

Capital Four CLO II DAC

LEI : 549300MUYIMW1VRJ5K26

COMPLIANCE REPORT

As of 27-Feb-2026

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Compliance Summary

Tranche	Original Balance	Current Balance	All in Rate	Spread	Interest	CCY	S&P Rating		Moody's Rating		Maturity Date
							Original	Current	Original	Current	
Class A CM removal and Replacement Voting Notes	217,000,000.00	128,358,702.51	3.06600%	1.05000%	983,869.45	EUR	AAA	AAA	Aaa	Aaa	15-Jan-2034
Class B-1 CM removal and Replacement Voting Notes	22,300,000.00	22,300,000.00	3.71600%	1.70000%	207,167.00	EUR	AA	AA	Aa2	Aaa	15-Jan-2034
Class B-2 CM removal and Replacement Voting Notes	7,500,000.00	7,500,000.00	2.00000%	N/A	37,500.00	EUR	AA	AA	Aa2	Aaa	15-Jan-2034
Class C CM removal and Replacement Voting Notes	23,600,000.00	23,600,000.00	4.71600%	2.70000%	278,244.00	EUR	A	A	A2	Aa3	15-Jan-2034
Class D CM removal and Replacement Voting Notes	24,500,000.00	24,500,000.00	5.81600%	3.80000%	356,230.00	EUR	BBB	BBB	Baa3	Baa2	15-Jan-2034
Class E CM removal and Replacement Voting Notes	20,100,000.00	20,100,000.00	7.92600%	5.91000%	398,281.50	EUR	BB-	BB-	Ba3	Ba3	15-Jan-2034
Class F CM removal and Replacement Voting Notes	8,800,000.00	8,800,000.00	9.81600%	7.80000%	215,952.00	EUR	B-	B-	B3	B3	15-Jan-2034
Subordinated Notes	32,400,000.00	32,400,000.00	N/A	N/A	0.00	EUR	NR	NR	NR	NR	15-Jan-2034
Total:	356,200,000.00	267,558,702.51			2,477,243.95						

Deal Summary

Description	Value
Closing Date	22-Jan-2021
Effective Date	26-Jan-2021
Collection Period Start Date	06-Jan-2026
Collection Period End Date	03-Apr-2026
Current Payment Date	15-Apr-2026
Next Payment Date	15-Jul-2026
Next Collection Period Start Date	04-Apr-2026
Next Collection Period End Date	03-Jul-2026
Stated Maturity	16-Jan-2034
Reinvestment Period End Date	15-Jan-2025
Senior Secured Loans	159,098,150.50
Senior Unsecured Loans	0.00
Senior Secured Bonds	44,946,428.58
Senior Unsecured Bonds	825,000.00
Subordinated Obligations	216,619.10

Test Results Summary

Test Type	Pass	Fail
Coverage Tests	9	0
Collateral Quality	4	1
Portfolio Profile Tests	59	0
Other Tests	5	0

Miscellaneous Information

Description	Current
Aggregate Principal Balance	205,086,198.18
Principal Proceeds	57,161,576.83
Unused Proceeds	0.00
Collateral Principal Amount	262,247,775.01
Adjusted Collateral Principal Amount	254,857,125.86
Defaulted Obligations	8,511,935.04
APB of Selling Institutions are not the lenders	0.00
Weighted Average Coupon Adjustment Percentage	(0.16)

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
Overcollateralization					
Class A/B Par Value Test	254,857,125.86	158,158,702.51	161.10%	>= 132.82%	✔ Passed
Class C Par Value Test	254,857,125.86	181,758,702.51	140.20%	>= 122.44%	✔ Passed
Class D Par Value Test	254,857,125.86	206,258,702.51	123.60%	>= 112.68%	✔ Passed
Class E Par Value Test	254,857,125.86	226,358,702.51	112.60%	>= 106.11%	✔ Passed
Reinvestment Overcollateralisation Test	254,857,125.86	226,358,702.51	112.60%	>= 106.61%	⚠ N/A
Event of Default	255,502,223.46	128,358,702.51	199.10%	>= 102.50%	✔ Passed
Interest Coverage					
Class A/B Interest Coverage Test	3,147,491.66	1,228,536.45	256.20%	>= 120.00%	✔ Passed
Class C Interest Coverage Test	3,147,491.66	1,506,780.45	208.90%	>= 115.00%	✔ Passed
Class D Interest Coverage Test	3,147,491.66	1,863,010.45	168.90%	>= 110.00%	✔ Passed
Class E Interest Coverage Test	3,147,491.66	2,261,291.95	139.20%	>= 105.00%	✔ Passed
Collateral Quality					
Moody's Maximum Weighted Average Rating Factor Test			3,019	<= 3,077	✔ Passed
Moody's Minimum Weighted Average Recovery Rate Test			43.60%	>= 42.79%	✔ Passed
Weighted Average S&P Recovery Rate Test			36.40%	>= 36.10%	✔ Passed
Minimum Weighted Average Spread Test			3.47	>= 3.60	✖ Failed
Weighted Average Life Test			3.35	<= 3.40	✔ Passed
Concentration					
(a) Senior Secured Obligations	252,910,839.97	255,502,223.46	99.00%	>= 90.00%	✔ Passed
(b) Secured Senior Bonds, Unsecured Senior Bonds, High Yield Bonds and Mezzanine Obligations	45,771,428.58	255,502,223.46	17.90%	<= 30.00%	✔ Passed
(c) Fixed Rate Collateral Obligations	32,246,428.58	255,502,223.46	12.60%	<= 15.00%	✔ Passed
(d) Unsecured Obligations, Second Lien Loans, Mezzanine Obligations and/or High Yield Bond	825,000.00	255,502,223.46	0.30%	<= 10.00%	✔ Passed
(e)(i) Highest Single Obligor of Senior Secured Obligations	4,500,000.00	255,502,223.46	1.80%	<= 3.00%	✔ Passed
(e)(ii) Fourth Highest Single Obligor of Senior Secured Obligations	3,500,000.00	255,502,223.46	1.40%	<= 2.50%	✔ Passed
(f) Highest Single Obligor of Senior Unsecured	825,000.00	255,502,223.46	0.30%	<= 1.50%	✔ Passed
(g)(i) Highest Single Obligor	4,500,000.00	255,502,223.46	1.80%	<= 3.00%	✔ Passed
(g)(ii) Fourth Highest Single Obligor	3,500,000.00	255,502,223.46	1.40%	<= 2.50%	✔ Passed
(h) Non-Euro Obligations	0.00	255,502,223.46	0.00%	<= 20.00%	✔ Passed
(i) Participations	0.00	255,502,223.46	0.00%	<= 5.00%	✔ Passed
(j) Current Pay Obligations	0.00	255,502,223.46	0.00%	<= 2.50%	✔ Passed
(k) Revolving Obligations and/or Delayed Drawdown Collateral Obligations	0.00	255,502,223.46	0.00%	<= 5.00%	✔ Passed
(l) S&P CCC Obligations	8,722,366.76	255,502,223.46	3.40%	<= 7.50%	✔ Passed
(m) Moody's Caa Obligations	15,935,559.98	255,502,223.46	6.20%	<= 7.50%	✔ Passed
(n)(i) Corporate Rescue Loans	0.00	255,502,223.46	0.00%	<= 5.00%	✔ Passed
(n)(ii) Highest Single Obligor of CRL	0.00	255,502,223.46	0.00%	<= 2.00%	✔ Passed
(o)(i) Highest Single S&P Industry Category	33,259,312.50	255,502,223.46	13.00%	<= 15.00%	✔ Passed
(o)(ii) 2nd Highest Single S&P Industry Classification	20,875,000.00	255,502,223.46	8.20%	<= 12.50%	✔ Passed
(o)(iii) 3rd Highest S&P Industry Classification	15,678,339.30	255,502,223.46	6.10%	<= 10.00%	✔ Passed
(p) Moody's Rating derived from S&P	0.00	255,502,223.46	0.00%	<= 10.00%	✔ Passed

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
(q) S&P Country Currency Rating below A-	14,375,000.00	255,502,223.46	5.60%	<= 10.00%	✓ Passed
(r) Moody's Country Currency Rating A1 or below	3,325,000.00	255,502,223.46	1.30%	<= 10.00%	✓ Passed
(s) Bivariate_S&P Individual AAA	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Individual AA+	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Individual AA	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Individual AA-	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Individual A+	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Individual A	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Individual A and A-1	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Individual A- or below	0.00	253,735,839.97	0.00%	<= 0.00%	✓ Passed
(s) Bivariate_S&P Aggregate AAA	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Aggregate AA+	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Aggregate AA	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Aggregate AA-	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Aggregate A+	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Aggregate A	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Aggregate A and A-1	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_S&P Aggregate A- or below	0.00	253,735,839.97	0.00%	<= 0.00%	✓ Passed
(s) Bivariate_Moodys Individual Aaa	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Individual Aa1	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Individual Aa2	0.00	198,340,646.63	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Individual Aa3	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Individual A1	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Individual A2 and P-1	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Individual A2 (without a Moody's short-term rating of at least P-1) or below	0.00	253,735,839.97	0.00%	<= 0.00%	✓ Passed
(s) Bivariate_Moodys Aggregate Aaa	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Aggregate Aa1	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Aggregate Aa2	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Aggregate Aa3	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Aggregate A1	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Aggregate A2 and P-1	0.00	253,735,839.97	0.00%	<= 5.00%	✓ Passed
(s) Bivariate_Moodys Aggregate A2 (without a Moody's short-term rating of at least P-1) or below	0.00	253,735,839.97	0.00%	<= 0.00%	✓ Passed
(t) Cov-Lite	7,472,916.66	255,502,223.46	2.90%	<= 30.00%	✓ Passed
(u) Potential Indebtedness 200-250m	0.00	255,502,223.46	0.00%	<= 5.00%	✓ Passed
(v) PIK Securities	1,750,000.00	255,502,223.46	0.70%	<= 5.00%	✓ Passed
(w) Discount Obligations	0.00	255,502,223.46	0.00%	<= 20.00%	✓ Passed
(x) Distressed Exchange Obligations	0.00	255,502,223.46	0.00%	<= 2.50%	✓ Passed
(y) Portfolio Company Obligors	0.00	255,502,223.46	0.00%	<= 10.00%	✓ Passed
Other					
Originator Requirement	19,100,000.00	350,000,000.00	5.46%	>= 5.00%	✓ Passed
(a) LMO Profile Test	0.00	350,000,000.00	0.00%	<= 7.00%	✓ Passed

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
(b) LMO Profile Test	0.00	350,000,000.00	0.00%	<= 1.00%	✔ Passed
(c) LMO Profile Test	0.00	350,000,000.00	0.00%	<= 5.00%	✔ Passed
(d) LMO Profile Test	0.00	350,000,000.00	0.00%	<= 10.00%	✔ Passed

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)
Collection Account					
Cap Four Clo II Borrower Profit	EUR	0.00	0.00	0.00	0.00
Cap Four Clo II Counterparty Downgrade Coll	EUR	0.00	0.00	0.00	0.00
Cap Four Clo II Currency AUD	AUD	0.00	0.00	0.00	0.00
Cap Four Clo II Currency CAD	CAD	0.00	0.00	0.00	0.00
Cap Four Clo II Currency CHF	CHF	0.00	0.00	0.00	0.00
Cap Four Clo II Currency DKK	DKK	0.00	0.00	0.00	0.00
Cap Four Clo II Currency EUR	EUR	0.00	0.00	0.00	0.00
Cap Four Clo II Currency GBP	GBP	0.00	0.00	0.00	0.00
Cap Four Clo II Currency JPY	JPY	0.00	0.00	0.00	0.00
Cap Four Clo II Currency NOK	NOK	0.00	0.00	0.00	0.00
Cap Four Clo II Currency SEK	SEK	0.00	0.00	0.00	0.00
Cap Four Clo II Currency USD	USD	0.00	0.00	0.00	0.00
Cap Four Clo II Custody EUR	EUR	0.00	0.00	0.00	0.00
Cap Four Clo II Custody GBP	GBP	0.00	0.00	0.00	0.00
Cap Four Clo II Custody USD	USD	0.00	0.00	0.00	0.00
Cap Four Clo II Hedge Termination AUD	AUD	0.00	0.00	0.00	0.00
Cap Four Clo II Hedge Termination CAD	CAD	0.00	0.00	0.00	0.00
Cap Four Clo II Hedge Termination CHF	CHF	0.00	0.00	0.00	0.00
Cap Four Clo II Hedge Termination DKK	DKK	0.00	0.00	0.00	0.00
Cap Four Clo II Hedge Termination EUR	EUR	0.00	0.00	0.00	0.00
Cap Four Clo II Hedge Termination GBP	GBP	0.00	0.00	0.00	0.00
Cap Four Clo II Hedge Termination JPY	JPY	0.00	0.00	0.00	0.00
Cap Four Clo II Hedge Termination NOK	NOK	0.00	0.00	0.00	0.00
Cap Four Clo II Hedge Termination SEK	SEK	0.00	0.00	0.00	0.00
Cap Four Clo II Hedge Termination USD	USD	0.00	0.00	0.00	0.00
Cap Four Clo II Payment Account	EUR	44,858.06	44,858.06	44,858.06	44,858.06
Cap Four Clo II Supplemental Reserve	EUR	0.00	0.00	0.00	0.00
Collection Account Subtotal:				44,858.06	44,858.06
Interest Funding Account					
Cap Four Clo II Expense Reserve	EUR	0.00	0.00	0.00	0.00
Cap Four Clo II First Period Reserve	EUR	0.00	0.00	0.00	0.00
Cap Four Clo II Interest EUR	EUR	2,431,925.75	2,431,925.75	2,431,925.75	2,431,925.75
Cap Four Clo II Interest GBP	GBP	0.00	0.00	0.00	0.00
Cap Four Clo II Interest Smoothing	EUR	0.00	0.00	0.00	0.00
Cap Four Clo II Interest USD	USD	0.00	0.00	0.00	0.00
Cap Four Clo II Issuer Profit	EUR	4,751.84	4,751.84	4,751.84	4,751.84
Interest Funding Account Subtotal:				2,436,677.59	2,436,677.59
Principal Funding Account					
Cap Four Clo II Principal EUR	EUR	57,161,576.83	43,289,604.56	57,161,576.83	43,289,604.56
Cap Four Clo II Principal GBP	GBP	0.00	0.00	0.00	0.00

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)
Principal Funding Account					
Cap Four Clo II Principal USD	USD	0.00	0.00	0.00	0.00
Cap Four Clo II Unfunded Reserve	EUR	0.00	0.00	0.00	0.00
Cap Four Clo II Unused Proceeds	EUR	0.00	0.00	0.00	0.00
Principal Funding Account Subtotal:				57,161,576.83	43,289,604.56
Total:				59,643,112.48	45,771,140.21

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Loan								
Ad Education - Tlb	LX249460	Term Loan	68.3330	1,400,000.00	1,400,000.00	0.00	Senior Secured	14-Nov-2031
adapa Holding GesmbH (f/k/a Schur Flexibles Holding GesmbH) - Exit Tranche	LX205266	Term Loan	84.5000	809,340.00	809,340.00	0.00	Senior Secured	30-Sep-2031
Amber Finco Plc - Facility B3	LX264326	Term Loan	100.7500	1,250,000.00	1,250,000.00	0.00	Senior Secured	11-Jun-2029
Ammega Group BV - 2023 Facility B2	LX213528	Term Loan	84.7950	2,345,630.59	2,345,630.59	0.00	Senior Secured	30-Dec-2028
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	Term Loan	89.5360	2,000,000.00	2,000,000.00	0.00	Senior Secured	27-Feb-2032
Aragon Bidco GMBH - Facility B Loan	LX199035	Term Loan	82.8570	1,700,000.00	1,700,000.00	0.00	Senior Secured	20-Nov-2028
Ardonagh Group Finco Pty Ltd - Eur Incremental Facility	LX257777	Term Loan	98.4110	1,900,000.00	1,900,000.00	0.00	Senior Secured	15-Feb-2031
Armorica Lux Sarl - Facility B Loan	LX196255	Term Loan	96.6000	1,050,000.00	1,050,000.00	0.00	Senior Secured	28-Jul-2028
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Term Loan	99.5180	2,300,000.00	2,300,000.00	0.00	Senior Secured	28-Feb-2029
Banijay Entertainment SAS - Term Loan B3	LX257836	Term Loan	99.7780	1,500,000.00	1,500,000.00	0.00	Senior Secured	01-Mar-2028
Barentz Bidco BV - Facility B3 (EUR)	LX258723	Term Loan	98.4440	2,450,000.00	2,450,000.00	0.00	Senior Secured	03-Mar-2031
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	Term Loan	88.4320	3,000,000.00	3,000,000.00	0.00	Senior Secured	14-May-2031
Big White Acquico Gmbh - Facility B	LX157317	Term Loan	89.8000	1,207,672.73	1,207,672.73	0.00	Senior Secured	31-Jan-2027
Blitz F21-433 GMBH - TI	LX259041	Term Loan	86.1480	2,000,000.00	2,000,000.00	0.00	Senior Secured	14-Mar-2029
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	Term Loan	92.9580	992,500.00	992,500.00	0.00	Senior Secured	30-Jul-2031
Boluda Towage - FACILITY B3	LX228682	Term Loan	100.5620	1,300,000.00	1,300,000.00	0.00	Senior Secured	31-Jan-2030
Ccp Lux Holding S.A. R.L. - Senior EUR Facility B2 Loan	LX213300	Term Loan	98.3130	1,875,000.00	1,875,000.00	0.00	Senior Secured	05-Jan-2028
Celeste BidCo B.V - Fcaility B2	LX258494	Term Loan	100.3630	2,075,000.00	2,075,000.00	0.00	Senior Secured	20-Jul-2029
Chrome Bidco - Incremental Tlc Facility	LX202726	Term Loan	74.0830	800,000.00	800,000.00	0.00	Senior Secured	16-Feb-2029
Clara.net Holdings Limited - Euro Term Loan	LX196339	Term Loan	84.4060	2,700,000.00	2,700,000.00	0.00	Senior Secured	12-Jul-2028
Claudius Finance Parent SARL - Facility B4	LX257805	Term Loan	94.3500	2,025,000.00	2,025,000.00	0.00	Senior Secured	10-Jul-2028
Cobalt Bidco - Repriced Facility B Loan	LX195644	Term Loan	59.3930	1,729,166.66	1,729,166.66	0.00	Senior Secured	26-Nov-2027
Cube Healthcare Europe Bidco - Fcaility B2	LX254153	Term Loan	100.5000	1,340,000.00	1,340,000.00	0.00	Senior Secured	30-Oct-2029
Delachaux Group - 2024 Incremental Facility	LX246414	Term Loan	100.6360	2,734,507.04	2,734,507.04	0.00	Senior Secured	16-Apr-2029
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	Term Loan	98.7500	357,753.24	357,753.24	0.00	Senior Secured	04-Oct-2028
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	Term Loan	98.7500	281,333.84	281,333.84	0.00	Senior Secured	04-Oct-2028
Eden - Term B Loan	LX250175	Term Loan	100.5210	2,415,000.00	2,415,000.00	0.00	Senior Secured	22-Jun-2029
Edge Finco Plc - Facility B1	LX259548	Term Loan	100.5630	2,950,000.00	2,950,000.00	0.00	Senior Secured	22-Aug-2031
Eleda Management AB - Term Loan B	LX226815	Term Loan	100.6070	2,333,333.34	2,333,333.34	0.00	Senior Secured	03-Apr-2031
Eleda Management AB - Delayed Draw Term Loan	LX226816	Delayed Draw Loan	100.6070	466,666.66	466,666.66	0.00	Senior Secured	03-Apr-2031
Elsan SAS - Term Loan B6	LX259867	Term Loan	95.0630	1,800,000.00	1,800,000.00	0.00	Senior Secured	16-Jun-2031
Envalior Finance Gmbh - Facility B1	LX263401	Term Loan	95.3390	1,675,000.00	1,675,000.00	0.00	Senior Secured	29-Mar-2030
Foncia Management - Facility B Loan	LX193463	Term Loan	82.1500	2,000,000.00	2,000,000.00	0.00	Senior Secured	27-Mar-2028
Froneri International Limited - Facility B3	LX244533	Term Loan	99.0860	1,800,000.00	1,800,000.00	0.00	Senior Secured	30-Sep-2031
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	Term Loan	95.6630	2,575,000.00	2,575,000.00	0.00	Senior Secured	31-Jul-2031
GHD Verwaltung Gesundheits GMBH Deutschland - Facility B	LX181787	Term Loan	97.0000	2,575,561.04	2,572,916.66	0.00	Senior Secured	15-Nov-2027
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	Term Loan	99.8130	2,540,849.59	2,540,849.59	0.00	Senior Secured	15-Nov-2027
Herens Holdco Sarl - Euro Term Loan	LX194449	Term Loan	89.2160	3,200,000.00	3,200,000.00	0.00	Senior Secured	03-Jul-2028
Home VI - Tlb	LX266909	Term Loan	99.5340	2,450,000.00	2,450,000.00	0.00	Senior Secured	31-Oct-2029
IGT Holding IV AB - Facility Term B	LX193483	Term Loan	97.5310	1,875,000.00	1,875,000.00	0.00	Senior Secured	31-Mar-2028

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Ineos Finance PLC - New 2031 Term Loan	LX255772	Term Loan	85.1110	1,100,000.00	1,100,000.00	0.00	Senior Secured	07-Feb-2031
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	Term Loan	85.1670	1,400,000.00	1,400,000.00	0.00	Senior Secured	23-Jun-2031
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	Term Loan	80.8000	2,944,312.50	2,944,312.50	0.00	Senior Secured	19-Aug-2028
Inovie Group - Senior Facility B	LX191106	Term Loan	95.1250	2,250,000.00	2,250,000.00	0.00	Senior Secured	03-Mar-2028
Iu Finance Management GMBH - Tlb	LX252713	Term Loan	99.5500	2,950,000.00	2,950,000.00	0.00	Senior Secured	08-Dec-2031
IVC Acquisition Ltd - Facility B11	LX257767	Term Loan	99.2500	2,800,000.00	2,800,000.00	0.00	Senior Secured	12-Dec-2028
LABL Inc - Initial Euro Term Loan	LX199390	Term Loan	44.8000	1,396,363.64	1,396,363.64	0.00	Senior Secured	30-Oct-2028
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	Term Loan	100.0350	4,425,000.00	4,425,000.00	0.00	Senior Secured	25-Mar-2031
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Term Loan	99.6670	3,000,000.00	3,000,000.00	0.00	Senior Secured	09-Mar-2028
Mar Bidco SARL - Eur Term Loan	LX194153	Term Loan	89.8750	1,700,000.00	1,700,000.00	0.00	Senior Secured	07-Jul-2028
Mcafee Corp - Term Loan B 3 Eur	LX233937	Term Loan	87.4720	2,499,138.16	2,499,138.16	0.00	Senior Secured	01-Mar-2029
Mehilainen Yhtymä Oy - Facility B7	LX264796	Term Loan	100.5890	2,800,000.00	2,800,000.00	0.00	Senior Secured	05-Aug-2031
Mistral Holdco SAS - Facility B	LX191239	Term Loan	99.2080	3,500,000.00	3,500,000.00	0.00	Senior Secured	17-Dec-2027
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	Term Loan	86.8060	1,800,000.00	1,800,000.00	0.00	Senior Secured	16-Sep-2030
Motion Finco LLC - Facility B (New)	LX213009	Term Loan	87.2270	1,013,306.00	1,013,306.00	0.00	Senior Secured	12-Nov-2029
Nouryon Finance BV - Term Loan B EUR	LX234053	Term Loan	99.0000	2,300,000.00	2,300,000.00	0.00	Senior Secured	03-Apr-2028
Odido Holding Bv - Term Facility B2	LX259293	Term Loan	100.1020	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Mar-2029
Organon & Co - Eur 2024 Term Loan B	LX256012	Term Loan	98.6880	974,288.21	974,288.21	0.00	Senior Secured	22-Dec-2031
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Term Loan	85.1250	2,025,000.00	2,025,000.00	0.00	Senior Secured	26-Feb-2029
Phm Group Holding Oyj - Term Loan B	LX259106	Term Loan	100.3750	1,925,000.00	1,925,000.00	0.00	Senior Secured	22-Apr-2032
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Term Loan	83.0000	1,776,804.10	1,776,804.10	0.00	Senior Secured	02-Jun-2028
Ramsay Generale de Sante - Facility B5	LX258050	Term Loan	99.6880	1,000,000.00	1,000,000.00	0.00	Senior Secured	13-Aug-2031
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Term Loan	88.6750	2,450,000.00	2,450,000.00	0.00	Senior Secured	21-Mar-2031
Roar BidCo AB - Facility B Loan	LX193550	Term Loan	99.7190	3,500,000.00	3,500,000.00	0.00	Senior Secured	17-Feb-2028
Seine Holdco SAS - 2023 - Facility B	LX220198	Term Loan	96.3610	1,000,000.00	1,000,000.00	0.00	Senior Secured	11-Jan-2031
Shilton Bidco Limited - Facility B7	LX265165	Term Loan	100.0710	1,400,000.00	1,400,000.00	0.00	Senior Secured	11-Jan-2030
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	Term Loan	100.6040	1,050,000.00	1,050,000.00	0.00	Senior Secured	28-Jul-2028
Sophos Holdings LLC - First Lien Term Loan	LX184763	Term Loan	93.7500	2,534,897.04	2,534,897.04	0.00	Senior Secured	05-Mar-2027
Sprint BidCo BV - 2nd Lien Facility	LX259233	Term Loan	0.0000	165,386.84	150,940.19	0.00	Senior Secured	30-Jun-2031
Sprint BidCo BV - 3rd Lien Facility	LX259234	Term Loan	0.0000	216,641.24	216,619.10	0.00	Subordinate	30-Jun-2031
Sprint BidCo BV - 2025 Super Senior Facility	LX259235	Term Loan	5.0000	2,489,237.09	2,276,172.42	0.00	Senior Secured	31-May-2030
Sprint BidCo BV - 1.5 Lien Facility	LX259236	Term Loan	0.0000	2,858,045.70	2,613,413.09	0.00	Senior Secured	31-May-2030
Sprint BidCo BV - Second Lien Facility	LX259237	Term Loan	0.0000	141,359.52	129,259.94	0.00	Senior Secured	30-Jun-2031
Stars Uk Bidco Limited - Facility B4	LX264889	Term Loan	100.6250	1,000,000.00	1,000,000.00	0.00	Senior Secured	10-Aug-2029
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	Term Loan	98.3220	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Apr-2029
The Education Group SAS - 2024 Additional Facility B	LX236628	Term Loan	97.4750	2,400,000.00	2,400,000.00	0.00	Senior Secured	30-Sep-2028
Thevelia (US) LLC - Eur Term B-1 Incrmenetal Term Loan	LX225307	Term Loan	98.7500	1,000,000.00	1,000,000.00	0.00	Senior Secured	18-Jun-2029
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	Term Loan	99.9660	3,325,000.00	3,325,000.00	0.00	Senior Secured	30-Apr-2030
Triley Midco 2 Limited - Facility B2	LX258210	Term Loan	94.4580	2,912,584.86	2,912,584.86	0.00	Senior Secured	19-Apr-2029
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Term Loan	84.1670	1,800,000.00	1,800,000.00	0.00	Senior Secured	03-Nov-2029
Winterfell Financing Sarl - Facility B Loan	LX192684	Term Loan	86.6250	1,000,000.00	1,000,000.00	0.00	Senior Secured	04-May-2028
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	Term Loan	100.3330	2,000,000.00	2,000,000.00	0.00	Senior Secured	10-Mar-2028

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Ziggo BV - Term Loan H	LX183461	Term Loan	98.6330	1,200,000.00	1,200,000.00	0.00	Senior Secured	31-Jan-2029
Loan Subtotal:				159,801,679.63	159,314,769.60	0.00		
Bond								
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389		70.1300	1,750,000.00	1,750,000.00	0.00	Senior Secured	15-Jan-2028
Arena Lux Fin Sarl - 1.875 - 02/2028	XS2111944133		98.5000	1,700,000.00	1,700,000.00	0.00	Senior Secured	01-Feb-2028
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481		98.7600	2,325,000.00	2,325,000.00	0.00	Senior Secured	18-Jul-2030
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303		99.4470	1,200,000.00	1,200,000.00	0.00	Senior Secured	15-Oct-2028
Business Integration Partners S.p.A. - Bach Bidco Spa 0.00 31May31 Frn	XS2811098800		99.0000	550,000.00	550,000.00	0.00	Senior Secured	31-May-2031
CAB - Cab Selas 3.375 01Feb28	XS2294186965		98.5000	2,800,000.00	2,800,000.00	0.00	Senior Secured	01-Feb-2028
Castor Spa - Cerved Group Spa 7.35 15Feb29 Frn	XS2445840809		86.5000	2,200,000.00	2,200,000.00	0.00	Senior Secured	15-Feb-2029
Coty Inc - Coty Inc 3.875 15Apr26	XS2354326410		100.0400	1,821,428.58	1,821,428.58	0.00	Senior Secured	15-Apr-2026
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556		97.8750	3,500,000.00	3,500,000.00	0.00	Senior Secured	15-Jun-2028
IHO Verwaltungs GmbH - Iho Verwaltungs GMBH 6.75 15Nov29	XS2905386962		105.5000	1,750,000.00	1,750,000.00	0.00	Senior Secured	15-Nov-2029
Irca Spa - Irca Spa 5.85 15Dec29 Frn	XS2947181769		100.3500	1,450,000.00	1,450,000.00	0.00	Senior Secured	15-Dec-2029
Lion/Polaris Lux 4 SA - 7.334 01Jul29	XS2852970529		100.7500	1,975,000.00	1,975,000.00	0.00	Senior Secured	01-Jul-2029
PachelBel Bidco SPA - 8.066 17May31	XS2816639095		99.2500	800,000.00	800,000.00	0.00	Senior Secured	17-May-2031
Prestigebidco GMBH - Prestigebidco Gmb 5.766 01Jul29 Frn	XS2848952151		100.7000	775,000.00	775,000.00	0.00	Senior Secured	01-Jul-2029
Q-PARK HOLDINGS BV - 2.0 01Mar27	XS2115190451		99.5000	3,300,000.00	3,300,000.00	0.00	Senior Secured	01-Mar-2027
Ray Financing LLC - Ray Financing LLC 6.029 15Jul31 Frn	XS2854278863		101.1250	1,075,000.00	1,075,000.00	0.00	Senior Secured	15-Jul-2031
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749		99.8750	3,500,000.00	3,500,000.00	0.00	Senior Secured	15-Jan-2028
TeamSystem Holding S.p.A - Teamsystem Spa 5.516 31Jul31 Frn	XS2864287466		94.0000	1,175,000.00	1,175,000.00	0.00	Senior Secured	31-Jul-2031
TEVA PHARM FNC NL II - 1.625 - 10/2028	XS1439749364		96.7500	825,000.00	825,000.00	0.00	Senior Unsecured	15-Oct-2028
United Group BV - 3.625% - 02/2028	XS2111947748		99.7500	4,200,000.00	4,200,000.00	0.00	Senior Secured	15-Feb-2028
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876		93.0000	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Jan-2031
WMG Acquisition Corp - Wmg Acquisition Corp 2.25 15Aug31	XS2367081523		95.7500	2,800,000.00	2,800,000.00	0.00	Senior Secured	15-Aug-2031
Ziggo BV - 2.875 15Jan30	XS2069016165		95.0000	3,300,000.00	3,300,000.00	0.00	Senior Secured	15-Jan-2030
Bond Subtotal:				45,771,428.58	45,771,428.58	0.00		
Equity								
Schur Flexibles GMBH - Equity	LX208718			1,148.00	0.00	0.00		
Sprint HoldCo B.V. - Equity				506,619.00	0.00	0.00		
Equity Subtotal:				507,767.00	0.00	0.00		
Total:				206,080,875.21	205,086,198.18	0.00		

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	First Lien Last Out	Avg Life	Country
Loan										
Ad Education - Tlb	LX249460	EUR	1,400,000.00	-	Yes	-	First Lien	-	5.72	France
adapa Holding GesmbH (f/k/a Schur Flexibles Holding GesmbH) - Exit Tranche	LX205266	EUR	809,340.00	-	-	-	First Lien	-	0.59	Germany
Amber Finco Plc - Facility B3	LX264326	EUR	1,250,000.00	-	-	-	First Lien	-	3.29	United Kingdom
Ammega Group BV - 2023 Facility B2	LX213528	EUR	2,345,630.59	-	-	-	First Lien	-	2.84	Netherlands
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	EUR	2,000,000.00	-	-	-	First Lien	-	6.00	Luxembourg
Aragon Bidco GMBH - Facility B Loan	LX199035	EUR	1,700,000.00	-	-	-	First Lien	-	2.73	Germany
Ardonagh Group Finco Pty Ltd - Eur Incremental Facility	LX257777	EUR	1,900,000.00	-	-	-	First Lien	-	4.97	United Kingdom
Armorica Lux Sarl - Facility B Loan	LX196255	EUR	1,050,000.00	-	-	-	First Lien	-	2.42	Luxembourg
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	EUR	2,300,000.00	-	-	-	First Lien	-	3.01	Germany
Banijay Entertainment SAS - Term Loan B3	LX257836	EUR	1,500,000.00	-	-	-	First Lien	-	2.01	France
Barentz Bidco BV - Facility B3 (EUR)	LX258723	EUR	2,450,000.00	-	-	-	First Lien	-	5.01	Netherlands
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	EUR	3,000,000.00	-	-	-	First Lien	-	5.21	United Kingdom
Big White Acquico Gmbh - Facility B	LX157317	EUR	1,207,672.73	-	-	-	First Lien	-	0.93	Germany
Blitz F21-433 GMBH - TI	LX259041	EUR	2,000,000.00	-	-	-	First Lien	-	3.04	Germany
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	EUR	992,500.00	-	-	-	First Lien	-	5.27	United States
Boluda Towage - FACILITY B3	LX228682	EUR	1,300,000.00	-	-	-	First Lien	-	3.93	Spain
Ccp Lux Holding S.A. R.L. - Senior EUR Facility B2 Loan	LX213300	EUR	1,875,000.00	-	-	-	First Lien	-	1.85	Luxembourg
Celeste BidCo B.V. - Fcaility B2	LX258494	EUR	2,075,000.00	-	-	-	First Lien	-	3.39	Netherlands
Chrome Bidco - Incremental Tlc Facility	LX202726	EUR	800,000.00	-	-	-	First Lien	-	2.97	France
Clara.net Holdings Limited - Euro Term Loan	LX196339	EUR	2,700,000.00	-	-	-	First Lien	-	2.37	United Kingdom
Claudius Finance Parent SARL - Facility B4	LX257805	EUR	2,025,000.00	-	-	-	First Lien	-	2.37	Luxembourg
Cobalt Bidco - Repriced Facility B Loan	LX195644	EUR	1,729,166.66	-	-	-	First Lien	-	1.75	France
Cube Healthcare Europe Bidco - Fcaility B2	LX254153	EUR	1,340,000.00	-	-	-	First Lien	-	3.67	France
Delachaux Group - 2024 Incremental Facility	LX246414	EUR	2,734,507.04	-	-	-	First Lien	-	3.13	France
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	EUR	281,333.84	-	-	-	First Lien	-	2.60	United States
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	EUR	357,753.24	-	-	-	First Lien	-	2.60	United States
Eden - Term B Loan	LX250175	EUR	2,415,000.00	-	-	-	First Lien	-	3.32	France
Edge Finco Plc - Facility B1	LX259548	EUR	2,950,000.00	-	-	-	First Lien	-	5.48	United Kingdom
Eleda Management AB - Delayed Draw Term Loan	LX226816	EUR	466,666.66	-	-	-	First Lien	-	5.10	Sweden
Eleda Management AB - Term Loan B	LX226815	EUR	2,333,333.34	-	-	-	First Lien	-	5.10	Sweden
Elsan SAS - Term Loan B6	LX259867	EUR	1,800,000.00	-	-	-	First Lien	-	5.30	France
Envalor Finance Gmbh - Facility B1	LX263401	EUR	1,675,000.00	-	-	-	First Lien	-	4.08	Germany
Foncia Management - Facility B Loan	LX193463	EUR	2,000,000.00	-	-	-	First Lien	-	2.08	France
Froneri International Limited - Facility B3	LX244533	EUR	1,800,000.00	-	-	-	First Lien	-	5.59	United Kingdom
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	EUR	2,575,000.00	-	-	-	First Lien	-	5.42	France
GHD Verwaltung Gesundheits GMBH Deutschland - Facility B	LX181787	EUR	2,572,916.66	-	Yes	-	First Lien	-	1.72	Germany
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	EUR	2,540,849.59	-	-	-	First Lien	-	1.69	Spain
Herens Holdco Sarl - Euro Term Loan	LX194449	EUR	3,200,000.00	-	-	-	First Lien	-	2.35	Luxembourg
Home VI - Tlb	LX266909	EUR	2,450,000.00	-	-	-	First Lien	-	3.68	France
IGT Holding IV AB - Facility Term B	LX193483	EUR	1,875,000.00	-	-	-	First Lien	-	2.09	Sweden

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	First Lien Last Out	Avg Country Life
Ineos Finance PLC - New 2031 Term Loan	LX255772	EUR	1,100,000.00	-	-	-	First Lien	-	4.95 United Kingdom
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	EUR	1,400,000.00	-	-	-	First Lien	-	5.32 United Kingdom
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	EUR	2,944,312.50	-	-	-	First Lien	-	2.44 United Kingdom
Inovie Group - Senior Facility B	LX191106	EUR	2,250,000.00	-	-	-	First Lien	-	2.01 France
Iu Finance Management GMBH - Tlb	LX252713	EUR	2,950,000.00	-	-	-	First Lien	-	5.78 Germany
IVC Acquisition Ltd - Facility B11	LX257767	EUR	2,800,000.00	-	-	-	First Lien	-	2.79 United Kingdom
LABL Inc - Initial Euro Term Loan	LX199390	EUR	1,396,363.64	-	-	-	First Lien	-	2.64 United States
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	EUR	4,425,000.00	-	-	-	First Lien	-	5.07 Spain
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	EUR	3,000,000.00	-	-	-	First Lien	-	2.03 Netherlands
Mar Bidco SARL - Eur Term Loan	LX194153	EUR	1,700,000.00	-	-	-	First Lien	-	2.36 Luxembourg
Mcafee Corp - Term Loan B 3 Eur	LX233937	EUR	2,499,138.16	-	-	-	First Lien	-	2.96 United States
Mehilainen Yhtymä Oy - Facility B7	LX264796	EUR	2,800,000.00	-	-	-	First Lien	-	5.44 Finland
Mistral Holdco SAS - Facility B	LX191239	EUR	3,500,000.00	-	-	-	First Lien	-	1.80 France
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	EUR	1,800,000.00	-	-	-	First Lien	-	4.55 Germany
Motion Finco LLC - Facility B (New)	LX213009	EUR	1,013,306.00	-	-	-	First Lien	-	3.71 United Kingdom
Nouryon Finance BV - Term Loan B EUR	LX234053	EUR	2,300,000.00	-	-	-	First Lien	-	2.10 Netherlands
Odido Holding Bv - Term Facility B2	LX259293	EUR	3,000,000.00	-	-	-	First Lien	-	3.09 Netherlands
Organon & Co - Eur 2024 Term Loan B	LX256012	EUR	974,288.21	-	-	-	First Lien	-	5.65 United States
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	EUR	2,025,000.00	-	-	-	First Lien	-	3.00 Netherlands
Phm Group Holding Oyj - Term Loan B	LX259106	EUR	1,925,000.00	-	-	-	First Lien	-	6.15 Finland
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	EUR	1,776,804.10	-	-	-	First Lien	-	2.24 United States
Ramsay Generale de Sante - Facility B5	LX258050	EUR	1,000,000.00	-	-	-	First Lien	-	5.46 France
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	EUR	2,450,000.00	-	-	-	First Lien	-	5.06 United Kingdom
Roar BidCo AB - Facility B Loan	LX193550	EUR	3,500,000.00	-	Yes	-	First Lien	-	1.97 Sweden
Seine Holdco SAS - 2023 - Facility B	LX220198	EUR	1,000,000.00	-	-	-	First Lien	-	4.87 France
Shilton Bidco Limited - Facility B7	LX265165	EUR	1,400,000.00	-	-	-	First Lien	-	3.87 United Kingdom
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	EUR	1,050,000.00	-	-	-	First Lien	-	2.42 France
Sophos Holdings LLC - First Lien Term Loan	LX184763	EUR	2,534,897.04	-	-	-	First Lien	-	1.01 Luxembourg
Sprint BidCo BV - 1.5 Lien Facility	LX259236	EUR	2,613,413.09	-	-	-	First Lien	-	4.26 Netherlands
Sprint BidCo BV - 2025 Super Senior Facility	LX259235	EUR	2,276,172.42	-	-	Yes	First Lien	-	4.26 Netherlands
Sprint BidCo BV - 2nd Lien Facility	LX259233	EUR	150,940.19	-	-	-	Second Lien	-	5.34 Netherlands
Sprint BidCo BV - 3rd Lien Facility	LX259234	EUR	216,619.10	-	-	-	Third Lien	-	5.34 Netherlands
Sprint BidCo BV - Second Lien Facility	LX259237	EUR	129,259.94	-	-	-	Second Lien	-	5.34 Netherlands
Stars Uk Bidco Limited - Facility B4	LX264889	EUR	1,000,000.00	-	-	-	First Lien	-	3.45 United Kingdom
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	EUR	3,000,000.00	-	-	-	First Lien	-	3.17 Luxembourg
The Education Group SAS - 2024 Additional Facility B	LX236628	EUR	2,400,000.00	-	-	-	First Lien	-	2.59 France
Thevelia (US) LLC - Eur Term B-1 Incrmentel Term Loan	LX225307	EUR	1,000,000.00	-	-	-	First Lien	-	3.25 Luxembourg
TK Elevator Midco GmbH - (Eur) Term Loan B	LX259606	EUR	3,325,000.00	-	-	-	First Lien	-	4.17 Germany
Triley Midco 2 Limited - Facility B2	LX258210	EUR	2,912,584.86	-	-	-	First Lien	-	3.14 United Kingdom
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	EUR	1,800,000.00	-	-	-	First Lien	-	3.68 Netherlands
Winterfell Financing Sarl - Facility B Loan	LX192684	EUR	1,000,000.00	-	-	-	First Lien	-	2.18 Denmark
Zephyr German Bidco GmbH - Facility B1 Loan	LX191143	EUR	2,000,000.00	-	-	-	First Lien	-	2.03 Germany

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	First Lien Last Out	Avg Country Life
Ziggo BV - Term Loan H	LX183461	EUR	1,200,000.00	-	-	-	First Lien	-	2.93 Netherlands
Loan SubTotal:			159,314,769.60						
Bond									
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	EUR	1,750,000.00	-	-	-		-	1.88 France
Arena Lux Fin Sarl - 1.875 - 02/2028	XS2111944133	EUR	1,700,000.00	-	-	-		-	1.93 Luxembourg
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481	EUR	2,325,000.00	-	-	-		-	4.39 France
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	EUR	1,200,000.00	-	-	-		-	2.63 Italy
Business Integration Partners S.p.A. - Bach Bidco Spa 0.00 31May31 Frn	XS2811098800	EUR	550,000.00	-	-	-		-	5.26 Italy
CAB - Cab Selas 3.375 01Feb28	XS2294186965	EUR	2,800,000.00	-	-	-		-	1.93 France
Castor Spa - Cerved Group Spa 7.35 15Feb29 Frn	XS2445840809	EUR	2,200,000.00	-	-	-		-	2.97 Italy
Coty Inc - Coty Inc 3.875 15Apr26	XS2354326410	EUR	1,821,428.58	-	-	-		-	0.13 United States
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	EUR	3,500,000.00	-	-	-		-	2.30 Italy
IHO Verwaltungs GmbH - Iho Verwaltungs GMBH 6.75 15Nov29	XS2905386962	EUR	1,750,000.00	-	-	Yes		-	3.72 Germany
Irca Spa - Irca Spa 5.85 15Dec29 Frn	XS2947181769	EUR	1,450,000.00	-	-	-		-	3.80 Italy
Lion/Polaris Lux 4 SA - 7.334 01Jul29	XS2852970529	EUR	1,975,000.00	-	-	-		-	3.34 Luxembourg
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	EUR	800,000.00	-	-	-		-	5.22 Italy
Prestigebidco GMBH - Prestigebidco Gmb 5.766 01Jul29 Frn	XS2848952151	EUR	775,000.00	-	-	-		-	3.34 Germany
Q-PARK HOLDINGS BV - 2.0 01Mar27	XS2115190451	EUR	3,300,000.00	-	-	-		-	1.01 Netherlands
Ray Financing LLC - Ray Financing LLC 6.029 15Jul31 Frn	XS2854278863	EUR	1,075,000.00	-	-	-		-	5.38 Netherlands
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	EUR	3,500,000.00	-	-	-		-	1.88 Italy
TeamSystem Holding S.p.A - Teamsystem Spa 5.516 31Jul31 Frn	XS2864287466	EUR	1,175,000.00	-	-	-		-	5.42 Italy
TEVA PHARM FNC NL II - 1.625 - 10/2028	XS1439749364	EUR	825,000.00	-	-	-		-	2.63 Israel
United Group BV - 3.625% - 02/2028	XS2111947748	EUR	4,200,000.00	-	-	-		-	1.97 Netherlands
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	EUR	1,000,000.00	-	-	-		-	4.93 United Kingdom
WMG Acquisition Corp - Wmg Acquisition Corp 2.25 15Aug31	XS2367081523	EUR	2,800,000.00	-	-	-		-	5.47 United States
Ziggo BV - 2.875 15Jan30	XS2069016165	EUR	3,300,000.00	-	-	-		-	3.88 Netherlands
Bond SubTotal:			45,771,428.58						
Total:			205,086,198.18						

Asset Information III

Description	Security ID	FIGI	Coupon Type	Senior Secured Floating Rate Note	Distressed Exchange Obligation	Swapped Non-Discount Obligation	Maturity Amendment	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
Ad Education - Tlb	LX249460	BBG01Q8XBMZ1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	956,662.00
adapa Holding GesmbH (f/k/a Schur Flexibles Holding GesmbH) - Exit Tranche	LX205266	BBG01BYGMSR6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	683,892.30
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	BBG00RB6TQV1	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,227,275.00
Amber Finco Plc - Facility B3	LX264326	BBG01VCT6G38	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,259,375.00
Ammega Group BV - 2023 Facility B2	LX213528	BBG01H7SL570	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,988,977.46
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	BBG01S807F07	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,790,720.00
Aragon Bidco GMBH - Facility B Loan	LX199035	BBG012R0NFX9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,408,569.00
Ardonagh Group Finco Pty Ltd - Eur Incremental Facility	LX257777	BBG01RQSYRT1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,869,809.00
Arena Lux Fin Sarl - 1.875 - 02/2028	XS2111944133	BBG00RHH82W6	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,674,500.00
Armorica Lux Sarl - Facility B Loan	LX196255	BBG011N3YWZ8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,014,300.00
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,288,914.00
Banijay Entertainment SAS - Term Loan B3	LX257836	BBG01RR9FZF0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,496,670.00
Barentz Bidco BV - Facility B3 (EUR)	LX258723	BBG01S4CGYZ6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,411,878.00
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	BBG01ML5ZCK8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,768,640.00
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	BBG01ML5ZCK8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	884,320.00
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481	BBG01N2F4SM2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,296,170.00
Big White Acquico Gmbh - Facility B	LX157317	BBG00F5DRDF8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	680,085.95
Big White Acquico Gmbh - Facility B	LX157317	BBG00F5DRDF8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	404,404.16
Blitz F21-433 GMBH - TI	LX259041	BBG01S7Q10V6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,722,960.00
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	BBG01RXFSZV7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	922,608.15
Boluda Towage - FACILITY B3	LX228682	BBG01M1GVK13	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,307,306.00
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	BBG012T8SXX6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,193,364.00
Business Integration Partners S.p.A. - Bach Bidco Spa 0.00 31May31 Frn	XS2811098800	BBG01N0D8XT7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	544,500.00
CAB - Cab Selas 3.375 01Feb28	XS2294186965	BBG00Z1667H7	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	467,875.00
CAB - Cab Selas 3.375 01Feb28	XS2294186965	BBG00Z1667H7	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,290,125.00
Castor Spa - Cerved Group Spa 7.35 15Feb29 Frn	XS2445840809	BBG015663DG8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,038,000.00
Castor Spa - Cerved Group Spa 7.35 15Feb29 Frn	XS2445840809	BBG015663DG8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	865,000.00
Ccp Lux Holding S.A. R.L. - Senior EUR Facility B2 Loan	LX213300	BBG01GWM0F96	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,843,368.75
Celeste BidCo B.V - Fcaility B2	LX258494	BBG01S1MMCV2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,154,174.50
Celeste BidCo B.V - Fcaility B2	LX258494	BBG01S1MMCV2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	928,357.75
Chrome Bidco - Incremental Tlc Facility	LX202726	BBG0155L8K20	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	592,664.00
Clara.net Holdings Limited - Euro Term Loan	LX196339	BBG011JG7VG7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,278,962.00
Claudius Finance Parent SARL - Facility B4	LX257805	BBG01RR6QP84	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,910,587.50
Cobalt Bidco - Repriced Facility B Loan	LX195644	BBG011DFJ043	Floating	-	-	-	-	-	-	-	-	-	-	-	Yes	-	-	705,291.88

Asset Information III

Description	Security ID	FIGI	Coupon Type	Senior Secured Floating Rate Note	Distressed Exchange Obligation	Swapped Non-Discount Obligation	Maturity Amendment	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
Cobalt Bidco - Repriced Facility B Loan	LX195644	BBG011DFJ043	Floating	-	-	-	-	-	-	-	-	-	-	-	Yes	-	-	321,712.08
Coty Inc - Coty Inc 3.875 15Apr26	XS2354326410	BBG011BX8Z96	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	107,185.71
Coty Inc - Coty Inc 3.875 15Apr26	XS2354326410	BBG011BX8Z96	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,250,500.01
Coty Inc - Coty Inc 3.875 15Apr26	XS2354326410	BBG011BX8Z96	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	464,471.43
Cube Healthcare Europe Bidco - Fcaility B2	LX254153	BBG01VQYFBW1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,005,000.00
Cube Healthcare Europe Bidco - Fcaility B2	LX254153	BBG01VQYFBW1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	341,700.00
Delachaux Group - 2024 Incremental Facility	LX246414	BBG01PSPJSP8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	153,659.96
Delachaux Group - 2024 Incremental Facility	LX246414	BBG01PSPJSP8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,598,238.54
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	BBG012GK6283	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	277,817.17
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	BBG012Q8DQ51	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	353,281.32
Eden - Term B Loan	LX250175	BBG01QDZJ5B5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,683,726.75
Eden - Term B Loan	LX250175	BBG01QDZJ5B5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	743,855.40
Edge Finco Plc - Facility B1	LX259548	BBG01SJ0R3N5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,966,608.50
Eleda Management AB - Delayed Draw Term Loan	LX226816	BBG01L03P6X8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	469,499.33
Eleda Management AB - Term Loan B	LX226815	BBG01L03P668	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,347,496.67
Elsan SAS - Term Loan B6	LX259867	BBG01SMVZ5X8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	47,531.50
Elsan SAS - Term Loan B6	LX259867	BBG01SMVZ5X8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,663,602.50
Envalior Finance GmbH - Facility B1	LX263401	BBG01G4F3XY2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,596,928.25
Foncia Management - Facility B Loan	LX193463	BBG00ZLHJMM8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,643,000.00
Froneri International Limited - Facility B3	LX244533	BBG01PKMC7H5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,783,548.00
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	BBG01SC43RJ2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,463,322.25
GHD Verwaltung Gesundheits GMBH Deutschland - Facility B	LX181787	BBG00PQCL7W5	Floating	-	-	-	-	Yes	-	-	-	-	-	-	-	-	-	1,537,411.82
GHD Verwaltung Gesundheits GMBH Deutschland - Facility B	LX181787	BBG00PQCL7W5	Floating	-	-	-	-	Yes	-	-	-	-	-	-	-	-	-	960,882.39
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	BBG00QQ0VWT7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,270,449.18
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	BBG00QQ0VWT7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,265,649.02
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	BBG011K0NJ24	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,712,812.50
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	BBG011K0NJ24	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	415,968.75
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	BBG011K0NJ24	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	440,437.50
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	BBG011K0NJ24	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	856,406.25
Herens Holdco Sarl - Euro Term Loan	LX194449	BBG00ZTK8KS3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,854,912.00
Home VI - Tlb	LX266909	BBG01W8TJMR8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,443,243.00
Home VI - Tlb	LX266909	BBG01W8TJMR8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	995,340.00
IGT Holding IV AB - Facility Term B	LX193483	BBG00ZLH42T1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,828,706.25
IHO Verwaltungs GmbH - Iho Verwaltungs GMBH 6.75 15Nov29	XS2905386962	BBG01Q33MW06	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,846,250.00
Ineos Finance PLC - New 2031 Term Loan	LX255772	BBG01R3WHCB8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	936,221.00

Asset Information III

Description	Security ID	FIGI	Coupon Type	Senior Secured Floating Rate Note	Distressed Exchange Obligation	Swapped Non-Discount Obligation	Maturity Amendment	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	BBG01N2PFBDB5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,192,338.00
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	BBG011XXY6P9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,379,004.50
Inovie Group - Senior Facility B	LX191106	BBG00Y9ZSGQ4	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,140,312.50
Irca Spa - Irca Spa 5.85 15Dec29 Frn	XS2947181769	BBG01R0HFV60	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,455,075.00
Iu Finance Management GMBH - Tlb	LX252713	BBG01QRDDCX6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	995,500.00
Iu Finance Management GMBH - Tlb	LX252713	BBG01QRDDCX6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,941,225.00
IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,141,375.00
IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,637,625.00
LABL Inc - Initial Euro Term Loan	LX199390	BBG012Y4BWQ7	Floating	-	-	-	-	-	-	-	-	-	-	-	Yes	-	-	625,570.91
Lion/Polaris Lux 4 SA - 7.334 01Jul29	XS2852970529	BBG01NH85HH1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,989,812.50
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	BBG01SB8NPY9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	4,426,548.75
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	BBG00Z83G4H3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,990,010.00
Mar Bidco SARL - Eur Term Loan	LX194153	BBG00ZYDXK2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,527,875.00
Mcafee Corp - Term Loan B 3 Eur	LX233937	BBG01N07Z5K0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,186,046.13
Mehilainen Yhtymaa Oy - Facility B7	LX264796	BBG01VK7VD18	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,005,890.00
Mehilainen Yhtymaa Oy - Facility B7	LX264796	BBG01VK7VD18	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,810,602.00
Mistral Holdco SAS - Facility B	LX191239	BBG010L97VK7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,488,120.00
Mistral Holdco SAS - Facility B	LX191239	BBG010L97VK7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	992,080.00
Mistral Holdco SAS - Facility B	LX191239	BBG010L97VK7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	992,080.00
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	BBG01SMVZ8Z0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,562,508.00
Motion Finco LLC - Facility B (New)	LX213009	BBG01GX47MB0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	883,876.42
Nouryon Finance BV - Term Loan B EUR	LX234053	BBG01N0NH589	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,277,000.00
Odido Holding Bv - Term Facility B2	LX259293	BBG01SCDTJM8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	3,003,060.00
Organon & Co - Eur 2024 Term Loan B	LX256012	BBG01R6JLLF5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	961,505.55
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	BBG01MNJX91	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	794,000.00
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	851,250.00
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	872,531.25
Phm Group Holding Oyj - Term Loan B	LX259106	BBG01S89Y4L0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,932,218.75
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	BBG0113FZW91	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,474,747.40
Prestigebidco GMBH - Prestigebidco Gmb 5.766 01Jul29 Frn	XS2848952151	BBG01NC1TXP1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	780,425.00
Q-PARK HOLDINGS BV - 2.0 01Mar27	XS2115190451	BBG00RMFKL67	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	3,283,500.00
Ramsay Generale de Sante - Facility B5	LX258050	BBG01RX60F14	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	996,880.00
Ray Financing LLC - Ray Financing LLC 6.029 15Jul31 Frn	XS2854278863	BBG01NHBKD77	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,087,093.75
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	BBG01VGZQM80	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,152,775.00
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	BBG01VGZQM80	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,019,762.50

Asset Information III

Description	Security ID	FIGI	Coupon Type	Senior Secured Floating Rate Note	Distressed Exchange Obligation	Swapped Non-Discount Obligation	Maturity Amendment	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
Roar BidCo AB - Facility B Loan	LX193550	BBG00ZNS7LN6	Floating	-	-	-	-	Yes	-	-	-	-	-	-	-	-	-	3,490,165.00
Seine Holdco SAS - 2023 - Facility B	LX220198	BBG01N86F7W9	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	963,610.00
Shilton Bidco Limited - Facility B7	LX265165	BBG01VR25M93	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,400,994.00
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	998,750.00
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,496,875.00
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	BBG01RMHWP88	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,056,342.00
Sophos Holdings LLC - First Lien Term Loan	LX184763	BBG00RBDZ304	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	922,851.54
Sophos Holdings LLC - First Lien Term Loan	LX184763	BBG00RBDZ304	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	563,224.93
Sophos Holdings LLC - First Lien Term Loan	LX184763	BBG00RBDZ304	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	890,389.50
Sprint BidCo BV - 1.5 Lien Facility	LX259236		Floating	-	-	-	-	-	-	-	-	-	-	-	Yes	-	-	0.00
Sprint BidCo BV - 2025 Super Senior Facility	LX259235		Floating	-	-	-	-	-	-	-	-	-	-	-	Yes	-	-	124,461.85
Sprint BidCo BV - 2nd Lien Facility	LX259233		Floating	-	-	-	-	-	-	-	-	-	-	-	Yes	-	-	0.00
Sprint BidCo BV - 3rd Lien Facility	LX259234		Fixed	-	-	-	-	-	-	-	-	-	-	-	Yes	-	-	0.00
Sprint BidCo BV - Second Lien Facility	LX259237		Floating	-	-	-	-	-	-	-	-	-	-	-	Yes	-	-	0.00
Stars Uk Bidco Limited - Facility B4	LX264889	BBG01VNM76T4	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,006,250.00
TeamSystem Holding S.p.A - Teamsystem Spa 5.516 31Jul31 Frn	XS2864287466	BBG01NSCT278	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,104,500.00
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	BBG00RHH0YN4	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,949,660.00
TEVA PHARM FNC NL II - 1.625 - 10/2028	XS1439749364	BBG00DDX7BX6	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	798,187.50
The Education Group SAS - 2024 Additional Facility B	LX236628	BBG01NFPJ5R5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	288,943.75
The Education Group SAS - 2024 Additional Facility B	LX236628	BBG01NFPJ5R5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,733,662.50
The Education Group SAS - 2024 Additional Facility B	LX236628	BBG01NFPJ5R5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	316,793.75
Thevelia (US) LLC - Eur Term B-1 Incrernetal Term Loan	LX225307	BBG01L0SG6L6	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	987,500.00
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	BBG01SJ4SLZ3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	999,660.00
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	BBG01SJ4SLZ3	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,324,209.50
Triley Midco 2 Limited - Facility B2	LX258210	BBG01RYVK2Q8	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,751,169.41
United Group BV - 3.625% - 02/2028	XS2111947748	BBG00RHC2G52	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,995,000.00
United Group BV - 3.625% - 02/2028	XS2111947748	BBG00RHC2G52	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,194,500.00
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	BBG01ML3KNX1	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,515,006.00
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	BBG00X6ZGSY7	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	395,250.00
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	BBG00X6ZGSY7	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	534,750.00
Winterfell Financing Sarl - Facility B Loan	LX192684	BBG00YY9RVN5	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	866,250.00
WMG Acquisition Corp - Wmg Acquisition Corp 2.25 15Aug31	XS2367081523	BBG01221Y9D8	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	406,937.50
WMG Acquisition Corp - Wmg Acquisition Corp 2.25 15Aug31	XS2367081523	BBG01221Y9D8	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	95,750.00
WMG Acquisition Corp - Wmg Acquisition Corp 2.25 15Aug31	XS2367081523	BBG01221Y9D8	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,388,375.00
WMG Acquisition Corp - Wmg Acquisition Corp 2.25 15Aug31	XS2367081523	BBG01221Y9D8	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	789,937.50

Asset Information III

Description	Security ID	FIGI	Coupon Type	Senior Secured Floating Rate Note	Distressed Exchange Obligation	Swapped Non-Discount Obligation	Maturity Amendment	Covenant-Lite Obligation	High Yield Bond	Bridge Loan	Deferring Security	Affiliate of Investment / Collateral Manager	Discount Obligation	Collateral Enhanced Obligation	Defaulted	Exchanged Security	Current Pay	Market Value
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	BBG00YC6GWS0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,003,330.00
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	BBG00YC6GWS0	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,003,330.00
Ziggo BV - 2.875 15Jan30	XS2069016165	BBG00QKVD7R2	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2,185,000.00
Ziggo BV - 2.875 15Jan30	XS2069016165	BBG00QKVD7R2	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	475,000.00
Ziggo BV - 2.875 15Jan30	XS2069016165	BBG00QKVD7R2	Fixed	-	-	-	-	-	-	-	-	-	-	-	-	-	-	475,000.00
Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	Floating	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,183,596.00
Total:																		189,043,117.59

Par Value Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Par Value Test	254,857,125.86	158,158,702.51	161.10%	28.28%	>= 132.82%	✓ Passed
Class C Par Value Test	254,857,125.86	181,758,702.51	140.20%	17.76%	>= 122.44%	✓ Passed
Class D Par Value Test	254,857,125.86	206,258,702.51	123.60%	10.92%	>= 112.68%	✓ Passed
Class E Par Value Test	254,857,125.86	226,358,702.51	112.60%	6.49%	>= 106.11%	✓ Passed
Reinvestment Overcollateralisation Test	254,857,125.86	226,358,702.51	112.60%	5.99%	>= 106.61%	● N/A
Event of Default	255,502,223.46	128,358,702.51	199.10%	96.60%	>= 102.50%	✓ Passed

Par Value Test Numerator Detail

Aggregate Principal Balance	205,086,198.18
Principal Proceeds	57,161,576.83
Unused Proceeds	0.00
Purchased Accrued Interest	0.00
Sub Total:	262,247,775.01
Less:	
Deferring and Defaulted Adjustment Amount	7,390,649.15
Current Pay Adjustment	0.00
Discount Adjustment	0.00
Corporate Rescue Loan Adjustment	0.00
Long Dated Adjustment	0.00
Distressed Exchange Adjustment	0.00
Caa/CCC Adjustment Amount	0.00
Sub Total:	7,390,649.15
Adjusted Collateral Principal Amount	254,857,125.86

Par Value Test Denominator Detail

Tranche	Principal Amount
Class A CM removal and Replacement Voting Notes	128,358,702.51
Class B-1 CM removal and Replacement Voting Notes	22,300,000.00
Class B-2 CM removal and Replacement Voting Notes	7,500,000.00
Class C CM removal and Replacement Voting Notes	23,600,000.00
Class D CM removal and Replacement Voting Notes	24,500,000.00
Class E CM removal and Replacement Voting Notes	20,100,000.00

Interest Coverage Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Interest Coverage Test	3,147,491.66	1,228,536.45	256.20%	136.20%	>= 120.00%	✓ Passed
Class C Interest Coverage Test	3,147,491.66	1,506,780.45	208.90%	93.90%	>= 115.00%	✓ Passed
Class D Interest Coverage Test	3,147,491.66	1,863,010.45	168.90%	58.90%	>= 110.00%	✓ Passed
Class E Interest Coverage Test	3,147,491.66	2,261,291.95	139.20%	34.20%	>= 105.00%	✓ Passed

Interest Coverage Test Numerator Detail

Actual Interest Received	2,431,925.75
Projected Interest	962,831.75
Reinvestment Interest	0.00
Interest on Account Balances	0.00
Miscellaneous Proceeds	0.00
Sub Total:	3,394,757.50
Plus:	
Amount Payable from Currency Account	0.00
Amount Payable from Expense Reserve Account	0.00
Amount Payable from First Period Reserve Account	0.00
Amount Payable From Interest Smoothing Account	0.00
Amount Received from Hedge Counterparty	0.00
Sub Total:	0.00
Less:	
Amounts Payable into Interest Smoothing Account	0.00
Amounts Payable Priority of Payments	247,265.84
Principal Financed Accrued Interest	0.00
PIK Obligation that has been deferred (without duplication)	0.00
Sub Total:	247,265.84
Interest Coverage Numerator	3,147,491.66

Interest Coverage Test Denominator Detail

Tranche	Interest
Class A CM removal and Replacement Voting Notes	983,869.45
Class B-1 CM removal and Replacement Voting Notes	207,167.00
Class B-2 CM removal and Replacement Voting Notes	37,500.00
Class C CM removal and Replacement Voting Notes	278,244.00
Class D CM removal and Replacement Voting Notes	356,230.00
Class E CM removal and Replacement Voting Notes	398,281.50

Caa/CCC Obligations

Description	Security ID	Moody's Rating	S&P Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value of Excess	Excess Adj Amount
GHD Verwaltung Gesundheits GMBH Deutschland - Facility B	LX181787	Caa2	CCC+	97.0000	2,495,729.16	2,572,916.66	0.00	0.00	0.00
Armorica Lux Sarl - Facility B Loan	LX196255	Caa1	B-	96.6000	1,014,300.00	1,050,000.00	0.00	0.00	0.00
Mar Bidco SARL - Eur Term Loan	LX194153	***	***	89.8750	1,527,875.00	1,700,000.00	0.00	0.00	0.00
Big White Acquico Gmbh - Facility B	LX157317	***	***	89.8000	1,084,490.11	1,207,672.73	0.00	0.00	0.00
Motion Finco LLC - Facility B (New)	LX213009	B3	CCC+	87.2270	883,876.42	1,013,306.00	0.00	0.00	0.00
Ammega Group BV - 2023 Facility B2	LX213528	Caa1	B-	84.7950	1,988,977.46	2,345,630.59	0.00	0.00	0.00
adapa Holding GesmbH (f/k/a Schur Flexibles Holding GesmbH) - Exit Tranche	LX205266	***	***	84.5000	683,892.30	809,340.00	0.00	0.00	0.00
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	B3	CCC+	83.0000	1,474,747.40	1,776,804.10	0.00	0.00	0.00
Aragon Bidco GMBH - Facility B Loan	LX199035	Caa1	B-	82.8570	1,408,569.00	1,700,000.00	0.00	0.00	0.00
Foncia Management - Facility B Loan	LX193463	Caa1	B-	82.1500	1,643,000.00	2,000,000.00	0.00	0.00	0.00
Chrome Bidco - Incremental Tlc Facility	LX202726	Caa2	CCC+	74.0830	592,664.00	800,000.00	0.00	0.00	0.00
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	Caa2	CCC	70.1300	1,227,275.00	1,750,000.00	0.00	0.00	0.00
				Total:	16,025,395.86	18,725,670.08	0.00	0.00	0.00

S&P CDO Monitor Test

BDR	66.17%
A (Target Par Amount)	350,000,000.00
B (CPA for S&P CDO Monitor Test)	260,567,909.35
WARR (S&P Weighted Average Recovery Rate for the Class A Notes)	36.40%
S&P CDO Adjusted BDR = $BDR * (A/B) + (B-A) / (B * (1-WARR))$	34.92%
0.247621	0.247621
plus: (SPWARF/9162.65)	0.318088
minus: (DRD/16757.2)	0.044447
minus: (ODM/7677.8)	0.010488
minus: (IDM/2177.56)	0.006562
minus: (RDM/34.0948)	0.033134
plus: (WAL/27.3896)	0.122577
S&P CDO SDR	59.37%
S&P CDO Monitor Test	N/A
Input	Value
S&P Weighted Average Rating Factor	2,914.53
S&P Default Rate Dispersion	744.81
S&P Industry Diversity Measure	14.29
S&P Obligor Diversity Measure	80.53
S&P Regional Diversity Measure	1.13
S&P Weighted Average Spread	3.47%
S&P Weighted Average Life	3.36
S&P Weighted Average Recovery Rate (CDO Monitor)	36.40%

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry
Ad Education - Tlb	LX249460	1,400,000.00	B2	B2	45.00	Services: Consumer	B-	40.00	3(60%)	Diversified Consumer Services
adapa Holding GesmbH (f/k/a Schur Flexibles Holding GesmbH) - Exit Tranche	LX205266	809,340.00	***	***	***	Containers, Packaging & Glass	***	***	***	Containers & Packaging
Amber Finco Plc - Facility B3	LX264326	1,250,000.00	B1	B1	50.00	Services: Business	BB-	45.00	3(65%)	Commercial Services & Supplies
Ammega Group BV - 2023 Facility B2	LX213528	2,345,630.59	Caa1	Caa1	45.00	Capital Equipment	B-	30.00	3(50%)	Machinery
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	2,000,000.00	B2	B2	45.00	Banking, Finance, Insurance & Real Estate	B-	30.00	3(50%)	Capital Markets
Aragon Bidco GMBH - Facility B Loan	LX199035	1,700,000.00	Caa1	Caa1	45.00	Healthcare & Pharmaceuticals	B-	35.00	3(55%)	Health Care Providers & Services
Ardonagh Group Finco Pty Ltd - Eur Incremental Facility	LX257777	1,900,000.00	B3	B3	45.00	Banking, Finance, Insurance & Real Estate	B-	40.00	3(60%)	Insurance
Armorica Lux Sarl - Facility B Loan	LX196255	1,050,000.00	Caa1	Caa1	45.00	Services: Business	B-	30.00	3(50%)	Commercial Services & Supplies
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	2,300,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	45.00	3(65%)	Health Care Equipment & Supplies
Banijay Entertainment SAS - Term Loan B3	LX257836	1,500,000.00	B2	B2	45.00	Media: Diversified & Production	B+	40.00	3(60%)	Entertainment
Barentz Bidco BV - Facility B3 (EUR)	LX258723	2,450,000.00	B3	B3	45.00	Chemicals, Plastics & Rubber	B-	40.00	3(60%)	Chemicals
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	3,000,000.00	B1	B1	45.00	Retail	B	40.00	3(60%)	Food & Staples Retailing
Big White Acquico Gmbh - Facility B	LX157317	1,207,672.73	***	***	***	Wholesale	***	***	***	Building Products
Blitz F21-433 GMBH - TI	LX259041	2,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	40.00	3(60%)	Health Care Providers & Services
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	992,500.00	B2	B2	45.00	High Tech Industries	B	30.00	3(50%)	Software
Boluda Towage - FACILITY B3	LX228682	1,300,000.00	B1	B1	45.00	Transportation: Cargo	BB-	30.00	3(50%)	Transportation Infrastructure
Ccp Lux Holding S.A. R.L. - Senior EUR Facility B2 Loan	LX213300	1,875,000.00	B3	B3	45.00	Containers, Packaging & Glass	B	35.00	3(55%)	Containers & Packaging
Celeste BidCo B.V - Fcaility B2	LX258494	2,075,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	40.00	3(60%)	Commercial Services & Supplies
Chrome Bidco - Incremental Tlc Facility	LX202726	800,000.00	Caa2	Caa2	45.00	Healthcare & Pharmaceuticals	CCC+	30.00	3(50%)	Health Care Providers & Services
Clara.net Holdings Limited - Euro Term Loan	LX196339	2,700,000.00	B3	B3	45.00	High Tech Industries	B-	40.00	3(60%)	IT Services
Claudius Finance Parent SARL - Facility B4	LX257805	2,025,000.00	B2	B2	45.00	High Tech Industries	B+	45.00	3(65%)	Software
Cobalt Bidco - Repriced Facility B Loan	LX195644	1,729,166.66	Ca	Ca	45.00	Healthcare & Pharmaceuticals	CCC-	30.00	3(50%)	Health Care Providers & Services
Cube Healthcare Europe Bidco - Fcaility B2	LX254153	1,340,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B	35.00	3(55%)	Health Care Providers & Services
Delachaux Group - 2024 Incremental Facility	LX246414	2,734,507.04	B1	B1	45.00	Transportation: Cargo	B+	35.00	3(55%)	Machinery
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	281,333.84	B2	B3	50.00	Automotive	B-	35.00	3(55%)	Auto Components
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	357,753.24	B2	B3	50.00	Automotive	B-	35.00	3(55%)	Auto Components
Eden - Term B Loan	LX250175	2,415,000.00	B1	B1	45.00	Chemicals, Plastics & Rubber	B	40.00	3(60%)	Chemicals
Edge Finco Plc - Facility B1	LX259548	2,950,000.00	B2	B2	45.00	Transportation: Cargo	B+	30.00	3(50%)	Transportation Infrastructure

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry
Eleda Management AB - Delayed Draw Term Loan	LX226816	466,666.66	B2	B2	45.00	Construction & Building	B	30.00	3(50%)	Construction & Engineering
Eleda Management AB - Term Loan B	LX226815	2,333,333.34	B2	B2	45.00	Construction & Building	B	30.00	3(50%)	Construction & Engineering
Elsan SAS - Term Loan B6	LX259867	1,800,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B	30.00	3(50%)	Health Care Providers & Services
Envalior Finance Gmbh - Facility B1	LX263401	1,675,000.00	B3	B3	45.00	Chemicals, Plastics & Rubber	B-	50.00	2(70%)	Chemicals
Foncia Management - Facility B Loan	LX193463	2,000,000.00	Caa1	Caa1	45.00	Banking, Finance, Insurance & Real Estate	B-	30.00	3(50%)	Real Estate Management & Development
Froneri International Limited - Facility B3	LX244533	1,800,000.00	B1	B1	45.00	Beverage, Food & Tobacco	BB-	35.00	3(55%)	Capital Markets
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	2,575,000.00	B2	B2	45.00	Services: Consumer	B	35.00	3(55%)	Diversified Consumer Services
GHD Verwaltung Gesundheits GMBH Deutschland - Facility B	LX181787	2,572,916.66	Caa2	Caa2	50.00	Healthcare & Pharmaceuticals	CCC+	28.50	4(45%)	Health Care Equipment & Supplies
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	2,540,849.59	Ba3	B1	50.00	Healthcare & Pharmaceuticals	BB-	40.00	3(60%)	Biotechnology
Herens Holdco Sarl - Euro Term Loan	LX194449	3,200,000.00	B2	B3	50.00	Chemicals, Plastics & Rubber	B-	35.00	3(55%)	Chemicals
Home VI - Tlb	LX266909	2,450,000.00	B3	B3	50.00	Healthcare & Pharmaceuticals	B	28.50	4(45%)	Health Care Providers & Services
IGT Holding IV AB - Facility Term B	LX193483	1,875,000.00	B3	B3	45.00	High Tech Industries	B	35.00	3(55%)	Software
Ineos Finance PLC - New 2031 Term Loan	LX255772	1,100,000.00	B2	B2	45.00	Chemicals, Plastics & Rubber	B+	40.00	3(60%)	Chemicals
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	1,400,000.00	B1	B2	50.00	Chemicals, Plastics & Rubber	B+	40.00	3(60%)	Chemicals
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	2,944,312.50	B2	B3	50.00	Healthcare & Pharmaceuticals	B-	35.00	3(55%)	Health Care Providers & Services
Inovie Group - Senior Facility B	LX191106	2,250,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B-	35.00	3(55%)	Health Care Providers & Services
Iu Finance Management GMBH - Tlb	LX252713	2,950,000.00	B3	B3	45.00	Services: Consumer	***	***	***	Diversified Consumer Services
IVC Acquisition Ltd - Facility B11	LX257767	2,800,000.00	B3	B3	45.00	Services: Consumer	B-	40.00	3(60%)	Health Care Providers & Services
LABL Inc - Initial Euro Term Loan	LX199390	1,396,363.64	C	C	45.00	Containers, Packaging & Glass	D	35.00	3(55%)	Commercial Services & Supplies
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	4,425,000.00	Ba2	Ba3	50.00	Telecommunications	BBB-	45.00	3(65%)	Diversified Telecommunication Services
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	3,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B-	30.00	3(50%)	Health Care Providers & Services
Mar Bidco SARL - Eur Term Loan	LX194153	1,700,000.00	***	***	***	Containers, Packaging & Glass	***	***	***	Containers & Packaging
Mcafee Corp - Term Loan B 3 Eur	LX233937	2,499,138.16	B1	B2	50.00	High Tech Industries	B-	35.00	3(55%)	Software
Mehilainen Yhtymaa Oy - Facility B7	LX264796	2,800,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B	45.00	3(65%)	Health Care Providers & Services
Mistral Holdco SAS - Facility B	LX191239	3,500,000.00	***	***	***	Banking, Finance, Insurance & Real Estate	***	***	***	Diversified Financial Services
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	1,800,000.00	B2	B2	45.00	High Tech Industries	B	45.00	3(65%)	Software
Motion Finco LLC - Facility B (New)	LX213009	1,013,306.00	B3	Caa1	50.00	Hotel, Gaming & Leisure	CCC+	50.00	2(70%)	Hotels, Restaurants & Leisure

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry
Nouryon Finance BV - Term Loan B EUR	LX234053	2,300,000.00	B2	B2	50.00	Chemicals, Plastics & Rubber	B+	45.00	3(65%)	Chemicals
Odido Holding Bv - Term Facility B2	LX259293	3,000,000.00	B1	B2	50.00	Telecommunications	B	35.00	3(55%)	Diversified Telecommunication Services
Organon & Co - Eur 2024 Term Loan B	LX256012	974,288.21	Ba2	Ba3	50.00	Healthcare & Pharmaceuticals	BB	35.00	3(55%)	Pharmaceuticals
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	2,025,000.00	B3	B3	45.00	Chemicals, Plastics & Rubber	B-	35.00	3(55%)	Capital Markets
Phm Group Holding Oyj - Term Loan B	LX259106	1,925,000.00	B2	B2	45.00	Services: Business	B	30.00	3(50%)	Commercial Services & Supplies
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	1,776,804.10	B3	Caa1	50.00	Services: Business	CCC+	40.00	3(60%)	Software
Ramsay Generale de Sante - Facility B5	LX258050	1,000,000.00	B1	B1	45.00	Healthcare & Pharmaceuticals	BB-	40.00	3(60%)	Health Care Providers & Services
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	2,450,000.00	B2	B2	45.00	High Tech Industries	B	40.00	3(60%)	Construction & Engineering
Roar BidCo AB - Facility B Loan	LX193550	3,500,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B-	40.00	3(60%)	Health Care Providers & Services
Seine Holdco SAS - 2023 - Facility B	LX220198	1,000,000.00	B2	B2	45.00	High Tech Industries	***	***	***	Software
Shilton Bidco Limited - Facility B7	LX265165	1,400,000.00	***	***	***	Environmental Industries	***	***	***	Commercial Services & Supplies
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	1,050,000.00	B2	B2	45.00	Consumer goods: Non-durable	B	30.00	3(50%)	Food Products
Sophos Holdings LLC - First Lien Term Loan	LX184763	2,534,897.04	B2	B2	45.00	High Tech Industries	B-	35.00	3(55%)	Software
Sprint BidCo BV - 1.5 Lien Facility	LX259236	2,613,413.09	Caa3	Ca	2.00	Consumer goods: Durable	CCC-	2.00	-	Leisure Products
Sprint BidCo BV - 2025 Super Senior Facility	LX259235	2,276,172.42	Caa3	Ca	20.00	Consumer goods: Durable	CCC-	50.00	-	Leisure Products
Sprint BidCo BV - 2nd Lien Facility	LX259233	150,940.19	Ca	Ca	15.00	Consumer goods: Durable	C	2.00	-	Leisure Products
Sprint BidCo BV - 3rd Lien Facility	LX259234	216,619.10	Ca	Ca	15.00	Consumer goods: Durable	C	2.00	-	Leisure Products
Sprint BidCo BV - Second Lien Facility	LX259237	129,259.94	Caa3	Ca	5.00	Consumer goods: Durable	CCC-	2.00	-	Leisure Products
Stars Uk Bidco Limited - Facility B4	LX264889	1,000,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B	35.00	3(55%)	Health Care Providers & Services
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	3,000,000.00	B1	B1	45.00	Media: Broadcasting & Subscription	BB-	35.00	3(55%)	Diversified Telecommunication Services
The Education Group SAS - 2024 Additional Facility B	LX236628	2,400,000.00	B2	B2	45.00	Services: Consumer	B-	40.00	3(60%)	Diversified Consumer Services
Thevelia (US) LLC - Eur Term B-1 Incrmenetal Term Loan	LX225307	1,000,000.00	B2	B2	45.00	Services: Business	B	35.00	3(55%)	Commercial Services & Supplies
TK Elevator Midco GmbH - (Eur) Term Loan B	LX259606	3,325,000.00	B2	B2	45.00	Capital Equipment	B	40.00	3(60%)	Machinery
Triley Midco 2 Limited - Facility B2	LX258210	2,912,584.86	B3	B3	45.00	Healthcare & Pharmaceuticals	B	55.00	2(75%)	Life Sciences Tools & Services
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	1,800,000.00	B3	B3	45.00	Services: Business	B	35.00	3(55%)	Professional Services
Winterfell Financing Sarl - Facility B Loan	LX192684	1,000,000.00	B3	B3	45.00	Wholesale	B-	35.00	3(55%)	Building Products
Zephyr German Bidco GmbH - Facility B1 Loan	LX191143	2,000,000.00	B3	B3	45.00	Capital Equipment	B	35.00	3(55%)	Machinery
Ziggo BV - Term Loan H	LX183461	1,200,000.00	B1	B1	45.00	Media: Broadcasting & Subscription	B+	45.00	3(65%)	Diversified Telecommunication Services

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	1,750,000.00	Caa2	Caa2	35.00	Telecommunications	CCC	23.50	4(35%)	Diversified Telecommunication Services
Arena Lux Fin Sarl - 1.875 - 02/2028	XS2111944133	1,700,000.00	Ba3	Ba3	35.00	Transportation: Consumer	BB	23.50	4(35%)	Transportation Infrastructure
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481	2,325,000.00	B3	B3	35.00	Beverage, Food & Tobacco	B-	35.00	3(55%)	Food & Staples Retailing
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	1,200,000.00	B2	B2	35.00	Services: Business	B	30.00	3(50%)	Professional Services
Business Integration Partners S.p.A. - Bach Bidco Spa 0.00 31May31 Frn	XS2811098800	550,000.00	B2	B2	35.00	Services: Business	B	30.00	3(50%)	Professional Services
CAB - Cab Selas 3.375 01Feb28	XS2294186965	2,800,000.00	B3	B3	35.00	Healthcare & Pharmaceuticals	B	35.00	3(55%)	Health Care Providers & Services
Castor Spa - Cerved Group Spa 7.35 15Feb29 Frn	XS2445840809	2,200,000.00	B3	B3	35.00	Banking, Finance, Insurance & Real Estate	B	35.00	3(55%)	Capital Markets
Coty Inc - Coty Inc 3.875 15Apr26	XS2354326410	1,821,428.58	Ba1	Ba1	35.00	Consumer goods: Non-durable	BB+	50.00	2(70%)	Personal Products
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	3,500,000.00	B2	B2	35.00	Containers, Packaging & Glass	B	23.50	4(35%)	Containers & Packaging
IHO Verwaltungs GmbH - Iho Verwaltungs GMBH 6.75 15Nov29	XS2905386962	1,750,000.00	Ba2	Ba2	35.00	Automotive	BB+	2.00	6(0%)	Auto Components
Irca Spa - Irca Spa 5.85 15Dec29 Frn	XS2947181769	1,450,000.00	B2	B2	35.00	Beverage, Food & Tobacco	B-	35.00	3(55%)	Food Products
Lion/Polaris Lux 4 SA - 7.334 01Jul29	XS2852970529	1,975,000.00	B2	B2	35.00	Retail	B	35.00	3(55%)	Food & Staples Retailing
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	800,000.00	B2	B2	35.00	Services: Consumer	B-	30.00	3(50%)	Interactive media and services
Prestigebidco GMBH - Prestigebidco Gmb 5.766 01Jul29 Frn	XS2848952151	775,000.00	B1	B1	35.00	Retail	B+	45.00	3(65%)	Specialty Retail
Q-PARK HOLDINGS BV - 2.0 01Mar27	XS2115190451	3,300,000.00	Ba3	Ba3	35.00	Transportation: Consumer	BB	30.00	3(50%)	Hotels, Restaurants & Leisure
Ray Financing LLC - Ray Financing LLC 6.029 15Jul31 Frn	XS2854278863	1,075,000.00	B2	B2	35.00	Healthcare & Pharmaceuticals	B	35.00	3(55%)	Health Care Providers & Services
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	3,500,000.00	B1	B1	35.00	Capital Equipment	B	35.00	3(55%)	Machinery
TeamSystem Holding S.p.A - Teamsystem Spa 5.516 31Jul31 Frn	XS2864287466	1,175,000.00	B2	B2	35.00	High Tech Industries	B-	30.00	3(50%)	Software
TEVA PHARM FNC NL II - 1.625 - 10/2028	XS1439749364	825,000.00	Ba1	Ba1	30.00	Healthcare & Pharmaceuticals	BB+	30.00	3(50%)	Pharmaceuticals
United Group BV - 3.625% - 02/2028	XS2111947748	4,200,000.00	B2	B2	35.00	Telecommunications	B	41.00	-	Diversified Telecommunication Services
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	1,000,000.00	Ba3	Ba3	35.00	Media: Broadcasting & Subscription	B+	45.00	3(65%)	Media
WMG Acquisition Corp - Wmg Acquisition Corp 2.25 15Aug31	XS2367081523	2,800,000.00	Ba1	Ba1	35.00	Media: Diversified & Production	BBB-	40.00	-	Entertainment
Ziggo BV - 2.875 15Jan30	XS2069016165	3,300,000.00	B1	B1	35.00	Media: Broadcasting & Subscription	B+	45.00	3(65%)	Diversified Telecommunication Services
Total:		205,086,198.18								

Rating Upgrades and Downgrades

Description	Security ID	Change Date	Prior Rating	Current Rating	Upgrade	Downgrade
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Moody's
No data available for this request

S&P
No data available for this request

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Fixed										
Altice Financing SA - Altice Financing SA 3.0 15Jan28	XS2102493389	Semi-Annual	1,750,000.00	-	3.00000%	-	-	-	-	3.00000%
Arena Lux Fin Sarl - 1.875 - 02/2028	XS2111944133	Semi-Annual	1,700,000.00	-	1.87500%	-	-	-	-	1.87500%
CAB - Cab Selas 3.375 01Feb28	XS2294186965	Semi-Annual	2,800,000.00	-	3.37500%	-	-	-	-	3.37500%
Coty Inc - Coty Inc 3.875 15Apr26	XS2354326410	Quarterly	1,821,428.58	-	3.87500%	-	-	-	-	3.87500%
Guala Closures SPA - Guala Closures Spa 3.25 15Jun28	XS2357812556	Semi-Annual	3,500,000.00	-	3.25000%	-	-	-	-	3.25000%
IHO Verwaltungs GmbH - Iho Verwaltungs GMBH 6.75 15Nov29	XS2905386962	Semi-Annual	1,750,000.00	-	6.75000%	-	-	-	-	6.75000%
Q-PARK HOLDINGS BV - 2.0 01Mar27	XS2115190451	Semi-Annual	3,300,000.00	-	2.00000%	-	-	-	-	2.00000%
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	Semi-Annual	3,500,000.00	-	3.75000%	-	-	-	-	3.75000%
Sprint BidCo BV - 3rd Lien Facility	LX259234	Semi-Annual	216,619.10	-	0.20000%	-	0.20000%	-	0.20000%	0.20000%
TEVA PHARM FNC NL II - 1.625 - 10/2028	XS1439749364	Annually	825,000.00	-	1.62500%	-	-	-	-	1.62500%
United Group BV - 3.625% - 02/2028	XS2111947748	Semi-Annual	4,200,000.00	-	3.62500%	-	-	-	-	3.62500%
VMED 02 UK Financing I - Vmed O2 Uk Financing I 3.25 31Jan31	XS2231188876	Semi-Annual	1,000,000.00	-	3.25000%	-	-	-	-	3.25000%
WMG Acquisition Corp - Wmg Acquisition Corp 2.25 15Aug31	XS2367081523	Semi-Annual	2,800,000.00	-	2.25000%	-	-	-	-	2.25000%
Ziggo BV - 2.875 15Jan30	XS2069016165	Semi-Annual	3,300,000.00	-	2.87500%	-	-	-	-	2.87500%
Fixed Total:			32,463,047.68							
Floating										
Ad Education - Tlb	LX249460	Semi-Annual	1,200,514.00	EURIBOR	2.13900%	0.00000%	4.00000%	-	4.00000%	6.13900%
Ad Education - Tlb	LX249460	Semi-Annual	199,486.00	EURIBOR	2.13900%	0.00000%	4.00000%	-	4.00000%	6.13900%
adapa Holding GesmbH (f/k/a Schur Flexibles Holding GesmbH) - Exit Tranche	LX205266	Semi-Annual	809,340.00	EURIBOR	2.12300%	-	5.50000%	-	5.50000%	7.62300%
Amber Finco Plc - Facility B3	LX264326	Quarterly	1,250,000.00	EURIBOR	2.01900%	0.00000%	3.25000%	-	3.25000%	5.26900%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	336,914.57	EURIBOR	2.01800%	0.00000%	5.00000%	-	5.00000%	7.01800%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	2,008,716.02	EURIBOR	2.01800%	0.00000%	5.00000%	-	5.00000%	7.01800%
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	Monthly	2,000,000.00	EURIBOR	1.92800%	0.00000%	3.75000%	-	3.75000%	5.67800%
Aragon Bidco GMBH - Facility B Loan	LX199035	Quarterly	1,700,000.00	EURIBOR	2.02600%	0.00000%	3.75000%	-	3.75000%	5.77600%
Ardonagh Group Finco Pty Ltd - Eur Incremental Facility	LX257777	Semi-Annual	1,900,000.00	EURIBOR	2.14100%	0.00000%	3.62500%	-	3.62500%	5.76600%
Armorica Lux Sarl - Facility B Loan	LX196255	Quarterly	1,050,000.00	EURIBOR	2.02600%	0.00000%	4.92500%	-	4.92500%	6.95100%
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Semi-Annual	2,300,000.00	EURIBOR	2.12300%	0.00000%	3.75000%	-	3.75000%	5.87300%
Banijay Entertainment SAS - Term Loan B3	LX257836	Bi-Monthly	1,500,000.00	EURIBOR	2.02600%	0.00000%	3.25000%	-	3.25000%	5.27600%
Barentz Bidco BV - Facility B3 (EUR)	LX258723	Quarterly	2,450,000.00	EURIBOR	2.01900%	0.00000%	3.25000%	-	3.25000%	5.26900%
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	Semi-Annual	3,000,000.00	EURIBOR	2.07900%	0.00000%	4.00000%	-	4.00000%	6.07900%
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481	Quarterly	2,325,000.00	EURIBOR	2.02600%	0.00000%	3.75000%	-	3.75000%	5.77600%
Big White Acquico Gmbh - Facility B	LX157317	Quarterly	412,088.03	EURIBOR	2.02600%	0.00000%	6.00000%	-	6.00000%	8.02600%
Big White Acquico Gmbh - Facility B	LX157317	Quarterly	795,584.70	EURIBOR	2.02600%	0.00000%	6.00000%	-	6.00000%	8.02600%
Blitz F21-433 GMBH - TI	LX259041	Semi-Annual	2,000,000.00	EURIBOR	2.12300%	0.00000%	3.50000%	-	3.50000%	5.62300%
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	Quarterly	992,500.00	EURIBOR	2.02600%	0.00000%	3.50000%	-	3.50000%	5.52600%
Boluda Towage - FACILITY B3	LX228682	Monthly	1,300,000.00	EURIBOR	1.92800%	0.00000%	3.50000%	-	3.50000%	5.42800%
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	Quarterly	1,200,000.00	EURIBOR	2.01600%	0.00000%	4.25000%	-	4.25000%	6.26600%
Business Integration Partners S.p.A. - Bach Bidco Spa 0.00 31May31 Frn	XS2811098800	Quarterly	550,000.00	EURIBOR	2.01600%	0.00000%	4.25000%	-	4.25000%	6.26600%
Castor Spa - Cerved Group Spa 7.35 15Feb29 Frn	XS2445840809	Quarterly	2,200,000.00	EURIBOR	2.10000%	0.00000%	5.25000%	-	5.25000%	7.35000%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Ccp Lux Holding S.A. R.L. - Senior EUR Facility B2 Loan	LX213300	Semi-Annual	1,875,000.00	EURIBOR	2.10300%	0.00000%	4.75000%	-	4.75000%	6.85300%
Celeste BidCo B.V - Fcailty B2	LX258494	Quarterly	2,075,000.00	EURIBOR	2.03000%	0.00000%	3.75000%	-	3.75000%	5.78000%
Chrome Bidco - Incremental Tlc Facility	LX202726	Semi-Annual	800,000.00	EURIBOR	2.13900%	0.00000%	3.95000%	-	3.95000%	6.08900%
Clara.net Holdings Limited - Euro Term Loan	LX196339	Semi-Annual	2,700,000.00	EURIBOR	2.11600%	0.00000%	4.50000%	-	4.50000%	6.61600%
Claudius Finance Parent SARL - Facility B4	LX257805	Quarterly	2,025,000.00	EURIBOR	2.01100%	0.00000%	3.75000%	-	3.75000%	5.76100%
Cobalt Bidco - Repriced Facility B Loan	LX195644	Quarterly	1,729,166.66	EURIBOR	2.08200%	0.00000%	3.75000%	-	3.75000%	5.83200%
Cube Healthcare Europe Bidco - Fcailty B2	LX254153	Monthly	1,340,000.00	EURIBOR	1.97600%	0.00000%	3.50000%	-	3.50000%	5.47600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	57,771.27	EURIBOR	2.02600%	0.00000%	3.25000%	-	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	989,765.58	EURIBOR	2.02600%	0.00000%	3.25000%	-	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	800,041.06	EURIBOR	2.02600%	0.00000%	3.25000%	-	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	177,165.25	EURIBOR	2.02600%	0.00000%	3.25000%	-	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	193,129.16	EURIBOR	2.02600%	0.00000%	3.25000%	-	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	141,792.96	EURIBOR	2.02600%	0.00000%	3.25000%	-	3.25000%	5.27600%
Delachaux Group - 2024 Incremental Facility	LX246414	Quarterly	374,841.76	EURIBOR	2.02600%	0.00000%	3.25000%	-	3.25000%	5.27600%
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	Quarterly	281,333.84	EURIBOR	2.02600%	0.00000%	4.00000%	-	4.00000%	6.02600%
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	Quarterly	357,753.24	EURIBOR	2.02600%	0.00000%	4.00000%	-	4.00000%	6.02600%
Eden - Term B Loan	LX250175	Quarterly	2,415,000.00	EURIBOR	2.01900%	0.00000%	3.25000%	-	3.25000%	5.26900%
Edge Finco Plc - Facility B1	LX259548	Quarterly	2,950,000.00	EURIBOR	2.03400%	0.00000%	3.50000%	-	3.50000%	5.53400%
Eleda Management AB - Delayed Draw Term Loan	LX226816	Quarterly	183,006.54	EURIBOR	2.01800%	0.00000%	3.50000%	-	3.50000%	5.51800%
Eleda Management AB - Delayed Draw Term Loan	LX226816	Quarterly	91,503.26	EURIBOR	2.01200%	0.00000%	3.50000%	-	3.50000%	5.51200%
Eleda Management AB - Delayed Draw Term Loan	LX226816	Quarterly	192,156.86	EURIBOR	2.00700%	0.00000%	3.50000%	-	3.50000%	5.50700%
Eleda Management AB - Term Loan B	LX226815	Quarterly	2,333,333.34	EURIBOR	2.01800%	0.00000%	3.50000%	-	3.50000%	5.51800%
Elsan SAS - Term Loan B6	LX259867	Quarterly	53,369.27	EURIBOR	2.08200%	0.00000%	3.50000%	-	3.50000%	5.58200%
Elsan SAS - Term Loan B6	LX259867	Quarterly	886,466.32	EURIBOR	2.08200%	0.00000%	3.50000%	-	3.50000%	5.58200%
Elsan SAS - Term Loan B6	LX259867	Quarterly	507,120.05	EURIBOR	2.08200%	0.00000%	3.50000%	-	3.50000%	5.58200%
Elsan SAS - Term Loan B6	LX259867	Quarterly	204,470.25	EURIBOR	2.08200%	0.00000%	3.50000%	-	3.50000%	5.58200%
Elsan SAS - Term Loan B6	LX259867	Quarterly	148,574.11	EURIBOR	2.08200%	0.00000%	3.50000%	-	3.50000%	5.58200%
Envalior Finance GmbH - Facility B1	LX263401	Quarterly	513,760.50	EURIBOR	2.02600%	0.00000%	5.50000%	-	5.50000%	7.52600%
Envalior Finance GmbH - Facility B1	LX263401	Quarterly	1,161,239.50	EURIBOR	2.02600%	0.00000%	5.50000%	-	5.50000%	7.52600%
Foncia Management - Facility B Loan	LX193463	Quarterly	2,000,000.00	EURIBOR	2.01800%	0.00000%	3.50000%	-	3.50000%	5.51800%
Froneri International Limited - Facility B3	LX244533	Semi-Annual	1,800,000.00	EURIBOR	2.14900%	0.00000%	2.75000%	-	2.75000%	4.89900%
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	Quarterly	2,575,000.00	EURIBOR	2.01100%	0.00000%	2.75000%	-	2.75000%	4.76100%
GHD Verwaltung Gesundheits GMBH Deutschland - Facility B	LX181787	Monthly	2,572,916.66	EURIBOR	1.92800%	0.00000%	4.00000%	-	4.00000%	5.92800%
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	Monthly	2,540,849.59	EURIBOR	1.92800%	0.00000%	2.25000%	-	2.25000%	4.17800%
Herens Holdco Sarl - Euro Term Loan	LX194449	Quarterly	864,485.90	EURIBOR	2.01900%	0.00000%	3.92500%	-	3.92500%	5.94400%
Herens Holdco Sarl - Euro Term Loan	LX194449	Quarterly	2,335,514.10	EURIBOR	2.01900%	0.00000%	3.92500%	-	3.92500%	5.94400%
Home VI - Tlb	LX266909	Quarterly	2,450,000.00	EURIBOR	2.02600%	0.00000%	4.75000%	-	4.75000%	6.77600%
IGT Holding IV AB - Facility Term B	LX193483	Quarterly	1,875,000.00	EURIBOR	2.01900%	0.00000%	2.90000%	-	2.90000%	4.91900%
Ineos Finance PLC - New 2031 Term Loan	LX255772	Monthly	1,100,000.00	EURIBOR	1.92800%	0.00000%	3.25000%	-	3.25000%	5.17800%
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	Monthly	1,400,000.00	EURIBOR	1.92800%	0.00000%	3.50000%	-	3.50000%	5.42800%
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	Quarterly	2,944,312.50	EURIBOR	2.01900%	0.00000%	4.00000%	-	4.00000%	6.01900%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Inovie Group - Senior Facility B	LX191106	Quarterly	1,670,695.53	EURIBOR	2.01900%	0.00000%	4.00000%	-	4.00000%	6.01900%
Inovie Group - Senior Facility B	LX191106	Quarterly	579,304.47	EURIBOR	2.01900%	0.00000%	4.00000%	-	4.00000%	6.01900%
Irca Spa - Irca Spa 5.85 15Dec29 Frn	XS2947181769	Quarterly	1,450,000.00	EURIBOR	2.10000%	0.00000%	3.75000%	-	3.75000%	5.85000%
Iu Finance Management GMBH - Tib	LX252713	Quarterly	2,950,000.00	EURIBOR	2.01100%	0.00000%	3.75000%	-	3.75000%	5.76100%
IVC Acquisition Ltd - Facility B11	LX257767	Quarterly	2,800,000.00	EURIBOR	2.03500%	0.00000%	4.00000%	-	4.00000%	6.03500%
LABL Inc - Initial Euro Term Loan	LX199390	Quarterly	1,396,363.64	EURIBOR	2.02600%	0.00000%	5.00000%	-	5.00000%	7.02600%
Lion/Polaris Lux 4 SA - 7.334 01Jul29	XS2852970529	Quarterly	1,975,000.00	EURIBOR	2.01600%	0.00000%	3.62500%	-	3.62500%	5.64100%
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	Semi-Annual	4,425,000.00	EURIBOR	2.13400%	0.00000%	2.25000%	-	2.25000%	4.38400%
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Quarterly	1,158,622.80	EURIBOR	2.02700%	0.00000%	3.50000%	-	3.50000%	5.52700%
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Quarterly	1,841,377.20	EURIBOR	2.02700%	0.00000%	3.50000%	-	3.50000%	5.52700%
Mar Bidco SARL - Eur Term Loan	LX194153	Quarterly	1,700,000.00	EURIBOR	2.01900%	0.00000%	3.70000%	-	3.70000%	5.71900%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Quarterly	2,492,795.17	EURIBOR	2.02600%	0.00000%	3.50000%	-	3.50000%	5.52600%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Monthly	6,342.99	EURIBOR	1.92800%	0.00000%	3.50000%	-	3.50000%	5.42800%
Mehilainen Yhtymaa Oy - Facility B7	LX264796	Quarterly	1,866,666.66	EURIBOR	2.01800%	0.00000%	3.40000%	-	3.40000%	5.41800%
Mehilainen Yhtymaa Oy - Facility B7	LX264796	Quarterly	767,741.94	EURIBOR	2.01800%	0.00000%	3.40000%	-	3.40000%	5.41800%
Mehilainen Yhtymaa Oy - Facility B7	LX264796	Quarterly	90,322.58	EURIBOR	2.01800%	0.00000%	3.40000%	-	3.40000%	5.41800%
Mehilainen Yhtymaa Oy - Facility B7	LX264796	Quarterly	75,268.82	EURIBOR	2.01800%	0.00000%	3.40000%	-	3.40000%	5.41800%
Mistral Holdco SAS - Facility B	LX191239	Quarterly	3,500,000.00	EURIBOR	1.92800%	0.00000%	4.00000%	-	4.00000%	5.92800%
Mosel Bidco (SE) - 2025 EUR AFN - 202775385	LX259855	Quarterly	1,800,000.00	EURIBOR	2.01800%	0.00000%	3.75000%	-	3.75000%	5.76800%
Motion Finco LLC - Facility B (New)	LX213009	Quarterly	1,013,306.00	EURIBOR	2.01900%	0.00000%	3.75000%	-	3.75000%	5.76900%
Nouryon Finance BV - Term Loan B EUR	LX234053	Quarterly	2,031,452.51	EURIBOR	2.02700%	0.00000%	3.50000%	-	3.50000%	5.52700%
Nouryon Finance BV - Term Loan B EUR	LX234053	Quarterly	268,547.49	EURIBOR	2.02700%	0.00000%	3.50000%	-	3.50000%	5.52700%
Odido Holding Bv - Term Facility B2	LX259293	Quarterly	3,000,000.00	EURIBOR	2.01900%	0.00000%	2.90000%	-	2.90000%	4.91900%
Organon & Co - Eur 2024 Term Loan B	LX256012	Monthly	974,288.21	EURIBOR	1.92800%	0.00000%	2.75000%	-	2.75000%	4.67800%
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	Quarterly	800,000.00	EURIBOR	2.02600%	0.00000%	4.25000%	-	4.25000%	6.27600%
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Quarterly	2,025,000.00	EURIBOR	2.02600%	0.00000%	3.50000%	-	3.50000%	5.52600%
Phm Group Holding Oyj - Term Loan B	LX259106	Quarterly	1,673,913.04	EURIBOR	2.03400%	0.00000%	3.50000%	-	3.50000%	5.53400%
Phm Group Holding Oyj - Term Loan B	LX259106	Quarterly	251,086.96	EURIBOR	2.03400%	0.00000%	3.50000%	-	3.50000%	5.53400%
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Quarterly	1,776,804.10	EURIBOR	2.02600%	0.00000%	3.75000%	-	3.75000%	5.77600%
Prestigebidco GMBH - Prestigebidco Gmb 5.766 01Jul29 Frn	XS2848952151	Quarterly	775,000.00	EURIBOR	2.01600%	0.00000%	3.75000%	-	3.75000%	5.76600%
Ramsay Generale de Sante - Facility B5	LX258050	Quarterly	1,000,000.00	EURIBOR	2.02700%	0.00000%	3.25000%	-	3.25000%	5.27700%
Ray Financing LLC - Ray Financing LLC 6.029 15Jul31 Frn	XS2854278863	Quarterly	1,075,000.00	EURIBOR	2.01600%	0.00000%	3.75000%	-	3.75000%	5.76600%
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Quarterly	391,793.98	EURIBOR	2.01800%	0.00000%	3.25000%	-	3.25000%	5.26800%
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Quarterly	1,891,160.57	EURIBOR	2.01800%	0.00000%	3.25000%	-	3.25000%	5.26800%
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Quarterly	167,045.45	EURIBOR	2.01800%	0.00000%	3.25000%	-	3.25000%	5.26800%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	2,683,856.50	EURIBOR	1.99900%	0.00000%	2.95000%	-	2.95000%	4.94900%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	816,143.50	EURIBOR	1.99900%	0.00000%	2.95000%	-	2.95000%	4.94900%
Seine Holdco SAS - 2023 - Facility B	LX220198	Quarterly	615,384.61	EURIBOR	2.02000%	0.00000%	3.25000%	-	3.25000%	5.27000%
Seine Holdco SAS - 2023 - Facility B	LX220198	Quarterly	384,615.39	EURIBOR	2.02000%	0.00000%	3.25000%	-	3.25000%	5.27000%
Shilton Bidco Limited - Facility B7	LX265165	Quarterly	1,400,000.00	EURIBOR	2.01900%	0.00000%	3.75000%	-	3.75000%	5.76900%
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	Quarterly	1,050,000.00	EURIBOR	2.13200%	0.00000%	3.40000%	-	3.40000%	5.53200%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Sophos Holdings LLC - First Lien Term Loan	LX184763	Monthly	2,534,897.04	EURIBOR	1.92800%	0.00000%	3.50000%	-	3.50000%	5.42800%
Sprint BidCo BV - 1.5 Lien Facility	LX259236	Semi-Annual	2,613,413.09	EURIBOR	2.11400%	0.00000%	7.00000%	-	7.00000%	9.11400%
Sprint BidCo BV - 2025 Super Senior Facility	LX259235	Semi-Annual	2,276,172.42	EURIBOR	2.11400%	0.00000%	7.00000%	-	7.00000%	9.11400%
Sprint BidCo BV - 2nd Lien Facility	LX259233	Semi-Annual	150,940.19	EURIBOR	2.11400%	0.00000%	7.00000%	-	7.00000%	9.11400%
Sprint BidCo BV - Second Lien Facility	LX259237	Semi-Annual	129,259.94	EURIBOR	2.11400%	0.00000%	7.00000%	-	7.00000%	9.11400%
Stars Uk Bidco Limited - Facility B4	LX264889	Semi-Annual	1,000,000.00	EURIBOR	2.12400%	0.00000%	3.25000%	-	3.25000%	5.37400%
TeamSystem Holding S.p.A - Teamsystem Spa 5.516 31Jul31 Frn	XS2864287466	Quarterly	1,175,000.00	EURIBOR	2.02600%	0.00000%	3.50000%	-	3.50000%	5.52600%
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	Monthly	3,000,000.00	EURIBOR	1.96800%	0.00000%	2.25000%	-	2.25000%	4.21800%
The Education Group SAS - 2024 Additional Facility B	LX236628	Quarterly	2,400,000.00	EURIBOR	2.01100%	0.00000%	3.75000%	-	3.75000%	5.76100%
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%
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	Semi-Annual	3,325,000.00	EURIBOR	2.14900%	0.00000%	3.00000%	-	3.00000%	5.14900%
Triley Midco 2 Limited - Facility B2	LX258210	Monthly	2,912,584.86	EURIBOR	1.92800%	0.00000%	3.75000%	-	3.75000%	5.67800%
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Monthly	249,422.63	EURIBOR	1.93000%	0.00000%	5.25000%	-	5.25000%	7.18000%
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Monthly	1,550,577.37	EURIBOR	1.93000%	0.00000%	5.25000%	-	5.25000%	7.18000%
Winterfell Financing Sarl - Facility B Loan	LX192684	Semi-Annual	1,000,000.00	EURIBOR	2.12700%	0.00000%	3.42500%	-	3.42500%	5.55200%
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	Quarterly	2,000,000.00	EURIBOR	2.03100%	0.00000%	3.15000%	-	3.15000%	5.18100%
Ziggo BV - Term Loan H	LX183461	Monthly	1,200,000.00	EURIBOR	1.96800%	0.00000%	3.00000%	-	3.00000%	4.96800%
Floating Total:			172,623,150.50							
Total:			205,086,198.18							

Purchases and Sales

Description	Security ID	Trade Date	Settlement Date	CCY	Par	Price	Principal	Interest	Total	Reason for Trade
Sale										
Aragon Bidco GMBH - Facility B Loan	LX199035	04-Feb-2026	18-Feb-2026	EUR	(1,000,000.00)	85.5000	855,000.00	0.00	855,000.00	Credit Risk
Ccp Lux Holding S.A. R.L. - Senior Eur Facility B2 Loan	LX213300	05-Feb-2026	19-Feb-2026	EUR	(1,000,000.00)	91.7500	917,500.00	0.00	917,500.00	Credit Risk
Pax Holdco Spain, S.L.U. - Facility B5 2026	LX278538	10-Feb-2026		EUR	(1,725,000.00)	100.0000	1,725,000.00	0.00	1,725,000.00	Pending Paydown
Schur Flexibles GMBH - New Initial Tranche	LX205265	10-Feb-2026		EUR	(311,013.55)	100.0000	311,013.55	0.00	311,013.55	Pending Paydown
Ramudden Global (Group) GMBH - Facility B4	LX259290	13-Feb-2026		EUR	(2,800,000.00)	100.0000	2,800,000.00	0.00	2,800,000.00	Pending Paydown
Platin2025 Holdings S.A R.L. - Facility B2	LX259019	18-Feb-2026		EUR	(2,800,000.00)	100.0000	2,800,000.00	0.00	2,800,000.00	Pending Paydown
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	19-Feb-2026		EUR	(143,212.60)	98.8750	141,601.46	0.00	141,601.46	Credit Risk
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	19-Feb-2026		EUR	(74,474.47)	98.8750	73,636.63	0.00	73,636.63	Credit Risk
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.625	XS3161793123	23-Feb-2026	25-Feb-2026	EUR	(2,667,685.00)	97.9200	2,612,197.15	16,673.03	2,628,870.18	Credit Risk
Babar Bidco - Facility B4 Loans	LX237156	23-Feb-2026		EUR	(2,800,000.00)	93.1250	2,607,500.00	0.00	2,607,500.00	Credit Risk
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	24-Feb-2026		EUR	(93,942.51)	99.0000	93,003.08	0.00	93,003.08	Credit Risk
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	24-Feb-2026		EUR	(49,283.35)	99.0000	48,790.52	0.00	48,790.52	Credit Risk
EUR Total:					(15,464,611.48)		14,985,242.39	16,673.03	15,001,915.42	
Equity/Restructure										
adapa Holding GesmbH (f/k/a Schur Flexibles Holding GesmbH) - Wc Tranche	LX209214	10-Feb-2026		EUR	(204,237.54)	100.0000	204,237.54	0.00	204,237.54	Restructure
Inspired Finco Holdings Limited - FACILITY B8	LX283776	24-Feb-2026		EUR	(0.15)	100.0000	0.15	0.00	0.15	Restructure
EUR Total:					(204,237.69)		204,237.69	0.00	204,237.69	
EUR Grand Total:					(15,668,849.17)		15,189,480.08	16,673.03	15,206,153.11	

Trading Gains and Losses

Description	Security ID	Settle Date	Principal Balance	Cost Price	Sell Price	Sale Proceeds	Trading Gains / Loss
Altice France Lux 3 / Altice Holdin - Altice France Lux 3 / 5.625	XS3161793123	25-Feb-2026	2,667,685.00	0.0000	97.9200	2,612,197.15	2,612,197.15
Apcoa Group GMBH - Apcoa GMBH 6.141 15Apr31 Frn	XS2911133036	06-Feb-2026	150,000.00	100.2500	100.0000	150,000.00	(375.00)
Apcoa Group GMBH - Apcoa GMBH 6.141 15Apr31 Frn	XS2911133036	06-Feb-2026	300,000.00	100.2500	100.0000	300,000.00	(750.00)
Apcoa Group GMBH - Apcoa GMBH 6.141 15Apr31 Frn	XS2911133036	06-Feb-2026	300,000.00	100.2500	100.0000	300,000.00	(750.00)
Apcoa Group GMBH - Apcoa GMBH 6.141 15Apr31 Frn	XS2911133036	06-Feb-2026	960,000.00	100.5000	100.0000	960,000.00	(4,800.00)
Aragon Bidco GMBH - Facility B Loan	LX199035	18-Feb-2026	1,000,000.00	99.5000	85.5000	855,000.00	(140,000.00)
Armorica Lux Sarl - Facility B Loan	LX196255	16-Feb-2026	725,000.00	98.0000	95.7500	694,187.50	(16,312.50)
Belron Finance 2019 LLC - 2031 Euro Incremental Term Loans	LX247575	09-Feb-2026	3,550,000.00	99.7500	100.0000	3,550,000.00	8,875.00
Casper Bidco SAS - Term Loan B6	LX257859	05-Feb-2026	1,800,000.00	96.1250	100.0000	1,800,000.00	69,750.00
Ccp Lux Holding S.A. R.L. - Senior Eur Facility B2 Loan	LX213300	19-Feb-2026	975,000.00	98.0000	91.7500	894,562.50	(60,937.50)
Ccp Lux Holding S.A. R.L. - Senior Eur Facility B2 Loan	LX213300	19-Feb-2026	25,000.00	100.0000	91.7500	22,937.50	(2,062.50)
Cheplapharm Arzneimittel GmbH - 4.375 15Jan28	XS2243548273	10-Feb-2026	2,600,000.00	99.2480	100.0000	2,600,000.00	19,551.97
CTEC III GmbH - Facility B	LX202118	19-Feb-2026	1,000,000.00	99.6250	100.0000	1,000,000.00	3,750.00
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	24-Feb-2026	90,265.00	99.7500	100.0000	90,265.00	225.66
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	24-Feb-2026	126,369.99	99.7500	100.0000	126,369.99	315.93
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	24-Feb-2026	783,365.12	99.7500	100.0000	783,365.12	1,958.41
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	24-Feb-2026	1,999,999.90	98.5000	100.0000	1,999,999.90	30,000.00
Kersia International - Facility B (Eur) Loan	LX190841	25-Feb-2026	1,700,000.00	100.1250	100.0000	1,700,000.00	(2,125.00)
Neptune Bidco Us Inc. - Term B Loans (Eur)	LX208600	03-Feb-2026	374,019.57	89.0000	100.0000	374,019.57	41,142.15
Neptune Bidco Us Inc. - Term B Loans (Eur)	LX208600	03-Feb-2026	996,812.50	91.0000	100.0000	996,812.50	89,713.13
Quimper AB - Term Loan B	LX250873	06-Feb-2026	1,200,000.00	98.5000	100.0000	1,200,000.00	18,000.00
Quimper AB - Term Loan B	LX250873	06-Feb-2026	1,600,000.00	96.5000	100.0000	1,600,000.00	56,000.00
Rubix Group Midco Limited - Extended Facility B Additional Facility	LX246193	12-Feb-2026	1,525,000.00	97.5000	100.0000	1,525,000.00	38,125.00
Sigma Holdco BV - Facility B13	LX259040	19-Feb-2026	2,500,000.00	0.0000	100.0000	2,500,000.00	2,500,000.00
TakeCare Bidco - Senior Term Facility B1	LX265588	26-Feb-2026	2,625,000.00	99.7500	100.0000	2,625,000.00	6,562.50
Total:			31,573,517.08			31,259,716.73	5,268,054.40

Principal Paydowns/Borrowings

Description	Security ID	Date	Currency	Amount	Maturity Date
Facility - Commitment Increase					
Sprint BidCo BV - 1.5 Lien Facility	LX259236	12-Feb-2026	EUR	126,796.14	31-May-2030
Sprint BidCo BV - 2025 Super Senior Facility	LX259235	12-Feb-2026	EUR	110,434.08	31-May-2030
Sprint BidCo BV - 2nd Lien Facility	LX259233	12-Feb-2026	EUR	7,337.33	30-Jun-2031
Sprint BidCo BV - 3rd Lien Facility	LX259234	12-Feb-2026	EUR	22.14	30-Jun-2031
Sprint BidCo BV - Second Lien Facility	LX259237	12-Feb-2026	EUR	6,271.36	30-Jun-2031
EUR Subtotal:				250,861.05	
Facility - Paydown					
Neptune Bidco Us Inc. - Term B Loans (Eur)	LX208600	03-Feb-2026	EUR	(1,370,832.07)	11-Apr-2029
Boels Topholding B.V. - Facility B3	LX257760	04-Feb-2026	EUR	(1,750,000.00)	23-May-2031
Casper Bidco SAS - Term Loan B6	LX257859	05-Feb-2026	EUR	(1,800,000.00)	21-Mar-2031
Organon & Co - Eur 2024 Term Loan B	LX256012	06-Feb-2026	EUR	(13,211.79)	22-Dec-2031
Quimper AB - Term Loan B	LX250873	06-Feb-2026	EUR	(2,800,000.00)	29-Mar-2030
Belron Finance 2019 LLC - 2031 Euro Incremental Term Loans	LX247575	09-Feb-2026	EUR	(3,550,000.00)	16-Oct-2031
Rubix Group Midco Limited - Extended Facility B Additional Faci	LX246193	12-Feb-2026	EUR	(1,525,000.00)	30-Sep-2028
CTEC III GmbH - Facility B	LX202118	19-Feb-2026	EUR	(1,000,000.00)	16-Mar-2029
Sigma Holdco BV - Facility B13	LX259040	19-Feb-2026	EUR	(2,500,000.00)	31-Dec-2027
Ephios Subco 3 S.a r. l. - Facility B	LX246913	23-Feb-2026	EUR	(1,875,000.00)	16-Apr-2031
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	24-Feb-2026	EUR	(3,000,000.01)	28-Feb-2031
Kersia International - Facility B (Eur) Loan	LX190841	25-Feb-2026	EUR	(1,700,000.00)	23-Dec-2027
TakeCare Bidco - Senior Term Facility B1	LX265588	26-Feb-2026	EUR	(2,625,000.00)	17-Dec-2031
EUR Subtotal:				(25,509,043.87)	
Security - Principal Repayment					
Cheplapharm Arzneimittel GmbH - 4.375 15Jan28	XS2243548273	10-Feb-2026	EUR	(2,600,000.00)	15-Jan-2028
EUR Subtotal:				(2,600,000.00)	
EUR Total:				(27,858,182.82)	

Discretionary Reason for Sale

Discretionary Sale Denominator	352,806,708.87
Report Total	1,643,750.00
Actual	0.47%
Trigger	30.00%
Test Result	Passed

Description	Security ID	Asset Type	Reason for Sale	Trade Date	Settlement Date	Trade Price	Trade Amount
Schur Flexibles GMBH - Take- Back Facility (EUR)	LX208359	Facility	Discretionary	04-Aug-2025	08-Aug-2025	35.0000	543,750.00
Shilton Bidco Limited - Facility B7	LX265165	Facility	Discretionary	03-Oct-2025	20-Oct-2025	100.0000	1,100,000.00
						Total :	1,643,750.00

Hedge Transactions

No data available for this request

Restructured Assets

Description	Security ID	Security Type	Restructured Date	CCY	Restructured Amount	Maturity Date	Name of Obligor prior to Restructuring	Prior Security ID	Prior Par	Prior Maturity Date
Inspired Finco Holdings Limited - FACILITY B8	LX283776	Loan	24-Feb-2026	EUR	0.15	28-Feb-2031	Inspired Finco Holdings Limited	LX258502	3,000,000.16	28-Feb-2031
Total :					0.15				3,000,000.16	

Frequency Switch Event

Description

Has Frequency Switch Event occurred?
Date of Frequency Switch Event

N/A

Risk Retention Confirmation

We have received written confirmation from the Retention Holder:

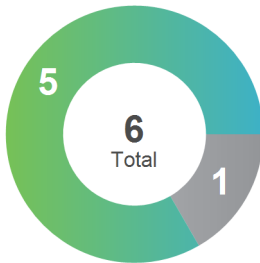
- (a) that it continues to retain the Retention Notes in accordance with the Collateral Management and Administration Agreement
- (b) that it has not sold, hedged or otherwise mitigated its credit risk under or associated with the Retention Notes or the underlying portfolio of Collateral Obligations, except to the extent permitted in accordance with the Collateral Management and Administration Agreement;
- (c) of a statement as to whether the Originator Requirement has been satisfied;
- (d) of the calculation of five per cent. of the Collateral Principal Amount as of the most recent Determination Date for the purposes of determining whether a Retention Deficiency has occurred;
- (e) as to whether, since the previous Payment Date, an actual or potential Retention Deficiency has prohibited the Collateral Manager from reinvesting in any Collateral Obligations or has otherwise prevented the Collateral Manager from instructing transfers of funds to the Principal Account in accordance with the Conditions; and
- (f) that it has established and is managing the securitisation scheme constituted by the issuance of the Notes by the Issuer.

Dashboard

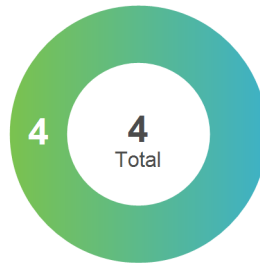


Test Summary

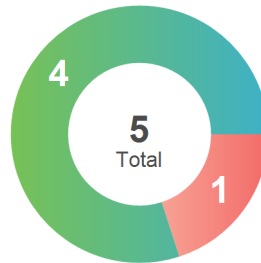
Overcollateralization



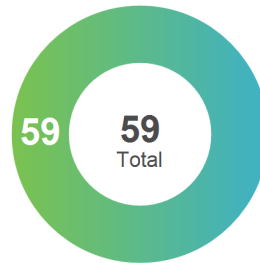
Interest Coverage



Collateral Quality

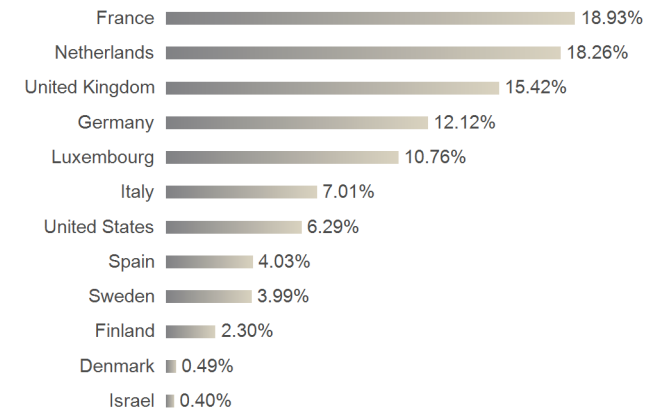


Concentration

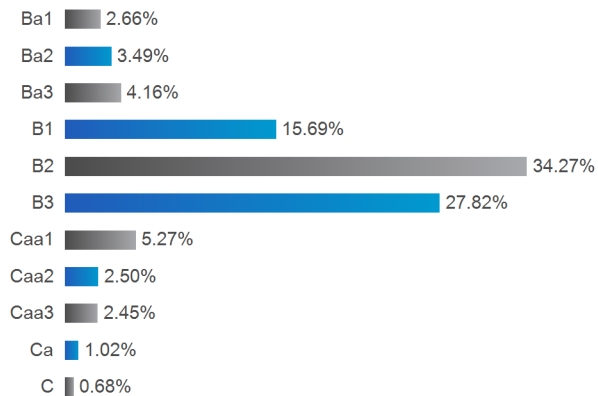


Pass Fail N/A

Country of Operations

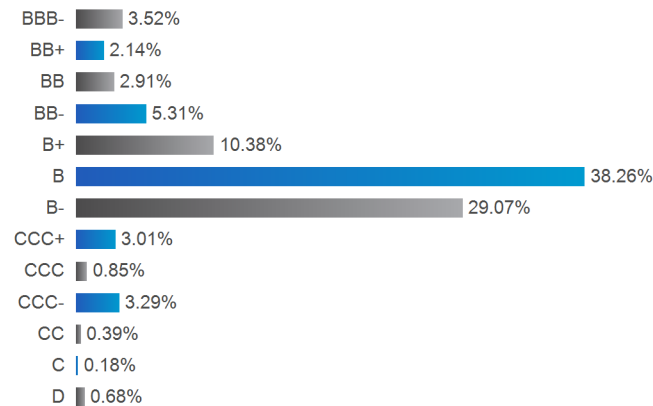


Moody's Rating



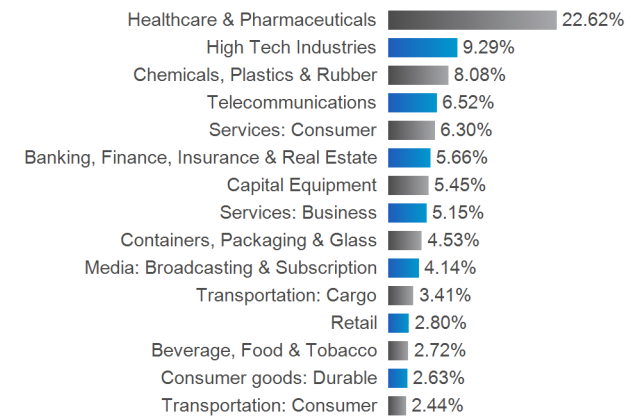
% of Principal Balance

S&P Rating



% of Principal Balance

Top 15 Moody's Industries



% of Principal Balance