%
Precise Bidco BV - Facility B6 Term Loan	LX257766	Quarterly	2,000,000.00	EURIBOR	2.10000%	0.00000%	3.00000%	3.00000%	5.10000%
Rainbow Finco S. A R.L. - Term Loan B	LX202335	Semi-Annual	1,500,000.00	EURIBOR	2.05700%	0.00000%	3.50000%	3.50000%	5.55700%
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Quarterly	639,663.64	EURIBOR	2.01800%	0.00000%	3.25000%	3.25000%	5.26800%
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Quarterly	3,087,609.09	EURIBOR	2.01800%	0.00000%	3.25000%	3.25000%	5.26800%
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Quarterly	272,727.27	EURIBOR	2.01800%	0.00000%	3.25000%	3.25000%	5.26800%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	233,183.86	EURIBOR	2.06400%	0.00000%	2.95000%	2.95000%	5.01400%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	766,816.14	EURIBOR	2.06400%	0.00000%	2.95000%	2.95000%	5.01400%
Rocket Software Inc - Euro Term Loan	LX217144	Monthly	1,000,000.00	EURIBOR	1.95400%	0.00000%	3.75000%	3.75000%	5.70400%
Rodenstock GmbH - First Lien Term Loan	LX194401	Quarterly	2,000,000.00	EURIBOR	2.02600%	0.00000%	4.75000%	4.75000%	6.77600%
Roehm Holding GMBH - New Term Loan B-1	LX228988	Semi-Annual	2,501,207.83	EURIBOR	2.14900%	0.00000%	5.00000%	5.00000%	7.14900%
Sam Bidco - (Eur) Term Loan B	LX225334	Monthly	1,448,457.43	EURIBOR	1.95400%	0.00000%	3.50000%	3.50000%	5.45400%
Sam Bidco - (Eur) Term Loan B	LX225334	Monthly	1,551,542.57	EURIBOR	1.95400%	0.00000%	3.50000%	3.50000%	5.45400%
Sandy Bidco BV - Facility B	LX197880	Semi-Annual	2,000,000.00	EURIBOR	2.10900%	0.00000%	3.85000%	3.85000%	5.95900%
Sigma Holdco BV - Facility B13	LX259040	Semi-Annual	2,000,000.00	EURIBOR	2.10400%	0.00000%	4.00000%	4.00000%	6.10400%
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	Quarterly	1,000,000.00	EURIBOR	2.13200%	0.00000%	3.40000%	3.40000%	5.53200%
Sophos Holdings LLC - First Lien Term Loan	LX184763	Monthly	1,973,890.30	EURIBOR	1.95400%	0.00000%	3.50000%	3.50000%	5.45400%
Tackle Sarl - Fcaility B2	LX258696	Quarterly	5,394,808.74	EURIBOR	2.06600%	0.00000%	3.25000%	3.25000%	5.31600%
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	Quarterly	2,000,000.00	EURIBOR	2.01900%	0.00000%	3.25000%	3.25000%	5.26900%
Timber Servicios Empresariales SA - Facility B	LX202736	Semi-Annual	1,000,000.00	EURIBOR	2.12300%	0.00000%	4.65000%	4.65000%	6.77300%
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	Quarterly	2,000,000.00	EURIBOR	2.02600%	0.00000%	3.25000%	3.25000%	5.27600%
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Monthly	4,000,000.00	EURIBOR	1.94400%	0.00000%	3.50000%	3.50000%	5.44400%
Windsor Holdings III LLC - Term Loan B	LX259144	Monthly	1,000,000.00	EURIBOR	1.95400%	0.00000%	2.75000%	2.75000%	4.70400%
Winterfell Financing Sarl - Facility B Loan	LX192684	Semi-Annual	2,000,000.00	EURIBOR	2.12700%	0.00000%	3.42500%	3.42500%	5.55200%
Winterfell Financing Sarl - Term Loan	LX211609	Semi-Annual	2,000,000.00	EURIBOR	2.12700%	0.00000%	5.00000%	5.00000%	7.12700%
Zayo Group Holdings Inc - Initial Euro Term Loan	LX270666	Monthly	1,913,634.95	EURIBOR	1.95400%	0.00000%	3.25000%	3.25000%	5.20400%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate
Ziggo BV - Term Loan H	LX183461	Monthly	3,000,000.00	EURIBOR	1.94400%	0.00000%	3.00000%	3.00000%	4.94400%
Floating Total:			183,537,514.75						
Total:			218,118,992.33						

Unsettled Trades Information

Description	Security ID	TradeDate	Unsettled Par Balance	Price	Unsettled Prin Balance	Total Reason Proceeds for Trade
Sale						
Platform Bidco Limited - Facility B (EUR)	LX195825	30-Oct-2025	(1,000,000.00)	100.0000	1,000,000.00	1,000,000.00 Credit Improved
CAB - Cab Selas 3.375 01Feb28	XS2294186965	23-Jan-2026	(332,000.00)	98.6250	327,435.00	327,435.00 Credit Impaired
		SubTotal:	(1,332,000.00)		1,327,435.00	1,327,435.00
		Total:	(1,332,000.00)		1,327,435.00	1,327,435.00

Purchases and Sales

No data available for this request

Purchases and Sales Settled

Description	Security ID	Trade Date	Settlement Date	CCY	Par	Price	Principal	Interest	Total	Reason for Trade
Sale										
Altice Financing SA - (Eur) Term Loan	LX209693	19-Jan-2026	10-Feb-2026	EUR	1,000,000.00	76.0000	760,000.00	0.00	760,000.00	Credit Impaired
Sale Total:				EUR	1,000,000.00		760,000.00	0.00	760,000.00	

Principal Paydowns/Borrowings

Description	Security ID	Date	Currency	Amount	Maturity Date
Facility - Paydown					
Cidron Atrium SE - Facility B	LX171119	04-Feb-2026	EUR	(550,304.55)	22-May-2028
Cidron Atrium SE - Facility B	LX171119	04-Feb-2026	EUR	(449,695.44)	22-May-2028
Nobel Bidco BV - Facility B Loan	LX195412	06-Feb-2026	EUR	(23,809.52)	01-Sep-2028
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	09-Feb-2026	EUR	(337,837.84)	22-Feb-2029
EG Finco Limited - New facility B3(EUR)	LX266644	10-Feb-2026	EUR	(1,548,790.22)	07-Feb-2028
EUR Subtotal:				(2,910,437.57)	
Security - Principal Repayment					
United Group BV - United Group Bv 0.0 15Feb31 Frn	XS2758099779	05-Feb-2026	EUR	(2,000,000.00)	15-Feb-2031
EUR Subtotal:				(2,000,000.00)	
EUR Total:				(4,910,437.57)	

Hedge Transactions

No data available for this request

Risk Retention Confirmation

-
- (a) confirmation that the Collateral Administrator has received written confirmation from the Retention Holder that:
- (i) it continues to subscribe for and hold on an ongoing basis for so long as any Class of Notes remains Outstanding the Retention Notes (the "Retention"); and
 - (ii) it has not sold, hedged or otherwise mitigated its credit risk under or associated with the Retention or the underlying portfolio of Collateral Debt Obligations, except to the extent permitted in accordance with the Retention Requirements;
- (b) the calculation of five(5) per cent.. of the Aggregate Collateral Balance for the purposes of determining the Retention and whether an Retention Deficiency has occurred and is continuing;
- (c) confirmation of any other information or agreements supplied by the Retention Holder as reasonably required to satisfy the Retention Requirements from time to time, subject to and in accordance with the Retention Letter.

Notes Outstanding

Class	Regulation S Notes		Rule 144A Notes		Principal Amount Outstanding
	ISIN	Common Code	ISIN	Common Code	
Class A CM Voting Notes	XS2025843223	202584322	XS2025843579	202584357	132,329,484.84
Class B-1 CM Voting Notes	XS2025843736	202584373	XS2025844205	202584420	28,500,000.00
Class B-2 CM Voting Notes	XS2025844890	202584489	XS2025844627	202584462	12,000,000.00
Class C CM Voting Notes	XS2025845608	202584560	XS2025845434	202584543	24,000,000.00
Class D CM Voting Notes	XS2025846325	202584632	XS2025846085	202584608	27,000,000.00
Class E Notes	XS2025847059	202584705	XS2025846671	202584667	22,500,000.00
Class F Notes	XS2025846838	202584683	XS2025847216	202584721	9,000,000.00
Class M-1 Subordinated Notes	XS2025846911	202584691	XS2025847133	202584713	36,855,000.00
Class M-2 Subordinated Notes	XS2026308630	202630863	XS2026309018	202630901	1,000,000.00
Total:					293,184,484.84

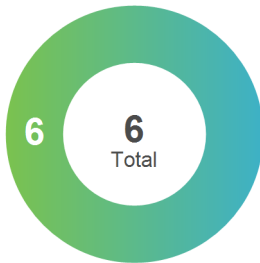
Restructured Assets

No data available for this request

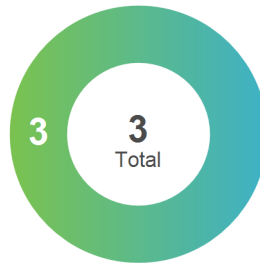
Dashboard

Test Summary

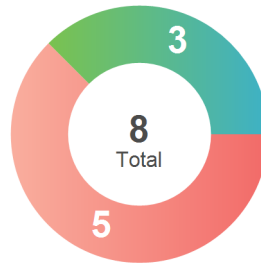
Overcollateralization



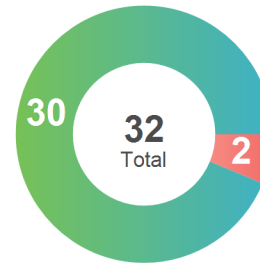
Interest Coverage



Collateral Quality

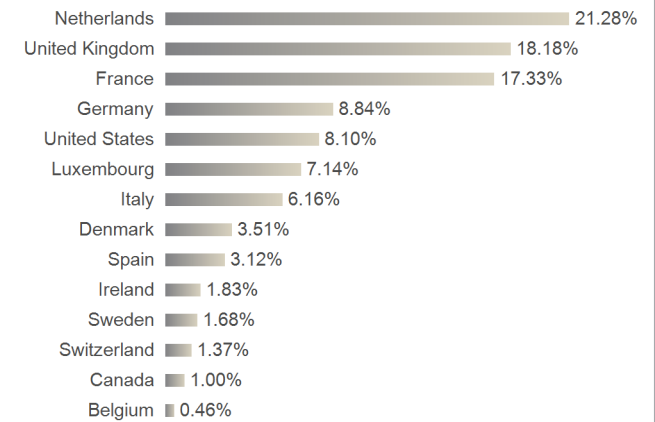


Concentration

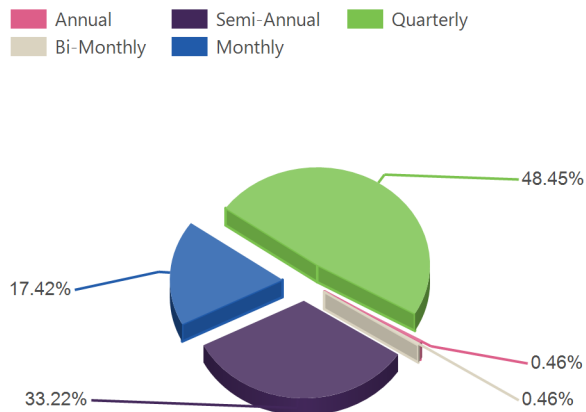


Pass Fail

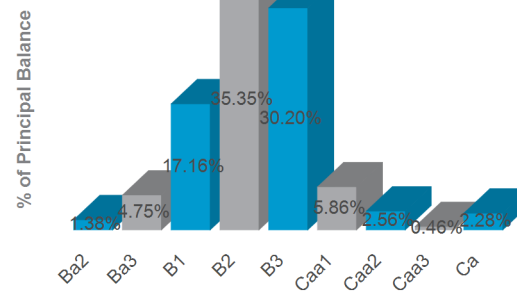
Country of Operations



Payment Frequency Distribution



Moody's Rating



Fitch Rating

