

CVC Cordatus Loan Fund XXIV DAC

LEI : 635400IRY8SRLOFLY839

COMPLIANCE REPORT

As of 06-Feb-2026

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Collateral Manager

CVC Credit Partners Investment Management
Limited

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Compliance Summary

Tranche	Original Balance	Current Balance	All in Rate	Spread	Interest	CCY	S&P Rating			Fitch Rating			Maturity Date
							Original	Current	CW	Original	Current	CW	
Class A Senior Secured Floating Rate Notes	211,200,000.00	113,068,532.20	3.23000%	1.20000%	893,376.00	EUR	AAA	AAA	-	AAA	AAA	-	24-Oct-2034
Class B-1 Senior Secured Floating Rate Notes	27,100,000.00	27,100,000.00	4.08000%	2.05000%	270,187.00	EUR	AA	AA	-	AA	AA+	-	24-Oct-2034
Class B-2 Senior Secured Fixed Rate Notes	17,300,000.00	17,300,000.00	4.79000%	N/A	207,167.50	EUR	AA	AA	-	AA	AA+	-	24-Oct-2034
Class C Senior Secured Deferrable Floating Rate Notes	21,300,000.00	21,300,000.00	4.56000%	2.53000%	237,495.00	EUR	A	A	-	A	A+	-	24-Oct-2034
Class D Senior Secured Deferrable Floating Rate Notes	20,200,000.00	20,200,000.00	5.83000%	3.80000%	287,850.00	EUR	BBB	BBB	-	BBB	BBB+	-	24-Oct-2034
Class E Senior Secured Deferrable Floating Rate Notes	15,300,000.00	15,300,000.00	8.53000%	6.50000%	319,005.00	EUR	BB-	BB-	-	BB	BB+	-	24-Oct-2034
Class F Senior Secured Deferrable Floating Rate Notes	10,400,000.00	10,400,000.00	10.15000%	8.12000%	258,024.00	EUR	B-	B-	-	B-	B-	-	24-Oct-2034
Subordinated Notes	24,100,000.00	24,100,000.00	N/A	N/A	Residual	EUR	NR	NR	-	NR	NR	-	24-Oct-2034
Total:	346,900,000.00	248,768,532.20			2,473,104.50								

Deal Summary

Description	Value
Closing Date	23-Sep-2022
Effective Date	23-Mar-2023
Collection Period Start Date	15-Jan-2026
Collection Period End Date	14-Apr-2026
Current Payment Date	24-Apr-2026
Next Payment Date	24-Jul-2026
Next Collection Period Start Date	15-Apr-2026
Next Collection Period End Date	14-Jul-2026
Stated Maturity	24-Oct-2034
Reinvestment Period End Date	23-Sep-2023
Senior Secured Loans	183,227,520.13
Senior Unsecured Loans	0.00
Senior Secured Bonds	34,468,370.46
Senior Unsecured Bonds	14,980,000.00
Frequency Switch Event	No
Date of Frequency Switch Event	NA
Subordinated Obligations	0.00

Test Results Summary

Test Type	Pass	Fail	N/A
Coverage Tests	9	0	0
Collateral Quality	2	2	1
Portfolio Profile Tests	32	3	0
Counterparty Tests	28	0	0
Other Tests	5	0	9

Miscellaneous Information

Description	Current
Aggregate Principal Balance	234,675,890.59
Eligible Investments	17,374,730.45
Aggregate Collateral Balance	252,050,621.04
Adjusted Aggregate Collateral Balance	247,418,607.38
Defaulted Obligations	2,000,000.00
Aggregate Funded Spread	7,464,052.81
Aggregate Unfunded Spread	0.00
Aggregate Excess Funded Spread	0.00
Account Bank	The Bank of New York Mellon, London Branch
Interest Proceeds used to purchase Workout Loans	0.00
Principal Proceeds used to purchase Workout Loans	0.00
Trading Gains paid into the Interest Account	100,000.00
Currency Exchange Spot Rate	0.8681 GBP = 1 EUR
Currency Exchange Spot Rate	1.18225 USD = 1 EUR

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
Par Value						
Class A/B Par Value Test	247,418,607.38	157,468,532.20	149.67%	157.12%	>= 129.89%	✔ Passed
Class C Par Value Test	247,418,607.38	178,768,532.20	133.80%	138.40%	>= 122.21%	✔ Passed
Class D Par Value Test	247,418,607.38	198,968,532.20	121.58%	124.35%	>= 113.49%	✔ Passed
Class E Par Value Test	247,418,607.38	214,268,532.20	113.71%	115.47%	>= 109.39%	✔ Passed
Interest Diversion Test	247,418,607.38	214,268,532.20	113.71%	115.47%	>= 109.64%	✔ Passed
Event of Default	251,191,881.04	113,068,532.20	201.50%	222.20%	>= 102.50%	✔ Passed
Interest Coverage						
Class A/B Interest Coverage Test	3,378,544.74	1,370,730.50	198.94%	246.48%	>= 120.00%	✔ Passed
Class C Interest Coverage Test	3,378,544.74	1,608,225.50	172.28%	210.08%	>= 110.00%	✔ Passed
Class D Interest Coverage Test	3,378,544.74	1,896,075.50	148.23%	178.19%	>= 105.00%	✔ Passed
Collateral Quality						
S&P CDO Monitor Test			40.72%	31.35%	N/A	● N/A
Fitch Maximum Weighted Average Rating Factor Test			26.67	26.88	<= 27.50	✔ Passed
Fitch Minimum Weighted Average Recovery Rate Test			56.80%	57.40%	>= 57.69%	✖ Failed
Weighted Average Life Test			3.66	3.62	<= 4.25	✔ Passed
Minimum Weighted Average Spread Test			3.91%	3.91%	>= 3.95%	✖ Failed
Portfolio Profile						
(a) Senior Secured Loans & Bonds	235,070,621.04	251,191,881.04	94.10%	93.60%	>= 90.00%	✔ Passed
(b) Second Lien Loans, Senior Unsecured Obligations, High Yield Bonds and Mezzanine Obligations	14,980,000.00	251,191,881.04	5.50%	6.00%	<= 10.00%	✔ Passed
(c) Senior Secured Loans	200,602,250.58	251,191,881.04	80.00%	79.90%	>= 70.00%	✔ Passed
(d) Senior Secured Bonds, High Yield Bonds and Mezzanine Obligations	49,448,370.46	251,191,881.04	19.60%	19.70%	<= 30.00%	✔ Passed
(e) Fixed Rate Obligations	39,642,663.88	251,191,881.04	14.90%	15.80%	<= 15.00%	✖ Failed
(f) Asset Swap Obligations	0.00	251,191,881.04	0.00%	0.00%	<= 20.00%	✔ Passed
(g) Unhedged Collateral Debt Obligations	0.00	251,191,881.04	0.00%	0.00%	<= 2.50%	✔ Passed
(h) Highest Single Fitch Industry Classification	22,119,819.82	251,191,881.04	9.20%	8.80%	<= 17.50%	✔ Passed
(h) 2nd Highest Fitch Industry Classification	22,050,000.00	251,191,881.04	8.20%	8.80%	<= 15.00%	✔ Passed
(h) Top 3 Fitch Industry Classification	65,551,851.82	251,191,881.04	25.50%	26.10%	<= 40.00%	✔ Passed
(i) Obligations of Obligor in Countries rated below 'A-' by S&P	12,000,000.00	251,191,881.04	4.40%	4.80%	<= 10.00%	✔ Passed
(j) Obligor - Domiciled in countries or jurisdictions with a Fitch country ceiling below AAA	12,000,000.00	251,191,881.04	4.40%	4.80%	<= 10.00%	✔ Passed
(k) Current Pay Obligations	0.00	251,191,881.04	0.00%	0.00%	<= 5.00%	✔ Passed
(l) Revolving Obligations and/or Delayed Drawdown Collateral Obligations	0.00	251,191,881.04	0.00%	0.00%	<= 5.00%	✔ Passed
(m) Corporate Rescue Loans	0.00	251,191,881.04	0.00%	0.00%	<= 5.00%	✔ Passed
(m) Highest Single Obligor of Corporate Rescue Loans	0.00	251,191,881.04	0.00%	0.00%	<= 2.00%	✔ Passed
(n) PIK Obligations and Partial PIK Obligations	4,000,000.00	251,191,881.04	1.50%	1.60%	<= 5.00%	✔ Passed
(o) Annual Obligations	2,000,000.00	251,191,881.04	0.70%	0.80%	<= 5.00%	✔ Passed
(p) Fitch CCC Obligations	27,925,416.27	251,191,881.04	10.60%	11.10%	<= 7.50%	✖ Failed
(q) S&P CCC Obligations	20,081,138.27	251,191,881.04	7.40%	8.00%	<= 7.50%	✖ Failed
(r) Highest Single S&P Industry Category	20,202,001.86	251,191,881.04	7.80%	8.00%	<= 15.00%	✔ Passed

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
(r) 2nd Highest Single S&P Industry Category	17,381,032.00	251,191,881.04	6.40%	6.90%	<= 12.00%	✔ Passed
(r) 4th Highest S&P Industry	14,000,000.00	251,191,881.04	5.10%	5.60%	<= 10.00%	✔ Passed
(s) Highest Single Obligor of Senior Secured Loans and Senior Secured Bonds	5,000,000.00	251,191,881.04	2.00%	2.00%	<= 3.00%	✔ Passed
(s) 4th Highest Single Obligor of Senior Secured Loans and Senior Secured Bonds	5,000,000.00	251,191,881.04	1.80%	2.00%	<= 2.50%	✔ Passed
(t) Highest Single Obligor - Unsecured Senior Obligations, Second Lien, Mezzanine Obligations and High Yield Bonds	3,730,000.00	251,191,881.04	1.40%	1.50%	<= 1.50%	✔ Passed
(u) Highest Single Obligor	5,500,000.00	251,191,881.04	2.40%	2.20%	<= 3.00%	✔ Passed
(u) 4th Highest Single Obligor	5,000,000.00	251,191,881.04	1.80%	2.00%	<= 2.50%	✔ Passed
(v) Top 10 Obligors	46,250,000.00	251,191,881.04	17.30%	18.40%	<= 20.00%	✔ Passed
(w) Participations	0.00	251,191,881.04	0.00%	0.00%	<= 5.00%	✔ Passed
(y) Cov-Lite Loans	0.00	251,191,881.04	0.00%	0.00%	<= 30.00%	✔ Passed
(z) Non-Broadly Syndicated Loans to Portfolio Companies;	0.00	251,191,881.04	0.00%	0.00%	<= 5.00%	✔ Passed
(aa) Total Potential Indebtedness between 200 and 250 million	0.00	251,191,881.04	0.00%	0.00%	<= 5.00%	✔ Passed
(bb) Bridge Loans	0.00	251,191,881.04	0.00%	0.00%	<= 2.50%	✔ Passed
(cc) Restricted Step-Up Coupon Securities	0.00	251,191,881.04	0.00%	0.00%	<= 10.00%	✔ Passed
Counterparty						
(x) S&P Aggregate Third Party Credit Exposure Rated AAA or lower	0.00	250,050,621.04	0.00%	0.00%	<= 20.00%	✔ Passed
(x) S&P Aggregate Third Party Credit Exposure Rated AA+ or lower	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) S&P Aggregate Third Party Credit Exposure Rated AA or lower	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) S&P Aggregate Third Party Credit Exposure Rated AA- or below	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) S&P Aggregate Third Party Credit Exposure Rated A+ or lower	0.00	250,050,621.04	0.00%	0.00%	<= 5.00%	✔ Passed
(x) S&P Aggregate Third Party Credit Exposure Rated A or lower	0.00	250,050,621.04	0.00%	0.00%	<= 5.00%	✔ Passed
(x) S&P Aggregate Third Party Credit Exposure Rated A- or below	0.00	250,050,621.04	0.00%	0.00%	<= 0.00%	✔ Passed
(x) S&P Individual Third Party Credit Exposure Rated AAA	0.00	250,050,621.04	0.00%	0.00%	<= 20.00%	✔ Passed
(x) S&P Individual Third Party Credit Exposure Rated AA+	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) S&P Individual Third Party Credit Exposure Rated AA	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) S&P Individual Third Party Credit Exposure Rated AA-	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) S&P Individual Third Party Credit Exposure Rated A+	0.00	250,050,621.04	0.00%	0.00%	<= 5.00%	✔ Passed
(x) S&P Individual Third Party Credit Exposure Rated A	0.00	250,050,621.04	0.00%	0.00%	<= 5.00%	✔ Passed
(x) S&P Individual Third Party Credit Exposure Rated A- or below	0.00	250,050,621.04	0.00%	0.00%	<= 0.00%	✔ Passed
(x) Fitch Aggregate Third Party Credit Exposure Rated AAA or Lower	0.00	250,050,621.04	0.00%	0.00%	<= 20.00%	✔ Passed
(x) Fitch Aggregate Third Party Credit Exposure Rated AA+ or Lower	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) Fitch Aggregate Third Party Credit Exposure Rated AA or Lower	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) Fitch Aggregate Third Party Credit Exposure Rated AA- or Lower	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) Fitch Aggregate Third Party Credit Exposure Rated A+ or Lower	0.00	250,050,621.04	0.00%	0.00%	<= 5.00%	✔ Passed
(x) Fitch Aggregate Third Party Credit Exposure Rated A or Lower	0.00	250,050,621.04	0.00%	0.00%	<= 5.00%	✔ Passed
(x) Fitch Aggregate Third Party Credit Exposure Rated A- or Lower	0.00	250,050,621.04	0.00%	0.00%	<= 0.00%	✔ Passed
(x) Fitch Individual Third Party Credit Exposure Rated AAA	0.00	250,050,621.04	0.00%	0.00%	<= 20.00%	✔ Passed
(x) Fitch Individual Third Party Credit Exposure Rated AA+	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) Fitch Individual Third Party Credit Exposure Rated AA	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) Fitch Individual Third Party Credit Exposure Rated AA-	0.00	250,050,621.04	0.00%	0.00%	<= 10.00%	✔ Passed
(x) Fitch Individual Third Party Credit Exposure Rated A+	0.00	250,050,621.04	0.00%	0.00%	<= 5.00%	✔ Passed

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
(x) Fitch Individual Third Party Credit Exposure Rated A	0.00	250,050,621.04	0.00%	0.00%	<= 5.00%	✔ Passed
(x) Fitch Individual Third Party Credit Exposure Rated A- or Lower	0.00	250,050,621.04	0.00%	0.00%	<= 0.00%	✔ Passed
Other						
(a) APB of Extended Workout Obligations	0.00	355,000,000.00	0.00%	0.00%	<= 2.00%	✔ Passed
(b) APB of Workout Obligations acquired with Principal Proceeds	0.00	355,000,000.00	0.00%	0.00%	<= 3.25%	✔ Passed
(c) Cumulative Principal Balance of Workout Obligations acquired with Principal Proceeds on or after Issue Date	0.00	355,000,000.00	0.00%	0.00%	<= 5.00%	✔ Passed
(d) APB of Workout Obligations acquired with Principal/Interest Proceeds on or after Issue Date	0.00	355,000,000.00	0.00%	0.00%	<= 10.00%	✔ Passed
Maturity Amendment and Credit Amendment	0.00	355,000,000.00	0.00%	0.00%	<= 5.00%	✔ Passed
S&P Weighted Average Recovery Rate - Class A Notes	33.50		33.60%	33.50%	N/A	● N/A
Minimum WAS excl floor incl Agg Exc Funded Spread			3.87	3.87	N/A	● N/A
Minimum WAS excl floor excl Agg Exc Funded Spread			3.87	3.87	N/A	● N/A
Minimum WAS incl floor excl Agg Exc Funded Spread			3.87	3.87	N/A	● N/A
Weighted Average Coupon Adjustment Percentage	0.05		0.04	0.05	N/A	● N/A
Weighted Average Coupon	4.46		4.43	4.46	N/A	● N/A
Effective Date Report : ACB > Target Par Amount	250,650,621.04		272,028,700.43	250,650,621.04	N/A	● N/A
Effective Date Report : APB > Target Par Amount	233,275,890.59		248,049,977.20	233,275,890.59	N/A	● N/A
Longdated Test	0.00	252,050,621.04	0.00%	0.00%	N/A	● 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)
Cash Collateral Account					
CVC CORDATUS LOAN FUND XXIV COLLATERAL ENHANCE ACCOUNT	EUR	0.00	0.00	0.00	0.00
Cash Collateral Account Subtotal:				0.00	0.00
Collection Account					
CVC CORDATUS LOAN FUND XXIV DAC CUSTODY - EUR	EUR	0.00	0.00	0.00	0.00
CVC CORDATUS LOAN FUND XXIV PROFIT CASH	EUR	2,937.00	2,937.00	2,937.00	2,937.00
Collection Account Subtotal:				2,937.00	2,937.00
Interest Funding Account					
CVC CORDATUS LOAN FUND XXIV DAC INTEREST - EUR	EUR	1,455,067.85	1,455,067.85	1,455,067.85	1,455,067.85
CVC CORDATUS LOAN FUND XXIV DAC INTEREST - GBP	GBP	0.03	0.03	0.03	0.03
CVC CORDATUS LOAN FUND XXIV DAC INTEREST - USD	USD	0.15	0.15	0.13	0.13
CVC CORDATUS LOAN FUND XXIV EUR INTEREST ACCOUNT STIF ACCOUNT EUR	EUR	0.00	0.00	0.00	0.00
CVC CORDATUS LOAN FUND XXIV INTEREST SMOOTHING ACCOUNT	EUR	0.00	0.00	0.00	0.00
Interest Funding Account Subtotal:				1,455,068.01	1,455,068.01
Payment Account					
CVC CORDATUS LOAN FUND XXIV 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 XXIV DAC PRINCIPAL - EUR	EUR	17,374,707.05	15,872,495.80	17,374,707.05	15,872,495.80
CVC CORDATUS LOAN FUND XXIV DAC PRINCIPAL - GBP	GBP	0.00	0.00	0.00	0.00
CVC CORDATUS LOAN FUND XXIV DAC PRINCIPAL - USD	USD	27.66	27.66	23.40	23.40
CVC CORDATUS LOAN FUND XXIV EUR PRINCIPAL ACCOUNT STIF ACCOUNT EUR	EUR	0.00	0.00	0.00	0.00
CVC CORDATUS LOAN FUND XXIV UNFUNDED REVOLVER	EUR	0.00	0.00	0.00	0.00
CVC CORDATUS LOAN FUND XXIV UNUSED PROCEEDS ACCOUNT	EUR	0.00	0.00	0.00	0.00
CVC CORDATUS LOAN FUND XXIV UNUSED PROCEEDS STIF ACCOUNT EUR	EUR	0.00	0.00	0.00	0.00
Principal Funding Account Subtotal:				17,374,730.45	15,872,519.20
Reserve Account					
CVC CORDATUS LOAN FUND XXIV EUR EXPENSE RESERVE ACCOUNT STIF ACCOUNT EUR	EUR	0.00	0.00	0.00	0.00
CVC CORDATUS LOAN FUND XXIV EUR INTEREST RESERVE ACCOUNT STIF ACCOUNT EUR	EUR	0.00	0.00	0.00	0.00
CVC CORDATUS LOAN FUND XXIV EXPENSE RESERVE ACCOUNT	EUR	44,338.39	44,338.39	44,338.39	44,338.39
CVC CORDATUS LOAN FUND XXIV INTEREST RES ACCOUNT	EUR	0.00	0.00	0.00	0.00
Reserve Account Subtotal:				44,338.39	44,338.39
Total:				18,877,073.85	17,374,862.60

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Loan								
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Term Loan	99.8330	1,381,032.00	1,381,032.00	0.00	Senior Secured	30-Sep-2028
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	LX264917	Term Loan	100.2810	1,000,000.00	1,000,000.00	0.00	Senior Secured	21-May-2031
Altice France SA - New Euro B14 Term Loan	LX271804	Term Loan	100.7970	1,488,942.48	1,488,942.48	0.00	Senior Secured	31-May-2031
Ammega Group BV - 2023 Facility B2	LX213528	Term Loan	84.6810	1,768,625.94	1,768,625.94	0.00	Senior Secured	30-Dec-2028
Ammega Group BV - Facility B3 Loan	LX239654	Term Loan	84.5360	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Dec-2028
Asterix Holdco GMBH - Term Loan B3	LX270581	Term Loan	100.5000	2,800,000.00	2,800,000.00	0.00	Senior Secured	29-Mar-2032
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Term Loan	99.6880	5,000,000.00	5,000,000.00	0.00	Senior Secured	28-Feb-2029
Barentz Bidco BV - Facility B3 (EUR)	LX258723	Term Loan	97.3960	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	95.1960	1,928,949.22	1,928,949.22	0.00	Senior Secured	30-Jul-2031
BME Group Holding BV - Facility B2	LX217355	Term Loan	83.7420	4,750,000.00	4,750,000.00	0.00	Senior Secured	31-Dec-2029
Bock Capital Bidco BV - Term Loan	LX194536	Term Loan	98.4000	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-Jun-2028
Boluda Towage - FACILITY B3	LX228682	Term Loan	100.3660	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Jan-2030
Breitling Financing S.A R.L. - Term Loan B	LX199187	Term Loan	85.6830	4,000,000.00	4,000,000.00	0.00	Senior Secured	25-Oct-2028
Broom Holdings Bidco Limited - Facility B	LX278029	Term Loan	99.6560	1,990,000.00	1,990,000.00	0.00	Senior Secured	25-Aug-2031
CDR Firefly Bidco Plc - TI	LX259865	Term Loan	100.3480	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Apr-2029
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	Term Loan	99.9330	2,000,000.00	2,000,000.00	0.00	Senior Secured	22-Feb-2029
Circet Europe - Senior Facility B	LX196125	Term Loan	100.1560	2,000,000.00	2,000,000.00	0.00	Senior Secured	13-Oct-2028
Cobalt Bidco - Repriced Facility B Loan	LX195644	Term Loan	57.0630	2,000,000.00	2,000,000.00	0.00	Senior Secured	26-Nov-2027
Concorde Lux - 2025 TLB	LX259411	Term Loan	88.9290	1,000,000.00	1,000,000.00	0.00	Senior Secured	01-Mar-2030
CTEC III GmbH - Facility B	LX202118	Term Loan	99.7050	4,000,000.00	4,000,000.00	0.00	Senior Secured	16-Mar-2029
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Term Loan	73.0630	5,000,000.00	5,000,000.00	0.00	Senior Secured	29-Jun-2029
Curium Bidco Sarl - Facility Term Loan B 2025	LX267138	Term Loan	100.6880	1,000,000.00	1,000,000.00	0.00	Senior Secured	04-Aug-2031
EG America LLC - New facility B3(EUR)	LX266644	Term Loan	99.9480	1,018,950.84	1,018,950.84	0.00	Senior Secured	07-Feb-2028
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	Term Loan	100.0470	1,000,000.00	1,000,000.00	0.00	Senior Secured	06-Jul-2029
Elsan SAS - Term Loan B6	LX259867	Term Loan	93.4200	4,000,000.00	4,000,000.00	0.00	Senior Secured	16-Jun-2031
Elvis UK Holdco Ltd - Facility B5	LX266265	Term Loan	100.3880	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Oct-2031
Foncia Management - Facility B Loan	LX193463	Term Loan	83.8000	1,000,000.00	1,000,000.00	0.00	Senior Secured	27-Mar-2028
Foncia Management - Term Loan B Add-On	LX209469	Term Loan	84.5630	1,000,000.00	1,000,000.00	0.00	Senior Secured	27-Mar-2028
Home VI - Tlb	LX266909	Term Loan	99.3750	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Oct-2029
IGT Holding IV AB - Facility Term B	LX193483	Term Loan	97.7500	2,500,000.00	2,500,000.00	0.00	Senior Secured	31-Mar-2028
INDICOR LLC - (EUR) Term Loan B	LX283707	Term Loan	100.5630	975,224.12	975,224.12	0.00	Senior Secured	22-Nov-2029
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	Term Loan	80.7500	2,000,000.00	2,000,000.00	0.00	Senior Secured	23-Jun-2031
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	Term Loan	100.0830	3,000,000.00	3,000,000.00	0.00	Senior Secured	06-Jul-2031
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	Term Loan	99.9750	770,946.62	770,946.62	0.00	Senior Secured	02-Nov-2028
IVC Acquisition Ltd - Facility B11	LX257767	Term Loan	99.3190	4,000,000.00	4,000,000.00	0.00	Senior Secured	12-Dec-2028
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	Term Loan	100.3130	2,754,040.00	2,754,040.00	0.00	Senior Secured	25-Apr-2029
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	Term Loan	100.0680	2,000,000.00	2,000,000.00	0.00	Senior Secured	21-Jan-2030
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	Term Loan	99.9280	500,000.00	500,000.00	0.00	Senior Secured	25-Mar-2031
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	Term Loan	100.6000	5,000,000.00	5,000,000.00	0.00	Senior Secured	30-Apr-2031
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Term Loan	99.6390	1,000,000.00	1,000,000.00	0.00	Senior Secured	09-Mar-2028

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Mcafee Corp - Term Loan B 3 Eur	LX233937	Term Loan	90.5420	3,873,475.42	3,873,475.42	0.00	Senior Secured	01-Mar-2029
Meuse Finco - facility B2	LX265594	Term Loan	100.4170	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Jul-2030
Neptune Bidco Sarl - Facility B3	LX270949	Term Loan	100.2610	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Feb-2030
Neuraxpharm Arzneimittel GMBH - TI	LX266394	Term Loan	100.4630	4,000,000.00	4,000,000.00	0.00	Senior Secured	16-Dec-2030
Nidda Healthcare Holding Gmbh - Term Loan B4	LX277790	Term Loan	100.1090	2,000,000.00	2,000,000.00	0.00	Senior Secured	09-Dec-2032
Nobel Bidco BV - Term Loan	LX195412	Term Loan	99.9770	1,952,380.96	1,952,380.96	0.00	Senior Secured	01-Sep-2028
Node Acquico GMBH - Term Loan	LX267053	Term Loan	100.1250	1,000,000.00	1,000,000.00	0.00	Senior Secured	08-Dec-2032
Odido Holding Bv - Term Facility B2	LX259293	Term Loan	99.9660	1,267,813.00	1,267,813.00	0.00	Senior Secured	30-Mar-2029
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	Term Loan	99.2190	1,500,000.00	1,500,000.00	0.00	Senior Secured	20-Jun-2031
Optimus Bidco SAS - Term Loan	LX213580	Term Loan	87.0140	1,250,000.00	1,250,000.00	0.00	Senior Secured	31-Dec-2028
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Term Loan	83.6590	1,000,000.00	1,000,000.00	0.00	Senior Secured	01-Nov-2028
Paysafe Group Holdings II Limited - Facility B2	LX195448	Term Loan	94.5360	2,937,224.67	2,937,224.67	0.00	Senior Secured	28-Jun-2028
Peer Holding III BV - Facility B7B	LX271390	Term Loan	100.1790	3,000,000.00	3,000,000.00	0.00	Senior Secured	26-Nov-2031
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	Term Loan	100.3640	2,819,819.82	2,819,819.82	0.00	Senior Secured	12-Jul-2029
Pharmanovia Bidco Limited - Incremental B-2 Facility	LX234519	Term Loan	56.8750	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Feb-2030
Pimente Investissement - Term Loan	LX200813	Term Loan	100.5000	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Dec-2028
Platform Bidco Limited - FACILITY B (EUR)	LX195825	Term Loan	99.7810	1,000,000.00	1,000,000.00	0.00	Senior Secured	29-Sep-2028
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	Term Loan	100.2860	2,092,000.00	2,092,000.00	0.00	Senior Secured	30-Dec-2028
Precise Bidco BV - Facility B6 Term Loan	LX257766	Term Loan	95.9130	900,000.00	900,000.00	0.00	Senior Secured	15-Nov-2030
Rainbow Finco S. A R.L. - Term Loan B	LX202335	Term Loan	100.4320	2,000,000.00	2,000,000.00	0.00	Senior Secured	23-Feb-2029
Roar BidCo AB - Facility B Loan	LX193550	Term Loan	99.5970	3,000,000.00	3,000,000.00	0.00	Senior Secured	17-Feb-2028
Rodenstock GmbH - First Lien Term Loan	LX194401	Term Loan	91.2500	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	93.5380	4,016,502.86	4,000,000.00	0.00	Senior Secured	31-Jan-2029
Root Bidco Sarl - Facility B4	LX273518	Term Loan	98.5800	3,000,000.00	3,000,000.00	0.00	Senior Secured	27-Sep-2030
Sam Bidco - (Eur) Term Loan B	LX225334	Term Loan	100.1250	2,000,000.00	2,000,000.00	0.00	Senior Secured	13-Dec-2027
Sigma Holdco BV - Facility B13	LX259040	Term Loan	97.6570	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Dec-2027
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	Term Loan	100.2980	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Jul-2028
Stage Entertainment B V - Tlb	LX250399	Term Loan	96.2080	2,954,650.35	2,954,650.35	0.00	Senior Secured	02-Jun-2029
Tackle Sarl - Fcaility B2	LX258696	Term Loan	99.9110	1,177,049.18	1,177,049.18	0.00	Senior Secured	22-May-2028
Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	Term Loan	95.5310	4,000,000.00	4,000,000.00	0.00	Senior Secured	30-Sep-2029
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	Term Loan	100.3250	2,750,000.00	2,750,000.00	0.00	Senior Secured	15-Jul-2032
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	Term Loan	99.3130	1,000,000.00	1,000,000.00	0.00	Senior Secured	18-Jun-2029
THG Operations Holding Limited - EUR Facility B2	LX260822	Term Loan	97.6250	3,000,000.00	3,000,000.00	0.00	Senior Secured	10-Dec-2029
Timber Servicios Empresariales SA - Facility B	LX202736	Term Loan	95.5230	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Mar-2029
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	Term Loan	100.2500	2,500,000.00	2,500,000.00	0.00	Senior Secured	30-Apr-2030
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Term Loan	99.0000	3,000,000.00	3,000,000.00	0.00	Senior Secured	15-Jul-2029
Vivalto Sante Investissement - Term Loan B	LX265587	Term Loan	98.8330	3,000,000.00	3,000,000.00	0.00	Senior Secured	21-Jul-2031
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	Term Loan	99.3650	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Jan-2033
Windsor Holdings III LLC - Term Loan B	LX259144	Term Loan	99.5500	2,000,000.01	2,000,000.01	0.00	Senior Secured	01-Aug-2030
Winterfell Financing Sarl - Facility B Loan	LX192684	Term Loan	86.3750	2,000,000.00	2,000,000.00	0.00	Senior Secured	04-May-2028
Winterfell Financing Sarl - Term Loan	LX211609	Term Loan	87.6250	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	97.3590	627,187.53	626,395.50	0.00	Senior Secured	11-Mar-2030

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
ZF Invest - Tlb	LX263938	Term Loan	100.1980	5,000,000.00	5,000,000.00	0.00	Senior Secured	12-Jul-2031
Loan Subtotal:				185,244,815.02	185,227,520.13	0.00		
Bond								
Altice Financing SA - 4.25 15Aug29	XS2373430425		71.7346	4,500,000.00	4,500,000.00	0.00	Senior Secured	15-Aug-2029
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440		25.3271	1,000,000.00	1,000,000.00	0.00	Senior Unsecured	15-Jan-2028
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.375 1 Dflt	XS3161792828		96.5356	762,195.79	762,195.79	0.00	Senior Secured	15-Apr-2032
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346		82.1451	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		100.5481	2,500,000.00	2,500,000.00	0.00	Senior Secured	15-Oct-2028
CAB - Cab Selas 3.375 01Feb28	XS2294186965		98.0618	1,001,000.00	1,001,000.00	0.00	Senior Secured	01-Feb-2028
Cedacri Mergeco Spa - Cedacri Spa 7.484 15May28 Frn	XS2622212707		99.7968	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-May-2028
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851		86.1009	1,844,278.00	1,844,278.00	0.00	Senior Secured	15-Oct-2029
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556		97.9316	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Jun-2028
Irca Spa - Irca Spa 5.85 15Dec29 Frn	XS2947181769		100.1744	500,000.00	500,000.00	0.00	Senior Secured	15-Dec-2029
Loarre Invest SARL - Loarre Investment 6.984 15May29 Frn	XS2483511957		101.6875	1,611,428.58	1,611,428.58	0.00	Senior Secured	15-May-2029
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470		102.4754	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-May-2029
Lorca Telecom Bondco - Lorca Telecom Bondco SA 4.0 18Sep27	XS2240463674		100.0132	74,468.09	74,468.09	0.00	Senior Secured	18-Sep-2027
Loxam SAS - Fixed Bond	XS2401886788		99.9016	2,500,000.00	2,500,000.00	0.00	Senior Secured	15-Feb-2027
Motion Bondco Dac - Motion Bondco Dac 4.5 15Nov27	XS2064643484		93.2108	3,730,000.00	3,730,000.00	0.00	Senior Unsecured	15-Nov-2027
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516		98.6222	1,875,000.00	1,875,000.00	0.00	Senior Secured	15-Jun-2028
Odido Group Holding B.V. - 5.5 15Jan30	XS2417092132		100.8202	1,000,000.00	1,000,000.00	0.00	Senior Unsecured	15-Jan-2030
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932		93.2438	2,000,000.00	2,000,000.00	0.00	Senior Unsecured	01-Oct-2029
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078		99.9980	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Oct-2028
PCF GmbH - Float - 04/2026	XS2333302052		48.6368	353,500.00	350,000.00	0.00	Senior Secured	15-Apr-2029
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330		100.4413	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Oct-2028
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749		99.7990	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Jan-2028
Styrolution - 2.25 16Jan27	XS2108560306		97.5648	1,200,000.00	1,200,000.00	0.00	Senior Secured	16-Jan-2027
Verisure Holding AB - Verisure Holding AB 7.125 01Feb28	XS2581647091		101.9281	1,500,000.00	1,500,000.00	0.00	Senior Secured	01-Feb-2028
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450		99.9321	1,750,000.00	1,750,000.00	0.00	Senior Unsecured	15-Feb-2029
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876		93.9719	2,750,000.00	2,750,000.00	0.00	Senior Secured	31-Jan-2031
WP/AP Telecom Holdings - 3.75 15 Jan 2029	XS2417090789		100.0871	500,000.00	500,000.00	0.00	Senior Secured	15-Jan-2029
ZF Finance Europe BV - Zf Finance GMBH 2.0 06May27	XS2338564870		98.4547	2,000,000.00	2,000,000.00	0.00	Senior Unsecured	06-May-2027
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132		87.5656	1,500,000.00	1,500,000.00	0.00	Senior Unsecured	28-Feb-2030
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418		91.4420	3,000,000.00	3,000,000.00	0.00	Senior Secured	21-Oct-2028
Bond Subtotal:				49,451,870.46	49,448,370.46	0.00		
Total:				234,696,685.48	234,675,890.59	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 Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	EUR	1,381,032.00	-	-	-	First Lien	2.65 Germany
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	LX264917	EUR	1,000,000.00	-	-	-	First Lien	5.29 Luxembourg
Altice France SA - New Euro B14 Term Loan	LX271804	EUR	1,488,942.48	-	-	-	First Lien	5.18 France
Ammega Group BV - 2023 Facility B2	LX213528	EUR	1,768,625.94	-	-	-	First Lien	2.90 Netherlands
Ammega Group BV - Facility B3 Loan	LX239654	EUR	1,000,000.00	-	-	-	First Lien	2.90 Netherlands
Asterix Holdco GMBH - Term Loan B3	LX270581	EUR	2,800,000.00	-	-	-	First Lien	6.15 Germany
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	EUR	5,000,000.00	-	-	-	First Lien	3.06 Denmark
Barentz Bidco BV - Facility B3 (EUR)	LX258723	EUR	2,000,000.00	-	-	-	First Lien	5.07 Netherlands
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	EUR	1,928,949.22	-	-	-	First Lien	5.33 United States
BME Group Holding BV - Facility B2	LX217355	EUR	4,750,000.00	-	-	-	First Lien	3.90 Netherlands
Bock Capital Bidco BV - Term Loan	LX194536	EUR	3,000,000.00	-	-	-	First Lien	2.39 Netherlands
Boluda Towage - FACILITY B3	LX228682	EUR	2,000,000.00	-	-	-	First Lien	3.99 Spain
Breitling Financing S.A R.L. - Term Loan B	LX199187	EUR	4,000,000.00	-	-	-	First Lien	2.72 Switzerland
Broom Holdings Bidco Limited - Facility B	LX278029	EUR	1,990,000.00	-	-	-	First Lien	5.55 Ireland
CDR Firefly Bidco Plc - TI	LX259865	EUR	1,000,000.00	-	-	-	First Lien	3.23 United Kingdom
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	EUR	2,000,000.00	-	-	-	First Lien	3.05 Germany
Circet Europe - Senior Facility B	LX196125	EUR	2,000,000.00	-	-	-	First Lien	2.68 France
Cobalt Bidco - Repriced Facility B Loan	LX195644	EUR	2,000,000.00	-	-	-	First Lien	1.80 France
Concorde Lux - 2025 TLB	LX259411	EUR	1,000,000.00	-	-	-	First Lien	4.07 United Kingdom
CTEC III GmbH - Facility B	LX202118	EUR	4,000,000.00	-	-	-	First Lien	3.11 Germany
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	EUR	5,000,000.00	-	-	-	First Lien	3.39 Netherlands
Curium Bidco Sarl - Facility Term Loan B 2025	LX267138	EUR	1,000,000.00	-	-	-	First Lien	5.49 Luxembourg
EG America LLC - New facility B3(EUR)	LX266644	EUR	1,018,950.84	-	-	-	First Lien	1.98 United Kingdom
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	EUR	1,000,000.00	-	-	-	First Lien	3.41 United Kingdom
Elsan SAS - Term Loan B6	LX259867	EUR	4,000,000.00	-	-	-	First Lien	5.36 France
Elvis UK Holdco Ltd - Facility B5	LX266265	EUR	2,000,000.00	-	-	-	First Lien	5.73 United Kingdom
Foncia Management - Facility B Loan	LX193463	EUR	1,000,000.00	-	-	-	First Lien	2.14 France
Foncia Management - Term Loan B Add-On	LX209469	EUR	1,000,000.00	-	-	-	First Lien	2.14 France
Home VI - Tlb	LX266909	EUR	3,000,000.00	-	-	-	First Lien	3.73 France
IGT Holding IV AB - Facility Term B	LX193483	EUR	2,500,000.00	-	-	-	First Lien	2.15 Sweden
INDICOR LLC - (EUR) Term Loan B	LX283707	EUR	975,224.12	-	-	-	First Lien	3.79 United States
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	EUR	2,000,000.00	-	-	-	First Lien	5.38 United Kingdom
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	EUR	3,000,000.00	-	-	-	First Lien	5.41 United Kingdom
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	EUR	770,946.62	-	-	-	First Lien	2.74 Austria
IVC Acquisition Ltd - Facility B11	LX257767	EUR	4,000,000.00	-	-	-	First Lien	2.85 United Kingdom
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	EUR	2,754,040.00	-	-	-	First Lien	3.22 United Kingdom
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	EUR	2,000,000.00	-	-	-	First Lien	3.96 United Kingdom
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	EUR	500,000.00	-	-	-	First Lien	5.13 United Kingdom
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	EUR	5,000,000.00	-	-	-	First Lien	5.23 Germany
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	EUR	1,000,000.00	-	-	-	First Lien	2.09 Netherlands

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
Mcafee Corp - Term Loan B 3 Eur	LX233937	EUR	3,873,475.42	-	-	-	First Lien	3.02 United States
Meuse Finco - facility B2	LX265594	EUR	3,000,000.00	-	-	-	First Lien	4.48 Belgium
Neptune Bidco Sarl - Facility B3	LX270949	EUR	1,000,000.00	-	-	-	First Lien	4.06 Luxembourg
Neuraxpharm Arzneimittel GMBH - TI	LX266394	EUR	4,000,000.00	-	-	-	First Lien	4.86 Germany
Nidda Healthcare Holding Gmbh - Term Loan B4	LX277790	EUR	2,000,000.00	-	-	-	First Lien	6.84 Germany
Nobel Bidco BV - Term Loan	LX195412	EUR	1,952,380.96	-	-	-	First Lien	2.57 Netherlands
Node Acquico GMBH - Term Loan	LX267053	EUR	1,000,000.00	-	-	-	First Lien	6.84 Germany
Odido Holding Bv - Term Facility B2	LX259293	EUR	1,267,813.00	-	-	-	First Lien	3.15 Netherlands
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	EUR	1,500,000.00	-	-	-	First Lien	5.37 United States
Optimus Bidco SAS - Term Loan	LX213580	EUR	1,250,000.00	-	-	-	First Lien	2.90 France
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	EUR	1,000,000.00	-	-	-	First Lien	2.74 United Kingdom
Paysafe Group Holdings II Limited - Facility B2	LX195448	EUR	2,937,224.67	-	-	-	First Lien	2.39 United Kingdom
Peer Holding III BV - Facility B7B	LX271390	EUR	3,000,000.00	-	-	-	First Lien	5.81 Netherlands
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	EUR	2,819,819.82	-	-	-	First Lien	3.43 Netherlands
Pharmanovia Bidco Limited - Incremental B-2 Facility	LX234519	EUR	1,000,000.00	-	-	-	First Lien	4.06 United Kingdom
Pimente Investissement - Term Loan	LX200813	EUR	2,000,000.00	-	-	-	First Lien	2.90 France
Platform Bidco Limited - FACILITY B (EUR)	LX195825	EUR	1,000,000.00	-	-	-	First Lien	2.65 United Kingdom
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	EUR	2,092,000.00	-	-	-	First Lien	2.90 Luxembourg
Precise Bidco BV - Facility B6 Term Loan	LX257766	EUR	900,000.00	-	-	-	First Lien	4.78 Netherlands
Rainbow Finco S. A R.L. - Term Loan B	LX202335	EUR	2,000,000.00	-	-	-	First Lien	3.05 United Kingdom
Roar BidCo AB - Facility B Loan	LX193550	EUR	3,000,000.00	-	-	-	First Lien	2.03 Sweden
Rodenstock GmbH - First Lien Term Loan	LX194401	EUR	2,000,000.00	-	-	-	First Lien	2.39 Germany
Roehm Holding GMBH - New Term Loan B-1	LX228988	EUR	4,000,000.00	-	-	-	First Lien	2.99 Germany
Root Bidco Sarl - Facility B4	LX273518	EUR	3,000,000.00	-	-	-	First Lien	4.64 Luxembourg
Sam Bidco - (Eur) Term Loan B	LX225334	EUR	2,000,000.00	-	-	-	First Lien	1.85 France
Sigma Holdco BV - Facility B13	LX259040	EUR	2,000,000.00	-	-	-	First Lien	1.90 Netherlands
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	EUR	1,000,000.00	-	-	-	First Lien	2.47 France
Stage Entertainment B V - TIb	LX250399	EUR	2,954,650.35	-	-	-	First Lien	3.32 Netherlands
Tackle Sarl - Fcaility B2	LX258696	EUR	1,177,049.18	-	-	-	First Lien	2.29 Luxembourg
Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	EUR	4,000,000.00	-	-	-	First Lien	3.65 Luxembourg
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	EUR	2,750,000.00	-	-	-	First Lien	6.44 Germany
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	EUR	1,000,000.00	-	-	-	First Lien	3.31 United States
THG Operations Holding Limited - EUR Facility B2	LX260822	EUR	3,000,000.00	-	-	-	First Lien	3.84 United Kingdom
Timber Servicios Empresariales SA - Facility B	LX202736	EUR	3,000,000.00	-	-	-	First Lien	3.15 Spain
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	EUR	2,500,000.00	-	-	-	First Lien	4.23 Germany
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	EUR	3,000,000.00	-	-	-	First Lien	3.44 Ireland
Vivalto Sante Investissement - Term Loan B	LX265587	EUR	3,000,000.00	-	-	-	First Lien	5.45 France
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	EUR	1,000,000.00	-	-	-	First Lien	6.99 United Kingdom
Windsor Holdings III LLC - Term Loan B	LX259144	EUR	2,000,000.01	-	-	-	First Lien	4.48 United States
Winterfell Financing Sarl - Facility B Loan	LX192684	EUR	2,000,000.00	-	-	-	First Lien	2.24 Denmark
Winterfell Financing Sarl - Term Loan	LX211609	EUR	2,000,000.00	-	-	-	First Lien	2.24 Denmark
Zayo Group Holdings Inc - Initial Euro Term Loan	LX270666	EUR	626,395.50	-	-	-	First Lien	4.09 United States

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
ZF Invest - Tib	LX263938	EUR	5,000,000.00	-	-	-	First Lien	5.43 France
Loan SubTotal:			185,227,520.13					
Bond								
Altice Financing SA - 4.25 15Aug29	XS2373430425	EUR	4,500,000.00	-	-	-		3.52 Luxembourg
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	EUR	1,000,000.00	-	-	-		1.94 Luxembourg
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.375 1 Dflt	XS3161792828	EUR	762,195.79	-	-	-		6.19 France
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	EUR	2,000,000.00	-	-	-		3.82 United Kingdom
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	EUR	2,500,000.00	-	-	-		2.69 Italy
CAB - Cab Selas 3.375 01Feb28	XS2294186965	EUR	1,001,000.00	-	-	-		1.99 France
Cedacri Mergeco Spa - Cedacri Spa 7.484 15May28 Frn	XS2622212707	EUR	1,000,000.00	-	-	-		2.27 Italy
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851	EUR	1,844,278.00	-	-	-		3.69 United Kingdom
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	EUR	1,000,000.00	-	-	-		2.36 Italy
Irca Spa - Irca Spa 5.85 15Dec29 Frn	XS2947181769	EUR	500,000.00	-	-	-		3.86 Italy
Loarre Invest SARL - Loarre Investment 6.984 15May29 Frn	XS2483511957	EUR	1,611,428.58	-	-	-		3.27 Spain
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470	EUR	2,000,000.00	-	-	-		3.27 Spain
Lorca Telecom Bondco - Lorca Telecom Bondco SA 4.0 18Sep27	XS2240463674	EUR	74,468.09	-	-	-		1.61 United Kingdom
Loxam SAS - Fixed Bond	XS2401886788	EUR	2,500,000.00	-	-	-		1.02 France
Motion Bondco Dac - Motion Bondco Dac 4.5 15Nov27	XS2064643484	EUR	3,730,000.00	-	-	-		1.77 United Kingdom
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	EUR	1,875,000.00	-	-	-		2.36 Netherlands
Odido Group Holding B.V. - 5.5 15Jan30	XS2417092132	EUR	1,000,000.00	-	-	-		3.94 Netherlands
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932	EUR	2,000,000.00	-	-	-		3.65 United States
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078	EUR	2,000,000.00	-	-	-		2.73 Italy
PCF GmbH - Float - 04/2026	XS2333302052	EUR	350,000.00	-	-	-		3.19 Germany
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	EUR	1,000,000.00	-	-	-		2.73 Italy
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	EUR	1,000,000.00	-	-	-		1.94 Italy
Styrolution - 2.25 16Jan27	XS2108560306	EUR	1,200,000.00	-	-	-		0.94 United Kingdom
Verisure Holding AB - Verisure Holding AB 7.125 01Feb28	XS2581647091	EUR	1,500,000.00	-	-	-		1.99 Sweden
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	EUR	1,750,000.00	-	-	-		3.03 Sweden
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	EUR	2,750,000.00	-	-	-		4.99 United Kingdom
WP/AP Telecom Holdings - 3.75 15 Jan 2029	XS2417090789	EUR	500,000.00	-	-	-		2.94 Netherlands
ZF Finance Europe BV - Zf Finance GMBH 2.0 06May27	XS2338564870	EUR	2,000,000.00	-	-	-		1.24 Germany
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	EUR	1,500,000.00	-	-	-		4.06 Netherlands
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	EUR	3,000,000.00	-	-	-		2.71 Italy
Bond SubTotal:			49,448,370.46					
Total:			234,675,890.59					

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Cov-Lite Loan	High Yield Bond	Bridge Loan	Deferring Security	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Swapped Non-Discount	Market Value
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	BBG01LCK6515	Floating	-	-	-	-	-	-	-	-	-	-	-	1,378,725.68
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	LX264917	BBG01VL54XJ8	Floating	-	-	-	-	-	-	-	-	-	-	-	1,002,810.00
Altice Financing SA - 4.25 15Aug29	XS2373430425	BBG0120R3019	Fixed	-	-	-	-	-	-	-	-	-	-	-	1,076,018.25
Altice Financing SA - 4.25 15Aug29	XS2373430425	BBG0120R3019	Fixed	-	-	-	-	-	-	-	-	-	-	-	1,434,691.00
Altice Financing SA - 4.25 15Aug29	XS2373430425	BBG0120R3019	Fixed	-	-	-	-	-	-	-	-	-	-	-	717,345.50
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	BBG00HX57VL5	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	253,270.80
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.375 1 Dflt	XS3161792828	BBG01XFG5V37	Fixed	-	-	-	-	-	-	-	-	-	-	-	735,790.36
Altice France SA - New Euro B14 Term Loan	LX271804	BBG01XQ9HQJ2	Floating	-	-	-	-	-	-	-	-	-	-	-	1,500,809.35
Ammega Group BV - 2023 Facility B2	LX213528	BBG01H7SL570	Floating	-	-	-	-	-	-	-	-	-	-	-	1,497,690.13
Ammega Group BV - Facility B3 Loan	LX239654	BBG01NY6DWH4	Floating	-	-	-	-	-	-	-	-	-	-	-	845,360.00
Asterix Holdco GMBH - Term Loan B3	LX270581	BBG01XH6XWD3	Floating	-	-	-	-	-	-	-	-	-	-	-	1,809,000.00
Asterix Holdco GMBH - Term Loan B3	LX270581	BBG01XH6XWD3	Floating	-	-	-	-	-	-	-	-	-	-	-	1,005,000.00
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Floating	-	-	-	-	-	-	-	-	-	-	-	1,993,760.00
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Floating	-	-	-	-	-	-	-	-	-	-	-	1,993,760.00
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Floating	-	-	-	-	-	-	-	-	-	-	-	996,880.00
Barentz Bidco BV - Facility B3 (EUR)	LX258723	BBG01S4CGYZ6	Floating	-	-	-	-	-	-	-	-	-	-	-	1,947,920.00
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	BBG012T8L4W8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	1,232,176.20
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	BBG012T8L4W8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	410,725.40
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	BBG01RXFSZV7	Floating	-	-	-	-	-	-	-	-	-	-	-	1,836,282.50
BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	Floating	-	-	-	-	-	-	-	-	-	-	-	837,420.00
BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	Floating	-	-	-	-	-	-	-	-	-	-	-	1,674,840.00
BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	Floating	-	-	-	-	-	-	-	-	-	-	-	837,420.00
BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	Floating	-	-	-	-	-	-	-	-	-	-	-	628,065.00
Bock Capital Bidco BV - Term Loan	LX194536	BBG00ZSB32Q1	Floating	-	-	-	-	-	-	-	-	-	-	-	984,000.00
Bock Capital Bidco BV - Term Loan	LX194536	BBG00ZSB32Q1	Floating	-	-	-	-	-	-	-	-	-	-	-	984,000.00
Bock Capital Bidco BV - Term Loan	LX194536	BBG00ZSB32Q1	Floating	-	-	-	-	-	-	-	-	-	-	-	984,000.00
Boluda Towage - FACILITY B3	LX228682	BBG01M1GVK13	Floating	-	-	-	-	-	-	-	-	-	-	-	1,003,660.00
Boluda Towage - FACILITY B3	LX228682	BBG01M1GVK13	Floating	-	-	-	-	-	-	-	-	-	-	-	1,003,660.00
Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	Floating	-	-	-	-	-	-	-	-	-	-	-	856,830.00
Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	Floating	-	-	-	-	-	-	-	-	-	-	-	856,830.00
Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	Floating	-	-	-	-	-	-	-	-	-	-	-	856,830.00
Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	Floating	-	-	-	-	-	-	-	-	-	-	-	856,830.00
Broom Holdings Bidco Limited - Facility B	LX278029	BBG01YV5GC40	Floating	-	-	-	-	-	-	-	-	-	-	-	1,983,154.40

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Cov-Lite Loan	High Yield Bond	Bridge Loan	Deferring Security	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Swapped Non-Discount	Market Value
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	BBG012T8SXX6	Floating	-	-	-	-	-	-	-	-	-	-	-	1,508,221.65
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	BBG012T8SXX6	Floating	-	-	-	-	-	-	-	-	-	-	-	1,005,481.10
CAB - Cab Selas 3.375 01Feb28	XS2294186965	BBG00Z1667H7	Fixed	-	-	-	-	-	-	-	-	-	-	-	981,599.02
CDR Firefly Bidco Plc - TI	LX259865	BBG01SMWM1P8	Floating	-	-	-	-	-	-	-	-	-	-	-	1,003,480.00
Cedacri Mergeco Spa - Cedacri Spa 7.484 15May28 Frn	XS2622212707	BBG01GLCX015	Floating	-	-	-	-	-	-	-	-	-	-	-	997,967.60
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	BBG0155VW9R9	Floating	-	-	-	-	-	-	-	-	-	-	-	1,998,660.00
Circet Europe - Senior Facility B	LX196125	BBG011MOMT03	Floating	-	-	-	-	-	-	-	-	-	-	-	2,003,120.00
Cobalt Bidco - Repriced Facility B Loan	LX195644	BBG011DFJ043	Floating	-	-	-	-	-	-	-	Yes	-	-	-	1,141,260.00
Concorde Lux - 2025 TLB	LX259411	BBG01SCWCVD7	Floating	-	-	-	-	-	-	-	-	-	-	-	889,290.00
CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	Floating	-	-	-	-	-	-	-	-	-	-	-	997,050.00
CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	Floating	-	-	-	-	-	-	-	-	-	-	-	997,050.00
CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	Floating	-	-	-	-	-	-	-	-	-	-	-	997,050.00
CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	Floating	-	-	-	-	-	-	-	-	-	-	-	997,050.00
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851	BBG01X05JJB0	Floating	-	-	-	-	-	-	-	-	-	-	-	1,587,939.03
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	Floating	-	-	-	-	-	-	-	-	-	-	-	1,461,260.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	Floating	-	-	-	-	-	-	-	-	-	-	-	1,095,945.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	Floating	-	-	-	-	-	-	-	-	-	-	-	1,095,945.00
Curium Bidco Sarl - Facility Term Loan B 2025	LX267138	BBG01WBYXWG7	Floating	-	-	-	-	-	-	-	-	-	-	-	1,006,880.00
EG America LLC - New facility B3(EUR)	LX266644	BBG01W3CH7W9	Floating	-	-	-	-	-	-	-	-	-	-	-	1,018,420.99
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	BBG01PNM13H3	Floating	-	-	-	-	-	-	-	-	-	-	-	1,000,470.00
Elsan SAS - Term Loan B6	LX259867	BBG01SMVZ5X8	Floating	-	-	-	-	-	-	-	-	-	-	-	2,802,600.00
Elsan SAS - Term Loan B6	LX259867	BBG01SMVZ5X8	Floating	-	-	-	-	-	-	-	-	-	-	-	934,200.00
Elvis UK Holdco Ltd - Facility B5	LX266265	BBG01VZW3HX4	Floating	-	-	-	-	-	-	-	-	-	-	-	1,003,880.00
Elvis UK Holdco Ltd - Facility B5	LX266265	BBG01VZW3HX4	Floating	-	-	-	-	-	-	-	-	-	-	-	1,003,880.00
Foncia Management - Facility B Loan	LX193463	BBG00ZLHJMM8	Floating	-	-	-	-	-	-	-	-	-	-	-	838,000.00
Foncia Management - Term Loan B Add-On	LX209469	BBG01BJBWT91	Floating	-	-	-	-	-	-	-	-	-	-	-	845,630.00
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	BBG011K0NJ24	Fixed	-	-	-	-	-	-	-	-	-	-	-	979,315.80
Home VI - Tlb	LX266909	BBG01W8TJMR8	Floating	-	-	-	-	-	-	-	-	-	-	-	1,987,500.00
Home VI - Tlb	LX266909	BBG01W8TJMR8	Floating	-	-	-	-	-	-	-	-	-	-	-	993,750.00
IGT Holding IV AB - Facility Term B	LX193483	BBG00ZLH42T1	Floating	-	-	-	-	-	-	-	-	-	-	-	488,750.00
IGT Holding IV AB - Facility Term B	LX193483	BBG00ZLH42T1	Floating	-	-	-	-	-	-	-	-	-	-	-	1,955,000.00
INDICOR LLC - (EUR) Term Loan B	LX283707	BBG01ZVSZ881	Floating	-	-	-	-	-	-	-	-	-	-	-	980,714.63
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	BBG01N2PFB05	Floating	-	-	-	-	-	-	-	-	-	-	-	1,615,000.00
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	BBG01YX0MRM9	Floating	-	-	-	-	-	-	-	-	-	-	-	2,001,660.00

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Cov-Lite Loan	High Yield Bond	Bridge Loan	Deferring Security	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Swapped Non-Discount	Market Value
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	BBG01YX0MRM9	Floating	-	-	-	-	-	-	-	-	-	-	-	1,000,830.00
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	BBG01R34DQM1	Floating	-	-	-	-	-	-	-	-	-	-	-	770,753.88
Irca Spa - Irca Spa 5.85 15Dec29 Frn	XS2947181769	BBG01R0HFV60	Floating	-	-	-	-	-	-	-	-	-	-	-	500,872.15
IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	Floating	-	-	-	-	-	-	-	-	-	-	-	3,972,760.00
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	BBG01VYC7ZB9	Floating	-	-	-	-	-	-	-	-	-	-	-	1,508,747.65
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	BBG01VYC7ZB9	Floating	-	-	-	-	-	-	-	-	-	-	-	1,003,130.00
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	BBG01VYC7ZB9	Floating	-	-	-	-	-	-	-	-	-	-	-	250,782.50
Loarre Invest SARL - Loarre Investment 6.984 15May29 Frn	XS2483511957	BBG0178HB594	Floating	-	-	-	-	-	-	-	-	-	-	-	1,638,621.44
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470	BBG0178HB399	Fixed	-	-	-	-	-	-	-	-	-	-	-	2,049,507.40
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	BBG01SN3Q4M4	Floating	-	-	-	-	-	-	-	-	-	-	-	2,001,360.00
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	BBG01SB8NPY9	Floating	-	-	-	-	-	-	-	-	-	-	-	499,640.00
Lorca Telecom Bondco - Lorca Telecom Bondco SA 4.0 18Sep27	XS2240463674	BBG00XJCF3P0	Fixed	-	-	-	-	-	-	-	-	-	-	-	74,477.94
Loxam SAS - Fixed Bond	XS2401886788	BBG014ZW4854	Fixed	-	-	-	-	-	-	-	-	-	-	-	999,015.60
Loxam SAS - Fixed Bond	XS2401886788	BBG014ZW4854	Fixed	-	-	-	-	-	-	-	-	-	-	-	1,498,523.40
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	BBG01VL4X181	Floating	-	-	-	-	-	-	-	-	-	-	-	3,018,000.00
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	BBG01VL4X181	Floating	-	-	-	-	-	-	-	-	-	-	-	2,012,000.00
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	BBG00Z83G4H3	Floating	-	-	-	-	-	-	-	-	-	-	-	996,390.00
Mcafee Corp - Term Loan B 3 Eur	LX233937	BBG01N07Z5K0	Floating	-	-	-	-	-	-	-	-	-	-	-	1,752,463.05
Mcafee Corp - Term Loan B 3 Eur	LX233937	BBG01N07Z5K0	Floating	-	-	-	-	-	-	-	-	-	-	-	876,231.52
Mcafee Corp - Term Loan B 3 Eur	LX233937	BBG01N07Z5K0	Floating	-	-	-	-	-	-	-	-	-	-	-	878,427.55
Meuse Finco - facility B2	LX265594	BBG01VVGYZFZ1	Floating	-	-	-	-	-	-	-	-	-	-	-	3,012,510.00
Motion Bondco Dac - Motion Bondco Dac 4.5 15Nov27	XS2064643484	BBG00QKDKTY8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	281,496.62
Motion Bondco Dac - Motion Bondco Dac 4.5 15Nov27	XS2064643484	BBG00QKDKTY8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	165,915.22
Motion Bondco Dac - Motion Bondco Dac 4.5 15Nov27	XS2064643484	BBG00QKDKTY8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	932,108.00
Motion Bondco Dac - Motion Bondco Dac 4.5 15Nov27	XS2064643484	BBG00QKDKTY8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	932,108.00
Motion Bondco Dac - Motion Bondco Dac 4.5 15Nov27	XS2064643484	BBG00QKDKTY8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	1,165,135.00
Neptune Bidco Sarl - Facility B3	LX270949	BBG01XK1K9Q1	Floating	-	-	-	-	-	-	-	-	-	-	-	1,002,610.00
Neuraxpharm Arzneimittel GMBH - TI	LX266394	BBG01W0ZM5H6	Floating	-	-	-	-	-	-	-	-	-	-	-	4,018,520.00
Nidda Healthcare Holding GmbH - Term Loan B4	LX277790	BBG01YV3X7T0	Floating	-	-	-	-	-	-	-	-	-	-	-	2,002,180.00
Nobel Bidco BV - Term Loan	LX195412	BBG0109Z1HW7	Floating	-	-	-	-	-	-	-	-	-	-	-	975,965.96
Nobel Bidco BV - Term Loan	LX195412	BBG0109Z1HW7	Floating	-	-	-	-	-	-	-	-	-	-	-	975,965.96
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	BBG011BXM CW5	Fixed	-	-	-	-	-	-	-	-	-	-	-	1,849,166.25
Node Acquico GMBH - Term Loan	LX267053	BBG01W98WQN3	Floating	-	-	-	-	-	-	-	-	-	-	-	1,001,250.00
Odido Group Holding B.V. - 5.5 15Jan30	XS2417092132	BBG013YMPQ38	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	1,008,201.60

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Cov-Lite Loan	High Yield Bond	Bridge Loan	Deferring Security	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Swapped Non-Discount	Market Value
Odido Holding Bv - Term Facility B2	LX259293	BBG01SCDTJM8	Floating	-	-	-	-	-	-	-	-	-	-	-	1,267,381.94
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	BBG01N50MZ64	Floating	-	-	-	-	-	-	-	-	-	-	-	496,095.00
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	BBG01N50MZ64	Floating	-	-	-	-	-	-	-	-	-	-	-	992,190.00
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932	BBG012F617P0	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	466,218.80
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932	BBG012F617P0	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	1,398,656.40
Optimus Bidco SAS - Term Loan	LX213580	BBG01H9WM202	Floating	-	-	-	-	-	-	-	-	-	-	-	1,087,675.00
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078	BBG0132JVV50	Floating	-	-	-	-	-	-	-	-	-	-	-	999,979.50
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078	BBG0132JVV50	Floating	-	-	-	-	-	-	-	-	-	-	-	999,979.50
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	BBG012V0YHW9	Floating	-	-	-	-	-	-	-	-	-	-	-	836,590.00
Paysafe Group Holdings II Limited - Facility B2	LX195448	BBG0118YPV89	Floating	-	-	-	-	-	-	-	-	-	-	-	929,505.73
Paysafe Group Holdings II Limited - Facility B2	LX195448	BBG0118YPV89	Floating	-	-	-	-	-	-	-	-	-	-	-	917,723.26
Paysafe Group Holdings II Limited - Facility B2	LX195448	BBG0118YPV89	Floating	-	-	-	-	-	-	-	-	-	-	-	929,505.73
PCF GmbH - Float - 04/2026	XS2333302052	BBG0100PLN62	Floating	-	-	-	-	-	-	-	-	-	-	-	59,439.07
PCF GmbH - Float - 04/2026	XS2333302052	BBG0100PLN62	Floating	-	-	-	-	-	-	-	-	-	-	-	112,492.12
Peer Holding III BV - Facility B7B	LX271390	BBG01XMJ53X2	Floating	-	-	-	-	-	-	-	-	-	-	-	3,005,370.00
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	BBG01X5749M7	Floating	-	-	-	-	-	-	-	-	-	-	-	2,830,083.96
Pharmanovia Bidco Limited - Incremental B-2 Facility	LX234519	BBG01N22MKZ4	Floating	-	-	-	-	-	-	-	-	-	-	-	568,750.00
Pimente Investissement - Term Loan	LX200813	BBG01JD17XH2	Floating	-	-	-	-	-	-	-	-	-	-	-	1,005,000.00
Pimente Investissement - Term Loan	LX200813	BBG01JD17XH2	Floating	-	-	-	-	-	-	-	-	-	-	-	1,005,000.00
Platform Bidco Limited - FACILITY B (EUR)	LX195825	BBG011FGRT65	Floating	-	-	-	-	-	-	-	-	-	-	-	997,810.00
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	BBG01S7KLF53	Floating	-	-	-	-	-	-	-	-	-	-	-	2,097,983.12
Precise Bidco BV - Facility B6 Term Loan	LX257766	BBG01RQTKYK8	Floating	-	-	-	-	-	-	-	-	-	-	-	863,217.00
Rainbow Finco S. A R.L. - Term Loan B	LX202335	BBG014LXJB54	Floating	-	-	-	-	-	-	-	-	-	-	-	2,008,640.00
Roar BidCo AB - Facility B Loan	LX193550	BBG00ZNS7LN6	Floating	-	-	-	-	-	-	-	-	-	-	-	2,987,910.00
Rodenstock GmbH - First Lien Term Loan	LX194401	BBG010ZYWMP4	Floating	-	-	-	-	-	-	-	-	-	-	-	912,500.00
Rodenstock GmbH - First Lien Term Loan	LX194401	BBG010ZYWMP4	Floating	-	-	-	-	-	-	-	-	-	-	-	912,500.00
Roehm Holding GMBH - New Term Loan B-1	LX228988	BBG01M7787V9	Floating	Yes	-	-	-	-	-	-	-	-	-	-	2,817,717.33
Roehm Holding GMBH - New Term Loan B-1	LX228988	BBG01M7787V9	Floating	Yes	-	-	-	-	-	-	-	-	-	-	939,239.12
Root Bidco Sarl - Facility B4	LX273518	BBG01XZS24D1	Floating	-	-	-	-	-	-	-	-	-	-	-	2,957,400.00
Sam Bidco - (Eur) Term Loan B	LX225334	BBG01L12BJW7	Floating	-	-	-	-	-	-	-	-	-	-	-	2,002,500.00
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	BBG012T8CSV6	Fixed	-	-	-	-	-	-	-	-	-	-	-	1,004,412.80
Sigma Holdco BV - Facility B13	LX259040	BBG01S7PXPZ4	Floating	-	-	-	-	-	-	-	-	-	-	-	1,953,140.00
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	Fixed	-	-	-	-	-	-	-	-	-	-	-	997,990.40
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	BBG01RMHWP88	Floating	-	-	-	-	-	-	-	-	-	-	-	1,002,980.00

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Cov-Lite Loan	High Yield Bond	Bridge Loan	Deferring Security	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Swapped Non-Discount	Market Value
Stage Entertainment B V - Tlb	LX250399	BBG01QGCHTF9	Floating	-	-	-	-	-	-	-	-	-	-	-	1,880,530.01
Stage Entertainment B V - Tlb	LX250399	BBG01QGCHTF9	Floating	-	-	-	-	-	-	-	-	-	-	-	962,080.00
Styrolution - 2.25 16Jan27	XS2108560306	BBG00RDQZ7B2	Fixed	-	-	-	-	-	-	-	-	-	-	-	1,170,777.72
Tackle Sarl - Fcaility B2	LX258696	BBG01S64T411	Floating	-	-	-	-	-	-	-	-	-	-	-	1,176,001.61
Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	BBG01X5VR2C5	Floating	-	-	-	-	-	-	-	-	-	-	-	1,910,620.00
Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	BBG01X5VR2C5	Floating	-	-	-	-	-	-	-	-	-	-	-	1,910,620.00
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	BBG01X0HZZG5	Floating	-	-	-	-	-	-	-	-	-	-	-	2,758,937.50
Thevelia (US) LLC - Eur Term B-1 Incrmenetal Term Loan	LX225307	BBG01L0SG6L6	Floating	-	-	-	-	-	-	-	-	-	-	-	993,130.00
THG Operations Holding Limited - EUR Facility B2	LX260822	BBG01T2B3NH6	Floating	-	-	-	-	-	-	-	-	-	-	-	976,250.00
THG Operations Holding Limited - EUR Facility B2	LX260822	BBG01T2B3NH6	Floating	-	-	-	-	-	-	-	-	-	-	-	976,250.00
THG Operations Holding Limited - EUR Facility B2	LX260822	BBG01T2B3NH6	Floating	-	-	-	-	-	-	-	-	-	-	-	976,250.00
Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	Floating	-	-	-	-	-	-	-	-	-	-	-	1,910,460.00
Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	Floating	-	-	-	-	-	-	-	-	-	-	-	955,230.00
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	BBG01SJ4SLZ3	Floating	-	-	-	-	-	-	-	-	-	-	-	1,002,500.00
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	BBG01SJ4SLZ3	Floating	-	-	-	-	-	-	-	-	-	-	-	1,503,750.00
Verisure Holding AB - Verisure Holding AB 7.125 01Feb28	XS2581647091	BBG01CHW8T01	Fixed	-	-	-	-	-	-	-	-	-	-	-	1,528,921.50
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	BBG00YVS6VX8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	749,490.45
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	BBG00YVS6VX8	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	999,320.60
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	Floating	-	-	-	-	-	-	-	-	-	-	-	990,000.00
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	Floating	-	-	-	-	-	-	-	-	-	-	-	990,000.00
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	Floating	-	-	-	-	-	-	-	-	-	-	-	990,000.00
Vivalto Sante Investissement - Term Loan B	LX265587	BBG01VVH3N95	Floating	-	-	-	-	-	-	-	-	-	-	-	2,964,990.00
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	BBG01YYLN4Y9	Floating	-	-	-	-	-	-	-	-	-	-	-	993,650.00
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	BBG00X6ZGSY7	Fixed	-	-	-	-	-	-	-	-	-	-	-	1,409,578.65
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	BBG00X6ZGSY7	Fixed	-	-	-	-	-	-	-	-	-	-	-	1,174,648.88
Windsor Holdings III LLC - Term Loan B	LX259144	BBG01S9CTHH4	Floating	-	-	-	-	-	-	-	-	-	-	-	995,500.00
Windsor Holdings III LLC - Term Loan B	LX259144	BBG01S9CTHH4	Floating	-	-	-	-	-	-	-	-	-	-	-	663,666.67
Windsor Holdings III LLC - Term Loan B	LX259144	BBG01S9CTHH4	Floating	-	-	-	-	-	-	-	-	-	-	-	331,833.34
Winterfell Financing Sarl - Facility B Loan	LX192684	BBG00YY9RVN5	Floating	-	-	-	-	-	-	-	-	-	-	-	1,727,500.00
Winterfell Financing Sarl - Term Loan	LX211609	BBG01G07FMM8	Floating	-	-	-	-	-	-	-	-	-	-	-	1,752,500.00
WP/AP Telecom Holdings - 3.75 15 Jan 2029	XS2417090789	BBG013YMPPH5	Fixed	-	-	-	-	-	-	-	-	-	-	-	500,435.25
Zayo Group Holdings Inc - Initial Euro Term Loan	LX270666	BBG01XM4P5Q6	Floating	-	-	-	-	-	-	-	-	-	-	-	610,623.51
ZF Finance Europe BV - Zf Finance GMBH 2.0 06May27	XS2338564870	BBG010J1STZ3	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	984,546.60
ZF Finance Europe BV - Zf Finance GMBH 2.0 06May27	XS2338564870	BBG010J1STZ3	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	984,546.60

Asset Information III

Description	Security ID	FIGI	Coupon Type	Partial PIK	Cov-Lite Loan	High Yield Bond	Bridge Loan	Deferring Security	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Swapped Non-Discount	Market Value
ZF Invest - Tlb	LX263938	BBG01V7BQCV9	Floating	-	-	-	-	-	-	-	-	-	-	-	1,001,980.00
ZF Invest - Tlb	LX263938	BBG01V7BQCV9	Floating	-	-	-	-	-	-	-	-	-	-	-	2,003,960.00
ZF Invest - Tlb	LX263938	BBG01V7BQCV9	Floating	-	-	-	-	-	-	-	-	-	-	-	1,001,980.00
ZF Invest - Tlb	LX263938	BBG01V7BQCV9	Floating	-	-	-	-	-	-	-	-	-	-	-	1,001,980.00
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	BBG00RMZ36S1	Fixed	-	-	Yes	-	-	-	-	-	-	-	-	1,313,483.25
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	BBG012T8GM18	Fixed	-	-	-	-	-	-	-	-	-	-	-	914,420.00
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	BBG012T8GM18	Fixed	-	-	-	-	-	-	-	-	-	-	-	1,828,840.00
Total:															222,690,598.97

Asset Information - Equity

No data available for this request

S&P CDO Monitor Test

BDR	65.87%
A (Target Par Amount)	355,000,000.00
B (CPA for S&P CDO Monitor Test)	252,050,621.04
WARR (S&P Weighted Average Recovery Rate for the Class A Notes)	33.50%
S&P CDO Adjusted BDR = $BDR * (A/B) + (B-A) / (B * (1-WARR))$	31.35%
0.247621	0.247621
plus: (SPWARF/9162.65)	0.333581
minus: (DRD/16757.2)	0.040070
minus: (ODM/7677.8)	0.010385
minus: (IDM/2177.56)	0.010323
minus: (RDM/34.0948)	0.033010
plus: (WAL/27.3896)	0.131704
S&P CDO SDR	61.91%
S&P CDO Monitor Test	N/A
Input	Value
S&P Weighted Average Rating Factor	3,056.49
S&P Default Rate Dispersion	671.46
S&P Industry Diversity Measure	22.48
S&P Obligor Diversity Measure	79.73
S&P Regional Diversity Measure	1.13
S&P Weighted Average Spread	3.87%
S&P Weighted Average Life	3.61
S&P Weighted Average Recovery Rate (CDO Monitor)	33.50%

Par Value Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Par Value Test	247,418,607.38	157,468,532.20	157.12%	27.23%	>= 129.89%	✓ Passed
Class C Par Value Test	247,418,607.38	178,768,532.20	138.40%	16.19%	>= 122.21%	✓ Passed
Class D Par Value Test	247,418,607.38	198,968,532.20	124.35%	10.86%	>= 113.49%	✓ Passed
Class E Par Value Test	247,418,607.38	214,268,532.20	115.47%	6.08%	>= 109.39%	✓ Passed
Interest Diversion Test	247,418,607.38	214,268,532.20	115.47%	5.83%	>= 109.64%	✓ Passed
Event of Default	251,191,881.04	113,068,532.20	222.20%	119.70%	>= 102.50%	✓ Passed

Par Value Test Numerator Detail

Aggregate Principal Balance	234,675,890.59
Principal Proceeds	17,374,730.45
Unused Proceeds	0.00
Purchased Accrued Interest	0.00
Sub Total:	252,050,621.04
Less:	
Deferring and Defaulted Adjustment Amount	1,400,000.00
Current Pay Adjustment	0.00
Discount Adjustment	0.00
Corporate Rescue Loan Adjustment	0.00
Long Dated Restructured Adjustment	0.00
CCC Adjustment Amount	3,232,013.66
Sub Total:	4,632,013.66
Adjusted Collateral Principal Amount	247,418,607.38

Par Value Test Denominator Detail

Tranche	Principal Amount
Class A Senior Secured Floating Rate Notes	113,068,532.20
Class B-1 Senior Secured Floating Rate Notes	27,100,000.00
Class B-2 Senior Secured Fixed Rate Notes	17,300,000.00
Class C Senior Secured Deferrable Floating Rate Notes	21,300,000.00
Class D Senior Secured Deferrable Floating Rate Notes	20,200,000.00
Class E Senior Secured Deferrable Floating Rate Notes	15,300,000.00

Interest Coverage Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Interest Coverage Test	3,378,544.74	1,370,730.50	246.48%	126.48%	>= 120.00%	✓ Passed
Class C Interest Coverage Test	3,378,544.74	1,608,225.50	210.08%	100.08%	>= 110.00%	✓ Passed
Class D Interest Coverage Test	3,378,544.74	1,896,075.50	178.19%	73.19%	>= 105.00%	✓ Passed

Interest Coverage Test Numerator Detail

Actual Interest Received	1,455,067.85
Projected Interest	2,127,174.09
Reinvestment Interest	0.00
Interest on Account Balances	0.00
Miscellaneous Proceeds	44,338.39
Sub Total:	3,626,580.33
Plus:	
Amount Payable From Interest Smoothing Account	0.00
Eligible Investments purchased with Interest Proceeds	0.00
Interest Reserve Account	0.00
Net Hedge Received	0.00
Scheduled Periodic Interest Rate Hedge Counterparty Payments	0.00
Sub Total:	0.00
Less:	
Amounts Payable into Interest Smoothing Account	0.00
Amounts Payable Priority of Payments	248,035.59
Principal Financed Accrued Interest	0.00
PIK Obligation that has been deferred (without duplication)	0.00
Sub Total:	248,035.59
Interest Coverage Numerator	3,378,544.74

Interest Coverage Test Denominator Detail

Tranche	Interest
Class A Senior Secured Floating Rate Notes	893,376.00
Class B-1 Senior Secured Floating Rate Notes	270,187.00
Class B-2 Senior Secured Fixed Rate Notes	207,167.50
Class C Senior Secured Deferrable Floating Rate Notes	237,495.00
Class D Senior Secured Deferrable Floating Rate Notes	287,850.00

CCC Obligations

CCC Obligations Fitch	27,925,416.27
CCC Obligations S&P	20,081,138.27
Aggregate Collateral Balance for Fitch CCC Obligations	251,191,881.04
Aggregate Collateral Balance for S&P CCC Obligations	251,191,881.04
7.5% of Aggregate Collateral Balance for Fitch CCC Obligations	18,839,391.08
7.5% of Aggregate Collateral Balance for S&P CCC Obligations	18,839,391.08
Excess of CCC Obligations Fitch	9,086,025.19
Excess of CCC Obligations S&P	1,241,747.19
CCC Fitch / S&P Haircut Amount	3,232,013.66

Description	Security ID	Fitch Rating	S&P Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value Excess	Excess Adj Amount
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	CCC	CCC	25.3271	253,270.80	1,000,000.00	1,000,000.00	253,270.80	746,729.20
PCF GmbH - Float - 04/2026	XS2333302052	CCC	CCC+	48.6368	170,228.91	350,000.00	350,000.00	170,228.91	179,771.10
Pharmanovia Bidco Limited - Incremental B-2 Facility	LX234519	CCC+	CCC+	56.8750	568,750.00	1,000,000.00	1,000,000.00	568,750.00	431,250.00
Altice Financing SA - 4.25 15Aug29	XS2373430425	CCC	CCC	71.7346	3,228,054.75	4,500,000.00	4,500,000.00	3,228,054.75	1,271,945.25
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	CCC+	CCC+	73.0630	3,653,150.00	5,000,000.00	2,236,025.19	1,633,707.08	602,318.11
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	CCC+	CCC+	83.6590	836,590.00	1,000,000.00	0.00	0.00	0.00
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851	CCC+	B-	86.1009	1,587,939.03	1,844,278.00	0.00	0.00	0.00
Winterfell Financing Sarl - Facility B Loan	LX192684	CCC+	B-	86.3750	1,727,500.00	2,000,000.00	0.00	0.00	0.00
Optimus Bidco SAS - Term Loan	LX213580	CCC+	CCC+	87.0140	1,087,675.00	1,250,000.00	0.00	0.00	0.00
Winterfell Financing Sarl - Term Loan	LX211609	CCC+	B-	87.6250	1,752,500.00	2,000,000.00	0.00	0.00	0.00
Rodenstock GmbH - First Lien Term Loan	LX194401	CCC+	B-	91.2500	1,825,000.00	2,000,000.00	0.00	0.00	0.00
Motion Bondco Dac - Motion Bondco Dac 4.5 15Nov27	XS2064643484	CCC+	CCC+	93.2108	3,476,762.84	3,730,000.00	0.00	0.00	0.00
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.375 1 Dflt	XS3161792828	CCC+	CCC+	96.5356	735,790.36	762,195.79	0.00	0.00	0.00
Altice France SA - New Euro B14 Term Loan	LX271804	CCC+	CCC+	100.7970	1,500,809.35	1,488,942.48	0.00	0.00	0.00
				Total:	22,404,021.04	27,925,416.27	9,086,025.19	5,854,011.54	3,232,013.66

Defaulted Obligations

Description	Security ID	Default Date	Par Amount	Principal Balance	Market Price	Market Value	S&P RR	S&P Rec Amt	Fitch RR	Fitch Rec Amt	Haircut Amount
Cobalt Bidco - Repriced Facility B Loan	LX195644	11-Apr-2025	2,000,000.00	2,000,000.00	57.0630	1,141,260.00	30.00	600,000.00	65.00	1,300,000.00	1,400,000.00
Total:			2,000,000.00	2,000,000.00		1,141,260.00		600,000.00		1,300,000.00	1,400,000.00

Discount Obligations

No data available for this request

Long Dated Restructured Obligations

No data available for this request

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	1,381,032.00	B	40.00	3(60%)	Health Care Providers & Services	B	65.00		Pharmaceuticals
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	LX264917	1,000,000.00	BB-	27.00	4(40%)	Industrial Conglomerates	BB-	80.00	RR2	Industrial/Manufacturing
Altice France SA - New Euro B14 Term Loan	LX271804	1,488,942.48	CCC+	45.00	3(65%)	Diversified Telecommunication	CCC+	65.00		Telecommunications
Ammega Group BV - 2023 Facility B2	LX213528	1,768,625.94	B-	30.00	3(50%)	Machinery	B-	39.00	RR4	Industrial/Manufacturing
Ammega Group BV - Facility B3 Loan	LX239654	1,000,000.00	B-	30.00	3(50%)	Machinery	B-	39.00	RR4	Industrial/Manufacturing
Asterix Holdco GMBH - Term Loan B3	LX270581	2,800,000.00	B+	35.00	3(55%)	Food Products	B+	65.00		Food & Beverage & Tobacco
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	5,000,000.00	B	45.00	3(65%)	Health Care Equipment & Supplies	B	55.00	RR3	Healthcare Devices
Barentz Bidco BV - Facility B3 (EUR)	LX258723	2,000,000.00	B	40.00	3(60%)	Food Products	B-	65.00		Pharmaceuticals
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	1,928,949.22	B	30.00	3(50%)	Software	***	***	***	Technology Software
BME Group Holding BV - Facility B2	LX217355	4,750,000.00	B-	30.00	3(50%)	Construction Materials	B-	65.00		Building & Materials
Bock Capital Bidco BV - Term Loan	LX194536	3,000,000.00	B	35.00	3(55%)	Software	B	53.00	RR3	Technology Software
Boluda Towage - FACILITY B3	LX228682	2,000,000.00	BB-	30.00	3(50%)	Distributors	BB	65.00		Business Services General
Breitling Financing S.A R.L. - Term Loan B	LX199187	4,000,000.00	B-	40.00	3(60%)	Textiles, Apparel & Luxury Goods	B-	65.00		Consumer Products
Broom Holdings Bidco Limited - Facility B	LX278029	1,990,000.00	B	30.00	3(50%)	Commercial Services & Supplies	B	65.00		Environmental Services
CDR Firefly Bidco Plc - TI	LX259865	1,000,000.00	B	35.00	3(55%)	Specialty Retail	B	65.00		Retail General
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	2,000,000.00	B	30.00	3(50%)	Health Care Providers & Services	B	63.00	RR3	Pharmaceuticals
Circet Europe - Senior Facility B	LX196125	2,000,000.00	B+	28.50	4(45%)	Wireless Telecommunication Services	B+	65.00		Telecommunications
Cobalt Bidco - Repriced Facility B Loan	LX195644	2,000,000.00	CCC-	30.00	3(50%)	Health Care Providers & Services	CC	65.00		Healthcare Providers
Concorde Lux - 2025 TLB	LX259411	1,000,000.00	B-	40.00	3(60%)	Diversified Financial Services	B-	65.00		Banking & Finance
CTEC III GmbH - Facility B	LX202118	4,000,000.00	B	40.00	3(60%)	Pharmaceuticals	B	65.00		Healthcare Devices
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	5,000,000.00	CCC+	35.00	3(55%)	Beverages	CCC+	65.00		Food & Beverage & Tobacco
Curium Bidco Sarl - Facility Term Loan B 2025	LX267138	1,000,000.00	B-	35.00	3(55%)	Health Care Equipment & Supplies	B	51.00	RR3	Pharmaceuticals
EG America LLC - New facility B3(EUR)	LX266644	1,018,950.84	B	40.00	3(60%)	Specialty Retail	B	57.00	RR3	Retail General
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	1,000,000.00	B	35.00	3(55%)	Professional Services	***	***	***	Business Services General
Elsan SAS - Term Loan B6	LX259867	4,000,000.00	B	30.00	3(50%)	Health Care Providers & Services	***	***	***	Pharmaceuticals
Elvis UK Holdco Ltd - Facility B5	LX266265	2,000,000.00	B	40.00	3(60%)	Hotels, Restaurants & Leisure	B	65.00		Gaming & Leisure & Entertainment
Foncia Management - Facility B Loan	LX193463	1,000,000.00	B-	30.00	3(50%)	Real Estate Management & Development	B-	51.00	RR3	Real Estate
Foncia Management - Term Loan B Add-On	LX209469	1,000,000.00	B-	30.00	3(50%)	Real Estate Management & Development	B-	51.00	RR3	Real Estate
Home VI - Tlb	LX266909	3,000,000.00	B	28.50	4(45%)	Health Care Providers & Services	***	***	***	Healthcare Providers
IGT Holding IV AB - Facility Term B	LX193483	2,500,000.00	B	35.00	3(55%)	Diversified Financial Services	B-	65.00		Technology Software
INDICOR LLC - (EUR) Term Loan B	LX283707	975,224.12	B	30.00	3(50%)	Commercial Services & Supplies	B	75.00		Business Services General
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	2,000,000.00	BB-	40.00	3(60%)	Chemicals	BB-	80.00	RR2	Chemicals
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	3,000,000.00	B	35.00	3(55%)	Construction Materials	B	65.00		Building & Materials

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	770,946.62	B+	40.00	3(60%)	Electric Utilities	B+	42.00	RR4	Utilities
IVC Acquisition Ltd - Facility B11	LX257767	4,000,000.00	B-	40.00	3(60%)	Health Care Providers & Services	B	47.00	RR4	Healthcare Providers
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	2,754,040.00	B-	30.00	3(50%)	Diversified Consumer Services	B	36.00	RR4	Business Services General
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	2,000,000.00	B-	30.00	3(50%)	Life Sciences Tools & Services	B	45.00	RR4	Healthcare Devices
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	500,000.00	BBB-	45.00	3(65%)	Diversified Telecommunication	BBB-	65.00		Telecommunications
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	5,000,000.00	B	30.00	3(50%)	Specialty Retail	B-	65.00		Chemicals
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	1,000,000.00	B-	30.00	3(50%)	Health Care Equipment & Supplies	B-	65.00		Healthcare Devices
Mcafee Corp - Term Loan B 3 Eur	LX233937	3,873,475.42	B-	35.00	3(55%)	Software	B-	75.00		Technology Software
Meuse Finco - facility B2	LX265594	3,000,000.00	B-	50.00	2(70%)	Hotels, Restaurants & Leisure	B+	56.00	RR3	Gaming & Leisure & Entertainment
Neptune Bidco Sarl - Facility B3	LX270949	1,000,000.00	B	28.50	4(45%)	Construction Materials	B-	65.00		Industrial/Manufacturing
Neuraxpharm Arzneimittel GMBH - TI	LX266394	4,000,000.00	B	30.00	3(50%)	Pharmaceuticals	B-	65.00		Pharmaceuticals
Nidda Healthcare Holding GmbH - Term Loan B4	LX277790	2,000,000.00	B	35.00	3(55%)	Pharmaceuticals	B	54.00	RR3	Pharmaceuticals
Nobel Bidco BV - Term Loan	LX195412	1,952,380.96	B	30.00	3(50%)	Electronic Equipment, Instruments & Components	B	65.00		Consumer Products
Node Acquico GMBH - Term Loan	LX267053	1,000,000.00	B+	35.00	3(55%)	Containers & Packaging	B	44.00	RR4	Packaging & Containers
Odido Holding Bv - Term Facility B2	LX259293	1,267,813.00	B	35.00	3(55%)	Wireless Telecommunication Services	B	65.00		Telecommunications
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	1,500,000.00	B-	30.00	3(50%)	Chemicals	***	***	***	Chemicals
Optimus Bidco SAS - Term Loan	LX213580	1,250,000.00	CCC+	35.00	3(55%)	Household Durables	CCC+	65.00		Consumer Products
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	1,000,000.00	CCC+	35.00	3(55%)	Construction Materials	CCC+	65.00		Building & Materials
Paysafe Group Holdings II Limited - Facility B2	LX195448	2,937,224.67	B	40.00	3(60%)	Diversified Financial Services	***	***	***	Technology Software
Peer Holding III BV - Facility B7B	LX271390	3,000,000.00	BB+	40.00	3(60%)	Multiline Retail	BB+	65.00		Retail General
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	2,819,819.82	B+	40.00	3(60%)	Beverages	B+	65.00		Food & Beverage & Tobacco
Pharmanovia Bidco Limited - Incremental B-2 Facility	LX234519	1,000,000.00	CCC+	35.00	3(55%)	Pharmaceuticals	CCC+	38.00	RR4	Pharmaceuticals
Pimente Investissement - Term Loan	LX200813	2,000,000.00	B-	30.00	3(50%)	Food Products	B-	65.00		Food & Beverage & Tobacco
Platform Bidco Limited - FACILITY B (EUR)	LX195825	1,000,000.00	B-	30.00	3(50%)	Food Products	B-	54.00	RR3	Food & Beverage & Tobacco
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	2,092,000.00	B	35.00	3(55%)	Industrial Conglomerates	B	65.00		Industrial/Manufacturing
Precise Bidco BV - Facility B6 Term Loan	LX257766	900,000.00	B	40.00	3(60%)	Software	B	65.00		Technology Software
Rainbow Finco S. A R.L. - Term Loan B	LX202335	2,000,000.00	B	40.00	3(60%)	Personal Products	B	65.00		Consumer Products
Roar BidCo AB - Facility B Loan	LX193550	3,000,000.00	B-	40.00	3(60%)	Pharmaceuticals	B	51.00	RR3	Pharmaceuticals
Rodenstock GmbH - First Lien Term Loan	LX194401	2,000,000.00	B-	23.50	4(35%)	Health Care Equipment & Supplies	CCC+	65.00		Healthcare Devices
Roehm Holding GMBH - New Term Loan B-1	LX228988	4,000,000.00	B-	40.00	3(60%)	Chemicals	B-	46.00	RR4	Chemicals
Root Bidco Sarl - Facility B4	LX273518	3,000,000.00	B-	35.00	3(55%)	Chemicals	B-	40.00	RR4	Chemicals
Sam Bidco - (Eur) Term Loan B	LX225334	2,000,000.00	B	30.00	3(50%)	Health Care Equipment & Supplies	B	65.00		Healthcare Devices

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Sigma Holdco BV - Facility B13	LX259040	2,000,000.00	B	30.00	3(50%)	Food Products	B	50.00	RR4	Food & Beverage & Tobacco
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	1,000,000.00	B	30.00	3(50%)	Food & Staples Retailing	B	65.00		Food & Beverage & Tobacco
Stage Entertainment B V - Tlb	LX250399	2,954,650.35	***	***	***	Hotels, Restaurants & Leisure	***	***	***	Gaming & Leisure & Entertainment
Tackle Sarl - Fcaility B2	LX258696	1,177,049.18	B	35.00	3(55%)	Hotels, Restaurants & Leisure	B	65.00		Gaming & Leisure & Entertainment
Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	4,000,000.00	B	35.00	3(55%)	IT Services	B-	65.00		Technology Software
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	2,750,000.00	B+	40.00	3(60%)	Electronic Equipment, Instruments & Components	B	65.00	RR3	Business Services General
Thevelia (US) LLC - Eur Term B-1 Incrmnetal Term Loan	LX225307	1,000,000.00	B	35.00	3(55%)	Professional Services	B	75.00		Business Services General
THG Operations Holding Limited - EUR Facility B2	LX260822	3,000,000.00	B-	30.00	3(50%)	Food & Staples Retailing	B+	71.00	RR2	Retail General
Timber Servicios Empresariales SA - Facility B	LX202736	3,000,000.00	B-	40.00	3(60%)	Chemicals	***	***	***	Chemicals
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	2,500,000.00	B	40.00	3(60%)	Machinery	B	48.00	RR4	Industrial/Manufacturing
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	3,000,000.00	B+	35.00	3(55%)	Diversified Telecommunication	B+	76.00	RR2	Cable
Vivalto Sante Investissement - Term Loan B	LX265587	3,000,000.00	B	30.00	3(50%)	Health Care Providers & Services	B	65.00		Healthcare Providers
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	1,000,000.00	B+	45.00	3(65%)	Diversified Telecommunication	BB-	80.00	RR2	Cable
Windsor Holdings III LLC - Term Loan B	LX259144	2,000,000.01	B+	35.00	3(55%)	Trading Companies & Distributors	B+	51.00	RR3	Transportation & Distribution
Winterfell Financing Sarl - Facility B Loan	LX192684	2,000,000.00	B-	35.00	3(55%)	Trading Companies & Distributors	CCC+	42.00	RR4	Building & Materials
Winterfell Financing Sarl - Term Loan	LX211609	2,000,000.00	B-	35.00	3(55%)	Trading Companies & Distributors	CCC+	42.00	RR4	Building & Materials
Zayo Group Holdings Inc - Initial Euro Term Loan	LX270666	626,395.50	B-	23.50	4(35%)	Diversified Telecommunication	B-	75.00		Telecommunications
ZF Invest - Tlb	LX263938	5,000,000.00	B	35.00	3(55%)	Food & Staples Retailing	***	***	***	Food & Beverage & Tobacco
Altice Financing SA - 4.25 15Aug29	XS2373430425	4,500,000.00	CCC	23.50	4(35%)	Diversified Telecommunication	CCC	60.00		Telecommunications
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	1,000,000.00	CCC	2.00	6(0%)	Diversified Telecommunication	CCC	40.00		Telecommunications
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.375 1 Dflt	XS3161792828	762,195.79	CCC+	45.00	3(65%)	Diversified Telecommunication	CCC+	60.00		Telecommunications
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	2,000,000.00	B-	2.00	6(0%)	Construction & Engineering	B	0.00	RR6	Business Services General
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	2,500,000.00	B	30.00	3(50%)	Diversified Financial Services	B	60.00		Banking & Finance
CAB - Cab Selas 3.375 01Feb28	XS2294186965	1,001,000.00	B	35.00	3(55%)	Health Care Technology	B	51.00	RR3	Pharmaceuticals
Cedacri Mergeco Spa - Cedacri Spa 7.484 15May28 Frn	XS2622212707	1,000,000.00	B	40.00	3(60%)	Software	B	42.00	RR4	Technology Software
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851	1,844,278.00	B-	41.00		Electric Utilities	CCC+	44.00	RR4	Utilities
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	1,000,000.00	B	23.50	4(35%)	Containers & Packaging	B	60.00		Packaging & Containers
Irca Spa - Irca Spa 5.85 15Dec29 Frn	XS2947181769	500,000.00	B-	35.00	3(55%)	Food Products	B	53.00	RR3	Food & Beverage & Tobacco
Loarre Invest SARL - Loarre Investment 6.984 15May29 Frn	XS2483511957	1,611,428.58	B	41.00		Media	BB-	60.00		Broadcasting & Media

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470	2,000,000.00	B+	41.00		Media	BB-	60.00		Broadcasting & Media
Lorca Telecom Bondco - Lorca Telecom Bondco SA 4.0 18Sep27	XS2240463674	74,468.09	BBB-	45.00	3(65%)	Diversified Telecommunication	BBB-	60.00		Telecommunications
Loxam SAS - Fixed Bond	XS2401886788	2,500,000.00	BB-	30.00	3(50%)	Construction & Engineering	BB-	60.00		Building & Materials
Motion Bondco Dac - Motion Bondco Dac 4.5 15Nov27	XS2064643484	3,730,000.00	CCC+	2.00	6(0%)	Hotels, Restaurants & Leisure	CCC+	40.00		Gaming & Leisure & Entertainment
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	1,875,000.00	B	30.00	3(50%)	Electronic Equipment, Instruments & Components	B	60.00		Consumer Products
Odido Group Holding B.V. - 5.5 15Jan30	XS2417092132	1,000,000.00	B	2.00	6(0%)	Wireless Telecommunication Services	B	40.00		Telecommunications
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932	2,000,000.00	B-	10.00	5(15%)	Chemicals	***	***	***	Chemicals
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078	2,000,000.00	B	30.00	3(50%)	Professional Services	B	60.00		Business Services General
PCF GmbH - Float - 04/2026	XS2333302052	350,000.00	CCC+	23.50	4(35%)	Building Products	CCC	24.00	RR5	Chemicals
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	1,000,000.00	B+	45.00	3(65%)	Specialty Retail	B+	60.00		Retail General
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	1,000,000.00	B	35.00	3(55%)	Industrial Conglomerates	B	60.00		Industrial/Manufacturing
Styrolution - 2.25 16Jan27	XS2108560306	1,200,000.00	BB-	45.00	3(65%)	Chemicals	B+	57.00	RR3	Chemicals
Verisure Holding AB - Verisure Holding AB 7.125 01Feb28	XS2581647091	1,500,000.00	BB+	45.00	3(65%)	Commercial Services & Supplies	BB+	60.00		Consumer Products
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	1,750,000.00	BB+	2.00	6(0%)	Commercial Services & Supplies	BB+	40.00		Consumer Products
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	2,750,000.00	B+	45.00	3(65%)	Diversified Telecommunication	BB-	80.00	RR2	Telecommunications
WP/AP Telecom Holdings - 3.75 15 Jan 2029	XS2417090789	500,000.00	B	35.00	3(55%)	Wireless Telecommunication Services	B	60.00		Telecommunications
ZF Finance Europe BV - Zf Finance GMBH 2.0 06May27	XS2338564870	2,000,000.00	BB-	40.00	3(60%)	Food & Staples Retailing	BB-	40.00		Retail General
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	1,500,000.00	B+	2.00	6(0%)	Diversified Telecommunication	B+	0.00	RR6	Telecommunications
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	3,000,000.00	B-	30.00	3(50%)	Diversified Telecommunication	B-	56.00	RR3	Telecommunications
Total:		234,675,890.59								

Rating Upgrades and Downgrades

Description	Security ID	Prior Rating	Current Rating	Upgrade	Downgrade
S&P					
Loarre Invest SARL - Loarre Investments SARL 6.5 15May29	XS2483510470	B	B+	2,000,000.00	0.00
Pharmanovia Bidco Limited - Incremental B-2 Facility	LX234519	B-	CCC+	0.00	1,000,000.00
S&P Total:				2,000,000.00	1,000,000.00
Fitch					
PCF GmbH - Float - 04/2026	XS2333302052	CCC+	CCC	0.00	350,000.00
Fitch Total:				0.00	350,000.00

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	4,500,000.00	-	4.25000%	-	-	-	4.25000%
Altice Finco SA - Altice Finco SA 4.75 15Jan28	XS1577952440	Semi-Annual	1,000,000.00	-	4.75000%	-	-	-	4.75000%
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.375 1 Dflt	XS3161792828	Semi-Annual	762,195.79	-	5.37500%	-	-	-	5.37500%
Bcp V Modular Services Finance Plc - Bcp V Modular Services 6.75 30Nov29	XS2397448346	Semi-Annual	2,000,000.00	-	6.75000%	-	-	-	6.75000%
CAB - Cab Selas 3.375 01Feb28	XS2294186965	Semi-Annual	1,001,000.00	-	3.37500%	-	-	-	3.37500%
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	2,000,000.00	-	6.50000%	-	-	-	6.50000%
Lorca Telecom Bondco - Lorca Telecom Bondco SA 4.0 18Sep27	XS2240463674	Semi-Annual	74,468.09	-	4.00000%	-	-	-	4.00000%
Loxam SAS - Fixed Bond	XS2401886788	Semi-Annual	2,500,000.00	-	4.50000%	-	-	-	4.50000%
Motion Bondco Dac - Motion Bondco Dac 4.5 15Nov27	XS2064643484	Semi-Annual	3,730,000.00	-	4.50000%	-	-	-	4.50000%
Nobel Bidco BV - Versuni Group Bv 3.125 15Jun28	XS2355515516	Semi-Annual	1,875,000.00	-	3.12500%	-	-	-	3.12500%
Odido Group Holding B.V. - 5.5 15Jan30	XS2417092132	Semi-Annual	1,000,000.00	-	5.50000%	-	-	-	5.50000%
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932	Semi-Annual	2,000,000.00	-	5.37500%	-	-	-	5.37500%
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	Semi-Annual	1,000,000.00	-	4.50000%	-	-	-	4.50000%
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	Semi-Annual	1,000,000.00	-	3.75000%	-	-	-	3.75000%
Styrolution - 2.25 16Jan27	XS2108560306	Semi-Annual	1,200,000.00	-	2.25000%	-	-	-	2.25000%
Verisure Holding AB - Verisure Holding AB 7.125 01Feb28	XS2581647091	Semi-Annual	1,500,000.00	-	7.12500%	-	-	-	7.12500%
Verisure Midholding AB - Verisure Midholding AB 5.25 15Feb29	XS2287912450	Semi-Annual	1,750,000.00	-	5.25000%	-	-	-	5.25000%
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	Semi-Annual	2,750,000.00	-	3.25000%	-	-	-	3.25000%
WP/AP Telecom Holdings - 3.75 15 Jan 2029	XS2417090789	Semi-Annual	500,000.00	-	3.75000%	-	-	-	3.75000%
ZF Finance Europe BV - Zf Finance GMBH 2.0 06May27	XS2338564870	Annually	2,000,000.00	-	2.00000%	-	-	-	2.00000%
Ziggo Bond Co Bv - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	Semi-Annual	1,500,000.00	-	3.37500%	-	-	-	3.37500%
Zoncolan Bidco Spa - Eolo Spa 4.875 21Oct28	XS2394823418	Semi-Annual	3,000,000.00	-	4.87500%	-	-	-	4.87500%
Fixed Total:			39,642,663.88						
Floating									
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Monthly	1,381,032.00	EURIBOR	1.95400%	0.00000%	4.00000%	4.00000%	5.95400%
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	LX264917	Quarterly	1,000,000.00	EURIBOR	2.02900%	0.00000%	3.00000%	3.00000%	5.02900%
Altice France SA - New Euro B14 Term Loan	LX271804	Quarterly	1,488,942.48	EURIBOR	2.01600%	0.00000%	6.87500%	6.87500%	8.89100%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	271,967.56	EURIBOR	2.01800%	0.00000%	5.00000%	5.00000%	7.01800%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	1,496,658.38	EURIBOR	2.01800%	0.00000%	5.00000%	5.00000%	7.01800%
Ammega Group BV - Facility B3 Loan	LX239654	Quarterly	952,057.15	EURIBOR	2.01900%	0.00000%	4.75000%	4.75000%	6.76900%
Ammega Group BV - Facility B3 Loan	LX239654	Quarterly	47,942.85	EURIBOR	2.01900%	0.00000%	4.75000%	4.75000%	6.76900%
Asterix Holdco GMBH - Term Loan B3	LX270581	Quarterly	2,800,000.00	EURIBOR	2.02600%	0.00000%	3.75000%	3.75000%	5.77600%
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Semi-Annual	5,000,000.00	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	1,928,949.22	EURIBOR	2.02600%	0.00000%	3.50000%	3.50000%	5.52600%
BME Group Holding BV - Facility B2	LX217355	Quarterly	4,750,000.00	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	2,000,000.00	EURIBOR	1.95400%	0.00000%	3.50000%	3.50000%	5.45400%
Breitling Financing S.A R.L. - Term Loan B	LX199187	Semi-Annual	4,000,000.00	EURIBOR	2.12400%	0.00000%	3.90000%	3.90000%	6.02400%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate
Broom Holdings Bidco Limited - Facility B	LX278029	Semi-Annual	1,990,000.00	EURIBOR	2.11900%	0.00000%	3.25000%	3.25000%	5.36900%
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	Quarterly	2,500,000.00	EURIBOR	2.01600%	-	4.25000%	4.25000%	6.26600%
CDR Firefly Bidco Plc - TI	LX259865	Quarterly	1,000,000.00	EURIBOR	2.02600%	0.00000%	3.25000%	3.25000%	5.27600%
Cedacri Mergeco Spa - Cedacri Spa 7.484 15May28 Frn	XS2622212707	Quarterly	1,000,000.00	EURIBOR	2.06400%	-	5.50000%	5.50000%	7.56400%
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	Quarterly	2,000,000.00	EURIBOR	2.01600%	0.00000%	4.00000%	4.00000%	6.01600%
Circet Europe - Senior Facility B	LX196125	Quarterly	2,000,000.00	EURIBOR	2.01900%	0.00000%	3.25000%	3.25000%	5.26900%
Cobalt Bidco - Repriced Facility B Loan	LX195644	Quarterly	2,000,000.00	EURIBOR	2.08200%	0.00000%	3.75000%	3.75000%	5.83200%
Concorde Lux - 2025 TLB	LX259411	Quarterly	1,000,000.00	EURIBOR	2.02600%	0.00000%	3.50000%	3.50000%	5.52600%
CTEC III GmbH - Facility B	LX202118	Quarterly	4,000,000.00	EURIBOR	2.06900%	0.00000%	3.75000%	3.75000%	5.81900%
Cullinan Holdco Scsp - Cullinan Holdco S 8.216 15Oct29 Frn	XS3148178851	Quarterly	1,844,278.00	EURIBOR	2.01600%	-	6.20000%	6.20000%	8.21600%
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Semi-Annual	5,000,000.00	EURIBOR	2.12400%	0.00000%	4.75000%	4.75000%	6.87400%
Curium Bidco Sarl - Facility Term Loan B 2025	LX267138	Quarterly	1,000,000.00	EURIBOR	2.01900%	0.00000%	3.50000%	3.50000%	5.51900%
EG America LLC - New facility B3(EUR)	LX266644	Semi-Annual	1,018,950.84	EURIBOR	2.06200%	0.00000%	3.87500%	3.87500%	5.93700%
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	Quarterly	1,000,000.00	EURIBOR	2.01900%	0.00000%	3.67500%	3.67500%	5.69400%
Elsan SAS - Term Loan B6	LX259867	Quarterly	118,598.39	EURIBOR	2.08200%	0.00000%	3.50000%	3.50000%	5.58200%
Elsan SAS - Term Loan B6	LX259867	Quarterly	1,969,925.17	EURIBOR	2.08200%	0.00000%	3.50000%	3.50000%	5.58200%
Elsan SAS - Term Loan B6	LX259867	Quarterly	1,126,933.44	EURIBOR	2.08200%	0.00000%	3.50000%	3.50000%	5.58200%
Elsan SAS - Term Loan B6	LX259867	Quarterly	454,378.32	EURIBOR	2.08200%	0.00000%	3.50000%	3.50000%	5.58200%
Elsan SAS - Term Loan B6	LX259867	Quarterly	330,164.68	EURIBOR	2.08200%	0.00000%	3.50000%	3.50000%	5.58200%
Elvis UK Holdco Ltd - Facility B5	LX266265	Quarterly	2,000,000.00	EURIBOR	2.02700%	0.00000%	3.60000%	3.60000%	5.62700%
Foncia Management - Facility B Loan	LX193463	Quarterly	1,000,000.00	EURIBOR	2.01800%	0.00000%	3.50000%	3.50000%	5.51800%
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	3,000,000.00	EURIBOR	2.02600%	0.00000%	4.75000%	4.75000%	6.77600%
IGT Holding IV AB - Facility Term B	LX193483	Quarterly	2,500,000.00	EURIBOR	2.01900%	0.00000%	2.90000%	2.90000%	4.91900%
INDICOR LLC - (EUR) Term Loan B	LX283707	Monthly	975,224.12	EURIBOR	1.95400%	0.00000%	3.00000%	3.00000%	4.95400%
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	Monthly	2,000,000.00	EURIBOR	1.95400%	0.00000%	3.50000%	3.50000%	5.45400%
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	Monthly	3,000,000.00	EURIBOR	1.90100%	0.00000%	3.40000%	3.40000%	5.30100%
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	Monthly	770,946.62	EURIBOR	1.98500%	0.00000%	2.75000%	2.75000%	4.73500%
Irca Spa - Irca Spa 5.85 15Dec29 Frn	XS2947181769	Quarterly	500,000.00	EURIBOR	2.10000%	-	3.75000%	3.75000%	5.85000%
IVC Acquisition Ltd - Facility B11	LX257767	Quarterly	4,000,000.00	EURIBOR	2.03500%	0.00000%	4.00000%	4.00000%	6.03500%
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	Semi-Annual	2,754,040.00	EURIBOR	2.12100%	0.00000%	3.75000%	3.75000%	5.87100%
Loarre Invest SARL - Loarre Investment 6.984 15May29 Frn	XS2483511957	Quarterly	1,611,428.58	EURIBOR	2.06400%	-	5.00000%	5.00000%	7.06400%
Loire Finco Luxembourg Sarl - ADDITIONAL FACILITY EUR	LX259927	Monthly	2,000,000.00	EURIBOR	1.95400%	0.00000%	4.00000%	4.00000%	5.95400%
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	Semi-Annual	500,000.00	EURIBOR	2.13400%	0.00000%	2.25000%	2.25000%	4.38400%
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	Quarterly	3,458,444.85	EURIBOR	2.01800%	0.00000%	4.75000%	4.75000%	6.76800%
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	Quarterly	1,072,554.52	EURIBOR	2.01800%	0.00000%	4.75000%	4.75000%	6.76800%
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	Quarterly	374,983.63	EURIBOR	2.01800%	0.00000%	4.75000%	4.75000%	6.76800%
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	Quarterly	94,017.00	EURIBOR	2.01800%	0.00000%	4.75000%	4.75000%	6.76800%
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Quarterly	386,207.60	EURIBOR	2.02700%	0.00000%	3.50000%	3.50000%	5.52700%
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Quarterly	613,792.40	EURIBOR	2.02700%	0.00000%	3.50000%	3.50000%	5.52700%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Quarterly	3,863,644.26	EURIBOR	2.02600%	0.00000%	3.50000%	3.50000%	5.52600%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate
Mcafee Corp - Term Loan B 3 Eur	LX233937	Monthly	9,831.16	EURIBOR	1.95400%	0.00000%	3.50000%	3.50000%	5.45400%
Meuse Finco - facility B2	LX265594	Semi-Annual	3,000,000.00	EURIBOR	2.10500%	0.00000%	4.25000%	4.25000%	6.35500%
Neptune Bidco Sarl - Facility B3	LX270949	Quarterly	550,945.21	EURIBOR	2.06400%	0.00000%	3.50000%	3.50000%	5.56400%
Neptune Bidco Sarl - Facility B3	LX270949	Quarterly	449,054.79	EURIBOR	2.06400%	0.00000%	3.50000%	3.50000%	5.56400%
Neuraxpharm Arzneimittel GMBH - TI	LX266394	Quarterly	4,000,000.00	EURIBOR	2.02600%	0.00000%	3.75000%	3.75000%	5.77600%
Nidda Healthcare Holding Gmbh - Term Loan B4	LX277790	Quarterly	2,000,000.00	EURIBOR	2.04000%	0.00000%	3.50000%	3.50000%	5.54000%
Nobel Bidco BV - Term Loan	LX195412	Semi-Annual	1,952,380.96	EURIBOR	2.08600%	0.00000%	3.00000%	3.00000%	5.08600%
Node Acquico GMBH - Term Loan	LX267053	Monthly	1,000,000.00	EURIBOR	1.93800%	0.00000%	3.50000%	3.50000%	5.43800%
Odido Holding Bv - Term Facility B2	LX259293	Quarterly	1,267,813.00	EURIBOR	2.01900%	0.00000%	2.90000%	2.90000%	4.91900%
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	Quarterly	1,500,000.00	EURIBOR	2.01900%	0.00000%	3.75000%	3.75000%	5.76900%
Optimus Bidco SAS - Term Loan	LX213580	Quarterly	1,250,000.00	EURIBOR	2.01900%	0.00000%	5.00000%	5.00000%	7.01900%
Paganini Bidco Spa - Multiversity Spa 6.276 30Oct28 Frn	XS2401961078	Quarterly	2,000,000.00	EURIBOR	2.02600%	-	4.25000%	4.25000%	6.27600%
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Quarterly	1,000,000.00	EURIBOR	1.99000%	0.00000%	4.00000%	4.00000%	5.99000%
Paysafe Group Holdings II Limited - Facility B2	LX195448	Monthly	2,937,224.67	EURIBOR	1.95400%	0.00000%	3.00000%	3.00000%	4.95400%
PCF GmbH - Float - 04/2026	XS2333302052	Quarterly	350,000.00	EURIBOR	2.02600%	-	4.75000%	4.75000%	6.77600%
Peer Holding III BV - Facility B7B	LX271390	Quarterly	3,000,000.00	EURIBOR	2.01900%	0.00000%	2.75000%	2.75000%	4.76900%
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	Quarterly	2,819,819.82	EURIBOR	2.06400%	0.00000%	3.00000%	3.00000%	5.06400%
Pharmanovia Bidco Limited - Incremental B-2 Facility	LX234519	Quarterly	1,000,000.00	EURIBOR	2.06900%	0.00000%	4.25000%	4.25000%	6.31900%
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	1,000,000.00	EURIBOR	2.12300%	0.00000%	4.00000%	4.00000%	6.12300%
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	Quarterly	2,092,000.00	EURIBOR	2.01800%	0.00000%	3.15000%	3.15000%	5.16800%
Precise Bidco BV - Facility B6 Term Loan	LX257766	Quarterly	900,000.00	EURIBOR	2.10000%	0.00000%	3.00000%	3.00000%	5.10000%
Rainbow Finco S. A R.L. - Term Loan B	LX202335	Semi-Annual	2,000,000.00	EURIBOR	2.05700%	0.00000%	3.50000%	3.50000%	5.55700%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	2,300,448.43	EURIBOR	2.06400%	0.00000%	2.95000%	2.95000%	5.01400%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	699,551.57	EURIBOR	2.06400%	0.00000%	2.95000%	2.95000%	5.01400%
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	4,000,000.00	EURIBOR	2.14900%	0.00000%	5.00000%	5.00000%	7.14900%
Root Bidco Sarl - Facility B4	LX273518	Quarterly	3,000,000.00	EURIBOR	2.01600%	0.00000%	5.00000%	5.00000%	7.01600%
Sam Bidco - (Eur) Term Loan B	LX225334	Monthly	965,638.29	EURIBOR	1.95400%	0.00000%	3.50000%	3.50000%	5.45400%
Sam Bidco - (Eur) Term Loan B	LX225334	Monthly	1,034,361.71	EURIBOR	1.95400%	0.00000%	3.50000%	3.50000%	5.45400%
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) - Term Loan 8	LX257399	Semi-Annual	833,541.36	EURIBOR	2.08700%	0.00000%	3.40000%	3.40000%	5.48700%
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	Semi-Annual	166,458.64	EURIBOR	2.08700%	0.00000%	3.40000%	3.40000%	5.48700%
Stage Entertainment B V - Tlb	LX250399	Quarterly	2,954,650.35	EURIBOR	2.03200%	0.00000%	4.00000%	4.00000%	6.03200%
Tackle Sarl - Fcaility B2	LX258696	Quarterly	1,177,049.18	EURIBOR	2.06600%	0.00000%	3.25000%	3.25000%	5.31600%
Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	Quarterly	4,000,000.00	EURIBOR	2.01800%	0.00000%	3.50000%	3.50000%	5.51800%
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	Quarterly	2,750,000.00	EURIBOR	2.00500%	0.00000%	3.25000%	3.25000%	5.25500%
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	Quarterly	1,000,000.00	EURIBOR	2.01900%	0.00000%	3.25000%	3.25000%	5.26900%
THG Operations Holding Limited - EUR Facility B2	LX260822	Semi-Annual	3,000,000.00	EURIBOR	2.17200%	0.00000%	5.00000%	5.00000%	7.17200%
Timber Servicios Empresariales SA - Facility B	LX202736	Semi-Annual	3,000,000.00	EURIBOR	2.12300%	0.00000%	4.65000%	4.65000%	6.77300%
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	Semi-Annual	2,500,000.00	EURIBOR	2.14900%	0.00000%	3.00000%	3.00000%	5.14900%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Effective Spread	All-In-Rate
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Monthly	3,000,000.00	EURIBOR	1.94400%	0.00000%	3.50000%	3.50000%	5.44400%
Vivalto Sante Investissement - Term Loan B	LX265587	Quarterly	3,000,000.00	EURIBOR	2.01900%	0.00000%	3.50000%	3.50000%	5.51900%
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	Monthly	1,000,000.00	EURIBOR	1.94400%	0.00000%	3.25000%	3.25000%	5.19400%
Windsor Holdings III LLC - Term Loan B	LX259144	Monthly	2,000,000.01	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	626,395.50	EURIBOR	1.95400%	0.00000%	3.25000%	3.25000%	5.20400%
ZF Invest - Tlb	LX263938	Quarterly	1,908,088.80	EURIBOR	2.01600%	0.00000%	3.50000%	3.50000%	5.51600%
ZF Invest - Tlb	LX263938	Quarterly	3,091,911.20	EURIBOR	2.01600%	0.00000%	3.50000%	3.50000%	5.51600%
Floating Total:			195,033,226.71						
Total:			234,675,890.59						

Unsettled Trades Information

Description	Security ID	TradeDate	Unsettled Par Balance	Price	Unsettled Prin Balance	Total Proceeds	Reason for Trade
Purchase							
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	18-Dec-2025	1,000,000.00	99.6250	(996,250.00)	(996,250.00)	
		SubTotal:	1,000,000.00		(996,250.00)	(996,250.00)	
Sale							
Aruba Investments Holdings LLC - Euro Term Loan B	LX190487	08-Aug-2025	(1,904,060.45)	92.5000	1,761,255.92	1,761,255.92	Credit Impaired
Altice LuxCo 3 - Altice LuxCo 3	ALTICE_LUXCO_3	14-Oct-2025	(15,316.00)	11.0000	168,476.00	168,476.00	Credit Impaired
Altice Financing SA - (Eur) Term Loan	LX209693	19-Jan-2026	(970,006.98)	76.0000	737,205.30	737,205.30	Credit Impaired
		SubTotal:	(2,889,383.43)		2,666,937.22	2,666,937.22	
		Total:	(1,889,383.43)		1,670,687.22	1,670,687.22	

Purchases and Sales

Description	Security ID	Trade Date	Settlement Date	CCY	Par	Price	Principal	Accrued Interest	Total	Reason for Trade
Sale										
Altice Financing SA - (Eur) Term Loan	LX209693	19-Jan-2026	10-Feb-2026	EUR	(970,006.98)	76.0000	737,205.30	0.00	737,205.30	Credit Impaired
CAB - Cab Selas 3.375 01Feb28	XS2294186965	23-Jan-2026	27-Jan-2026	EUR	(333,000.00)	98.6250	328,421.25	5,494.50	333,915.75	Credit Improved
CAB - Cab Selas 3.375 01Feb28	XS2294186965	23-Jan-2026	27-Jan-2026	EUR	(333,000.00)	98.6250	328,421.25	5,494.50	333,915.75	Credit Improved
CAB - Cab Selas 3.375 01Feb28	XS2294186965	23-Jan-2026	27-Jan-2026	EUR	(333,000.00)	98.6250	328,421.25	5,494.50	333,915.75	Credit Improved
EUR Total:					(1,969,006.98)		1,722,469.05	16,483.50	1,738,952.55	
EUR Grand Total:					(1,969,006.98)		1,722,469.05	16,483.50	1,738,952.55	

Purchases and Sales Settled

Description	Security ID	Trade Date	Settlement Date	CCY	Par	Price	Principal	Interest	Total	Reason for Trade
Sale										
SCUR-Alpha 1318 GmbH - Facility B	LX196613	07-Nov-2025	14-Jan-2026	EUR	1,000,000.00	88.0000	880,000.00	0.00	880,000.00	Credit Impaired
Sale Total:				EUR	1,000,000.00		880,000.00	0.00	880,000.00	

Principal Paydowns/Borrowings

Description	Security ID	Date	Currency	Amount	Maturity Date
Facility - Commitment Increase					
Roehm Holding GMBH - New Term Loan B-1	LX228988	30-Jan-2026	EUR	4,985.34	31-Jan-2029
Zayo Group Holdings Inc - Initial Euro Term Loan	LX270666	30-Jan-2026	EUR	261.22	11-Mar-2030
EUR Subtotal:				5,246.56	
Facility - Paydown					
Altice Financing SA - (Eur) Term Loan	LX209693	15-Jan-2026	EUR	(2,499.30)	31-Oct-2027
Altice France SA - New Euro B14 Term Loan	LX271804	15-Jan-2026	EUR	(4,961.27)	30-May-2031
Fugue Finance LLC - Eleventh Amendment Euro Term Loan	LX255858	04-Feb-2026	EUR	(3,000,000.00)	09-Jan-2032
Hestiafloor 2 - Facility B4	LX265116	06-Feb-2026	EUR	(3,000,000.00)	27-Feb-2030
Nobel Bidco BV - Facility B Loan	LX195412	06-Feb-2026	EUR	(47,619.04)	01-Sep-2028
Quimper AB - Term Loan B	LX250873	06-Feb-2026	EUR	(3,750,000.00)	29-Mar-2030
EUR Subtotal:				(9,805,079.61)	
Security - Principal Repayment					
United Group BV - United Group Bv 0.0 01Feb29 Frn	XS2759982650	30-Jan-2026	EUR	(3,000,000.00)	01-Feb-2029
EUR Subtotal:				(3,000,000.00)	
EUR Total:				(12,799,833.05)	

Hedge Transactions

No data available for this request

Risk Retention

Risk Retention

- (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 expressly permitted in accordance with the applicable EU/UK Retention Requirements;
- (b) confirmation of any other information or agreements supplied by the Retention Holder as reasonably required to satisfy the applicable EU/UK Retention Requirements from time to time, subject to and in accordance with the Retention Letter.

Restructured Assets

No data available for this request

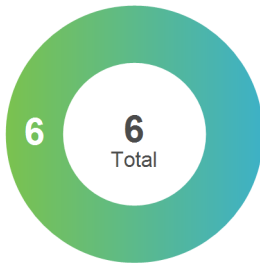
Notes Outstanding

Class	Regulation S Notes		Rule 144A Notes		Principal Amount Outstanding
	ISIN	Common Code	ISIN	Common Code	
Class A Notes	XS2511417979	251141797	XS2511416906	251141690	113,068,532.20
Class B-1 Notes	XS2786924691	251141681	XS2786924857	251141819	27,100,000.00
Class B-2 Notes	XS2511417110	251141711	XS2511417037	251141703	17,300,000.00
Class C Notes	XS2786924774	251141827	XS2786924931	251141738	21,300,000.00
Class D Notes	XS2786925151	251141720	XS2786925078	251141835	20,200,000.00
Class E Notes	XS2786925235	251141754	XS2786925409	251141746	15,300,000.00
Class F notes	XS2786925318	251141843	XS2786925581	251141789	10,400,000.00
Subordinated Notes	XS2511417623	251141762	XS2511418514	251141851	24,100,000.00
				Total:	248,768,532.20

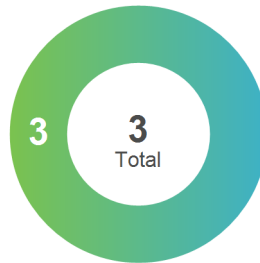
Dashboard

Test Summary

Overcollateralization



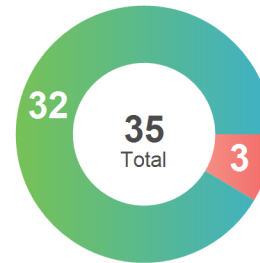
Interest Coverage



Collateral Quality

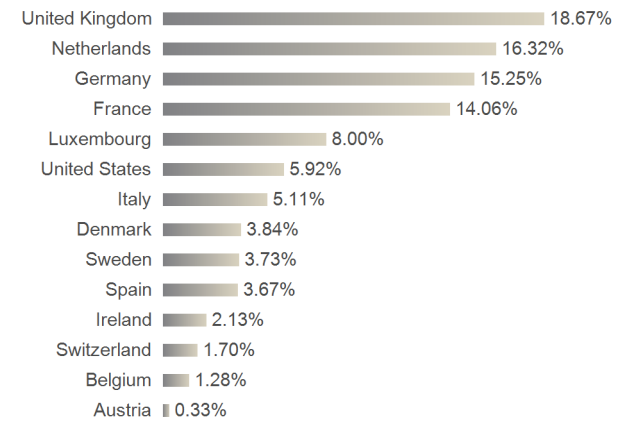


Concentration

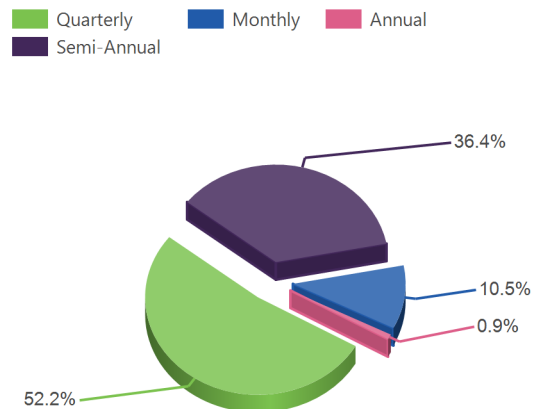


Pass Fail N/A

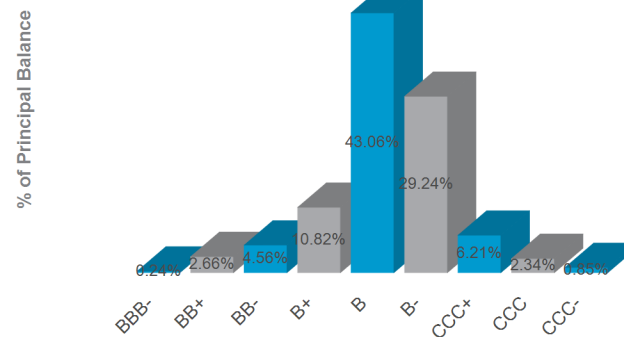
Country of Operations



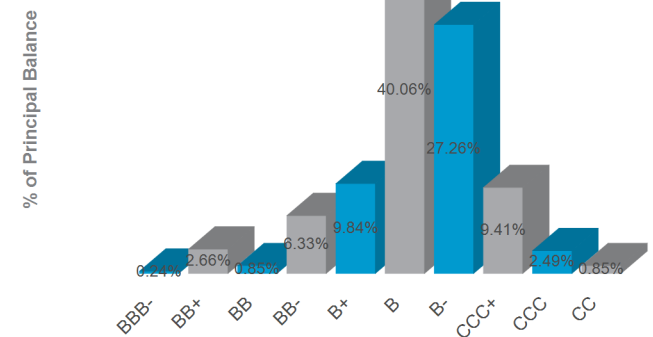
Payment Frequency Distribution



S&P Rating



Fitch Rating



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