



AlbaCore EURO CLO I DAC

Monthly Report

As of 09 March, 2026



AlbaCore EURO CLO I DAC
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Next Payment: 20/04/2026



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AlbaCore EURO CLO I DAC

Executive Summary

As of: 09/03/2026

Next Payment: 20/04/2026



Deal Summary		Summary		Notes Detail	Principal Balance	Current Coupon	Periodic Interest	Moody's Rating	S&P Rating
Collateral Manager:	AlbaCore Capital LLP	Calculation Date:	09/03/2026	Class A Senior Secured FRN due 2034	240,000,000.00	3.10600	1,863,600.00	Aaa	AAA
Closing Date:	16/07/2020	Next Payment Date:	20/04/2026	Class B-1 Senior Secured FRN due 2034	26,600,000.00	3.77600	251,104.00	Aa1	AA
End of Reinvest:	18/01/2026			Class B-2 Senior Secured Fixed Notes due 2034	21,400,000.00	2.15000	115,025.00	Aa1	AA
Stated Maturity:	18/10/2034	Principal Amount:	370,638,830.84	Class C Senior Secured Deferrable FRN due 2034	26,800,000.00	4.22600	283,142.00	A2	A
		Proceeds:	17,649,423.05	Class D Senior Secured Deferrable FRN due 2034	25,200,000.00	5.27600	332,388.00	Baa3	BBB
		Totals:	388,288,253.89	Class E Senior Secured Deferrable FRN due 2034	20,800,000.00	7.98600	415,272.00	Ba3	BB-
				Class F Senior Secured Deferrable FRN due 2034	9,200,000.00	10.56600	243,018.00	B3	B-
		Principal Account	17,649,423.05	Subordinated Notes	33,700,000.00	N/A	N/A	NR	NR
		Interest Account	3,342,508.43		403,700,000.00		3,503,549.00		

Collateral Test Description		Current 09/03/2026		9/2/2026	Collateral Test Description	Current 09/03/2026		9/2/2026
		Threshold	Current	Result		Threshold	Current	Prior
Coverage Tests					Collateral Quality Tests			
Class A/B Par Value Test	129.89%	133.90%	Passed	133.83%	Moody's Maximum Weighted Average Rating Factor Test	2991	2871	Passed 2857
Class C Par Value Test	120.06%	122.50%	Passed	122.43%	Moody's Weighted Average Recovery Rate Test	42.73	43.60	Passed 43.50
Class D Par Value Test	111.65%	113.42%	Passed	113.36%	Minimum Weighted Average Spread Test	3.50%	3.50%	Passed 3.53%
Class E Par Value Test	105.86%	106.88%	Passed	106.82%	Weighted Average Life Test	4.00	4.24	Failed 4.21
Class F Par Value Test	104.11%	104.22%	Passed	104.17%				
Class A/B Interest Coverage Test	120.00%	244.29%	Passed	240.23%				
Class C Interest Coverage Test	110.00%	216.76%	Passed	213.16%				
Class D Interest Coverage Test	105.00%	191.44%	Passed	188.26%				



AlbaCore EURO CLO I DAC
Proceeds Account Summary (Traded)
As of: 09/03/2026
Next Payment: 20/04/2026



<i>Collection Account Name</i>	<i>Account Principal Balance</i>	<i>Account Interest Balance</i>
CP Downgrade Collateral A/C	0.00	0.00
Collection Account	0.00	0.00
Expense Reserve Account	0.00	0.00
First Period Reserve Account	0.00	0.00
Hedge Termination Account	0.00	0.00
Interest Account	0.00	3,342,508.43
Interest Smoothing Account	0.00	0.00
Principal Account	17,649,423.05	0.00
Unfunded Revolver Reserve Account	0.00	0.00
Unused Proceeds Account	0.00	0.00
Total	17,649,423.05	3,342,508.43



AlbaCore EURO CLO I DAC
Proceeds Account Summary (Settled)
As of: 09/03/2026
Next Payment: 20/04/2026



<i>Collection Account Name</i>	<i>Account Principal Balance</i>	<i>Account Interest Balance</i>
CP Downgrade Collateral A/C	0.00	0.00
Collection Account	0.00	0.00
Expense Reserve Account	0.00	0.00
First Period Reserve Account	0.00	0.00
Hedge Termination Account	0.00	0.00
Interest Account	0.00	3,342,508.43
Interest Smoothing Account	0.00	0.00
Principal Account	18,394,005.22	0.00
Unfunded Revolver Reserve Account	0.00	0.00
Unused Proceeds Account	0.00	0.00
Total	18,394,005.22	3,342,508.43

Footnote:
EUR 18,292,688.61 of Principal, EUR 3,241,563.46 of Interest is held by Morgan Stanley Euro Liquidity Fund rated Aaa-mf & AAAM by Moodys and S&P



AlbaCore EURO CLO I DAC
Interest Coverage Tests Detail
As of : 09/03/2026
Next Payment: 20/04/2026



INTEREST COVERAGE TEST	RATIO	REQUIRED LEVEL	CALCULATION	RESULT
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Class A/B Interest Coverage Test	244.29%	120.00%	A/B	Passed
Class C Interest Coverage Test	216.76%	110.00%	A/C	Passed
Class D Interest Coverage Test	191.44%	105.00%	A/D	Passed

NUMERATOR

The sum of:

Interest Proceeds	3,342,508.43
Interest Smoothing Amount	0.00
Interest Proceeds to be Received	2,331,810.54
First Period Expenses Reserve	0.00
Expenses Reserve Account	0.00
Purchased Accrued Interest	-55,799.36
Taxes	-57.50
Issuer Profit	-250.00
Trustee Fee	-1,250.00
Administrative Expenses	-21,978.23
Expense Reserve Transfer	0.00
Senior Management Fee	-148,073.77
Hedge Payments	0.00
Total for A:	5,446,910.11

DENOMINATOR

Class A Senior Secured FRN due 2034	1,863,600.00
Class B-1 Senior Secured FRN due 2034	251,104.00
Class B-2 Senior Secured Fixed Rate Notes due 2034	115,025.00
Total for B:	2,229,729.00
Class C Senior Secured Deferrable FRN due 2034	283,142.00
Total for C:	2,512,871.00
Class D Senior Secured Deferrable FRN due 2034	332,388.00
Total for D:	2,845,259.00



AlbaCore EURO CLO I DAC
Par Value Tests Detail
As of : 09/03/2026
Next Payment: 20/04/2026



OVERCOLLATERALIZATION TEST	RATIO	REQUIRED LEVEL	CALCULATION	RESULT
Class A/B Par Value Test	133.90%	129.89%	A/B	Passed
Class C Par Value Test	122.50%	120.06%	A/C	Passed
Class D Par Value Test	113.42%	111.65%	A/D	Passed
Class E Par Value Test	106.88%	105.86%	A/E	Passed
Class F Par Value Test	104.22%	104.11%	A/F	Passed

NUMERATOR

The sum of:

Aggregate Principal Balance	370,638,830.84
Principal Proceeds	17,649,423.05
Principal Financed Accrued Interest	55,799.36
Loss Mitigation Obligations	0.00
Partial PIK Securities	0.00
Partial PIK Securities Value	0.00
Defaulted Obligations	-3,804,000.00
Defaulted and Deferring Obligations Value	1,080,800.00
Deferring Obligations	0.00
Recovery Amount of Deferring Obligations	0.00
Discount Obligations	0.00
Original Purchase Price of Discount Obligations	0.00
Excess Caa/CCC Adjustment Amount	0.00
Total for A:	385,620,853.25

DENOMINATOR

Class A Senior Secured FRN due 2034	240,000,000.00
Class B-1 Senior Secured FRN due 2034	26,600,000.00
Class B-2 Senior Secured Fixed Rate Notes due 2034	21,400,000.00
Total for B:	288,000,000.00
Class C Senior Secured Deferrable FRN due 2034	26,800,000.00
Total for C:	314,800,000.00



DENOMINATOR

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



AlbaCore EURO CLO I DAC
Portfolio Profile Tests
As of: 09/03/2026
Next Payment: 20/04/2026



Test Name	Prior Result Value	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(a) Secured Senior Loans (Including Cash)	84.92%	85.44%	329,877,767.04	386,075,253.89	70.00%	Minimum	Pass
(b) Secured Senior Obligations (Including Cash)	96.68%	96.68%	373,252,253.89	386,075,253.89	90.00%	Minimum	Pass
(c) Unsecured Senior Obligations, Second Lien Loans, Mezzanine Obligations and High Yield Bonds	3.32%	3.32%	12,823,000.00	386,075,253.89	10.00%	Maximum	Pass
(d)(i) Single Obligor Concentration of Secured Senior Obligations (Largest Obligor)	1.30%	1.33%	5,130,000.00	386,075,253.89	3.00%	Maximum	Pass
(d)(ii) Single Obligor Concentration of Secured Senior Obligations (Fourth Largest Obligor)	1.25%	1.30%	5,000,000.00	386,075,253.89	2.50%	Maximum	Pass
(e) Single Obligor Concentration of non Secured Senior Obligations (Largest Obligor)	0.91%	0.91%	3,500,000.00	386,075,253.89	1.50%	Maximum	Pass
(f)(i) Single Obligor Concentration (Largest Obligor)	1.30%	1.33%	5,130,000.00	386,075,253.89	3.00%	Maximum	Pass
(f)(ii) Single Obligor Concentration (Fourth Largest Obligor)	1.25%	1.30%	5,000,000.00	386,075,253.89	2.50%	Maximum	Pass
(g) Non-Euro Obligations	0.00%	0.00%	0.00	386,075,253.89	20.00%	Maximum	Pass
(h) Participations	0.00%	0.00%	0.00	386,075,253.89	5.00%	Maximum	Pass
(i) Current Pay Obligations	0.00%	0.00%	0.00	386,075,253.89	2.50%	Maximum	Pass
(j) Revolving Obligations or Unfunded Amounts under Delayed Drawdown Collateral Obligations	0.00%	0.00%	0.00	386,075,253.89	5.00%	Maximum	Pass
(k) S&P CCC Obligations	3.96%	4.04%	15,613,245.92	386,075,253.89	7.50%	Maximum	Pass
(l) Moody's Caa Obligations	3.38%	3.70%	14,299,313.47	386,075,253.89	7.50%	Maximum	Pass
(m) Bridge Loans	0.00%	0.00%	0.00	386,075,253.89	5.00%	Maximum	Pass
(n) Corporate Rescue Loans	0.00%	0.00%	0.00	386,075,253.89	5.00%	Maximum	Pass
(o) PIK Securities	0.87%	0.96%	3,709,577.93	386,075,253.89	2.50%	Maximum	Pass
(p) Partial PIK Securities	0.00%	0.00%	0.00	386,075,253.89	2.50%	Maximum	Pass
(q) Fixed Rate Collateral Obligations	10.48%	10.10%	38,997,486.85	386,075,253.89	20.00%	Maximum	Pass
(r)(i) S&P Industry Concentration (Largest Industry)	7.88%	7.50%	28,969,935.56	386,075,253.89	17.50%	Maximum	Pass
(r)(ii) S&P Industry Concentration (Second Largest Industry)	7.35%	7.31%	28,220,040.82	386,075,253.89	15.00%	Maximum	Pass
(r)(iii) S&P Industry Concentration (Third Largest Industry)	7.18%	7.18%	27,702,325.15	386,075,253.89	12.00%	Maximum	Pass
(r)(iv) S&P Industry Concentration (Aggregate of three largest Industries)	22.41%	21.99%	84,892,301.53	386,075,253.89	40.00%	Maximum	Pass
(s) Collateral Obligations whose Moody's Rating is derived from an S&P Rating	0.49%	0.58%	2,240,259.28	386,075,253.89	10.00%	Maximum	Pass



AlbaCore EURO CLO I DAC
Portfolio Profile Tests
As of: 09/03/2026
Next Payment: 20/04/2026



Test Name	Prior Result Value	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(t) Collateral Obligations whose S&P Rating is derived from a Moody's Rating	0.61%	0.61%	2,370,370.37	386,075,253.89	10.00%	Maximum	Pass
(u) Obligors in countries with a country risk ceiling rating below "A1" by Moody's	0.00%	0.00%	0.00	386,075,253.89	10.00%	Maximum	Pass
(v) Obligors Domiciled in countries or jurisdictions rated below "AA-" by S&P	30.60%	30.06%	116,059,768.90	386,075,253.89	10.00%	Maximum	Fail
(x) Cov-Lite Loans	2.35%	5.04%	19,452,050.99	386,075,253.89	30.00%	Maximum	Pass
(y) Obligors with Current Indebtedness >= EUR 200M and < EUR 250M	0.00%	0.00%	0.00	386,075,253.89	5.00%	Maximum	Pass
(z) Unhedged Collateral Obligations	0.00%	0.00%	0.00	386,075,253.89	2.50%	Maximum	Pass
(aa) Portfolio Companies	0.00%	0.00%	0.00	386,075,253.89	15.00%	Maximum	Pass
(bb) Annual Obligations	1.78%	1.78%	6,883,000.00	386,075,253.89	5.00%	Maximum	Pass
(cc) Discount Obligations	0.00%	0.00%	0.00	386,075,253.89	25.00%	Maximum	Pass
(dd) Credit Estimate Obligations	0.00%	0.00%	0.00	386,075,253.89	15.00%	Maximum	Pass

**AlbaCore EURO CLO I DAC**

Bivariate Risk Tests

As of: 09/03/2026

Next Payment: 20/04/2026



Test Name	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(u)(i) Individual Exposure to a Selling Institution rated "AAA" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(ii) Individual Exposure to a Selling Institution rated "Aaa" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(iii) Individual Exposure to a Selling Institution rated "AA+" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(iv) Individual Exposure to a Selling Institution rated "Aa1" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(v) Individual Exposure to a Selling Institution rated "AA" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(vi) Individual Exposure to a Selling Institution rated "Aa2" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(vii) Individual Exposure to a Selling Institution rated "AA-" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(viii) Individual Exposure to a Selling Institution rated "Aa3" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(ix) Individual Exposure to a Selling Institution rated "A+" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(x) Individual Exposure to a Selling Institution rated "A1" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xi) Individual Exposure to a Selling Institution rated "A" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xii) Individual Exposure to a Selling Institution rated "A2" and "P-1" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xiii) Individual Exposure to a Selling Institution rated "A-" or below by S&P	0.00%	0.00	384,484,253.89	0.00%	Maximum	Pass
(u)(xiv) Individual Exposure to a Selling Institution rated "A2" and not "P-1" or below by Moody's	0.00%	0.00	384,484,253.89	0.00%	Maximum	Pass
(u)(xv) Aggregate Exposure to Selling Institutions rated "AAA" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xvi) Aggregate Exposure to Selling Institutions rated "Aaa" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xvii) Aggregate Exposure to Selling Institutions rated "AA+" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xviii) Aggregate Exposure to Selling Institutions rated "Aa1" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass

**AlbaCore EURO CLO I DAC**

Bivariate Risk Tests

As of: 09/03/2026

Next Payment: 20/04/2026



Test Name	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(u)(xix) Aggregate Exposure to Selling Institutions rated "AA" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xx) Aggregate Exposure to Selling Institutions rated "Aa2" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xxi) Aggregate Exposure to Selling Institutions rated "AA-" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xxii) Aggregate Exposure to Selling Institutions rated "Aa3" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xxiii) Aggregate Exposure to Selling Institutions rated "A+" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xxiv) Aggregate Exposure to Selling Institutions rated "A1" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xxv) Aggregate Exposure to Selling Institutions rated "A" or below by S&P	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xxvi) Aggregate Exposure to Selling Institutions rated "A2" and "P-1" or below by Moody's	0.00%	0.00	384,484,253.89	5.00%	Maximum	Pass
(u)(xxvii) Aggregate Exposure to Selling Institutions rated "A-" or below by S&P	0.00%	0.00	384,484,253.89	0.00%	Maximum	Pass
(u)(xxviii) Aggregate Exposure to Selling Institutions rated "A2" and not "P-1" or below by Moody's	0.00%	0.00	384,484,253.89	0.00%	Maximum	Pass



AlbaCore EURO CLO I DAC
Assets Purchased
From 10/02/2026 to 09/03/2026
Next Payment: 20/04/2026



Issuer Name	Facility / Security Name	Par Amount	Purchase Price	Cost	Accrued Interest Amount	Trade Date
TK Elevator Midco GMBH	ThyssenKrupp Elevator 2/26 Add-on	1,350,000.00	100.000	1,350,000.00	0.00	27/02/2026
		1,350,000.00		1,350,000.00	0.00	

**AlbaCore EURO CLO I DAC**

Assets Sold

From 10/02/2026 to 09/03/2026

Next Payment: 20/04/2026



<i>Issuer Name</i>	<i>Facility / Security Name</i>	<i>Par Amount</i>	<i>Sale Price</i>	<i>Cost</i>	<i>Accrued Interest Reason Amount For Sale</i>	<i>Trade Date</i>
Boels Topholding B.V.	Boels 1/26 TLB	1,205,172.42	100.125	1,206,678.89	0.00 Credit Improved	12/02/2026
Bach Bidco SPA	Bach Bidco Floating 10/15/28	255,000.00	99.000	252,450.00	1,908.52 Credit Risk	25/02/2026
Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	301,886.79	99.500	300,377.36	0.00 Credit Risk	25/02/2026
CAB	BIOGRP 3 3/8 2/1/28	1,230,000.00	98.950	1,217,085.00	3,574.69 Credit Risk	26/02/2026
Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	402,515.72	99.500	400,503.14	0.00 Credit Risk	26/02/2026
CAB	BIOGRP 3 3/8 2/1/28	208,000.00	98.950	205,816.00	624.00 Credit Risk	27/02/2026
Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	296,000.00	94.200	278,832.00	3,906.21 Credit Risk	27/02/2026
		3,898,574.93		3,861,742.38	10,013.42	



AlbaCore EURO CLO I DAC
Current Asset Characteristics - Part I
As of: 09/03/2026
Next Payment: 20/04/2026



Identifier	Issue/Facility Name	Principal Balance	Asset Type	Coupon Type	Current Spread	Floor	Current Coupon	Index Type	Maturity Date	Market Value
LX283834	ADB Safegate 1/26 TLB	111,198.66	Secured Senior Loan	Floating	3.13	0.00	5.14	1 Month	28/06/2032	99.613
LX283834	ADB Safegate 1/26 TLB	149,256.91	Secured Senior Loan	Floating	3.13	0.00	5.14	1 Month	28/06/2032	99.613
LX283834	ADB Safegate 1/26 TLB	365,631.43	Secured Senior Loan	Floating	3.13	0.00	5.14	1 Month	28/06/2032	99.613
LX226415	AI Silk Midco T/L B (02/24)	1,000,000.00	Secured Senior Loan	Floating	5.00	0.00	7.13	6 Months	04/03/2031	93.667
LX226415	AI Silk Midco T/L B (02/24)	2,000,000.00	Secured Senior Loan	Floating	5.00	0.00	7.13	6 Months	04/03/2031	93.667
LX226715	AI Sirona T/L B3 (Zentiva) (3/24)	500,000.00	Secured Senior Loan	Floating	4.00	0.00	5.93	1 Month	29/09/2028	99.375
LX226715	AI Sirona T/L B3 (Zentiva) (3/24)	700,000.00	Secured Senior Loan	Floating	4.00	0.00	5.93	1 Month	29/09/2028	99.375
LX226715	AI Sirona T/L B3 (Zentiva) (3/24)	800,000.00	Secured Senior Loan	Floating	4.00	0.00	5.93	1 Month	29/09/2028	99.375
LX226715	AI Sirona T/L B3 (Zentiva) (3/24)	1,500,000.00	Secured Senior Loan	Floating	4.00	0.00	5.93	1 Month	29/09/2028	99.375
LX249460	Ad Education/Adonis 10/24 Cov-Lite	198,246.96	Secured Senior Loan	Floating	4.00	0.00	6.14	6 Months	14/11/2031	66.333
LX249460	Ad Education/Adonis 10/24 Cov-Lite	1,193,057.39	Secured Senior Loan	Floating	4.00	0.00	6.14	6 Months	14/11/2031	66.333
LX258369	Aenova 1/25 TL B1	1,000,000.00	Secured Senior Loan	Floating	3.00	0.00	5.01	3 Months	22/08/2031	99.938
LX236054	Aernnova Aerospace 6/24	1,000,000.00	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	27/02/2030	95.518
LX211343	Albea Beauty Holdings T/L B (03/23)	2,000,000.00	Secured Senior Loan	Floating	5.00	0.00	7.02	3 Months	31/12/2027	92.000
LX264917	Aggreko 6/25 EUR TLB	2,900,000.00	Secured Senior Loan	Floating	3.00	0.50	5.03	3 Months	21/05/2031	99.712
LX266650	Almaviva Sante 7/25 TLB	1,108,000.00	Secured Senior Loan	Floating	4.25	0.00	6.27	3 Months	10/04/2031	96.350
LX213528	Ammeraal Beltech/Ammega 7/23	133,002.08	Secured Senior Loan	Floating	5.00	0.00	7.02	3 Months	30/12/2028	84.350
LX213528	Ammeraal Beltech/Ammega 7/23	797,853.68	Secured Senior Loan	Floating	5.00	0.00	7.02	3 Months	30/12/2028	84.350
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,229,422.18	Secured Senior Bond	Fixed	0.00		4.75	6 Months	15/10/2030	94.117
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,086,128.50	Secured Senior Bond	Fixed	0.00		5.63	6 Months	15/07/2032	94.296
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,519,329.10	Secured Senior Loan	Floating	6.88	0.00	8.89	3 Months	31/05/2031	100.089
LX264326	Amber Finco/Applus 6/25 TLB	285,411.76	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	11/06/2029	99.764



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LX264326	Amber Finco/Apluss 6/25 TLB	1,500,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	11/06/2029	99.764
LX255115	Apave T/L B (11/24)	800,000.00	Secured Senior Loan	Floating	3.27	0.00	5.26	1 Month	09/12/2031	99.833
LX257761	Applegreen Finance 1/25 TL/B	358,143.72	Secured Senior Loan	Floating	4.50	0.00	6.53	3 Months	30/01/2032	100.200
LX257761	Applegreen Finance 1/25 TL/B	366,856.28	Secured Senior Loan	Floating	4.50	0.00	6.53	3 Months	30/01/2032	100.200
XS2310487074	AMPBEV 2 09/01/28 Corp	727,000.00	Secured Senior Bond	Fixed	0.00		2.00	6 Months	01/09/2028	96.927
XS2310487074	AMPBEV 2 09/01/28 Corp	976,000.00	Secured Senior Bond	Fixed	0.00		2.00	6 Months	01/09/2028	96.927
XS2310487074	AMPBEV 2 09/01/28 Corp	1,000,000.00	Secured Senior Bond	Fixed	0.00		2.00	6 Months	01/09/2028	96.927
XS2310487074	AMPBEV 2 09/01/28 Corp	1,212,000.00	Secured Senior Bond	Fixed	0.00		2.00	6 Months	01/09/2028	96.927
LX267433	Arden Bidco 7/25 TLB	2,370,370.37	Secured Senior Loan	Floating	4.75	0.00	6.76	3 Months	13/10/2032	95.893
XS3038490176	EMPARG Float 05/01/30	974,000.00	Secured Senior Bond	Floating	2.50	0.00	4.52	3 Months	01/05/2030	100.281
LX270141	Andromeda Investissements/April/Athens 9/25	750,000.00	Secured Senior Loan	Floating	3.00	0.00	5.02	3 Months	14/04/2031	97.516
LX282594	AVIV 1/26 TL	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.60	3 Months	23/04/2032	93.750
LX278777	Bending Spoons 12/25 TL B	2,000,000.00	Secured Senior Loan	Floating	5.88	0.00	7.87	3 Months	07/03/2031	92.063
LX217355	CRH/BME Group B2	16,458.22	Secured Senior Loan	Floating	4.75	0.00	6.78	3 Months	31/12/2029	80.850
LX217355	CRH/BME Group B2	1,000,000.00	Secured Senior Loan	Floating	4.75	0.00	6.78	3 Months	31/12/2029	80.850
LX217355	CRH/BME Group B2	2,000,000.00	Secured Senior Loan	Floating	4.75	0.00	6.78	3 Months	31/12/2029	80.850
XS2811098800	BIP FRN 2028 Add-On	900,000.00	Secured Senior Bond	Floating	4.25	0.00	6.27	3 Months	31/05/2031	99.409
XS2390292303	Bach Bidco Floating 10/15/28	145,000.00	Secured Senior Bond	Floating	4.25	0.00	6.27	3 Months	15/10/2028	98.704
XS2390292303	Bach Bidco Floating 10/15/28	500,000.00	Secured Senior Bond	Floating	4.25	0.00	6.27	3 Months	15/10/2028	98.704
LX282168	Belron 1/26 (EUR)	2,100,000.00	Secured Senior Loan	Floating	2.25	0.00	4.27	3 Months	16/10/2031	99.568
LX228682	Boluda Towage T/L B (3/24)	1,800,000.00	Secured Senior Loan	Floating	3.50	0.00	5.43	1 Month	31/01/2030	100.038
LX266537	Boots Group Bidco 7/25 (EUR) TLB	2,200,000.00	Secured Senior Loan	Floating	3.25	0.00	5.33	3 Months	30/08/2032	99.792
LX258134	BMC Software 1/25 (EUR) TLB	992,500.00	Secured Senior Loan	Floating	3.50	0.00	5.53	3 Months	30/07/2031	93.486
LX199187	Breitling T/L B (10/21) (EUR)	681,818.19	Secured Senior Loan	Floating	3.90	0.00	6.02	6 Months	25/10/2028	82.308



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LX199187	Breitling T/L B (10/21) (EUR)	818,181.81	Secured Senior Loan	Floating	3.90	0.00	6.02	6 Months	25/10/2028	82.308
LX199187	Breitling T/L B (10/21) (EUR)	1,000,000.00	Secured Senior Loan	Floating	3.90	0.00	6.02	6 Months	25/10/2028	82.308
LX278029	Beauparc/MIRA 12/25 (BROOM)	1,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.37	6 Months	25/08/2031	98.083
XS2295690742	TITANL 3 1/2 2/15/28	3,000,000.00	Secured Senior Bond	Fixed	0.00		3.50	6 Months	15/02/2028	97.092
XS2904658429	BUBBID Float 30/09/31	160,000.00	Secured Senior Bond	Floating	4.25	0.00	6.27	3 Months	30/09/2031	100.047
XS2904658429	BUBBID Float 30/09/31	1,130,000.00	Secured Senior Bond	Floating	4.25	0.00	6.27	3 Months	30/09/2031	100.047
XS2294186965	BIOGRP 3 3/8 2/1/28	162,000.00	Secured Senior Bond	Fixed	0.00		3.38	6 Months	01/02/2028	96.852
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	7,093.25	Secured Senior Loan	Floating	3.25	0.00	5.23	3 Months	09/02/2028	97.719
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	44,363.64	Secured Senior Loan	Floating	3.25	0.00	5.23	3 Months	09/02/2028	97.719
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	73,157.84	Secured Senior Loan	Floating	3.25	0.00	5.23	3 Months	09/02/2028	97.719
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	76,940.34	Secured Senior Loan	Floating	3.25	0.00	5.23	3 Months	09/02/2028	97.719
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	174,713.83	Secured Senior Loan	Floating	3.25	0.00	5.23	3 Months	09/02/2028	97.719
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	623,731.10	Secured Senior Loan	Floating	3.25	0.00	5.23	3 Months	09/02/2028	97.719
LX196338	CAB ADD 1 (BIOGROUP)	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.48	3 Months	09/02/2028	97.929
LX259865	Motor Fuel Group 3/25 (EUR) TL	1,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.28	3 Months	29/04/2029	99.568
LX259865	Motor Fuel Group 3/25 (EUR) TL	1,700,000.00	Secured Senior Loan	Floating	3.25	0.00	5.28	3 Months	29/04/2029	99.568
LX259865	Motor Fuel Group 3/25 (EUR) TL	2,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.28	3 Months	29/04/2029	99.568
XS2906214619	CEME SpA Floating 9/30/31	1,000,000.00	Secured Senior Bond	Floating	4.50	0.00	6.52	3 Months	30/09/2031	98.851
LX284052	Ceramtec (CTEC) T/L B	1,673,592.40	Secured Senior Loan	Floating	3.75	0.00	5.76	3 Months	15/11/2029	97.438
XS2929905292	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	Secured Senior Bond	Floating	4.50	0.00	6.52	3 Months	14/11/2031	100.027
LX275124	Devoteam Group 11/25 TLB	800,000.00	Secured Senior Loan	Floating	3.75	0.00	5.80	3 Months	09/12/2030	84.167
LX275124	Devoteam Group 11/25 TLB	1,432,432.43	Secured Senior Loan	Floating	3.75	0.00	5.80	3 Months	09/12/2030	84.167



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LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	695,652.17	Secured Senior Loan	Floating	3.50	0.00	5.53	3 Months	20/07/2029	99.784
LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	860,000.00	Secured Senior Loan	Floating	3.50	0.00	5.53	3 Months	20/07/2029	99.784
LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	904,347.83	Secured Senior Loan	Floating	3.50	0.00	5.53	3 Months	20/07/2029	99.784
LX259022	Ceva Sante Animale 2/25 (EUR)	200,000.00	Secured Senior Loan	Floating	3.00	0.00	5.02	3 Months	08/11/2030	99.284
LX259022	Ceva Sante Animale 2/25 (EUR)	1,000,000.00	Secured Senior Loan	Floating	3.00	0.00	5.02	3 Months	08/11/2030	99.284
XS2618840974	CHEPDE Float 05/15/2030	300,000.00	Secured Senior Bond	Floating	4.75	0.00	6.73	3 Months	15/05/2030	100.159
LX202725	Cheplapharm TL B	288,288.29	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	22/02/2029	99.654
LX202725	Cheplapharm TL B	432,432.43	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	22/02/2029	99.654
LX202725	Cheplapharm TL B	576,576.57	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	22/02/2029	99.654
LX202725	Cheplapharm TL B	1,383,783.79	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	22/02/2029	99.654
LX257570	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	Secured Senior Loan	Floating	3.25	0.00	5.20	1 Month	28/01/2032	99.778
LX236134	Power Solutions 6/24 (EUR) TLB	1,000,000.00	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	16/07/2031	99.719
LX258016	Claudius Finance (Cegid) 1/25 B5 TLB	567,500.00	Secured Senior Loan	Floating	2.75	0.00	4.68	1 Month	10/07/2028	94.577
LX258016	Claudius Finance (Cegid) 1/25 B5 TLB	2,032,500.00	Secured Senior Loan	Floating	2.75	0.00	4.68	1 Month	10/07/2028	94.577
LX200269	Cobham Ultra T/L B (EUR)	1,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.90	6 Months	06/08/2029	99.667
LX200269	Cobham Ultra T/L B (EUR)	2,800,000.00	Secured Senior Loan	Floating	3.75	0.00	5.90	6 Months	06/08/2029	99.667
LX195644	Colisee/Cobalt TL (10/20)	200,000.00	Secured Senior Loan	Floating	3.75	0.00	5.85	3 Months	26/11/2027	60.250
LX195644	Colisee/Cobalt TL (10/20)	800,000.00	Secured Senior Loan	Floating	3.75	0.00	5.85	3 Months	26/11/2027	60.250
LX195644	Colisee/Cobalt TL (10/20)	404,858.89	Secured Senior Loan	Floating	3.75	0.00	5.85	3 Months	26/11/2027	60.250
LX195644	Colisee/Cobalt TL (10/20)	468,933.57	Secured Senior Loan	Floating	3.75	0.00	5.85	3 Months	26/11/2027	60.250
LX195644	Colisee/Cobalt TL (10/20)	526,207.54	Secured Senior Loan	Floating	3.75	0.00	5.85	3 Months	26/11/2027	60.250
LX195644	Colisee/Cobalt TL (10/20)	800,000.00	Secured Senior Loan	Floating	3.75	0.00	5.85	3 Months	26/11/2027	60.250
LX265279	Cooper-Vemedia 7/25 TLB	2,200,000.00	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	06/11/2028	99.771
LX209709	Cuppa Bidco B.V. T/L	2,040,005.99	Secured Senior Loan	Floating	4.75	0.00	6.87	6 Months	29/06/2029	67.875
XS3067389174	CURRGRO 2032-05-15	1,350,000.00	Secured Senior Bond	Floating	4.00	0.00	5.98	3 Months	15/05/2032	99.957



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LX284432	Acropole/Diot-Siaci BidCo T/L B (2/26)	267,948.68	Secured Senior Loan	Floating	3.25	0.00	5.27	1 Month	26/07/2032	98.750
LX284432	Acropole/Diot-Siaci BidCo T/L B (2/26)	832,051.17	Secured Senior Loan	Floating	3.25	0.00	5.27	1 Month	26/07/2032	98.750
LX266546	Eagle Bidco (Busy Bees) T/L B (7/25)	467,289.71	Secured Senior Loan	Floating	3.50	0.00	5.43	1 Month	20/02/2032	99.740
LX266546	Eagle Bidco (Busy Bees) T/L B (7/25)	550,000.00	Secured Senior Loan	Floating	3.50	0.00	5.43	1 Month	20/02/2032	99.740
LX274435	Wessanen 10/25 T/L B	810,000.00	Secured Senior Loan	Floating	4.00	0.00	5.93	1 Month	30/09/2029	99.750
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	170,126.52	Secured Senior Loan	Floating	3.50	0.00	5.58	3 Months	16/06/2031	94.308
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	234,131.06	Secured Senior Loan	Floating	3.50	0.00	5.58	3 Months	16/06/2031	94.308
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	127,594.89	Secured Senior Loan	Floating	3.50	0.00	5.58	3 Months	16/06/2031	94.308
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	175,598.29	Secured Senior Loan	Floating	3.50	0.00	5.58	3 Months	16/06/2031	94.308
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	580,683.76	Secured Senior Loan	Floating	3.50	0.00	5.58	3 Months	16/06/2031	94.308
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	435,512.82	Secured Senior Loan	Floating	3.50	0.00	5.58	3 Months	16/06/2031	94.308
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	1,015,058.66	Secured Senior Loan	Floating	3.50	0.00	5.58	3 Months	16/06/2031	94.308
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	761,294.00	Secured Senior Loan	Floating	3.50	0.00	5.58	3 Months	16/06/2031	94.308
LX266265	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	Secured Senior Loan	Floating	3.60	0.00	5.63	3 Months	31/10/2031	99.613
XS2988685983	ENGINEERING SPA FLOATING 2/15/2030	788,000.00	Secured Senior Bond	Floating	5.75	0.00	7.77	3 Months	15/02/2030	93.325
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	306,722.68	Secured Senior Loan	Floating	5.50	0.00	7.53	3 Months	01/04/2030	94.018
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	693,277.32	Secured Senior Loan	Floating	5.50	0.00	7.53	3 Months	01/04/2030	94.018



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LX263401	DSM Engineering Material/Champion/Envalior T/L B1	585,840.33	Secured Senior Loan	Floating	5.50	0.00	7.53	3 Months	01/04/2030	94.018
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	1,324,159.67	Secured Senior Loan	Floating	5.50	0.00	7.53	3 Months	01/04/2030	94.018
LX283759	Synlab / Ephios (1/26) T/L B	200,000.00	Secured Senior Loan	Floating	3.25	0.00	5.28	3 Months	16/04/2031	99.423
LX283759	Synlab / Ephios (1/26) T/L B	326,000.00	Secured Senior Loan	Floating	3.25	0.00	5.28	3 Months	16/04/2031	99.423
LX283759	Synlab / Ephios (1/26) T/L B	2,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.28	3 Months	16/04/2031	99.423
LX265103	ETraveli T/L B (7/25)	2,200,000.00	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	03/11/2031	91.563
LX265118	Euro Ethnics Foods 6/25 TLB	363,636.36	Secured Senior Loan	Floating	3.43	0.00	5.44	3 Months	13/03/2031	99.898
LX265118	Euro Ethnics Foods 6/25 TLB	636,363.64	Secured Senior Loan	Floating	3.43	0.00	5.44	3 Months	13/03/2031	99.898
LX265118	Euro Ethnics Foods 6/25 TLB	2,000,000.00	Secured Senior Loan	Floating	3.43	0.00	5.44	3 Months	13/03/2031	99.898
LX265717	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	30/09/2029	98.250
XS2821787962	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	Secured Senior Bond	Fixed	0.00		6.13	6 Months	15/06/2031	92.539
LX254365	Syclef 11/24 TLB	1,100,000.00	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	30/12/2031	99.625
LX266937	Finastra 7/25 (EUR) T/L	1,072,164.94	Secured Senior Loan	Floating	4.50	0.00	6.60	3 Months	15/09/2032	91.536
LX263878	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	500,000.00	Secured Senior Loan	Floating	2.95	0.00	5.07	6 Months	30/09/2030	99.600
LX263878	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,000,000.00	Secured Senior Loan	Floating	2.95	0.00	5.07	6 Months	30/09/2030	99.600
LX283394	Flora Food/Upfield 01/26 (EUR) B13	1,943,105.57	Secured Senior Loan	Floating	4.25	0.00	6.34	6 Months	02/04/2029	95.500
LX283394	Flora Food/Upfield 01/26 (EUR) B13	3,056,894.43	Secured Senior Loan	Floating	4.25	0.00	6.35	6 Months	02/04/2029	95.500
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	492,000.00	High Yield Bond	Fixed	0.00		2.38	6 Months	15/06/2029	95.528
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	500,000.00	High Yield Bond	Fixed	0.00		2.38	6 Months	15/06/2029	95.528



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XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	508,000.00	High Yield Bond	Fixed	0.00		2.38	6 Months	15/06/2029	95.528
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	1,000,000.00	High Yield Bond	Fixed	0.00		2.38	6 Months	15/06/2029	95.528
LX244533	R&R Ice Cream/Froneri 9/24 (EUR) TL	295,597.49	Secured Senior Loan	Floating	2.75	0.00	4.90	6 Months	30/09/2031	98.452
LX244533	R&R Ice Cream/Froneri 9/24 (EUR) TL	2,000,000.00	Secured Senior Loan	Floating	2.75	0.00	4.90	6 Months	30/09/2031	98.452
LX254473	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	Secured Senior Loan	Floating	3.75	0.00	5.87	6 Months	19/12/2029	99.750
LX259242	Galileo Global Education 2/25	119,788.40	Secured Senior Loan	Floating	3.00	0.00	5.01	3 Months	31/07/2031	95.827
LX259242	Galileo Global Education 2/25	802,547.93	Secured Senior Loan	Floating	3.00	0.00	5.01	3 Months	31/07/2031	95.827
LX276118	Gategroup Finance 11/25 (EUR) TLB2	556,521.74	Secured Senior Loan	Floating	3.50	0.00	5.57	3 Months	10/06/2032	99.000
LX207140	Granite France T/L B	531,618.20	Secured Senior Loan	Floating	4.98	0.00	7.00	3 Months	17/10/2028	57.833
LX207140	Granite France T/L B	1,000,000.00	Secured Senior Loan	Floating	4.98	0.00	7.00	3 Months	17/10/2028	57.833
LX207140	Granite France T/L B	1,596,322.56	Secured Senior Loan	Floating	4.98	0.00	7.00	3 Months	17/10/2028	57.833
LX282143	Greenwich Bidco / Kantar Media 1/26 TLB	1,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.28	4 Months	04/08/2032	96.500
LX237156	Babilou T/L B (6/24)	284,181.28	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	18/11/2030	92.341
LX237156	Babilou T/L B (6/24)	715,818.72	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	18/11/2030	92.341
LX237156	Babilou T/L B (6/24)	757,816.76	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	18/11/2030	92.341
LX237156	Babilou T/L B (6/24)	1,908,849.91	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	18/11/2030	92.341
LX191106	Groupe Inovie T/L B (EUR)	85,822.89	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	03/03/2028	93.950
LX191106	Groupe Inovie T/L B (EUR)	247,510.45	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	03/03/2028	93.950
LX191106	Groupe Inovie T/L B (EUR)	257,468.65	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	03/03/2028	93.950
LX191106	Groupe Inovie T/L B (EUR)	334,709.25	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	03/03/2028	93.950
LX191106	Groupe Inovie T/L B (EUR)	393,775.58	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	03/03/2028	93.950
LX191106	Groupe Inovie T/L B (EUR)	742,531.35	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	03/03/2028	93.950
LX191106	Groupe Inovie T/L B (EUR)	965,290.75	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	03/03/2028	93.950
LX191106	Groupe Inovie T/L B (EUR)	1,135,636.18	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	03/03/2028	93.950
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	243,000.00	Secured Senior Bond	Fixed	0.00		3.25	6 Months	15/06/2028	96.623
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	286,000.00	Secured Senior Bond	Fixed	0.00		3.25	6 Months	15/06/2028	96.623
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	1,500,000.00	Secured Senior Bond	Fixed	0.00		3.25	6 Months	15/06/2028	96.623
LX260202	HBX Group Hotelbeds TLB	1,454,545.45	Secured Senior Loan	Floating	2.25	0.00	4.39	6 Months	13/02/2032	97.750



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LX277611	Hyperion Insurance/Howden 12/25 (EUR)	0.98	Secured Senior Loan	Floating	3.25	0.00	5.19	1 Month	15/02/2031	97.875
LX277611	Hyperion Insurance/Howden 12/25 (EUR)	380,000.00	Secured Senior Loan	Floating	3.25	0.00	5.19	1 Month	15/02/2031	97.875
LX277611	Hyperion Insurance/Howden 12/25 (EUR)	619,999.02	Secured Senior Loan	Floating	3.25	0.00	5.19	1 Month	15/02/2031	97.875
LX194449	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	276,323.01	Secured Senior Loan	Floating	3.93	0.00	5.94	3 Months	03/07/2028	86.338
LX194449	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	723,676.99	Secured Senior Loan	Floating	3.93	0.00	5.94	3 Months	03/07/2028	86.338
LX283685	Gerflor/Hestiafloor 01/26 TLB	750,000.00	Secured Senior Loan	Floating	3.00	0.00	5.02	1 Month	27/02/2030	99.917
LX283433	Socotec 1/26 (EUR) TL	1,000,000.00	Secured Senior Loan	Floating	3.00	0.00	5.02	1 Month	02/06/2031	99.911
LX266909	HomeVI 7/25 TL B	2,500,000.00	Secured Senior Loan	Floating	4.75	0.00	6.78	3 Months	31/10/2029	99.094
LX260144	IFS 3/25 B6 T/L	850,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	29/08/2031	95.833
LX238948	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	29/08/2031	95.750
LX193483	IGT Holding T/L (IFS) (3/21)	3,000,000.00	Secured Senior Loan	Floating	2.90	0.00	4.92	3 Months	31/03/2028	97.672
XS3194940147	IONPL 6.5 2030-09-30	200,000.00	Secured Senior Bond	Fixed	0.00		6.50	6 Months	30/09/2030	82.656
XS3194940147	IONPL 6.5 2030-09-30	300,000.00	Secured Senior Bond	Fixed	0.00		6.50	6 Months	30/09/2030	82.656
XS3194940147	IONPL 6.5 2030-09-30	520,000.00	Secured Senior Bond	Fixed	0.00		6.50	6 Months	30/09/2030	82.656
XS3194940147	IONPL 6.5 2030-09-30	900,000.00	Secured Senior Bond	Fixed	0.00		6.50	6 Months	30/09/2030	82.656
XS2305742434	IQV 1 3/4 03/15/26 Corp	440,000.00	Unsecured Senior Bond	Fixed	0.00		1.75	6 Months	15/03/2026	99.630
XS2305742434	IQV 1 3/4 03/15/26 Corp	3,000,000.00	Unsecured Senior Bond	Fixed	0.00		1.75	6 Months	15/03/2026	99.630
LX257767	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	Secured Senior Loan	Floating	4.00	0.00	6.04	3 Months	12/12/2028	98.521
LX276061	Ivirma/Inception Holdco 11/25 T/L	476,190.48	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	09/04/2031	99.854
LX276061	Ivirma/Inception Holdco 11/25 T/L	1,500,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	09/04/2031	99.854
LX283707	Indicor T/L B (01/26)	828,721.81	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	22/11/2029	99.958



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LX255772	Ineos 12/24 (EUR) Cov-Lite TLB	473,684.21	Secured Senior Loan	Floating	3.25	0.00	5.18	1 Month	07/02/2031	81.977
LX255772	Ineos 12/24 (EUR) Cov-Lite TLB	526,315.79	Secured Senior Loan	Floating	3.25	0.00	5.18	1 Month	07/02/2031	81.977
LX234266	Ineos 6/24 (EUR) TLB	800,000.00	Secured Senior Loan	Floating	3.50	0.00	5.43	1 Month	23/06/2031	81.977
LX234266	Ineos 6/24 (EUR) TLB	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.43	1 Month	23/06/2031	81.977
LX234266	Ineos 6/24 (EUR) TLB	1,200,000.00	Secured Senior Loan	Floating	3.50	0.00	5.43	1 Month	23/06/2031	81.977
LX219179	Ineos Quattro 2029 T/L B	2,000,000.00	Secured Senior Loan	Floating	4.50	0.00	6.43	1 Month	02/04/2029	74.750
LX247590	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	Secured Senior Loan	Floating	4.25	0.00	6.18	1 Month	07/10/2031	70.833
LX211165	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	Secured Senior Loan	Floating	4.00	0.00	5.93	1 Month	14/03/2030	70.500
LX269820	WKE/Infinitas Learning 9/25 T/L B	40,064.10	Secured Senior Loan	Floating	3.70	0.00	5.72	3 Months	07/01/2031	98.236
LX269820	WKE/Infinitas Learning 9/25 T/L B	72,115.38	Secured Senior Loan	Floating	3.70	0.00	5.72	3 Months	07/01/2031	98.236
LX269820	WKE/Infinitas Learning 9/25 T/L B	959,935.90	Secured Senior Loan	Floating	3.70	0.00	5.72	3 Months	07/01/2031	98.236
LX269820	WKE/Infinitas Learning 9/25 T/L B	1,727,884.62	Secured Senior Loan	Floating	3.70	0.00	5.72	3 Months	07/01/2031	98.236
LX283356	Distributed Power/Innio Group 01/26 TL	1,000,000.00	Secured Senior Loan	Floating	2.50	0.00	4.52	3 Months	02/11/2031	99.672
LX283356	Distributed Power/Innio Group 01/26 TL	2,000,000.00	Secured Senior Loan	Floating	2.50	0.00	4.52	3 Months	02/11/2031	99.672
LX283776	Inspired Finco/Inspired Education 1/26 TLB	1,153,902.52	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	28/02/2031	99.432
LX283776	Inspired Finco/Inspired Education 1/26 TLB	1,923,170.87	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	28/02/2031	99.432
LX267053	IFCO Systems 7/25 (EUR) TL	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.46	1 Month	08/12/2032	99.479
XS2756269960	KAPLA HOLDING SAS BND/CORP	2,469,000.00	Secured Senior Bond	Floating	3.50	0.00	5.60	3 Months	31/07/2030	99.663
XS3098989588	KEPLSPA 2029-12-18	420,000.00	Secured Senior Bond	Floating	4.13	0.00	6.14	3 Months	18/12/2029	99.872



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LX284152	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	341,323.11	Secured Senior Loan	Floating	2.00	0.00	4.03	3 Months	30/01/2031	86.125
LX264883	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	05/03/2031	100.213
LX264968	Xella 6/25 TL	18,803.40	Secured Senior Loan	Floating	4.75	0.00	6.77	3 Months	30/04/2031	100.056
LX264968	Xella 6/25 TL	74,996.73	Secured Senior Loan	Floating	4.75	0.00	6.77	3 Months	30/04/2031	100.056
LX264968	Xella 6/25 TL	214,510.91	Secured Senior Loan	Floating	4.75	0.00	6.77	3 Months	30/04/2031	100.056
LX264968	Xella 6/25 TL	691,688.98	Secured Senior Loan	Floating	4.75	0.00	6.77	3 Months	30/04/2031	100.056
LX277510	Lernen Cognita 11/25 TLB3 -A	225,000.00	Secured Senior Loan	Floating	3.75	0.00	5.87	6 Months	25/04/2029	99.650
LX277510	Lernen Cognita 11/25 TLB3 -A	1,750,000.00	Secured Senior Loan	Floating	3.75	0.00	5.87	6 Months	25/04/2029	99.650
XS2852970529	Picsur Float 07/01/29	667,000.00	Secured Senior Bond	Floating	3.63	0.00	5.64	3 Months	01/07/2029	99.781
LX259202	Masmovil/MasOrange 2/25	1,750,000.00	Secured Senior Loan	Floating	2.25	0.00	4.38	6 Months	25/03/2031	99.575
XS2240463674	Lorca Telecom Bondco (Masmovil) 4% 9/18/27	148,936.17	Secured Senior Bond	Fixed	0.00		4.00	6 Months	18/09/2027	99.820
LX266077	Marcel Bidco T/L (Suse)	1,100,000.00	Secured Senior Loan	Floating	3.25	0.00	5.26	3 Months	12/11/2030	96.475
LX249633	Market Bidco (WM Morrison) T/L B3 (10/24)	918,367.35	Secured Senior Loan	Floating	4.50	0.00	6.51	3 Months	04/11/2030	95.981
LX249633	Market Bidco (WM Morrison) T/L B3 (10/24)	1,500,000.00	Secured Senior Loan	Floating	4.50	0.00	6.51	3 Months	04/11/2030	95.981
LX260147	Marshall Group 3/25 TLB	1,086,956.53	Secured Senior Loan	Floating	4.50	0.00	6.53	3 Months	01/04/2032	99.708
LX257770	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	Secured Senior Loan	Floating	2.50	0.00	4.52	3 Months	17/01/2032	99.670
XS3094328609	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	Secured Senior Bond	Floating	3.38	0.00	5.39	3 Months	30/06/2032	99.572
LX264796	Mehilainen 6/25 TLB	4,080.02	Secured Senior Loan	Floating	3.40	0.00	5.42	3 Months	05/08/2031	99.750
LX264796	Mehilainen 6/25 TLB	4,896.02	Secured Senior Loan	Floating	3.40	0.00	5.42	3 Months	05/08/2031	99.750
LX264796	Mehilainen 6/25 TLB	22,801.70	Secured Senior Loan	Floating	3.40	0.00	5.42	3 Months	05/08/2031	99.750
LX264796	Mehilainen 6/25 TLB	27,362.04	Secured Senior Loan	Floating	3.40	0.00	5.42	3 Months	05/08/2031	99.750
LX264796	Mehilainen 6/25 TLB	41,616.19	Secured Senior Loan	Floating	3.40	0.00	5.42	3 Months	05/08/2031	99.750
LX264796	Mehilainen 6/25 TLB	101,184.47	Secured Senior Loan	Floating	3.40	0.00	5.42	3 Months	05/08/2031	99.750
LX264796	Mehilainen 6/25 TLB	232,577.35	Secured Senior Loan	Floating	3.40	0.00	5.42	3 Months	05/08/2031	99.750
LX264796	Mehilainen 6/25 TLB	565,482.19	Secured Senior Loan	Floating	3.40	0.00	5.42	3 Months	05/08/2031	99.750



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LX236699	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	03/07/2031	95.813
XS3047271872	MLRHOM Float 10/15/30	2,018,000.00	Secured Senior Bond	Floating	4.25	0.00	6.23	3 Months	15/10/2030	99.880
LX259026	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	Secured Senior Loan	Floating	2.25	0.00	4.18	1 Month	17/03/2032	100.001
LX276136	Motel One 11/25 TLB	1,300,000.00	Secured Senior Loan	Floating	3.63	0.00	5.64	3 Months	04/06/2032	99.250
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	668,000.00	Secured Senior Bond	Fixed	0.00		7.38	6 Months	15/06/2030	83.122
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	345,000.00	Secured Senior Bond	Fixed	0.00		7.38	6 Months	15/06/2030	83.122
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	347,000.00	Secured Senior Bond	Fixed	0.00		7.38	6 Months	15/06/2030	83.122
LX213009	Merlin 1/24 TL	200,000.00	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	12/11/2029	83.909
LX213009	Merlin 1/24 TL	800,000.00	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	12/11/2029	83.909
LX266635	Neuraxpharm 7/25 TLB4	187,363.31	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	16/12/2030	100.141
LX266394	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	16/12/2030	100.114
LX277790	Stada/Nidda 12/25 (EUR)	995,000.00	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	09/12/2032	99.675
LX277790	Stada/Nidda 12/25 (EUR)	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	09/12/2032	99.675
LX277790	Stada/Nidda 12/25 (EUR)	1,005,000.00	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	09/12/2032	99.675
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	349,933.90	Secured Senior Loan	Floating	2.75	0.00	4.68	1 Month	31/10/2030	97.125
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	436,304.39	Secured Senior Loan	Floating	2.75	0.00	4.68	1 Month	31/10/2030	97.125
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	524,900.88	Secured Senior Loan	Floating	2.75	0.00	4.68	1 Month	31/10/2030	97.125
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	688,860.78	Secured Senior Loan	Floating	2.75	0.00	4.68	1 Month	31/10/2030	97.125
LX246433	Nobian 9/24 TLB	126,750.33	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	01/07/2029	92.688
LX246433	Nobian 9/24 TLB	250,000.00	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	01/07/2029	92.688
LX246433	Nobian 9/24 TLB	373,249.68	Secured Senior Loan	Floating	3.75	0.00	5.78	3 Months	01/07/2029	92.688
LX259541	Nobian/Nouryon 2/25 TL B	1,500,000.00	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	01/07/2030	91.500
LX283306	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	4,000,000.00	Secured Senior Loan	Floating	2.75	0.00	4.80	3 Months	09/01/2032	99.304
LX270413	Normec 9/25 TLB	58,796.99	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	16/04/2031	99.396
LX270413	Normec 9/25 TLB	117,593.99	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	16/04/2031	99.396
LX270413	Normec 9/25 TLB	169,473.68	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	16/04/2031	99.396
LX270413	Normec 9/25 TLB	1,954,135.34	Secured Senior Loan	Floating	3.00	0.00	4.93	1 Month	16/04/2031	99.396



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LX209359	Nuuday T/L	244,604.31	Secured Senior Loan	Floating	6.50	0.00	8.58	3 Months	03/02/2028	99.900
LX209359	Nuuday T/L	604,316.55	Secured Senior Loan	Floating	6.50	0.00	8.58	3 Months	03/02/2028	99.900
LX209359	Nuuday T/L	1,151,079.14	Secured Senior Loan	Floating	6.50	0.00	8.58	3 Months	03/02/2028	99.900
LX283358	Oat/OCU Group 1/26 (530mm) TL	1,113,043.48	Secured Senior Loan	Floating	3.00	0.00	4.96	2 Months	07/11/2031	99.469
LX259293	T-Mobile Netherlands 2/25 TLB	1,000,000.00	Secured Senior Loan	Floating	2.90	0.00	4.92	3 Months	30/03/2029	99.760
LX259293	T-Mobile Netherlands 2/25 TLB	2,000,000.00	Secured Senior Loan	Floating	2.90	0.00	4.92	3 Months	30/03/2029	99.760
LX196125	Odyssee Investment Bidco T/L B	1,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	13/10/2028	99.563
LX196125	Odyssee Investment Bidco T/L B	1,500,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	13/10/2028	99.563
LX196125	Odyssee Investment Bidco T/L B	2,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	13/10/2028	99.563
LX272548	Opella 10/25 (EUR) Cov-Lite TL	300,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	28/04/2032	99.534
LX272548	Opella 10/25 (EUR) Cov-Lite TL	320,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	28/04/2032	99.534
LX272548	Opella 10/25 (EUR) Cov-Lite TL	480,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	28/04/2032	99.534
LX272548	Opella 10/25 (EUR) Cov-Lite TL	900,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	28/04/2032	99.534
LX202499	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	500,000.00	Secured Senior Loan	Floating	3.50	0.00	5.53	3 Months	26/02/2029	83.625
LX202499	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.53	3 Months	26/02/2029	83.625
LX259019	Syntegon (2/25) T/L B	2,300,000.00	Secured Senior Loan	Floating	3.15	0.00	5.17	3 Months	29/12/2028	99.028
XS2834245297	BITELV FLoat 06/15/31	835,000.00	Secured Senior Bond	Floating	3.50	0.00	5.60	3 Months	15/06/2031	99.283
LX248263	Europe Snacks 10/24 TLB	632,888.89	Secured Senior Loan	Floating	3.75	0.00	5.90	6 Months	26/11/2031	99.482
LX248263	Europe Snacks 10/24 TLB	897,545.90	Secured Senior Loan	Floating	3.75	0.00	5.90	6 Months	26/11/2031	99.482
LX269876	Parts Holding 2025 Additional T/L B	675,000.00	Secured Senior Loan	Floating	3.00	0.00	5.03	3 Months	06/02/2031	99.688
LX269876	Parts Holding 2025 Additional T/L B	1,000,000.00	Secured Senior Loan	Floating	3.00	0.00	5.03	3 Months	06/02/2031	99.688
LX271390	Action 10/25 TL B7B	2,000,000.00	Secured Senior Loan	Floating	2.75	0.00	4.77	3 Months	26/11/2031	99.663
LX264852	New Utar/Unica 6/25 T/L B	1,000,000.00	Secured Senior Loan	Floating	3.00	0.00	5.02	3 Months	30/06/2032	100.075



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LX200813	Pimente Investissement S.A.S / Panzani	250,000.00	Secured Senior Loan	Floating	3.65	0.00	5.67	3 Months	31/12/2028	99.875
LX200813	Pimente Investissement S.A.S / Panzani	1,000,000.00	Secured Senior Loan	Floating	3.65	0.00	5.67	3 Months	31/12/2028	99.875
LX200813	Pimente Investissement S.A.S / Panzani	666,666.66	Secured Senior Loan	Floating	3.65	0.00	5.67	3 Months	31/12/2028	99.875
LX200813	Pimente Investissement S.A.S / Panzani	900,000.00	Secured Senior Loan	Floating	3.65	0.00	5.67	3 Months	31/12/2028	99.875
LX269818	Pioli Bidco T/L B (09/25)	73,945.95	Secured Senior Loan	Floating	3.75	0.00	5.86	6 Months	16/09/2029	99.529
LX269818	Pioli Bidco T/L B (09/25)	712,000.00	Secured Senior Loan	Floating	3.75	0.00	5.86	6 Months	16/09/2029	99.529
LX269818	Pioli Bidco T/L B (09/25)	1,317,200.00	Secured Senior Loan	Floating	3.75	0.00	5.86	6 Months	16/09/2029	99.529
LX282162	Valeo Foods/Platform Bidco 01/26 (EUR)	497,023.81	Secured Senior Loan	Floating	4.00	0.00	6.12	1 Month	29/09/2031	97.250
LX282162	Valeo Foods/Platform Bidco 01/26 (EUR)	502,976.19	Secured Senior Loan	Floating	4.00	0.00	6.12	1 Month	29/09/2031	97.250
LX282162	Valeo Foods/Platform Bidco 01/26 (EUR)	2,000,000.00	Secured Senior Loan	Floating	4.00	0.00	6.12	1 Month	29/09/2031	97.250
XS2115190451	QPARKH 2 03/01/27 Corp	2,000,000.00	Secured Senior Bond	Fixed	0.00		2.00	6 Months	01/03/2027	99.150
XS2115190451	QPARKH 2 03/01/27 Corp	3,000,000.00	Secured Senior Bond	Fixed	0.00		2.00	6 Months	01/03/2027	99.150
LX277607	QSRP Finco 12/25 TLB	83,629.89	Secured Senior Loan	Floating	3.75	0.00	5.91	6 Months	19/06/2031	96.000
LX277607	QSRP Finco 12/25 TLB	100,000.00	Secured Senior Loan	Floating	3.75	0.00	5.91	6 Months	19/06/2031	96.000
LX277607	QSRP Finco 12/25 TLB	1,725,000.00	Secured Senior Loan	Floating	3.75	0.00	5.91	6 Months	19/06/2031	96.000
LX258040	Questel 1/25	1,300,000.00	Secured Senior Loan	Floating	4.00	0.00	6.02	3 Months	05/03/2032	85.750
LX281376	Swissport 1/26 (EUR)	2,100,000.00	Secured Senior Loan	Floating	3.00	0.00	5.00	3 Months	04/04/2031	99.000
LX202335	Rainbow (Wella) T/L B2 EUR	920,666.66	Secured Senior Loan	Floating	3.50	0.00	5.64	6 Months	26/02/2029	99.820
LX202335	Rainbow (Wella) T/L B2 EUR	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.64	6 Months	26/02/2029	99.820
LX258050	Generale De Sante 1/25 TLB	760,000.00	Secured Senior Loan	Floating	3.25	0.00	5.28	3 Months	13/08/2031	99.259
LX258050	Generale De Sante 1/25 TLB	1,300,000.00	Secured Senior Loan	Floating	3.25	0.00	5.28	3 Months	13/08/2031	99.259
XS2798174434	SAFFA FLOATING 4/15/2029	4,000.00	Secured Senior Bond	Floating	5.00	0.00	7.10	3 Months	15/04/2029	29.213
XS2798174434	SAFFA FLOATING 4/15/2029	196,000.00	Secured Senior Bond	Floating	5.00	0.00	7.10	3 Months	15/04/2029	29.213



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XS2798174434	SAFFA FLOATING 4/15/2029	404,000.00	Secured Senior Bond	Floating	5.00	0.00	7.10	3 Months	15/04/2029	29.213
LX193550	Roar Bidco T/L B (Recipharm)	225,143.03	Secured Senior Loan	Floating	2.95	0.00	4.95	3 Months	17/02/2028	99.361
LX193550	Roar Bidco T/L B (Recipharm)	466,367.72	Secured Senior Loan	Floating	2.95	0.00	4.95	3 Months	17/02/2028	99.361
LX193550	Roar Bidco T/L B (Recipharm)	241,224.68	Secured Senior Loan	Floating	2.95	0.00	4.95	3 Months	17/02/2028	99.361
LX193550	Roar Bidco T/L B (Recipharm)	740,374.21	Secured Senior Loan	Floating	2.95	0.00	4.95	3 Months	17/02/2028	99.361
LX193550	Roar Bidco T/L B (Recipharm)	1,533,632.28	Secured Senior Loan	Floating	2.95	0.00	4.95	3 Months	17/02/2028	99.361
LX193550	Roar Bidco T/L B (Recipharm)	793,258.08	Secured Senior Loan	Floating	2.95	0.00	4.95	3 Months	17/02/2028	99.361
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	1,000,000.00	Secured Senior Loan	Floating	4.75	0.00	6.78	3 Months	29/06/2028	88.650
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	1,400,000.00	Secured Senior Loan	Floating	4.75	0.00	6.78	3 Months	29/06/2028	88.650
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	1,600,000.00	Secured Senior Loan	Floating	4.75	0.00	6.78	3 Months	29/06/2028	88.650
LX228988	Roehm Holding T/L PIK (3/24)	1,351.04	Secured Senior Loan	Floating	5.00	0.00	7.15	6 Months	31/01/2029	91.889
LX228988	Roehm Holding T/L PIK (3/24)	4,019.48	Secured Senior Loan	Floating	5.00	0.00	7.15	6 Months	31/01/2029	91.889
LX228988	Roehm Holding T/L PIK (3/24)	4,287.76	Secured Senior Loan	Floating	5.00	0.00	7.15	6 Months	31/01/2029	91.889
LX228988	Roehm Holding T/L PIK (3/24)	4,306.75	Secured Senior Loan	Floating	5.00	0.00	7.15	6 Months	31/01/2029	91.889
LX228988	Roehm Holding T/L PIK (3/24)	90,265.50	Secured Senior Loan	Floating	5.00	0.00	7.15	6 Months	31/01/2029	91.889
LX228988	Roehm Holding T/L PIK (3/24)	497,926.97	Secured Senior Loan	Floating	5.00	0.00	7.15	6 Months	31/01/2029	91.889
LX228988	Roehm Holding T/L PIK (3/24)	905,588.43	Secured Senior Loan	Floating	5.00	0.00	7.15	6 Months	31/01/2029	91.889
LX228988	Roehm Holding T/L PIK (3/24)	1,860,508.89	Secured Senior Loan	Floating	5.00	0.00	7.15	6 Months	31/01/2029	91.889



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LX283700	IPH/Brammer/Rubix 1/26 T/L B	2,300,000.00	Secured Senior Loan	Floating	3.50	0.00	5.48	3 Months	30/09/2031	98.661
LX196613	Scur-Alpha T/L B (Think-Cell)	642,862.95	Secured Senior Loan	Floating	4.25	0.00	6.27	3 Months	31/08/2028	78.344
LX196613	Scur-Alpha T/L B (Think-Cell)	1,357,137.05	Secured Senior Loan	Floating	4.25	0.00	6.27	3 Months	31/08/2028	78.344
LX269828	Silica/SGD Pharma 9/25 TLB	820,601.38	Secured Senior Loan	Floating	3.50	0.00	5.62	6 Months	29/09/2030	99.125
LX269828	Silica/SGD Pharma 9/25 TLB	979,398.62	Secured Senior Loan	Floating	3.50	0.00	5.62	6 Months	29/09/2030	99.125
XS2919902820	SHILN 9.75% 10/31/2029	824,000.00	Secured Senior Bond	Fixed	0.00		9.75	6 Months	31/10/2029	91.881
LX197880	Sandy Bidco T/L B (Roompot)	650,000.00	Secured Senior Loan	Floating	3.85	0.00	5.96	6 Months	17/08/2029	95.844
LX197880	Sandy Bidco T/L B (Roompot)	1,350,000.00	Secured Senior Loan	Floating	3.85	0.00	5.96	6 Months	17/08/2029	95.844
LX283506	Sector Alarm 1/26	2,000,000.00	Secured Senior Loan	Floating	3.00	0.00	5.01	3 Months	14/06/2032	99.232
LX265165	Safety-Kleen 6/25 TL B7	1,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.77	3 Months	14/01/2030	99.446
LX259240	Synthon 2/25 TLB	1,131,313.13	Secured Senior Loan	Floating	3.00	0.00	5.15	6 Months	16/06/2032	99.792
LX257399	Solina Group Services (Powder) T/L B (1/25)	1,600,000.00	Secured Senior Loan	Floating	3.40	0.00	5.53	6 Months	28/07/2028	100.016
LX257399	Solina Group Services (Powder) T/L B (1/25)	2,000,000.00	Secured Senior Loan	Floating	3.40	0.00	5.53	6 Months	28/07/2028	100.016
LX277637	AutoScout24 12/25 Add-on	642,857.14	Secured Senior Loan	Floating	3.25	0.00	5.37	3 Months	10/12/2031	92.594
LX255578	Sport Group 12/24 B2	733,333.33	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	08/07/2031	87.875
LX255578	Sport Group 12/24 B2	1,933,333.34	Secured Senior Loan	Floating	4.00	0.00	6.03	3 Months	08/07/2031	87.875
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	469,930.94	Secured Senior Loan	Floating	3.25	0.00	5.37	6 Months	10/08/2029	100.100
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	1,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.37	6 Months	10/08/2029	100.100
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	1,500,000.00	Secured Senior Loan	Floating	3.25	0.00	5.37	6 Months	10/08/2029	100.100
LX254354	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	Secured Senior Loan	Floating	4.50	0.00	6.60	6 Months	26/04/2032	87.833
XS2998755982	Kantar EUR FRN	1,155,000.00	Secured Senior Bond	Floating	4.25	0.00	6.23	3 Months	15/02/2030	84.224
LX277596	TIC Bidco/Phenna Group 12/25	1,922,535.21	Secured Senior Loan	Floating	3.25	0.00	5.24	3 Months	19/06/2031	99.672



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LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	1,130,000.00	Secured Senior Loan	Floating	3.00	0.00	5.15	6 Months	30/04/2030	100.063
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	1,150,000.00	Secured Senior Loan	Floating	3.00	0.00	5.15	6 Months	30/04/2030	100.063
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	1,500,000.00	Secured Senior Loan	Floating	3.00	0.00	5.15	6 Months	30/04/2030	100.063
LX286068	ThyssenKrupp Elevator 2/26 Add-on	1,350,000.00	Secured Senior Loan	Floating	3.00	0.00	4.92	1 Month	30/04/2030	100.000
LX284430	Sante Cie/Elivie 02/26 TL	875,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	1 Month	17/12/2031	99.396
LX284430	Sante Cie/Elivie 02/26 TL	1,325,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	1 Month	17/12/2031	99.396
LX284423	Tarkett 2/26 TLB	416,666.67	Secured Senior Loan	Floating	3.13	0.00	5.10	1 Month	22/04/2031	100.000
LX284423	Tarkett 2/26 TLB	1,453,796.87	Secured Senior Loan	Floating	3.13	0.00	5.10	1 Month	22/04/2031	100.000
LX269895	team.blue 9/25 (EUR) T/L B	834,782.61	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	28/09/2029	90.417
LX269895	team.blue 9/25 (EUR) T/L B	2,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	28/09/2029	90.417
XS3106449278	TECHEM 2032-07-15	400,000.00	Secured Senior Bond	Floating	3.00	0.00	5.03	3 Months	15/07/2032	99.384
LX269558	Techem 9/25 T/L B 6	1,600,000.00	Secured Senior Loan	Floating	3.25	0.00	5.23	3 Months	15/07/2032	99.777
LX225307	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	750,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	18/06/2029	98.438
LX225307	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,200,000.00	Secured Senior Loan	Floating	3.25	0.00	5.27	3 Months	18/06/2029	98.438
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	498,254.04	Secured Senior Loan	Floating	4.00	0.00	5.93	1 Month	04/11/2031	86.708
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	721,959.94	Secured Senior Loan	Floating	4.00	0.00	5.93	1 Month	04/11/2031	86.708
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	726,745.96	Secured Senior Loan	Floating	4.00	0.00	5.93	1 Month	04/11/2031	86.708
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	1,053,040.06	Secured Senior Loan	Floating	4.00	0.00	5.93	1 Month	04/11/2031	86.708
LX276048	Tencate 11/25 T/L	834,782.61	Secured Senior Loan	Floating	3.25	0.00	5.26	3 Months	21/02/2031	98.958
LX276048	Tencate 11/25 T/L	1,400,000.00	Secured Senior Loan	Floating	3.25	0.00	5.26	3 Months	21/02/2031	98.958
LX258210	Clinigen 1/25 Cov-Lite TLB	2,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.68	1 Month	19/04/2029	93.719
LX258210	Clinigen 1/25 Cov-Lite TLB	2,001,971.77	Secured Senior Loan	Floating	3.75	0.00	5.68	1 Month	19/04/2029	93.719



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LX269575	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	2,030,000.00	Secured Senior Loan	Floating	3.25	0.00	5.18	1 Month	23/09/2032	95.250
LX249557	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	Secured Senior Loan	Floating	3.75	0.00	5.84	3 Months	11/12/2031	100.031
XS2111947748	United Group BV 02/15/28	1,000,000.00	Secured Senior Bond	Fixed	0.00		3.63	6 Months	15/02/2028	99.032
LX264574	Urbaser 6/25	1,400,000.00	Secured Senior Loan	Floating	3.50	0.00	5.45	1 Month	01/07/2032	99.625
XS2123970241	VF CORP 0.625% 2/25/2032	3,383,000.00	Unsecured Senior Bond	Fixed	0.00		0.63	12 Months	25/02/2032	79.542
XS2231188876	VMDTEF 3 1/4 01/31/31	2,500,000.00	Secured Senior Bond	Fixed	0.00		3.25	6 Months	31/01/2031	90.872
LX278503	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	1,000,000.00	Secured Senior Loan	Floating	3.25	0.00	5.22	1 Month	31/01/2033	93.396
LX278503	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	1,217,391.30	Secured Senior Loan	Floating	3.25	0.00	5.22	1 Month	31/01/2033	93.396
LX265182	WS Audiology (Sivantos) T/L	1,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.87	6 Months	28/02/2029	98.182
LX265182	WS Audiology (Sivantos) T/L	2,000,000.00	Secured Senior Loan	Floating	3.75	0.00	5.87	6 Months	28/02/2029	98.182
LX273598	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	Secured Senior Loan	Floating	3.75	0.00	5.68	1 Month	27/05/2031	100.500
LX259144	Univar/Windsor 2/25 EUR TLB	200,000.00	Secured Senior Loan	Floating	2.75	0.00	4.68	1 Month	01/08/2030	98.446
LX259144	Univar/Windsor 2/25 EUR TLB	1,400,000.00	Secured Senior Loan	Floating	2.75	0.00	4.68	1 Month	01/08/2030	98.446
XS2010039894	ZFFNGR 3 10/23/29 Corp	1,500,000.00	Unsecured Senior Bond	Fixed	0.00		3.00	12 Months	23/10/2029	93.176
XS2010039894	ZFFNGR 3 10/23/29 Corp	2,000,000.00	Unsecured Senior Bond	Fixed	0.00		3.00	12 Months	23/10/2029	93.176
LX263938	Prosol 5/25	1,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	11/07/2031	99.573
LX263938	Prosol 5/25	1,329,411.77	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	11/07/2031	99.573
LX263938	Prosol 5/25	2,000,000.00	Secured Senior Loan	Floating	3.50	0.00	5.52	3 Months	11/07/2031	99.573
LX281653	Vodafone Spain 1/26 T/L B3	555,555.56	Secured Senior Loan	Floating	2.25	0.00	4.39	6 Months	17/07/2029	99.607
LX281653	Vodafone Spain 1/26 T/L B3	1,319,587.63	Secured Senior Loan	Floating	2.25	0.00	4.39	6 Months	17/07/2029	99.607
LX272087	Zephyr Bidco EUR T/L B2 (10/25)	386,513.17	Secured Senior Loan	Floating	3.25	0.00	5.18	1 Month	20/07/2028	92.350



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LX272087	Zephyr Bidco EUR T/L B2 (10/25)	750,000.00	Secured Senior Loan	Floating	3.25	0.00	5.18	1 Month	20/07/2028	92.350
LX183461	Vodafone Ziggo	2,000,000.00	Secured Senior Loan	Floating	3.00	0.00	4.97	1 Month	31/01/2029	97.670
		370,638,830.84								



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LX283834	ADB Safegate 1/26 TLB	626,087.00	ADB Safegate	Electrical Equipment	Aerospace & Defense	Euro	Belgium
LX226415	AI Silk Midco T/L B (02/24)	3,000,000.00	AI Silk Midco Limited	Professional Services	High Tech Industries	Euro	United Kingdom
LX226715	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	Althea Acquisition Bidco SARL	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX249460	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	Adonis Holdings, Inc	Diversified Consumer Services	Services: Consumer	Euro	France
LX258369	Aenova 1/25 TL B1	1,000,000.00	Aenova Holding GMBH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX236054	Aernnova Aerospace 6/24	1,000,000.00	Aernnova Aerospace S.A.U.	Aerospace and Defense	Aerospace & Defense	Euro	Spain
LX211343	Albea Beauty Holdings T/L B (03/23)	2,000,000.00	Twist Beauty International Holding S.A.	Containers and Packaging	Containers, Packaging & Glass	Euro	France
LX264917	Aggreko 6/25 EUR TLB	2,900,000.00	Albion HoldCo Limited	Commercial Services and Supplies	Services: Business	Euro	United Kingdom
LX266650	Almaviva Sante 7/25 TLB	1,108,000.00	Almaviva Developpement	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX213528	Ammeraal Beltech/Ammega 7/23	930,855.76	Alpha AB Bidco B.V.	Machinery	Capital Equipment	Euro	Netherlands
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,229,422.18	Altice France Lux 3 / Altice Holdings 1	Media	Telecommunications	Euro	France
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,086,128.50	Altice France Lux 3 / Altice Holdings 1	Media	Telecommunications	Euro	France
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,519,329.10	Altice France Lux 3 / Altice Holdings 1	Media	Telecommunications	Euro	France
LX264326	Amber Finco/Applus 6/25 TLB	1,785,411.76	Amber Finco PLC (Applus)	Commercial Services and Supplies	Services: Business	Euro	Spain
LX255115	Apave T/L B (11/24)	800,000.00	Apave	Energy Equipment and Services	Services: Business	Euro	France
LX257761	Applegreen Finance 1/25 TL/B	725,000.00	Applegreen Limited	Food and Staples Retailing	Retail	Euro	United Kingdom
XS2310487074	AMPBEV 2 09/01/28 Corp	3,915,000.00	Ardagh Metal Packaging S.A.	Containers and Packaging	Containers, Packaging & Glass	Euro	United States
LX267433	Arden Bidco 7/25 TLB	2,370,370.37	Arden Group, Inc.	Diversified Consumer Services	Services: Consumer	Euro	United Kingdom
XS3038490176	EMPARQ Float 05/01/30	974,000.00	Arena Lux Fin Sarl	Transportation Infrastructure	Transportation: Consumer	Euro	Spain



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LX270141	Andromeda Investissements/April/Athena 9/25	750,000.00	Athena Bidco SAS	Insurance	Banking, Finance, Insurance & Real Estate	Euro	France
LX282594	AVIV 1/26 TL	1,000,000.00	Aviv Group GMBH	Media	Media: Diversified & Production	Euro	Germany
LX278777	Bending Spoons 12/25 TL B	2,000,000.00	BENDING SPOONS US INC.	Energy Equipment and Services	Services: Consumer	Euro	Netherlands
LX217355	CRH/BME Group B2	3,016,458.22	Clay Holdco B.V	Trading Companies and Distributors	Wholesale	Euro	Netherlands
XS2811098800	BIP FRN 2028 Add-On	900,000.00	Bach Bidco SPA	IT Services	Services: Business	Euro	Italy
XS2390292303	Bach Bidco Floating 10/15/28	645,000.00	Bach Bidco SPA	IT Services	Services: Business	Euro	Italy
LX282168	Belron 1/26 (EUR)	2,100,000.00	Belron Group SCA	Auto Components	Retail	Euro	United Kingdom
LX228682	Boluda Towage T/L B (3/24)	1,800,000.00	Boluda Towage S.L.	Marine	Services: Business	Euro	Spain
LX266537	Boots Group Bidco 7/25 (EUR) TLB	2,200,000.00	Boots Group	Food and Staples Retailing	Retail	Euro	United Kingdom
LX258134	BMC Software 1/25 (EUR) TLB	992,500.00	Boxer Parent Company, Inc.	Software	High Tech Industries	Euro	United States
LX199187	Breitling T/L B (10/21) (EUR)	2,500,000.00	Breitling Financing S.a r.l.	Textiles, Apparel and Luxury Goods	Consumer goods: Durable	Euro	Luxembourg
LX278029	Beauparc/MIRA 12/25 (BROOM)	1,000,000.00	Broom Holdings BidCo Limited	Commercial Services and Supplies	Services: Business	Euro	Ireland
XS2295690742	TITANL 3 1/2 2/15/28	3,000,000.00	TeamSystem SpA	Software	High Tech Industries	Euro	Italy
XS2904658429	BUBBID Float 30/09/31	1,290,000.00	Bubbles Bidco S.p.A (Acqua & Sapone)	Energy Equipment and Services	Retail	Euro	Italy
XS2294186965	BIOGRP 3 3/8 2/1/28	162,000.00	CAB	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	CAB	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX196338	CAB ADD 1 (BIOGROUP)	1,000,000.00	CAB	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX259865	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	CD&R Firefly Bidco Limited	Food and Staples Retailing	Retail	Euro	United Kingdom
XS2906214619	CEME SpA Floating 9/30/31	1,000,000.00	CEME S.P.A.	Machinery	Consumer goods: Durable	Euro	Italy
LX284052	Ceramtec (CTEC) T/L B	1,673,592.40	CTEC II GmbH	Healthcare Equipment and Supplies	Healthcare & Pharmaceuticals	Euro	Germany



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XS2929905292	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	Castello Bc Bidco Spa	Electrical Equipment	Consumer goods: Durable	Euro	Italy
LX275124	Devoteam Group 11/25 TLB	2,232,432.43	Castillon SAS	IT Services	Services: Business	Euro	France
LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	Celeste BidCo B.V	Healthcare Providers and Services	Aerospace & Defense	Euro	Netherlands
LX259022	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	Ceva Sante Animale	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	France
XS2618840974	CHEPDE Float 05/15/2030	300,000.00	Cheplapharm Arzneimittel GmbH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX202725	Cheplapharm TL B	2,681,081.08	Cheplapharm Arzneimittel GmbH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX257570	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	Clarios Global LP	Auto Components	Automotive	Euro	United States
LX236134	Power Solutions 6/24 (EUR) TLB	1,000,000.00	Clarios Global LP	Auto Components	Automotive	Euro	United States
LX258016	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	Claudius Finance Sarl	Software	High Tech Industries	Euro	France
LX200269	Cobham Ultra T/L B (EUR)	3,800,000.00	Cobham Ultra SeniorCo S.a r.l.	Aerospace and Defense	Aerospace & Defense	Euro	United Kingdom
LX195644	Colisee/Cobalt TL (10/20)	3,200,000.00	Colisee Group SASU	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX265279	Cooper-Vemedia 7/25 TLB	2,200,000.00	Care BidCo S.A.S	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	France
LX209709	Cuppa Bidco B.V. T/L	2,040,005.99	Cuppa Bidco B.V.	Food Products	Beverage, Food & Tobacco	Euro	Netherlands
XS3067389174	CURRGRO 2032-05-15	1,350,000.00	Currenta Group Holdings	Professional Services	Services: Business	Euro	Germany
LX284432	Acropole/Diot-Siaci BidCo T/L B (2/26)	1,099,999.85	Diot-Siaci BidCo	Insurance	Banking, Finance, Insurance & Real Estate	Euro	France
LX266546	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	Eagle Bidco Limited	Diversified Consumer Services	Services: Consumer	Euro	United Kingdom
LX274435	Wessanen 10/25 T/L B	810,000.00	Ecotone	Food Products	Beverage, Food & Tobacco	Euro	France
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	Elsan SAS	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX266265	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	Elvis UK HoldCo Limited	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Spain



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XS2988685983	ENGINEERING SPA FLOATING 2/15/2030	788,000.00	Centurion Bidco S.p.A.	IT Services	High Tech Industries	Euro	Italy
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	Envalior Finance GmbH	Chemicals	Chemicals, Plastics, & Rubber	Euro	Netherlands
LX283759	Synlab / Ephios (1/26) T/L B	2,526,000.00	Ephios Subco 3 sarl	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	Germany
LX265103	ETraveli T/L B (7/25)	2,200,000.00	Etraveli Group Holding AB	Hotels, Restaurants and Leisure	Transportation: Consumer	Euro	Sweden
LX265118	Euro Ethnic Foods 6/25 TLB	3,000,000.00	Euro Ethnic Foods Bidco S.A.S.	Food and Staples Retailing	Retail	Euro	France
LX265717	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	European Medco Development 4 S.a.r.l.	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Luxembourg
XS2821787962	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	Fedrigoni	Paper and Forest Products	Containers, Packaging & Glass	Euro	Italy
LX254365	Syclef 11/24 TLB	1,100,000.00	Financiere Chione	Energy Equipment and Services	Services: Business	Euro	France
LX266937	Finastra 7/25 (EUR) T/L	1,072,164.94	Finastra USA, Inc.	Energy Equipment and Services	High Tech Industries	Euro	United States
LX263878	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	Finco Utilitas BV	Commercial Services and Supplies	Services: Business	Euro	Belgium
LX283394	Flora Food/Upfield 01/26 (EUR) B13	5,000,000.00	Flora Food Management BV	Food Products	Beverage, Food & Tobacco	Euro	United States
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	Forvia SE	Auto Components	Automotive	Euro	France
LX244533	R&R Ice Cream/Froneri 9/24 (EUR) TL	2,295,597.49	Froneri International Ltd	Food Products	Beverage, Food & Tobacco	Euro	United States
LX254473	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	Galaxy Bidco Ltd	Insurance	Banking, Finance, Insurance & Real Estate	Euro	United Kingdom
LX259242	Galileo Global Education 2/25	922,336.33	Galileo Global Education Operations SAS	Diversified Consumer Services	Services: Consumer	Euro	France
LX276118	Gategroup Finance 11/25 (EUR) TLB2	556,521.74	GateGroup Holding AG	Air Freight and Logistics	Services: Business	Euro	Switzerland
LX207140	Granite France T/L B	3,127,940.76	Granite France Bidco	IT Services	High Tech Industries	Euro	France



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LX282143	Greenwich Bidco / Kantar Media 1/26 TLB	1,000,000.00	Greenwich Bidco Ltd	Media	Media: Advertising, Printing & Publishing	Euro	United Kingdom
LX237156	Babilou T/L B (6/24)	3,666,666.67	Groupe Babilou	Diversified Consumer Services	Services: Consumer	Euro	France
LX191106	Groupe Inovie T/L B (EUR)	4,162,745.10	Groupe Inovie	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	Guala Closures SpA	Containers and Packaging	Containers, Packaging & Glass	Euro	Italy
LX260202	HBX Group Hotelbeds TLB	1,454,545.45	HBX Group	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Spain
LX277611	Hyperion Insurance/Howden 12/25 (EUR)	1,000,000.00	Howden Group Holdings Ltd	Insurance	Banking, Finance, Insurance & Real Estate	Euro	United Kingdom
LX194449	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	Herens Midco S.a.r.l.	Chemicals	Chemicals, Plastics, & Rubber	Euro	Switzerland
LX283685	Gerflor/Hestiafloor 01/26 TLB	750,000.00	HestiaFloor 2	Building Products	Construction & Building	Euro	France
LX283433	Socotec 1/26 (EUR) TL	1,000,000.00	SOCO 2	Commercial Services and Supplies	Services: Business	Euro	France
LX266909	HomeVI 7/25 TL B	2,500,000.00	HomeVi	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX260144	IFS 3/25 B6 T/L	850,000.00	IGT Holding IV AB	Software	High Tech Industries	Euro	Sweden
LX238948	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	IGT Holding IV AB	Software	High Tech Industries	Euro	Sweden
LX193483	IGT Holding T/L (IFS) (3/21)	3,000,000.00	IGT Holding IV AB	Software	High Tech Industries	Euro	Sweden
XS3194940147	IONPL 6.5 2030-09-30	1,920,000.00	ION Platform Finance SARL	Software	Services: Business	Euro	United Kingdom
XS2305742434	IQV 1 3/4 03/15/26 Corp	3,440,000.00	Quintiles IMS Incorporated	Life Sciences Tools and Services	Services: Business	Euro	United States
LX257767	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	IVC Acquisition Ltd	Healthcare Providers and Services	Services: Consumer	Euro	United Kingdom
LX276061	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	Inception Finco S.a r.l.	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	United States
LX283707	Indicor T/L B (01/26)	828,721.81	Indicor, LLC	Machinery	High Tech Industries	Euro	United States
LX255772	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	Ineos Group Holdings SA	Chemicals	Chemicals, Plastics, & Rubber	Euro	United Kingdom
LX234266	Ineos 6/24 (EUR) TLB	3,000,000.00	Ineos Group Holdings SA	Chemicals	Chemicals, Plastics, & Rubber	Euro	United Kingdom



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LX219179	Ineos Quattro 2029 T/L B	2,000,000.00	Ineos Quattro	Chemicals	Chemicals, Plastics, & Rubber	Euro	United Kingdom
LX247590	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	Ineos Quattro	Chemicals	Chemicals, Plastics, & Rubber	Euro	United Kingdom
LX211165	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	Ineos Quattro	Chemicals	Chemicals, Plastics, & Rubber	Euro	United Kingdom
LX269820	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	Infinitas Learning Finco B.V.	Diversified Consumer Services	Services: Consumer	Euro	Netherlands
LX283356	Distributed Power/Innio Group 01/26 TL	3,000,000.00	Innio Group Holding GmbH	Machinery	Energy: Electricity	Euro	Austria
LX283776	Inspired Finco/Inspired Education 1/26 TLB	3,077,073.39	Inspired Education	Diversified Consumer Services	Services: Consumer	Euro	United Kingdom
LX267053	IFCO Systems 7/25 (EUR) TL	1,000,000.00	Irel AcquiCo GmbH	Containers and Packaging	Containers, Packaging & Glass	Euro	Germany
XS2756269960	KAPLA HOLDING SAS BND/CORP	2,469,000.00	Kapla Holding	Trading Companies and Distributors	Capital Equipment	Euro	France
XS3098989588	KEPLSPA 2029-12-18	420,000.00	Kepler SpA	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Italy
LX284152	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	341,323.11	Kleopatra Finco S.a.r.l	Containers and Packaging	Containers, Packaging & Glass	Euro	Germany
LX264883	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	LSF10 EDILIANS INVESTMENTS S.A.R.L.	Construction Materials	Construction & Building	Euro	France
LX264968	Xella 6/25 TL	1,000,000.02	LSF10 XL InvtS Sarl	Construction Materials	Construction & Building	Euro	Germany
LX277510	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	Lernen Bidco Limited	Diversified Consumer Services	Services: Consumer	Euro	United Kingdom
XS2852970529	Picsur Float 07/01/29	667,000.00	Picard Bondco SA	Food and Staples Retailing	Beverage, Food & Tobacco	Euro	France
LX259202	Masmovil/MasOrange 2/25	1,750,000.00	Lorca Holdco Limited	Wireless Telecommunication Services	Telecommunications	Euro	Spain
XS2240463674	Lorca Telecom Bondco (Masmovil) 4% 9/18/27	148,936.17	Lorca Holdco Limited	Wireless Telecommunication Services	Telecommunications	Euro	Spain
LX266077	Marcel Bidco T/L (Suse)	1,100,000.00	Marcel Bidco GmbH	Software	High Tech Industries	Euro	Germany
LX249633	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	Market Bidco Limited	Food and Staples Retailing	Retail	Euro	United Kingdom
LX260147	Marshall Group 3/25 TLB	1,086,956.53	Marshall Group holdings (Luxembourg) SARL	Household Durables	Consumer goods: Durable	Euro	Sweden



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LX257770	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	Matterhorn Telecom SA	Diversified Telecommunication Services	Telecommunications	Euro	Switzerland
XS3094328609	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	Terveys-ja hoivapalvelut suomi yhtyma oy	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	Finland
LX264796	Mehilainen 6/25 TLB	999,999.98	Terveys-ja hoivapalvelut suomi yhtyma oy	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	Finland
LX236699	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	Mermaid Bidco Inc	Software	High Tech Industries	Euro	United States
XS3047271872	MLRHOM Float 10/15/30	2,018,000.00	Miller Homes Group	Household Durables	Construction & Building	Euro	United Kingdom
LX259026	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	Minimax GMBH & Co	Electronic Equipment, Instruments and Components	Services: Business	Euro	Germany
LX276136	Motel One 11/25 TLB	1,300,000.00	ONE Hotels GmbH	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Germany
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	Motion Midco Limited	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	United Kingdom
LX213009	Merlin 1/24 TL	1,000,000.00	Motion Midco Limited	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	United Kingdom
LX266635	Neuraxpharm 7/25 TLB4	187,363.31	Cerebro HoldCo GmbH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX266394	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	Cerebro HoldCo GmbH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX277790	Stada/Nidda 12/25 (EUR)	3,000,000.00	Nidda Healthcare Holding GmbH	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Germany
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	Intermediate Dutch HoldCo	Professional Services	Services: Business	Euro	Netherlands
LX246433	Nobian 9/24 TLB	750,000.01	Nobian Finance B.V.	Chemicals	Chemicals, Plastics, & Rubber	Euro	Netherlands
LX259541	Nobian/Nouryon 2/25 TL B	1,500,000.00	Nobian Finance B.V.	Chemicals	Chemicals, Plastics, & Rubber	Euro	Netherlands
LX283306	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	4,000,000.00	Nord Anglia Education Finance LLC	Diversified Consumer Services	Services: Consumer	Euro	Netherlands
LX270413	Normec 9/25 TLB	2,300,000.00	Normec 1 B.V.	Commercial Services and Supplies	Services: Business	Euro	Netherlands



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LX209359	Nuuday T/L	2,000,000.00	Nuuday	Diversified Telecommunication Services	Telecommunications	Euro	Denmark
LX283358	Oat/OCU Group 1/26 (530mm) TL	1,113,043.48	Oat Bidco Limited	Construction and Engineering	Services: Business	Euro	United Kingdom
LX259293	T-Mobile Netherlands 2/25 TLB	3,000,000.00	WP/AP Telecom Holdings IV BV	Wireless Telecommunication Services	Telecommunications	Euro	Netherlands
LX196125	Odyssee Investment Bidco T/L B	4,500,000.00	Odyssee Investment Bidco SASU	Construction and Engineering	Telecommunications	Euro	France
LX272548	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	Opal Bidco SAS	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	France
LX202499	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	PEARLS (Netherlands) Bidco B.V	Trading Companies and Distributors	Wholesale	Euro	Netherlands
LX259019	Syntegon (2/25) T/L B	2,300,000.00	PLATIN2025 S.A.R.L.	Machinery	Capital Equipment	Euro	Germany
XS2834245297	BITELV FLoat 06/15/31	835,000.00	PLT VII Finance S.A r.l.	Diversified Telecommunication Services	Telecommunications	Euro	Lithuania
LX248263	Europe Snacks 10/24 TLB	1,530,434.79	POP Bidco	Food Products	Beverage, Food & Tobacco	Euro	France
LX269876	Parts Holding 2025 Additional T/L B	1,675,000.00	Autodis SA	Auto Components	Automotive	Euro	France
LX271390	Action 10/25 TL B7B	2,000,000.00	Peer Holding B.V	Multiline Retail	Retail	Euro	France
LX264852	New Utar/Unica 6/25 T/L B	1,000,000.00	Penta Technologies BV (Unica)	Commercial Services and Supplies	Services: Business	Euro	Netherlands
LX200813	Pimente Investissement S.A.S / Panzani	2,816,666.66	Pimente Investissement SAS	Food Products	Beverage, Food & Tobacco	Euro	France
LX269818	Piolin Bidco T/L B (09/25)	2,103,145.95	Parques Reunidos, S.A.	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Spain
LX282162	Valeo Foods/Platform Bidco 01/26 (EUR)	3,000,000.00	Platform Bidco Limited	Food Products	Beverage, Food & Tobacco	Euro	United Kingdom
XS2115190451	QPARKH 2 03/01/27 Corp	5,000,000.00	Q-Park Holding B.V.	Diversified Consumer Services	Transportation: Consumer	Euro	Netherlands
LX277607	QSRP Finco 12/25 TLB	1,908,629.89	QSRP Finco BV	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Belgium
LX258040	Questel 1/25	1,300,000.00	Questel Unite	Professional Services	Services: Business	Euro	France
LX281376	Swissport 1/26 (EUR)	2,100,000.00	Radar Bidco SARL	Marine	Services: Business	Euro	Switzerland
LX202335	Rainbow (Wella) T/L B2 EUR	1,920,666.66	Rainbow UK Holdco Limited	Textiles, Apparel and Luxury Goods	Consumer goods: Non-durable	Euro	Germany



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LX258050	Generale De Sante 1/25 TLB	2,060,000.00	Ramsay Generale De Sante	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
XS2798174434	SAFFA FLOATING 4/15/2029	604,000.00	RIMINI BIDCO SPA	Containers and Packaging	Forest Products & Paper	Euro	Italy
LX193550	Roar Bidco T/L B (Recipharm)	4,000,000.00	Roar BidCo AB	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Sweden
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	Iris BidCo GmbH	Healthcare Equipment and Supplies	Consumer goods: Durable	Euro	Germany
LX228988	Roehm Holding T/L PIK (3/24)	3,368,254.82	Rohm Holding GMBH	Chemicals	Chemicals, Plastics, & Rubber	Euro	Germany
LX283700	IPH/Brammer/Rubix 1/26 T/L B	2,300,000.00	Rubix Group Midco 3 Limited	Machinery	Capital Equipment	Euro	United Kingdom
LX196613	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	SCUR-Alpha 1318 GmbH	Software	High Tech Industries	Euro	Germany
LX269828	Silica/SGD Pharma 9/25 TLB	1,800,000.00	SGD S.A.	Containers and Packaging	Containers, Packaging & Glass	Euro	France
XS2919902820	SHILN 9.75% 10/31/2029	824,000.00	SIG Plc	Trading Companies and Distributors	Construction & Building	Euro	United Kingdom
LX197880	Sandy Bidco T/L B (Roompot)	2,000,000.00	Sandy BidCo B.V.	Hotels, Restaurants and Leisure	Hotel, Gaming & Leisure	Euro	Netherlands
LX283506	Sector Alarm 1/26	2,000,000.00	Sector Alarm Holding AS	Diversified Consumer Services	Services: Business	Euro	Norway
LX265165	Safety-Kleen 6/25 TL B7	1,000,000.00	Shilton Bidco Ltd	Commercial Services and Supplies	Services: Business	Euro	United Kingdom
LX259240	Synthon 2/25 TLB	1,131,313.13	Skio Bidco BV	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	Netherlands
LX257399	Solina Group Services (Powder) T/L B (1/25)	3,600,000.00	Solina Group Services SAS	Food Products	Beverage, Food & Tobacco	Euro	France
LX277637	AutoScout24 12/25 Add-on	642,857.14	Speedster Bidco GmbH	Media	Media: Diversified & Production	Euro	Germany
LX255578	Sport Group 12/24 B2	2,666,666.67	Sport Group	Construction and Engineering	Construction & Building	Euro	Germany
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	Stars UK Bidco Ltd	Pharmaceuticals	Healthcare & Pharmaceuticals	Euro	United Kingdom
LX254354	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	StepStone Group LP	Commercial Services and Supplies	Media: Diversified & Production	Euro	Germany
XS2998755982	Kantar EUR FRN	1,155,000.00	Summer (BC) Lux Consolidator S.C.A	Media	Services: Business	Euro	United Kingdom



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LX277596	TIC Bidco/Phenna Group 12/25	1,922,535.21	TIC BidCo Limited	Commercial Services and Supplies	Services: Business	Euro	United Kingdom
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,780,000.00	TK Elevator Midco GMBH	Machinery	Construction & Building	Euro	United States
LX286068	ThyssenKrupp Elevator 2/26 Add-on	1,350,000.00	TK Elevator Midco GMBH	Machinery	Construction & Building	Euro	United States
LX284430	Sante Cie/Elivie 02/26 TL	2,200,000.00	Take Care Bidco	Healthcare Providers and Services	Healthcare & Pharmaceuticals	Euro	France
LX284423	Tarkett 2/26 TLB	1,870,463.54	Tarkett Participation SASU	Building Products	Construction & Building	Euro	France
LX269895	team.blue 9/25 (EUR) T/L B	2,834,782.61	Team.Blue Finco SARL	IT Services	High Tech Industries	Euro	Luxembourg
XS3106449278	TECHEM 2032-07-15	400,000.00	Techem Verwaltungsgesellschaft 675 MBH	Real Estate Management and Development	Services: Business	Euro	Germany
LX269558	Techem 9/25 T/L B 6	1,600,000.00	Techem Verwaltungsgesellschaft 675 MBH	Real Estate Management and Development	Services: Business	Euro	Germany
LX225307	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	Thevelia (US) LLC	Professional Services	Services: Business	Euro	Luxembourg
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	3,000,000.00	Total Webhosting Solutions B.V.	IT Services	Services: Business	Euro	Netherlands
LX276048	Tencate 11/25 T/L	2,234,782.61	Touchdown Acquirer Inc.	Building Products	Construction & Building	Euro	United States
LX258210	Clinigen 1/25 Cov-Lite TLB	4,001,971.77	Triley Midco 2 Limited	Life Sciences Tools and Services	Healthcare & Pharmaceuticals	Euro	United Kingdom
LX269575	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	2,030,000.00	Turbo EMEA Holdings BV	Energy Equipment and Services	Services: Business	Euro	Netherlands
LX249557	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	Umami Restaurant Group, LLC	Energy Equipment and Services	High Tech Industries	Euro	France
XS2111947748	United Group BV 02/15/28	1,000,000.00	United Group BV - ADRIAV17	Diversified Telecommunication Services	Telecommunications	Euro	Netherlands
LX264574	Urbaser 6/25	1,400,000.00	Urbaser, S.A.	Commercial Services and Supplies	Environmental Industries (Region 1)	Euro	Luxembourg
XS2123970241	VF CORP 0.625% 2/25/2032	3,383,000.00	VF Corp	Textiles, Apparel and Luxury Goods	Consumer goods: Durable	Euro	United States
XS2231188876	VMDTEF 3 1/4 01/31/31	2,500,000.00	VMED O2 UK Limited	Media	Telecommunications	Euro	United Kingdom



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LX278503	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	2,217,391.30	VMED O2 UK Limited	Media	Telecommunications	Euro	United Kingdom
LX265182	WS Audiology (Sivantos) T/L	3,000,000.00	WS Audiology AS	Healthcare Equipment and Supplies	Healthcare & Pharmaceuticals	Euro	Germany
LX273598	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	WS Holdings, Inc.	Commercial Services and Supplies	Services: Business	Euro	United Kingdom
LX259144	Univar/Windsor 2/25 EUR TLB	1,600,000.00	Windsor Holdings III LLC	Distributors	Wholesale	Euro	United States
XS2010039894	ZFFNGR 3 10/23/29 Corp	3,500,000.00	ZF Friedrichshafen AG	Auto Components	Automotive	Euro	Germany
LX263938	Prosol 5/25	4,329,411.77	ZF Invest	Food and Staples Retailing	Retail	Euro	France
LX281653	Vodafone Spain 1/26 T/L B3	1,875,143.19	Zegona Holdco Limited	Energy Equipment and Services	Telecommunications	Euro	Spain
LX272087	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	Zephyr Bidco Limited	Media	Aerospace & Defense	Euro	United Kingdom
LX183461	Vodafone Ziggo	2,000,000.00	Ziggo BV	Diversified Telecommunication Services	Telecommunications	Euro	Netherlands

370,638,830.84



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LX283834	ADB Safegate	ADB Safegate 1/26 TLB	-	-	-	-	-	-	-	-
LX226415	AI Silk Midco Limited	AI Silk Midco T/L B (02/24)	-	-	-	-	-	-	-	-
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	AI Sirona T/L B3 (Zentiva) (3/24)	-	-	-	-	-	-	-	-
LX249460	Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	-	-	Yes	-	-	-	-	-
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	-	-	-	-	-	-	-	-
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	-	-	-	-	-	-	-	-
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	-	-	-	-	-	-	-	-
LX264917	Albion Financing 3 SARL	Aggreko 6/25 EUR TLB	-	-	-	-	-	-	-	-
LX266650	Almaviva Developpement	Almaviva Sante 7/25 TLB	-	-	-	-	-	-	-	-
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	-	-	-	-	-	-	-	-
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	Yes	-	-	-	-	-	-	-
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	Yes	-	-	-	-	-	-	-
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	-	-	-	-	-	-	-	-
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	-	-	-	-	-	-	-	-
LX255115	Apave	Apave T/L B (11/24)	-	-	-	-	-	-	-	-
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	-	-	-	-	-	-	-	-
XS2310487074	Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	Yes	-	-	-	-	-	-	-
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	-	-	-	-	-	-	-	-
XS3038490176	Arena Lux Fin Sarl	EMPARQ Float 05/01/30	-	-	-	-	-	-	-	-
LX270141	Athena Bidco SAS	Andromeda Investissements/April/Athena 9/25	-	-	-	-	-	-	-	-
LX282594	Aviv Group GMBH	AVIV 1/26 TL	-	-	-	-	-	-	-	-



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LX278777	BENDING SPOONS US INC.	Bending Spoons 12/25 TL B	-	-	-	-	-	-	-	-
LX217355	BME Group Holding BV	CRH/BME Group B2	-	-	-	-	-	-	-	-
XS2811098800	Bach Bidco SPA	BIP FRN 2028 Add-On	-	-	-	-	-	-	-	-
XS2390292303	Bach Bidco SPA	Bach Bidco Floating 10/15/28	-	-	-	-	-	-	-	-
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	-	-	-	-	-	-	-	-
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	-	-	-	-	-	-	-	-
LX266537	Boots Group	Boots Group Bidco 7/25 (EUR) TLB	-	-	-	-	-	-	-	-
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	-	-	-	-	-	-	-	-
LX199187	Breitling Financing S.a r.l.	Breitling T/L B (10/21) (EUR)	-	-	-	-	-	-	-	-
LX278029	Broom Holdings BidCo Limited	Beauparc/MIRA 12/25 (BROOM)	-	-	-	-	-	-	-	-
XS2295690742	Brunello Bidco SPA	TITANL 3 1/2 2/15/28	Yes	-	-	-	-	-	-	-
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	-	-	-	-	-	-	-	-
XS2294186965	CAB	BIOGRP 3 3/8 2/1/28	Yes	-	-	-	-	-	-	-
LX192244	CAB	CAB (Biogroup-LCD) T/L B (2/21)	-	-	-	-	-	-	-	-
LX196338	CAB	CAB ADD 1 (BIOGROUP)	-	-	-	-	-	-	-	-
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	-	-	-	-	-	-	-	-
XS2906214619	CEME S.P.A.	CEME SpA Floating 9/30/31	-	-	-	-	-	-	-	-
LX284052	CTEC III GmbH	Ceramtec (CTEC) T/L B	-	-	Yes	-	-	-	-	-
XS2929905292	Castello Bc Bidco Spa	CASTELLO BC BIDCO SPA 10/29/31	-	-	-	-	-	-	-	-
LX275124	Castillon SAS	Devoteam Group 11/25 TLB	-	-	Yes	-	-	-	-	-
LX258494	Celeste BidCo B.V	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	-	-	-	-	-	-	-	-



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LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	-	-	-	-	-	-	-	-
XS2618840974	Cheplapharm Arzneimittel GmbH	CHEPDE Float 05/15/2030	-	-	-	-	-	-	-	-
LX202725	Cheplapharm Arzneimittel GmbH	Cheplapharm TL B	-	-	-	-	-	-	-	-
LX257570	Clarios Global LP	Power Solutions (Calios Global) EUR T/L B (1/25)	-	-	-	-	-	-	-	-
LX236134	Clarios Global LP	Power Solutions 6/24 (EUR) TLB	-	-	-	-	-	-	-	-
LX258016	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 B5 TLB	-	-	-	-	-	-	-	-
LX200269	Cobham Ultra SeniorCo S.a r.l.	Cobham Ultra T/L B (EUR)	-	-	-	-	-	-	-	-
LX195644	Colisee Group SASU	Colisee/Cobalt TL (10/20)	-	-	-	-	-	-	-	-
LX265279	Cooper Consumer Health	Cooper-Vemedia 7/25 TLB	-	-	-	-	-	-	-	-
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	-	-	-	-	-	-	-	-
XS3067389174	Currenta Group Holdings	CURRGRO 2032-05-15	-	-	-	-	-	-	-	-
LX284432	Diot-Siaci BidCo	Acropole/Diot-Siaci BidCo T/L B (2/26)	-	-	-	-	-	-	-	-
LX266546	Eagle Bidco Limited	Eagle Bidco (Busy Bees) T/L B (7/25)	-	-	-	-	-	-	-	-
LX274435	Ecotone	Wessanen 10/25 T/L B	-	-	-	-	-	-	-	-
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	-	-	-	-	-	-	-	-
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	-	-	-	-	-	-	-	-
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	-	-	-	-	-	-	-	-
LX263401	Envalior Finance GmbH	DSM Engineering Material/Champion/Env alior T/L B1	-	-	-	-	-	-	-	-
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	-	-	Yes	-	-	-	-	-
LX265103	Etraveli Group Holding AB	ETraveli T/L B (7/25)	-	-	-	-	-	-	-	-



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LX265118	Euro Ethnic Foods Bidco S.A.S.	Euro Ethnic Foods 6/25 TLB	-	-	-	-	-	-	-	-
LX265717	European Medco Development 4 S.a.r.l.	European Medco Dev4 (PharmaZell) TLB	-	-	-	-	-	-	-	-
XS2821787962	Fiber Bidco SPA	FIBER BIDCO SPA 6.125% 6/15/2031	Yes	-	-	-	-	-	-	-
LX254365	Financiere Chione	Syclef 11/24 TLB	-	-	-	-	-	-	-	-
LX266937	Finastra USA, Inc.	Finastra 7/25 (EUR) T/L	-	-	-	-	-	-	-	-
LX263878	Finco Utilitas BV	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	-	-	-	-	-	-	-	-
LX283394	Flora Food Management BV	Flora Food/Upfield 01/26 (EUR) B13	-	-	-	-	-	-	-	-
XS2312733871	Forvia SE	FAURECIA/2.375 EUR NT AMORT PN W/C	Yes	-	-	-	-	-	-	-
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	-	-	-	-	-	-	-	-
LX254473	Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	-	-	-	-	-	-	-	-
LX259242	Galileo Global Education Finance SARL	Galileo Global Education 2/25	-	-	-	-	-	-	-	-
LX276118	GateGroup Holding AG	Gategroup Finance 11/25 (EUR) TLB2	-	-	-	-	-	-	-	-
LX207140	Granite France Bidco	Granite France T/L B	-	-	-	-	-	-	-	-
LX282143	Greenwich Bidco Ltd	Greenwich Bidco / Kantar Media 1/26 TLB	-	-	-	-	-	-	-	-
LX237156	Groupe Babilou	Babilou T/L B (6/24)	-	-	-	-	-	-	-	-
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	-	-	-	-	-	-	-	-
XS2357812556	Guala Closures SpA	GCLIM 3 1/4 06/15/28 Corp	Yes	-	-	-	-	-	-	-
LX260202	HBX Group	HBX Group Hotelbeds TLB	-	-	-	-	-	-	-	-
LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	-	-	-	-	-	-	-	-
LX194449	Herens Holdco Sarl	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	-	-	-	-	-	-	-	-



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Identifier	Issuer Name	Issue/Facility Name	Fixed Rate Obligation	Corporate Rescue Loan	Cov-Lite Loan	Current Pay Obligation	Revolving Obligation	Delayed Drawdown Obligation	PIK Security	Market Value determined by CM
LX283685	HestiaFloor 2	Gerflor/Hestiafloor 01/26 TLB	-	-	-	-	-	-	-	-
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	-	-	-	-	-	-	-	-
LX266909	HomeVi	HomeVI 7/25 TL B	-	-	-	-	-	-	-	-
LX260144	IGT Holding IV AB	IFS 3/25 B6 T/L	-	-	-	-	-	-	-	-
LX238948	IGT Holding IV AB	IGT Holding IV Incremental T/L B4 (07/24)	-	-	-	-	-	-	-	-
LX193483	IGT Holding IV AB	IGT Holding T/L (IFS) (3/21)	-	-	-	-	-	-	-	-
XS3194940147	ION Platform Finance SARL	IONPL 6.5 2030-09-30	Yes	-	-	-	-	-	-	-
XS2305742434	IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	Yes	-	-	-	-	-	-	-
LX257767	IVC Acquisition Ltd	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	-	-	-	-	-	-	-	-
LX276061	Inception Finco S.a r.l.	Ivirma/Inception Holdco 11/25 T/L	-	-	-	-	-	-	-	-
LX283707	Indicor, LLC	Indicor T/L B (01/26)	-	-	Yes	-	-	-	-	-
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	-	-	-	-	-	-	-	-
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	-	-	-	-	-	-	-	-
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	-	-	-	-	-	-	-	-
LX247590	Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	-	-	-	-	-	-	-	-
LX211165	Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	-	-	-	-	-	-	-	-
LX269820	Infinitas Learning Finco B.V.	WKE/Infinitas Learning 9/25 T/L B	-	-	-	-	-	-	-	-
LX283356	Innio Group Holding GmbH	Distributed Power/Innio Group 01/26 TL	-	-	-	-	-	-	-	-
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	-	-	-	-	-	-	-	-
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	-	-	-	-	-	-	-	-



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Identifier	Issuer Name	Issue/Facility Name	Fixed Rate Obligation	Corporate Rescue Loan	Cov-Lite Loan	Current Pay Obligation	Revolving Obligation	Delayed Drawdown Obligation	PIK Security	Market Value determined by CM
XS2756269960	Kapla Holding	KAPLA HOLDING SAS BND/CORP	-	-	-	-	-	-	-	-
XS3098989588	Kepler SpA	KEPLSPA 2029-12-18	-	-	-	-	-	-	-	-
LX284152	Kleopatra Finco S.a.r.l	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	-	-	-	-	-	-	Yes	-
LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	-	-	-	-	-	-	-	-
LX264968	LSF10 XL Bidco SCA	Xella 6/25 TL	-	-	-	-	-	-	-	-
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	-	-	-	-	-	-	-	-
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	-	-	-	-	-	-	-	-
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	-	-	-	-	-	-	-	-
XS2240463674	Lorca Telecom Bondco, S.A.U.	Lorca Telecom Bondco (Masmovil) 4% 9/18/27	Yes	-	-	-	-	-	-	-
LX266077	Marcel Bidco GmbH	Marcel Bidco T/L (Suse)	-	-	-	-	-	-	-	-
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	-	-	-	-	-	-	-	-
LX260147	Marshall Group holdings (Luxembourg) SARL	Marshall Group 3/25 TLB	-	-	-	-	-	-	-	-
LX257770	Matterhorn Telecom SA	Matterhorn Telecom/Salt Mobile 1/25	-	-	-	-	-	-	-	-
XS3094328609	Mehilaeinen Yhtioet Oy	MEHILAINEN YHTIO FLOATING 6/30/2032	-	-	-	-	-	-	-	-
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	-	-	-	-	-	-	-	-
LX236699	Mermaid Bidco Inc	Mermaid Bidco (Datasite) T/L B (06/24)	-	-	-	-	-	-	-	-
XS3047271872	Miller Homes Group	MLRHOM Float 10/15/30	-	-	-	-	-	-	-	-
LX259026	Minimax GMBH & Co	Minimax / Igloo 2/25 (EUR) TLB	-	-	-	-	-	-	-	-
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	-	-	-	-	-	-	-	-
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	Yes	-	-	-	-	-	-	-
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	-	-	-	-	-	-	-	-
LX266635	Neuraxpharm Arzneimittel GmbH	Neuraxpharm 7/25 TLB4	-	-	-	-	-	-	-	-



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<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Fixed Rate Obligation</i>	<i>Corporate Rescue Loan</i>	<i>Cov-Lite Loan</i>	<i>Current Pay Obligation</i>	<i>Revolving Obligation</i>	<i>Delayed Drawdown Obligation</i>	<i>PIK Security</i>	<i>Market Value determined by CM</i>
LX266394	Neuraxpharm Arzneimittel GmbH	Neuraxpharm/Invent Farma 7/25 TL B3	-	-	-	-	-	-	-	-
LX277790	Nidda Healthcare Holding GmbH	Stada/Nidda 12/25 (EUR)	-	-	-	-	-	-	-	-
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	-	-	-	-	-	-	-	-
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	-	-	-	-	-	-	-	-
LX259541	Nobian Finance B.V.	Nobian/Nouryon 2/25 TL B	-	-	-	-	-	-	-	-
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	-	-	Yes	-	-	-	-	-
LX270413	Normec 1 B.V.	Normec 9/25 TLB	-	-	-	-	-	-	-	-
LX209359	Nuuday	Nuuday T/L	-	-	-	-	-	-	-	-
LX283358	Oat Bidco Limited	Oat/OCU Group 1/26 (530mm) TL	-	-	-	-	-	-	-	-
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	-	-	-	-	-	-	-	-
LX196125	Odyssee Investment Bidco SASU	Odyssee Investment Bidco T/L B	-	-	-	-	-	-	-	-
LX272548	Opal Bidco SAS	Opella 10/25 (EUR) Cov-Lite TL	-	-	-	-	-	-	-	-
LX202499	PEARLS (Netherlands) Bidco B.V	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	-	-	-	-	-	-	-	-
LX259019	PLATIN2025 S.A.R.L.	Syntegon (2/25) T/L B	-	-	-	-	-	-	-	-
XS2834245297	PLT VII Finance S.A r.l.	BITELV FLoat 06/15/31	-	-	-	-	-	-	-	-
LX248263	POP Bidco	Europe Snacks 10/24 TLB	-	-	-	-	-	-	-	-
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	-	-	-	-	-	-	-	-
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	-	-	-	-	-	-	-	-
LX264852	Penta Technologies BV (Unica)	New Utar/Unica 6/25 T/L B	-	-	-	-	-	-	-	-
LX200813	Pimente Investissement SAS	Pimente Investissement S.A.S / Panzani	-	-	-	-	-	-	-	-
LX269818	Piolin Bidco, S.A.U.	Piolin Bidco T/L B (09/25)	-	-	-	-	-	-	-	-



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LX282162	Platform Bidco Limited	Valeo Foods/Platform Bidco 01/26 (EUR)	-	-	-	-	-	-	-	-
XS2115190451	Q-Park Holding B.V.	QPARKH 2 03/01/27 Corp	Yes	-	-	-	-	-	-	-
LX277607	QSRP Finco BV	QSRP Finco 12/25 TLB	-	-	-	-	-	-	-	-
LX258040	Questel Unite	Questel 1/25	-	-	-	-	-	-	-	-
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	-	-	-	-	-	-	-	-
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	-	-	-	-	-	-	-	-
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	-	-	-	-	-	-	-	-
XS2798174434	Reno De Medici	SAFFA FLOATING 4/15/2029	-	-	-	-	-	-	-	-
LX193550	Roar BidCo AB	Roar Bidco T/L B (Recipharm)	-	-	-	-	-	-	-	-
LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	-	-	-	-	-	-	-	-
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	-	-	-	-	-	-	Yes	-
LX283700	Rubix Group Finco Limited	IPH/Brammer/Rubix 1/26 T/L B	-	-	-	-	-	-	-	-
LX196613	SCUR-Alpha 1318 GmbH	Scur-Alpha T/L B (Think-Cell)	-	-	-	-	-	-	-	-
LX269828	SGD S.A.	Silica/SGD Pharma 9/25 TLB	-	-	-	-	-	-	-	-
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	Yes	-	-	-	-	-	-	-
LX197880	Sandy BidCo B.V.	Sandy Bidco T/L B (Roompot)	-	-	-	-	-	-	-	-
LX283506	Sector Alarm Holding AS	Sector Alarm 1/26	-	-	-	-	-	-	-	-
LX265165	Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	-	-	-	-	-	-	-	-
LX259240	Skio Bidco BV	Synthon 2/25 TLB	-	-	-	-	-	-	-	-
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	-	-	-	-	-	-	-	-
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	-	-	-	-	-	-	-	-
LX255578	Sport Group	Sport Group 12/24 B2	-	-	-	-	-	-	-	-



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Identifier	Issuer Name	Issue/Facility Name	Fixed Rate Obligation	Corporate Rescue Loan	Cov-Lite Loan	Current Pay Obligation	Revolving Obligation	Delayed Drawdown Obligation	PIK Security	Market Value determined by CM
LX264889	Stars UK Bidco Ltd	Theramex (Teva IWH) 6/25 Add-on TLB	-	-	-	-	-	-	-	-
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	-	-	-	-	-	-	-	-
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	-	-	-	-	-	-	-	-
LX277596	TIC BidCo Limited	TIC Bidco/Phenna Group 12/25	-	-	-	-	-	-	-	-
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	-	-	-	-	-	-	-	-
LX286068	TK Elevator Midco GMBH	ThyssenKrupp Elevator 2/26 Add-on	-	-	-	-	-	-	-	-
LX284430	Take Care Bidco	Sante Cie/Elivie 02/26 TL	-	-	Yes	-	-	-	-	-
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	-	-	-	-	-	-	-	-
LX269895	Team.Blue Finco SARL	team.blue 9/25 (EUR) T/L B	-	-	-	-	-	-	-	-
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	TECHEM 2032-07-15	-	-	-	-	-	-	-	-
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Techem 9/25 T/L B 6	-	-	-	-	-	-	-	-
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	-	-	-	-	-	-	-	-
LX265241	Total Webhosting Solutions B.V.	Total Webhosting Solutions (Your.World) T/L B (07/	-	-	Yes	-	-	-	-	-
LX276048	Touchdown Acquirer Inc.	Tencate 11/25 T/L	-	-	-	-	-	-	-	-
LX258210	Triley Midco 2 Limited	Clinigen 1/25 Cov-Lite TLB	-	-	-	-	-	-	-	-
LX269575	Turbo EMEA Holdings BV	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	-	-	-	-	-	-	-	-
LX249557	Umami Restaurant Group, LLC	Umami Restaurant Group T/L (10/24) EUR	-	-	-	-	-	-	-	-
XS2111947748	United Group BV	United Group BV 02/15/28	Yes	-	-	-	-	-	-	-
LX264574	Urbaser, S.A.	Urbaser 6/25	-	-	-	-	-	-	-	-



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<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Fixed Rate Obligation</i>	<i>Corporate Rescue Loan</i>	<i>Cov-Lite Loan</i>	<i>Current Pay Obligation</i>	<i>Revolving Obligation</i>	<i>Delayed Drawdown Obligation</i>	<i>PIK Security</i>	<i>Market Value determined by CM</i>
XS2123970241	VF Corp	VF CORP 0.625% 2/25/2032	Yes	-	-	-	-	-	-	-
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	Yes	-	-	-	-	-	-	-
LX278503	VMED O2 UK Holdco 4 Ltd	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	-	-	-	-	-	-	-	-
LX265182	WS Audiology AS	WS Audiology (Sivantos) T/L	-	-	-	-	-	-	-	-
LX273598	WS Holdings, Inc.	WSH Investments 10/25 (EUR) T/L B4	-	-	-	-	-	-	-	-
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	-	-	Yes	-	-	-	-	-
XS2010039894	ZF Europe Finance BV	ZFFNGR 3 10/23/29 Corp	Yes	-	-	-	-	-	-	-
LX263938	ZF Invest	Prosol 5/25	-	-	-	-	-	-	-	-
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	-	-	-	-	-	-	-	-
LX272087	Zephyr Bidco Limited	Zephyr Bidco EUR T/L B2 (10/25)	-	-	-	-	-	-	-	-
LX183461	Ziggo Secured Finance B.V.	Vodafone Ziggo	-	-	-	-	-	-	-	-



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Identifier	Issue/Facility Name	Principal Balance	Annual Obligation	Semi-Annual Obligation	Deferring Security	Bridge Loan	Partial PIK Security
LX283834	ADB Safegate 1/26 TLB	626,087.00	-	-	-	-	-
LX226415	AI Silk Midco T/L B (02/24)	3,000,000.00	-	Yes	-	-	-
LX226715	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	-	-	-	-	-
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,229,422.18	-	Yes	-	-	-
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,086,128.50	-	Yes	-	-	-
XS2310487074	AMPBEV 2 09/01/28 Corp	3,915,000.00	-	Yes	-	-	-
LX282594	AVIV 1/26 TL	1,000,000.00	-	-	-	-	-
LX284432	Acropole/Diot-Siaci BidCo T/L B (2/26)	1,099,999.85	-	-	-	-	-
LX271390	Action 10/25 TL B7B	2,000,000.00	-	-	-	-	-
LX249460	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	-	Yes	-	-	-
LX258369	Aenova 1/25 TL B1	1,000,000.00	-	-	-	-	-
LX236054	Aernnova Aerospace 6/24	1,000,000.00	-	-	-	-	-
LX264917	Aggreko 6/25 EUR TLB	2,900,000.00	-	-	-	-	-
LX211343	Albea Beauty Holdings T/L B (03/23)	2,000,000.00	-	-	-	-	-
LX266650	Almaviva Sante 7/25 TLB	1,108,000.00	-	-	-	-	-
LX264326	Amber Finco/Applus 6/25 TLB	1,785,411.76	-	-	-	-	-
LX213528	Ammeraal Beltech/Ammega 7/23	930,855.76	-	-	-	-	-
LX270141	Andromeda Investissements/April/Athena 9/25	750,000.00	-	-	-	-	-
LX255115	Apave T/L B (11/24)	800,000.00	-	-	-	-	-
LX257761	Applegreen Finance 1/25 TL/B	725,000.00	-	-	-	-	-
LX267433	Arden Bidco 7/25 TLB	2,370,370.37	-	-	-	-	-
LX277637	AutoScout24 12/25 Add-on	642,857.14	-	-	-	-	-
XS2294186965	BIOGRP 3 3/8 2/1/28	162,000.00	-	Yes	-	-	-
XS2811098800	BIP FRN 2028 Add-On	900,000.00	-	-	-	-	-
XS2834245297	BITELV FLoat 06/15/31	835,000.00	-	-	-	-	-
LX258134	BMC Software 1/25 (EUR) TLB	992,500.00	-	-	-	-	-
XS2904658429	BUBBID Float 30/09/31	1,290,000.00	-	-	-	-	-
LX237156	Babilou T/L B (6/24)	3,666,666.67	-	-	-	-	-
XS2390292303	Bach Bidco Floating 10/15/28	645,000.00	-	-	-	-	-
LX278029	Beauparc/MIRA 12/25 (BROOM)	1,000,000.00	-	Yes	-	-	-
LX282168	Belron 1/26 (EUR)	2,100,000.00	-	-	-	-	-
LX278777	Bending Spoons 12/25 TL B	2,000,000.00	-	-	-	-	-
LX228682	Boluda Towage T/L B (3/24)	1,800,000.00	-	-	-	-	-
LX266537	Boots Group Bidco 7/25 (EUR) TLB	2,200,000.00	-	-	-	-	-
LX199187	Breitling T/L B (10/21) (EUR)	2,500,000.00	-	Yes	-	-	-
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	-	-	-	-	-
LX196338	CAB ADD 1 (BIOGROUP)	1,000,000.00	-	-	-	-	-
XS2929905292	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	-	-	-	-	-



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XS2906214619	CEME SpA Floating 9/30/31	1,000,000.00	-	-	-	-	-
XS2618840974	CHEPDE Float 05/15/2030	300,000.00	-	-	-	-	-
LX217355	CRH/BME Group B2	3,016,458.22	-	-	-	-	-
XS3067389174	CURRGRO 2032-05-15	1,350,000.00	-	-	-	-	-
LX284052	Ceramtec (CTEC) T/L B	1,673,592.40	-	-	-	-	-
LX259022	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	-	-	-	-	-
LX202725	Cheplapharm TL B	2,681,081.08	-	-	-	-	-
LX258016	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	-	-	-	-	-
LX258210	Clinigen 1/25 Cov-Lite TLB	4,001,971.77	-	-	-	-	-
LX200269	Cobham Ultra T/L B (EUR)	3,800,000.00	-	Yes	-	-	-
LX195644	Colisee/Cobalt TL (10/20)	3,200,000.00	-	-	-	-	-
LX265279	Cooper-Vemedia 7/25 TLB	2,200,000.00	-	-	-	-	-
LX209709	Cuppa Bidco B.V. T/L	2,040,005.99	-	Yes	-	-	-
LX263401	DSM Engineering Material/Champion/Envalor T/L B1	2,910,000.00	-	-	-	-	-
LX275124	Devoteam Group 11/25 TLB	2,232,432.43	-	-	-	-	-
LX283356	Distributed Power/Innio Group 01/26 TL	3,000,000.00	-	-	-	-	-
XS3038490176	EMPARQ Float 05/01/30	974,000.00	-	-	-	-	-
XS2988685983	ENGINEERING SPA FLOATING 2/15/2030	788,000.00	-	-	-	-	-
LX265103	ETraveli T/L B (7/25)	2,200,000.00	-	-	-	-	-
LX266546	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	-	-	-	-	-
LX265118	Euro Ethnics Foods 6/25 TLB	3,000,000.00	-	-	-	-	-
LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	-	-	-	-	-
LX248263	Europe Snacks 10/24 TLB	1,530,434.79	-	Yes	-	-	-
LX265717	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	-	-	-	-	-
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	-	Yes	-	-	-
XS2821787962	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	-	Yes	-	-	-
LX266937	Finastra 7/25 (EUR) T/L	1,072,164.94	-	-	-	-	-
LX263878	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	-	Yes	-	-	-
LX283394	Flora Food/Upfield 01/26 (EUR) B13	5,000,000.00	-	Yes	-	-	-
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	-	Yes	-	-	-
LX254473	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	-	Yes	-	-	-
LX259242	Galileo Global Education 2/25	922,336.33	-	-	-	-	-
LX276118	Gategroup Finance 11/25 (EUR) TLB2	556,521.74	-	-	-	-	-
LX258050	Generale De Sante 1/25 TLB	2,060,000.00	-	-	-	-	-
LX283685	Gerflor/Hestiafloor 01/26 TLB	750,000.00	-	-	-	-	-
LX207140	Granite France T/L B	3,127,940.76	-	-	-	-	-
LX282143	Greenwich Bidco / Kantar Media 1/26 TLB	1,000,000.00	-	Yes	-	-	-
LX191106	Groupe Inovie T/L B (EUR)	4,162,745.10	-	-	-	-	-



AlbaCore EURO CLO I DAC
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Identifier	Issue/Facility Name	Principal Balance	Annual Obligation	Semi-Annual Obligation	Deferring Security	Bridge Loan	Partial PIK Security
LX260202	HBX Group Hotelbeds TLB	1,454,545.45	-	Yes	-	-	-
LX194449	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	-	-	-	-	-
LX266909	HomeVI 7/25 TL B	2,500,000.00	-	-	-	-	-
LX277611	Hyperion Insurance/Howden 12/25 (EUR)	1,000,000.00	-	-	-	-	-
LX267053	IFCO Systems 7/25 (EUR) TL	1,000,000.00	-	-	-	-	-
LX260144	IFS 3/25 B6 T/L	850,000.00	-	-	-	-	-
LX238948	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	-	-	-	-	-
LX193483	IGT Holding T/L (IFS) (3/21)	3,000,000.00	-	-	-	-	-
XS3194940147	IONPL 6.5 2030-09-30	1,920,000.00	-	Yes	-	-	-
LX283700	IPH/Brammer/Rubix 1/26 T/L B	2,300,000.00	-	-	-	-	-
XS2305742434	IQV 1 3/4 03/15/26 Corp	3,440,000.00	-	Yes	-	-	-
LX257767	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	-	-	-	-	-
LX283707	Indicor T/L B (01/26)	828,721.81	-	-	-	-	-
LX255772	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	-	-	-	-	-
LX234266	Ineos 6/24 (EUR) TLB	3,000,000.00	-	-	-	-	-
LX219179	Ineos Quattro 2029 T/L B	2,000,000.00	-	-	-	-	-
LX247590	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	-	-	-	-	-
LX211165	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	-	-	-	-	-
LX283776	Inspired Finco/Inspired Education 1/26 TLB	3,077,073.39	-	-	-	-	-
LX276061	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	-	-	-	-	-
XS2756269960	KAPLA HOLDING SAS BND/CORP	2,469,000.00	-	-	-	-	-
XS3098989588	KEPLSPA 2029-12-18	420,000.00	-	-	-	-	-
XS2998755982	Kantar EUR FRN	1,155,000.00	-	-	-	-	-
LX284152	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	341,323.11	-	-	-	-	-
LX264883	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	-	-	-	-	-
LX277510	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	-	Yes	-	-	-
XS2240463674	Lorca Telecom Bondco (Masmovil) 4% 9/18/27	148,936.17	-	Yes	-	-	-
XS3094328609	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	-	-	-	-	-
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	-	Yes	-	-	-
XS3047271872	MLRHOM Float 10/15/30	2,018,000.00	-	-	-	-	-
LX266077	Marcel Bidco T/L (Suse)	1,100,000.00	-	-	-	-	-
LX249633	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	-	-	-	-	-
LX260147	Marshall Group 3/25 TLB	1,086,956.53	-	-	-	-	-
LX259202	Masmovil/MasOrange 2/25	1,750,000.00	-	Yes	-	-	-
LX257770	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	-	-	-	-	-
LX264796	Mehilainen 6/25 TLB	999,999.98	-	-	-	-	-
LX213009	Merlin 1/24 TL	1,000,000.00	-	-	-	-	-



AlbaCore EURO CLO I DAC
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Identifier	Issue/Facility Name	Principal Balance	Annual Obligation	Semi-Annual Obligation	Deferring Security	Bridge Loan	Partial PIK Security
LX236699	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	-	-	-	-	-
LX259026	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	-	-	-	-	-
LX276136	Motel One 11/25 TLB	1,300,000.00	-	-	-	-	-
LX259865	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	-	-	-	-	-
LX266635	Neuraxpharm 7/25 TLB4	187,363.31	-	-	-	-	-
LX266394	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	-	-	-	-	-
LX264852	New Utar/Unica 6/25 T/L B	1,000,000.00	-	-	-	-	-
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	-	-	-	-	-
LX246433	Nobian 9/24 TLB	750,000.01	-	-	-	-	-
LX259541	Nobian/Nouryon 2/25 TL B	1,500,000.00	-	-	-	-	-
LX283306	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	4,000,000.00	-	-	-	-	-
LX270413	Normec 9/25 TLB	2,300,000.00	-	-	-	-	-
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,519,329.10	-	-	-	-	-
LX209359	Nuuday T/L	2,000,000.00	-	-	-	-	-
LX283358	Oat/OCU Group 1/26 (530mm) TL	1,113,043.48	-	-	-	-	-
LX196125	Odyssee Investment Bidco T/L B	4,500,000.00	-	-	-	-	-
LX272548	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	-	-	-	-	-
LX269876	Parts Holding 2025 Additional T/L B	1,675,000.00	-	-	-	-	-
LX202499	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	-	-	-	-	-
XS2852970529	Picsur Float 07/01/29	667,000.00	-	-	-	-	-
LX200813	Pimente Investissement S.A.S / Panzani	2,816,666.66	-	-	-	-	-
LX269818	Piolin Bidco T/L B (09/25)	2,103,145.95	-	Yes	-	-	-
LX257570	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	-	-	-	-	-
LX236134	Power Solutions 6/24 (EUR) TLB	1,000,000.00	-	-	-	-	-
LX263938	Prosol 5/25	4,329,411.77	-	-	-	-	-
XS2115190451	QPARKH 2 03/01/27 Corp	5,000,000.00	-	Yes	-	-	-
LX277607	QSRP Finco 12/25 TLB	1,908,629.89	-	Yes	-	-	-
LX258040	Questel 1/25	1,300,000.00	-	-	-	-	-
LX244533	R&R Ice Cream/Froneri 9/24 (EUR) TL	2,295,597.49	-	Yes	-	-	-
LX202335	Rainbow (Wella) T/L B2 EUR	1,920,666.66	-	Yes	-	-	-
LX266265	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	-	-	-	-	-
LX193550	Roar Bidco T/L B (Recipharm)	4,000,000.00	-	-	-	-	-
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	-	-	-	-	-
LX228988	Roehm Holding T/L PIK (3/24)	3,368,254.82	-	Yes	-	-	-
XS2798174434	SAFFA FLOATING 4/15/2029	604,000.00	-	-	-	-	-
XS2919902820	SHILN 9.75% 10/31/2029	824,000.00	-	Yes	-	-	-
LX265165	Safety-Kleen 6/25 TL B7	1,000,000.00	-	-	-	-	-
LX197880	Sandy Bidco T/L B (Roompot)	2,000,000.00	-	Yes	-	-	-



AlbaCore EURO CLO I DAC
Current Asset Characteristics - Part IV
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Identifier	Issue/Facility Name	Principal Balance	Annual Obligation	Semi-Annual Obligation	Deferring Security	Bridge Loan	Partial PIK Security
LX284430	Sante Cie/Elivie 02/26 TL	2,200,000.00	-	-	-	-	-
LX196613	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	-	-	-	-	-
LX283506	Sector Alarm 1/26	2,000,000.00	-	-	-	-	-
LX269828	Silica/SGD Pharma 9/25 TLB	1,800,000.00	-	Yes	-	-	-
LX283433	Socotec 1/26 (EUR) TL	1,000,000.00	-	-	-	-	-
LX257399	Solina Group Services (Powder) T/L B (1/25)	3,600,000.00	-	Yes	-	-	-
LX255578	Sport Group 12/24 B2	2,666,666.67	-	-	-	-	-
LX277790	Stada/Nidda 12/25 (EUR)	3,000,000.00	-	-	-	-	-
LX254354	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	-	Yes	-	-	-
LX281376	Swissport 1/26 (EUR)	2,100,000.00	-	-	-	-	-
LX254365	Syclef 11/24 TLB	1,100,000.00	-	-	-	-	-
LX283759	Synlab / Ephios (1/26) T/L B	2,526,000.00	-	-	-	-	-
LX259019	Syntegon (2/25) T/L B	2,300,000.00	-	-	-	-	-
LX259240	Synthon 2/25 TLB	1,131,313.13	-	Yes	-	-	-
LX259293	T-Mobile Netherlands 2/25 TLB	3,000,000.00	-	-	-	-	-
XS3106449278	TECHEM 2032-07-15	400,000.00	-	-	-	-	-
LX277596	TIC Bidco/Phenna Group 12/25	1,922,535.21	-	-	-	-	-
XS2295690742	TITANL 3 1/2 2/15/28	3,000,000.00	-	Yes	-	-	-
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,780,000.00	-	Yes	-	-	-
LX284423	Tarkett 2/26 TLB	1,870,463.54	-	-	-	-	-
LX269558	Techem 9/25 T/L B 6	1,600,000.00	-	-	-	-	-
LX276048	Tencate 11/25 T/L	2,234,782.61	-	-	-	-	-
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	-	Yes	-	-	-
LX225307	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	-	-	-	-	-
LX286068	ThyssenKrupp Elevator 2/26 Add-on	1,350,000.00	-	-	-	-	-
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	3,000,000.00	-	-	-	-	-
LX269575	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	2,030,000.00	-	-	-	-	-
LX249557	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	-	-	-	-	-
XS2111947748	United Group BV 02/15/28	1,000,000.00	-	Yes	-	-	-
LX259144	Univar/Windsor 2/25 EUR TLB	1,600,000.00	-	-	-	-	-
LX264574	Urbaser 6/25	1,400,000.00	-	-	-	-	-
XS2123970241	VF CORP 0.625% 2/25/2032	3,383,000.00	Yes	-	-	-	-
XS2231188876	VMDTEF 3 1/4 01/31/31	2,500,000.00	-	Yes	-	-	-
LX278503	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	2,217,391.30	-	-	-	-	-
LX282162	Valeo Foods/Platform Bidco 01/26 (EUR)	3,000,000.00	-	-	-	-	-
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	-	-	-	-	-
LX281653	Vodafone Spain 1/26 T/L B3	1,875,143.19	-	Yes	-	-	-
LX183461	Vodafone Ziggo	2,000,000.00	-	-	-	-	-



AlbaCore EURO CLO I DAC
Current Asset Characteristics - Part IV
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<i>Identifier</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Annual Obligation</i>	<i>Semi-Annual Obligation</i>	<i>Deferring Security</i>	<i>Bridge Loan</i>	<i>Partial PIK Security</i>
LX269820	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	-	-	-	-	-
LX265182	WS Audiology (Sivantos) T/L	3,000,000.00	-	Yes	-	-	-
LX273598	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	-	-	-	-	-
LX274435	Wessanen 10/25 T/L B	810,000.00	-	-	-	-	-
LX264968	Xella 6/25 TL	1,000,000.02	-	-	-	-	-
XS2010039894	ZFFNGR 3 10/23/29 Corp	3,500,000.00	Yes	-	-	-	-
LX272087	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	-	-	-	-	-
LX269895	team.blue 9/25 (EUR) T/L B	2,834,782.61	-	-	-	-	-

370,638,830.84

**AlbaCore EURO CLO I DAC**

Moody's Caa Obligations

As of: 09/03/2026

Next Payment: 20/04/2026



<i>Identifier</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Moody's Rating</i>
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,229,422.18	Caa1
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,086,128.50	Caa1
LX213528	Ammeraal Beltech/Ammega 7/23	930,855.76	Caa1
LX284152	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	341,323.11	Caa3
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,519,329.10	Caa1
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	Caa1
LX228988	Roehm Holding T/L PIK (3/24)	3,368,254.82	Caa1
XS2919902820	SHILN 9.75% 10/31/2029	824,000.00	Caa1
		14,299,313.47	



AlbaCore EURO CLO I DAC
S&P CCC Obligations
As of: 09/03/2026
Next Payment: 20/04/2026



Identifier	Issue/Facility Name	Principal Balance	S&P Rating
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,229,422.18	CCC+
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,086,128.50	CCC+
LX267433	Arden Bidco 7/25 TLB	2,370,370.37	CCC+
LX237156	Babilou T/L B (6/24)	3,666,666.67	CCC+
LX209709	Cuppa Bidco B.V. T/L	2,040,005.99	CCC+
LX284152	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	341,323.11	CCC+
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	CCC+
LX213009	Merlin 1/24 TL	1,000,000.00	CCC+
LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,519,329.10	CCC+
		15,613,245.92	

**AlbaCore EURO CLO I DAC**

Excess CCC Amount

As of: 09/03/2026

Next Payment: 20/04/2026



Loan X ID	Issuer Name	Facility Name	Market Value	Principal Balance	Balance Used	Haircut Amount	Moody's Rating	S&P Rating
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	67.875	2,040,005.99	0.00	0.00	B3	CCC+
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	83.122	1,360,000.00	0.00	0.00	B3	CCC+
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	83.909	1,000,000.00	0.00	0.00	B3	CCC+
LX284152	Kleopatra Finco S.a.r.l	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	86.125	341,323.11	0.00	0.00	Caa3	CCC+
LX237156	Groupe Babilou	Babilou T/L B (6/24)	92.341	3,666,666.67	0.00	0.00	B3	CCC+
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	94.117	2,229,422.18	0.00	0.00	Caa1	CCC+
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	94.296	1,086,128.50	0.00	0.00	Caa1	CCC+
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	95.893	2,370,370.37	0.00	0.00	B2	CCC+
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	100.089	1,519,329.10	0.00	0.00	Caa1	CCC+
				15,613,245.92	0.00	0.00		
		Caa Obligations	14,299,313.47					
		CCC Obligations	15,613,245.92					
		Caa/CCC Excess Amount	0.00					
		Excess Caa/CCC Adjustment Amount	0.00					
		Caa/CCC Denominator	388,288,253.89					
		Caa/CCC Threshold	29,121,619.04					



AlbaCore EURO CLO I DAC
Deferring Collateral Obligation Detail
As of: 09/03/2026
Next Payment: 20/04/2026



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No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC
Partial PIK Securities
As of: 09/03/2026
Next Payment: 20/04/2026



No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC
Defaulted Collateral Obligation Detail
As of: 09/03/2026
Next Payment: 20/04/2026



Facility / Security Name	Principal Balance	Date of Event	Market Value	Moody's Recovery Rate	S&P Recovery Rate
Colisee/Cobalt TL (10/20)	3,200,000.00	16/04/2025	60.250	45.00	30.00
SAFFA FLOATING 4/15/2029	604,000.00	17/12/2025	29.213	25.00	20.00
	3,804,000.00				



No asset records currently meet the summarization criteria.



LoanX ID	Issuer Name	Facility / Security Name	Par	Principal Balance
LX284152	Kleopatra Finco S.a.r.l	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	197,035.33	0
			197,035.33	0



AlbaCore EURO CLO I DAC
Swapped Non-Discount Obligations
As of: 09/03/2026
Next Payment: 20/04/2026



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No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC
Collateral Enhancement Obligation & Exchanged Equity Security Detail
As of: 09/03/2026
Next Payment: 20/04/2026



<i>Issuer Name</i>	<i>Facility / Security Name</i>	<i>Shares</i>
Covis Finco S.a r.l.	Covis Equity 2023 A	2,664.00
Covis Finco S.a r.l.	Covis Equity 2023 B	2,664.00
Covis Finco S.a r.l.	Covis Equity 2023 C	2,664.00
Covis Finco S.a r.l.	Covis Equity 2023 D	2,664.00
Covis Finco S.a r.l.	Covis Equity 2023 E	2,664.00
Ideal Standard International S.A.	Ideal Standard International P/S B (EUR)	2,900.00
Kleopatra Lux II S.a.r.l.	Kleo Holdco Class A	11,657.00
Kleopatra Lux II S.a.r.l.	Kleo Holdco Class B	11,657.00
Kleopatra Lux II S.a.r.l.	Kleo Holdco Class C	11,657.00
Kleopatra Lux II S.a.r.l.	Kleo Holdco Class D	11,657.00
Kleopatra Lux II S.a.r.l.	Kleo Holdco Class E	11,657.00
Kleopatra Lux II S.a.r.l.	Kleo Holdco Class F	11,657.00
Kleopatra Lux II S.a.r.l.	Kleo Holdco Class G	11,657.00
Kleopatra Lux II S.a.r.l.	Kleo Holdco Class H	11,657.00
Kleopatra Lux II S.a.r.l.	Kleo Holdco Class I	11,657.00
		121,133.00



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No asset records currently meet the summarization criteria.



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LX283834	ADB Safegate	ADB Safegate 1/26 TLB	626,087.00	B2	2720
LX226415	AI Silk Midco Limited	AI Silk Midco T/L B (02/24)	3,000,000.00	B3	3490
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	B2	2720
LX249460	Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	B3	3490
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,000,000.00	B1	2220
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,000,000.00	B3	3490
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	2,000,000.00	B3	3490
LX264917	Albion Financing 3 SARL	Aggreko 6/25 EUR TLB	2,900,000.00	B1	2220
LX266650	Almaviva Developpement	Almaviva Sante 7/25 TLB	1,108,000.00	B2	2720
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	930,855.76	Caa1	4770
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	2,229,422.18	Caa1	4770
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	1,086,128.50	Caa1	4770
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	1,519,329.10	Caa1	4770
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	1,785,411.76	B1	2220
LX255115	Apave	Apave T/L B (11/24)	800,000.00	B1	2220
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	725,000.00	B3	3490
XS2310487074	Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	3,915,000.00	B3	3490
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	2,370,370.37	B2	2720
XS3038490176	Arena Lux Fin Sarl	EMPARQ Float 05/01/30	974,000.00	Ba3	1766
LX270141	Athena Bidco SAS	Andromeda	750,000.00	B1	2220
LX282594	Aviv Group GMBH	Investissements/April/Athena 9/25			
LX278777	AVIV 1/26 TL	AVIV 1/26 TL	1,000,000.00	B3	3490
LX217355	BENDING SPOONS US INC.	Bending Spoons 12/25 TL B	2,000,000.00	B1	2220
XS2811098800	BME Group Holding BV	CRH/BME Group B2	3,016,458.22	B3	3490
XS2390292303	Bach Bidco SPA	BIP FRN 2028 Add-On	900,000.00	B2	2720
LX282168	Bach Bidco SPA	Bach Bidco Floating 10/15/28	645,000.00	B2	2720
LX228682	Belron UK Finance PLC	Belron 1/26 (EUR)	2,100,000.00	Ba3	1766
LX266537	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	1,800,000.00	B1	2220
LX258134	Boots Group	Boots Group Bidco 7/25 (EUR) TLB	2,200,000.00	B1	2220
LX199187	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	992,500.00	B2	2720
LX278029	Breitling Financing S.a r.l.	Breitling T/L B (10/21) (EUR)	2,500,000.00	B3	3490
XS2295690742	Broom Holdings BidCo Limited	Beauparc/MIRA 12/25 (BROOM)	1,000,000.00	B2	2720
XS2904658429	Brunello Bidco SPA	TITANL 3 1/2 2/15/28	3,000,000.00	B2	2720
XS2294186965	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,290,000.00	B2	2720
LX192244	CAB	BIOGRP 3 3/8 2/1/28	162,000.00	B3	3490
LX196338	CAB	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	B3	3490
		CAB ADD 1 (BIOGROUP)	1,000,000.00	B3	3490



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LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	B2	2720
XS2906214619	CEME S.P.A.	CEME SpA Floating 9/30/31	1,000,000.00	B2	2720
LX284052	CTEC III GmbH	Ceramtec (CTEC) T/L B	1,673,592.40	B2	2720
XS2929905292	Castello Bc Bidco Spa	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	B2	2720
LX275124	Castillon SAS	Devoteam Group 11/25 TLB	2,232,432.43	B2	2720
LX258494	Celeste BidCo B.V	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	B3	3490
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	B2	2720
XS2618840974	Cheplapharm Arzneimittel GmbH	CHEPDE Float 05/15/2030	300,000.00	B3	3490
LX202725	Cheplapharm Arzneimittel GmbH	Cheplapharm TL B	2,681,081.08	B3	3490
LX257570	Clarios Global LP	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	B2	2720
LX236134	Clarios Global LP	Power Solutions 6/24 (EUR) TLB	1,000,000.00	B2	2720
LX258016	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	B2	2720
LX200269	Cobham Ultra SeniorCo S.a r.l.	Cobham Ultra T/L B (EUR)	3,800,000.00	B3	3490
LX265279	Cooper Consumer Health	Cooper-Vemedia 7/25 TLB	2,200,000.00	B2	2720
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,040,005.99	Caa1	4770
XS3067389174	Currenta Group Holdings	CURRGRO 2032-05-15	1,350,000.00	Ba3	1766
LX284432	Diot-Siaci BidCo	Acropole/Diot-Siaci BidCo T/L B (2/26)	1,099,999.85	B2	2720
LX266546	Eagle Bidco Limited	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	B3	3490
LX274435	Ecotone	Wessanen 10/25 T/L B	810,000.00	B3	3490
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	B2	2720
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	B2	2720
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	788,000.00	B3	3490
LX263401	Envalor Finance GmbH	DSM Engineering Material/Champion/Envalor T/L B1	2,910,000.00	B3	3490
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	2,526,000.00	B2	2720
LX265103	Etraveli Group Holding AB	ETraveli T/L B (7/25)	2,200,000.00	B2	2720
LX265118	Euro Ethnic Foods Bidco S.A.S.	Euro Ethnic Foods 6/25 TLB	3,000,000.00	B2	2720
LX265717	European Medco Development 4 S.a.r.l.	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	B2	2720
XS2821787962	Fiber Bidco SPA	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	B3	3490
LX254365	Financiere Chione	Syclef 11/24 TLB	1,100,000.00	B2	2720
LX266937	Finastra USA, Inc.	Finastra 7/25 (EUR) T/L	1,072,164.94	B3	3490



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LX263878	Finco Utilitas BV	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	B2	2720
LX283394	Flora Food Management BV	Flora Food/Upfield 01/26 (EUR) B13	5,000,000.00	B2	2720
XS2312733871	Forvia SE	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	Ba3	1766
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	2,295,597.49	B1	2220
LX254473	Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	B1	2220
LX259242	Galileo Global Education Finance SARL	Galileo Global Education 2/25	922,336.33	B2	2720
LX276118	GateGroup Holding AG	Gategroup Finance 11/25 (EUR) TLB2	556,521.74	B2	2720
LX207140	Granite France Bidco	Granite France T/L B	3,127,940.76	B3	3490
LX282143	Greenwich Bidco Ltd	Greenwich Bidco / Kantar Media 1/26 TLB	1,000,000.00	B2	2720
LX237156	Groupe Babilou	Babilou T/L B (6/24)	3,666,666.67	B3	3490
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	4,162,745.10	B3	3490
XS2357812556	Guala Closures SpA	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	B2	2720
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,454,545.45	Ba3	1766
LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	1,000,000.00	B2	2720
LX194449	Herens Holdco Sarl	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	B3	3490
LX283685	HestiaFloor 2	Gerflor/Hestiafloor 01/26 TLB	750,000.00	B2	2720
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	1,000,000.00	B2	2720
LX266909	HomeVi	HomeVI 7/25 TL B	2,500,000.00	B3	3490
LX260144	IGT Holding IV AB	IFS 3/25 B6 T/L	850,000.00	B3	3490
LX238948	IGT Holding IV AB	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	B3	3490
LX193483	IGT Holding IV AB	IGT Holding T/L (IFS) (3/21)	3,000,000.00	B3	3490
XS3194940147	ION Platform Finance SARL	IONPL 6.5 2030-09-30	1,920,000.00	B2	2720
XS2305742434	IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	3,440,000.00	Ba1	940
LX257767	IVC Acquisition Ltd	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	B3	3490
LX276061	Inception Finco S.a r.l.	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	B2	2720
LX283707	Indicor, LLC	Indicor T/L B (01/26)	828,721.81	B2	2720
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	B2	2720
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	3,000,000.00	B2	2720
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,000,000.00	B3	3490
LX247590	Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	B3	3490



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LX211165	Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro)	1,000,000.00	B3	3490
LX269820	Infinitas Learning Finco B.V.	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	B3	3490
LX283356	Innio Group Holding GmbH	Distributed Power/Innio Group 01/26 TL	3,000,000.00	B1	2220
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	3,077,073.39	B2	2720
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	1,000,000.00	B2	2720
XS2756269960	Kapla Holding	KAPLA HOLDING SAS BND/CORP	2,469,000.00	B1	2220
XS3098989588	Kepler SpA	KEPLSPA 2029-12-18	420,000.00	B3	3490
LX284152	Kleopatra Finco S.a.r.l.	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	341,323.11	Caa3	8070
LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	B1	2220
LX264968	LSF10 XL Bidco SCA	Xella 6/25 TL	1,000,000.02	B2	2720
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	B3	3490
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	667,000.00	B2	2720
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	1,750,000.00	Ba2	1350
XS2240463674	Lorca Telecom Bondco, S.A.U.	Lorca Telecom Bondco (Masmovil) 4% 9/18/27	148,936.17	Ba2	1350
LX266077	Marcel Bidco GmbH	Marcel Bidco T/L (Suse)	1,100,000.00	B2	2720
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	B2	2720
LX260147	Marshall Group holdings (Luxembourg) SARL	Marshall Group 3/25 TLB	1,086,956.53	B2	2720
LX257770	Matterhorn Telecom SA	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	B1	2220
XS3094328609	Mehilainen Yhtioet Oy	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	B2	2720
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	999,999.98	B2	2720
LX236699	Mermaid Bidco Inc	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	B3	3490
XS3047271872	Miller Homes Group	MLRHOM Float 10/15/30	2,018,000.00	B1	2220
LX259026	Minimax GMBH & Co	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	Ba3	1766
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,300,000.00	B3	3490
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	Caa1	4770
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,000,000.00	Caa1	4770
LX266635	Neuraxpharm Arzneimittel GmbH	Neuraxpharm 7/25 TLB4	187,363.31	B3	3490



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LX266394	Neuraxpharm Arzneimittel GmbH	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	B3	3490
LX277790	Nidda Healthcare Holding GmbH	Stada/Nidda 12/25 (EUR)	3,000,000.00	B2	2720
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	B1	2220
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	750,000.01	B2	2720
LX259541	Nobian Finance B.V.	Nobian/Nouryon 2/25 TL B	1,500,000.00	B2	2720
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	4,000,000.00	B2	2720
LX270413	Normec 1 B.V.	Normec 9/25 TLB	2,300,000.00	B2	2720
LX209359	Nuuday	Nuuday T/L	2,000,000.00	B2	2720
LX283358	Oat Bidco Limited	Oat/OCU Group 1/26 (530mm) TL	1,113,043.48	B2	2720
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	3,000,000.00	B2	2720
LX196125	Odyssee Investment Bidco SASU	Odyssee Investment Bidco T/L B	4,500,000.00	B1	2220
LX272548	Opal Bidco SAS	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	B1	2220
LX202499	PEARLS (Netherlands) Bidco B.V	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	B3	3490
LX259019	PLATIN2025 S.A.R.L.	Syntegon (2/25) T/L B	2,300,000.00	B2	2720
XS2834245297	PLT VII Finance S.A r.l.	BITELV FLoat 06/15/31	835,000.00	B2	2720
LX248263	POP Bidco	Europe Snacks 10/24 TLB	1,530,434.79	B2	2720
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	1,675,000.00	B1	2220
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	2,000,000.00	Ba1	940
LX264852	Penta Technologies BV (Unica)	New Utar/Unica 6/25 T/L B	1,000,000.00	B1	2220
LX200813	Pimente Investissement SAS	Pimente Investissement S.A.S / Panzani	2,816,666.66	B3	3490
LX269818	Pioli Bidco, S.A.U.	Pioli Bidco T/L B (09/25)	2,103,145.95	B3	3490
LX282162	Platform Bidco Limited	Valeo Foods/Platform Bidco 01/26 (EUR)	3,000,000.00	B3	3490
XS2115190451	Q-Park Holding B.V.	QPARKH 2 03/01/27 Corp	5,000,000.00	Ba3	1766
LX277607	QSRP Finco BV	QSRP Finco 12/25 TLB	1,908,629.89	B2	2720
LX258040	Questel Unite	Questel 1/25	1,300,000.00	B2	2720
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	2,100,000.00	B2	2720
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	1,920,666.66	B2	2720
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	2,060,000.00	B1	2220
LX193550	Roar BidCo AB	Roar Bidco T/L B (Recipharm)	4,000,000.00	B3	3490



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LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	Caa1	4770
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,368,254.82	Caa1	4770
LX283700	Rubix Group Finco Limited	IPH/Brammer/Rubix 1/26 T/L B	2,300,000.00	B3	3490
LX196613	SCUR-Alpha 1318 GmbH	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	*	*
LX269828	SGD S.A.	Silica/SGD Pharma 9/25 TLB	1,800,000.00	B3	3490
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	824,000.00	B3	3490
LX197880	Sandy BidCo B.V.	Sandy Bidco T/L B (Roompot)	2,000,000.00	B3	3490
LX283506	Sector Alarm Holding AS	Sector Alarm 1/26	2,000,000.00	B2	2720
LX265165	Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	1,000,000.00	*	*
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,131,313.13	B2	2720
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	3,600,000.00	B2	2720
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	642,857.14	B2	2720
LX255578	Sport Group	Sport Group 12/24 B2	2,666,666.67	B2	2720
LX264889	Stars UK Bidco Ltd	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	B2	2720
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	B2	2720
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,155,000.00	B3	3490
LX277596	TIC BidCo Limited	TIC Bidco/Phenna Group 12/25	1,922,535.21	B3	3490
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	3,780,000.00	B2	2720
LX286068	TK Elevator Midco GMBH	ThyssenKrupp Elevator 2/26 Add-on	1,350,000.00	B2	2720
LX284430	Take Care Bidco	Sante Cie/Elivie 02/26 TL	2,200,000.00	B2	2720
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,870,463.54	B2	2720
LX269895	Team.Blue Finco SARL	team.blue 9/25 (EUR) T/L B	2,834,782.61	B3	3490
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	TECHEM 2032-07-15	400,000.00	B2	2720
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Techem 9/25 T/L B 6	1,600,000.00	B2	2720
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	B2	2720
LX265241	Total Webhosting Solutions B.V.	Total Webhosting Solutions (Your.World) T/L B (07/	3,000,000.00	B2	2720
LX276048	Touchdown Acquirer Inc.	Tencate 11/25 T/L	2,234,782.61	B2	2720
LX258210	Triley Midco 2 Limited	Clinigen 1/25 Cov-Lite TLB	4,001,971.77	B3	3490
LX269575	Turbo EMEA Holdings BV	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	2,030,000.00	B2	2720



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LX249557	Umami Restaurant Group, LLC	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	B2	2720
XS2111947748	United Group BV	United Group BV 02/15/28	1,000,000.00	B2	2720
LX264574	Urbaser, S.A.	Urbaser 6/25	1,400,000.00	B1	2220
XS2123970241	VF Corp	VF CORP 0.625% 2/25/2032	3,383,000.00	Ba2	1350
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	2,500,000.00	B1	2220
LX278503	VMED O2 UK Holdco 4 Ltd	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	2,217,391.30	B1	2220
LX265182	WS Audiology AS	WS Audiology (Sivantos) T/L	3,000,000.00	B3	3490
LX273598	WS Holdings, Inc.	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	B2	2720
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	1,600,000.00	B1	2220
XS2010039894	ZF Europe Finance BV	ZFFNGR 3 10/23/29 Corp	3,500,000.00	Ba2	1350
LX263938	ZF Invest	Prosol 5/25	4,329,411.77	B2	2720
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	1,875,143.19	Ba2	1350
LX272087	Zephyr Bidco Limited	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	B2	2720
LX183461	Ziggo Secured Finance B.V.	Vodafone Ziggo	2,000,000.00	B1	2220
			366,834,830.84		

Weighted Average Rating (unadjusted)	2871.00
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LX283834	ADB Safegate	ADB Safegate 1/26 TLB	626,087.00	45.00	28,173,915.00
LX226415	AI Silk Midco Limited	AI Silk Midco T/L B (02/24)	3,000,000.00	45.00	135,000,000.00
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	45.00	157,500,000.00
LX249460	Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	45.00	62,608,695.75
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,000,000.00	45.00	45,000,000.00
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,000,000.00	45.00	45,000,000.00
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	2,000,000.00	45.00	90,000,000.00
LX264917	Albion Financing 3 SARL	Aggreko 6/25 EUR TLB	2,900,000.00	45.00	130,500,000.00
LX266650	Almaviva Developpement	Almaviva Sante 7/25 TLB	1,108,000.00	45.00	49,860,000.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	930,855.76	45.00	41,888,509.20
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	2,229,422.18	35.00	78,029,776.30
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	1,086,128.50	35.00	38,014,497.50
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	1,519,329.10	45.00	68,369,809.50
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	1,785,411.76	45.00	80,343,529.20
LX255115	Apave	Apave T/L B (11/24)	800,000.00	45.00	36,000,000.00
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	725,000.00	45.00	32,625,000.00
XS2310487074	Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	3,915,000.00	45.00	176,175,000.00
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	2,370,370.37	45.00	106,666,666.65
XS3038490176	Arena Lux Fin Sarl	EMPARQ Float 05/01/30	974,000.00	35.00	34,090,000.00
LX270141	Athena Bidco SAS	Andromeda Investissements/April/Athena 9/25	750,000.00	45.00	33,750,000.00
LX282594	Aviv Group GMBH	AVIV 1/26 TL	1,000,000.00	45.00	45,000,000.00
LX278777	BENDING SPOONS US INC.	Bending Spoons 12/25 TL B	2,000,000.00	45.00	90,000,000.00
LX217355	BME Group Holding BV	CRH/BME Group B2	3,016,458.22	45.00	135,740,619.90
XS2811098800	Bach Bidco SPA	BIP FRN 2028 Add-On	900,000.00	35.00	31,500,000.00
XS2390292303	Bach Bidco SPA	Bach Bidco Floating 10/15/28	645,000.00	35.00	22,575,000.00
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,100,000.00	45.00	94,500,000.00
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	1,800,000.00	45.00	81,000,000.00
LX266537	Boots Group	Boots Group Bidco 7/25 (EUR) TLB	2,200,000.00	45.00	99,000,000.00
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	992,500.00	45.00	44,662,500.00
LX199187	Breitling Financing S.a r.l.	Breitling T/L B (10/21) (EUR)	2,500,000.00	45.00	112,500,000.00
LX278029	Broom Holdings BidCo Limited	Beauparc/MIRA 12/25 (BROOM)	1,000,000.00	45.00	45,000,000.00
XS2295690742	Brunello Bidco SPA	TITANL 3 1/2 2/15/28	3,000,000.00	35.00	105,000,000.00
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,290,000.00	35.00	45,150,000.00
XS2294186965	CAB	BIOGRP 3 3/8 2/1/28	162,000.00	35.00	5,670,000.00
LX192244	CAB	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	45.00	45,000,000.00
LX196338	CAB	CAB ADD 1 (BIOGROUP)	1,000,000.00	45.00	45,000,000.00
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	45.00	211,500,000.00
XS2906214619	CEME S.P.A.	CEME SpA Floating 9/30/31	1,000,000.00	35.00	35,000,000.00



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LX284052	CTEC III GmbH	Ceramtec (CTEC) T/L B	1,673,592.40	50.00	83,679,620.00
XS2929905292	Castello Bc Bidco Spa	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	35.00	33,705,000.00
LX275124	Castillon SAS	Devoteam Group 11/25 TLB	2,232,432.43	45.00	100,459,459.35
LX258494	Celeste BidCo B.V	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	45.00	110,700,000.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	45.00	54,000,000.00
XS2618840974	Cheplapharm Arzneimittel GmbH	CHEPDE Float 05/15/2030	300,000.00	35.00	10,500,000.00
LX202725	Cheplapharm Arzneimittel GmbH	Cheplapharm TL B	2,681,081.08	45.00	120,648,648.60
LX257570	Clarios Global LP	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	45.00	85,500,000.00
LX236134	Clarios Global LP	Power Solutions 6/24 (EUR) TLB	1,000,000.00	45.00	45,000,000.00
LX258016	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	45.00	117,000,000.00
LX200269	Cobham Ultra SeniorCo S.a r.l.	Cobham Ultra T/L B (EUR)	3,800,000.00	45.00	171,000,000.00
LX265279	Cooper Consumer Health	Cooper-Vemedia 7/25 TLB	2,200,000.00	45.00	99,000,000.00
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,040,005.99	50.00	102,000,299.50
XS3067389174	Currenta Group Holdings	CURRGRO 2032-05-15	1,350,000.00	35.00	47,250,000.00
LX284432	Diot-Siaci BidCo	Acropole/Diot-Siaci BidCo T/L B (2/26)	1,099,999.85	45.00	49,499,993.25
LX266546	Eagle Bidco Limited	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	45.00	45,778,036.95
LX274435	Ecotone	Wessanen 10/25 T/L B	810,000.00	45.00	36,450,000.00
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	45.00	157,500,000.00
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	45.00	48,600,000.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	788,000.00	35.00	27,580,000.00
LX263401	Envalior Finance GmbH	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	45.00	130,950,000.00
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	2,526,000.00	45.00	113,670,000.00
LX265103	Etraveli Group Holding AB	ETraveli T/L B (7/25)	2,200,000.00	45.00	99,000,000.00
LX265118	Euro Ethnic Foods Bidco S.A.S.	Euro Ethnic Foods 6/25 TLB	3,000,000.00	45.00	135,000,000.00
LX265717	European Medco Development 4 S.a.r.l.	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	45.00	112,500,000.00
XS2821787962	Fiber Bidco SPA	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	35.00	35,000,000.00
LX254365	Financiere Chione	Syclef 11/24 TLB	1,100,000.00	45.00	49,500,000.00
LX266937	Finastra USA, Inc.	Finastra 7/25 (EUR) T/L	1,072,164.94	45.00	48,247,422.30
LX263878	Finco Utilitas BV	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	45.00	67,500,000.00
LX283394	Flora Food Management BV	Flora Food/Upfield 01/26 (EUR) B13	5,000,000.00	45.00	225,000,000.00
XS2312733871	Forvia SE	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	25.00	62,500,000.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	2,295,597.49	45.00	103,301,887.05
LX254473	Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	40.00	69,565,217.20
LX259242	Galileo Global Education Finance SARL	Galileo Global Education 2/25	922,336.33	45.00	41,505,134.85
LX276118	GateGroup Holding AG	Gategroup Finance 11/25 (EUR) TLB2	556,521.74	50.00	27,826,087.00
LX207140	Granite France Bidco	Granite France T/L B	3,127,940.76	45.00	140,757,334.20



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LX282143	Greenwich Bidco Ltd	Greenwich Bidco / Kantar Media 1/26 TLB	1,000,000.00	45.00	45,000,000.00
LX237156	Groupe Babilou	Babilou T/L B (6/24)	3,666,666.67	45.00	165,000,000.15
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	4,162,745.10	45.00	187,323,529.50
XS2357812556	Guala Closures SpA	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	35.00	71,015,000.00
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,454,545.45	45.00	65,454,545.25
LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	1,000,000.00	45.00	45,000,000.00
LX194449	Herens Holdco Sarl	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	50.00	50,000,000.00
LX283685	HestiaFloor 2	Gerflor/Hestiafloor 01/26 TLB	750,000.00	45.00	33,750,000.00
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	1,000,000.00	45.00	45,000,000.00
LX266909	HomeVi	HomeVI 7/25 TL B	2,500,000.00	45.00	112,500,000.00
LX260144	IGT Holding IV AB	IFS 3/25 B6 T/L	850,000.00	45.00	38,250,000.00
LX238948	IGT Holding IV AB	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	45.00	51,750,000.00
LX193483	IGT Holding IV AB	IGT Holding T/L (IFS) (3/21)	3,000,000.00	45.00	135,000,000.00
XS3194940147	ION Platform Finance SARL	IONPL 6.5 2030-09-30	1,920,000.00	35.00	67,200,000.00
XS2305742434	IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	3,440,000.00	25.00	86,000,000.00
LX257767	IVC Acquisition Ltd	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	45.00	45,000,000.00
LX276061	Inception Finco S.a r.l.	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	45.00	88,928,571.60
LX283707	Indicor, LLC	Indicor T/L B (01/26)	828,721.81	45.00	37,292,481.45
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	45.00	45,000,000.00
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	3,000,000.00	45.00	135,000,000.00
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,000,000.00	45.00	90,000,000.00
LX247590	Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	45.00	45,000,000.00
LX211165	Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	45.00	45,000,000.00
LX269820	Infinitas Learning Finco B.V.	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	45.00	126,000,000.00
LX283356	Innio Group Holding GmbH	Distributed Power/Innio Group 01/26 TL	3,000,000.00	45.00	135,000,000.00
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	3,077,073.39	45.00	138,468,302.55
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	1,000,000.00	45.00	45,000,000.00
XS2756269960	Kapla Holding	KAPLA HOLDING SAS BND/CORP	2,469,000.00	35.00	86,415,000.00
XS3098989588	Kepler SpA	KEPLSPA 2029-12-18	420,000.00	35.00	14,700,000.00
LX284152	Kleopatra Finco S.a.r.l	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	341,323.11	45.00	15,359,539.95
LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	45.00	90,000,000.00
LX264968	LSF10 XL Bidco SCA	Xella 6/25 TL	1,000,000.02	40.00	40,000,000.80
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	45.00	88,875,000.00
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	667,000.00	35.00	23,345,000.00
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	1,750,000.00	45.00	78,750,000.00
XS2240463674	Lorca Telecom Bondco, S.A.U.	Lorca Telecom Bondco (Masmovil) 4% 9/18/27	148,936.17	30.00	4,468,085.10



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LX266077	Marcel Bidco GmbH	Marcel Bidco T/L (Suse)	1,100,000.00	45.00	49,500,000.00
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	50.00	120,918,367.50
LX260147	Marshall Group holdings (Luxembourg) SARL	Marshall Group 3/25 TLB	1,086,956.53	45.00	48,913,043.85
LX257770	Matterhorn Telecom SA	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	45.00	90,000,000.00
XS3094328609	Mehiläinen Yhtiöt Oy	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	35.00	30,625,000.00
LX264796	Mehiläinen Yhtiöt Oy	Mehiläinen 6/25 TLB	999,999.98	45.00	44,999,999.10
LX236699	Mermaid Bidco Inc	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	45.00	28,350,000.00
XS3047271872	Miller Homes Group	MLRHOM Float 10/15/30	2,018,000.00	35.00	70,630,000.00
LX259026	Minimax GMBH & Co	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	45.00	45,000,000.00
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,300,000.00	45.00	58,500,000.00
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	45.00	61,200,000.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,000,000.00	50.00	50,000,000.00
LX266635	Neuraxpharm Arzneimittel GmbH	Neuraxpharm 7/25 TLB4	187,363.31	45.00	8,431,348.95
LX266394	Neuraxpharm Arzneimittel GmbH	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	45.00	27,568,651.05
LX277790	Nidda Healthcare Holding GmbH	Stada/Nidda 12/25 (EUR)	3,000,000.00	45.00	135,000,000.00
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	45.00	89,999,997.75
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	750,000.01	45.00	33,750,000.45
LX259541	Nobian Finance B.V.	Nobian/Nouryon 2/25 TL B	1,500,000.00	45.00	67,500,000.00
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	4,000,000.00	45.00	180,000,000.00
LX270413	Normec 1 B.V.	Normec 9/25 TLB	2,300,000.00	45.00	103,500,000.00
LX209359	Nuuday	Nuuday T/L	2,000,000.00	45.00	90,000,000.00
LX283358	Oat Bidco Limited	Oat/OCU Group 1/26 (530mm) TL	1,113,043.48	45.00	50,086,956.60
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	3,000,000.00	50.00	150,000,000.00
LX196125	Odyssee Investment Bidco SASU	Odyssee Investment Bidco T/L B	4,500,000.00	45.00	202,500,000.00
LX272548	Opal Bidco SAS	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	45.00	90,000,000.00
LX202499	PEARLS (Netherlands) Bidco B.V	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	45.00	67,500,000.00
LX259019	PLATIN2025 S.A.R.L.	Syntegon (2/25) T/L B	2,300,000.00	45.00	103,500,000.00
XS2834245297	PLT VII Finance S.A r.l.	BITELV FLoat 06/15/31	835,000.00	35.00	29,225,000.00
LX248263	POP Bidco	Europe Snacks 10/24 TLB	1,530,434.79	45.00	68,869,565.55
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	1,675,000.00	45.00	75,375,000.00
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	2,000,000.00	45.00	90,000,000.00
LX264852	Penta Technologies BV (Unica)	New Utar/Unica 6/25 T/L B	1,000,000.00	45.00	45,000,000.00
LX200813	Pimente Investissement SAS	Pimente Investissement S.A.S / Panzani	2,816,666.66	45.00	126,749,999.70
LX269818	Pioli Bidco, S.A.U.	Pioli Bidco T/L B (09/25)	2,103,145.95	45.00	94,641,567.75
LX282162	Platform Bidco Limited	Valeo Foods/Platform Bidco 01/26 (EUR)	3,000,000.00	45.00	135,000,000.00
XS2115190451	Q-Park Holding B.V.	QPARKH 2 03/01/27 Corp	5,000,000.00	35.00	175,000,000.00
LX277607	QSRP Finco BV	QSRP Finco 12/25 TLB	1,908,629.89	45.00	85,888,345.05



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LX258040	Questel Unite	Questel 1/25	1,300,000.00	45.00	58,500,000.00
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	2,100,000.00	45.00	94,500,000.00
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	1,920,666.66	45.00	86,429,999.70
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	2,060,000.00	45.00	92,700,000.00
LX193550	Roar BidCo AB	Roar Bidco T/L B (Recipharm)	4,000,000.00	45.00	180,000,000.00
LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	45.00	180,000,000.00
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,368,254.82	45.00	151,571,466.90
LX283700	Rubix Group Finco Limited	IPH/Brammer/Rubix 1/26 T/L B	2,300,000.00	45.00	103,500,000.00
LX196613	SCUR-Alpha 1318 GmbH	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	*	*
LX269828	SGD S.A.	Silica/SGD Pharma 9/25 TLB	1,800,000.00	45.00	81,000,000.00
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	824,000.00	25.00	20,600,000.00
LX197880	Sandy BidCo B.V.	Sandy Bidco T/L B (Roompot)	2,000,000.00	45.00	90,000,000.00
LX283506	Sector Alarm Holding AS	Sector Alarm 1/26	2,000,000.00	45.00	90,000,000.00
LX265165	Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	1,000,000.00	*	*
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,131,313.13	45.00	50,909,090.85
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	3,600,000.00	45.00	162,000,000.00
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	642,857.14	50.00	32,142,857.00
LX255578	Sport Group	Sport Group 12/24 B2	2,666,666.67	45.00	120,000,000.15
LX264889	Stars UK Bidco Ltd	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	45.00	133,646,892.30
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	45.00	68,869,565.10
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,155,000.00	35.00	40,425,000.00
LX277596	TIC BidCo Limited	TIC Bidco/Phenna Group 12/25	1,922,535.21	50.00	96,126,760.50
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,780,000.00	45.00	170,100,000.00
LX286068	TK Elevator Midco GMBH	ThyssenKrupp Elevator 2/26 Add-on	1,350,000.00	45.00	60,750,000.00
LX284430	Take Care Bidco	Sante Cie/Elivie 02/26 TL	2,200,000.00	45.00	99,000,000.00
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,870,463.54	45.00	84,170,859.30
LX269895	Team.Blue Finco SARL	team.blue 9/25 (EUR) T/L B	2,834,782.61	45.00	127,565,217.45
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	TECHEM 2032-07-15	400,000.00	35.00	14,000,000.00
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Techem 9/25 T/L B 6	1,600,000.00	45.00	72,000,000.00
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	45.00	87,750,000.00
LX265241	Total Webhosting Solutions B.V.	Total Webhosting Solutions (Your.World) T/L B (07/	3,000,000.00	45.00	135,000,000.00
LX276048	Touchdown Acquirer Inc.	Tencate 11/25 T/L	2,234,782.61	45.00	100,565,217.45
LX258210	Triley Midco 2 Limited	Clinigen 1/25 Cov-Lite TLB	4,001,971.77	45.00	180,088,729.65
LX269575	Turbo EMEA Holdings BV	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	2,030,000.00	45.00	91,350,000.00
LX249557	Umami Restaurant Group, LLC	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	45.00	62,608,695.75
XS2111947748	United Group BV	United Group BV 02/15/28	1,000,000.00	35.00	35,000,000.00



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LX264574	Urbaser, S.A.	Urbaser 6/25	1,400,000.00	45.00	63,000,000.00
XS2123970241	VF Corp	VF CORP 0.625% 2/25/2032	3,383,000.00	25.00	84,575,000.00
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	2,500,000.00	45.00	112,500,000.00
LX278503	VMED O2 UK Holdco 4 Ltd	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	2,217,391.30	50.00	110,869,565.00
LX265182	WS Audiology AS	WS Audiology (Sivantos) T/L	3,000,000.00	45.00	135,000,000.00
LX273598	WS Holdings, Inc.	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	45.00	72,000,000.00
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	1,600,000.00	45.00	72,000,000.00
XS2010039894	ZF Europe Finance BV	ZFFNGR 3 10/23/29 Corp	3,500,000.00	30.00	105,000,000.00
LX263938	ZF Invest	Prosol 5/25	4,329,411.77	45.00	194,823,529.65
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	1,875,143.19	45.00	84,381,443.55
LX272087	Zephyr Bidco Limited	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	45.00	51,143,092.65
LX183461	Ziggo Secured Finance B.V.	Vodafone Ziggo	2,000,000.00	45.00	90,000,000.00
			366,834,830.84		
Weighted Average Recovery (unadjusted)			43.60		



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LX283834	ADB Safegate	ADB Safegate 1/26 TLB	626,087.00	35.00	21,913,045.00
LX226415	AI Silk Midco Limited	AI Silk Midco T/L B (02/24)	3,000,000.00	30.00	90,000,000.00
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	40.00	140,000,000.00
LX249460	Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	40.00	55,652,174.00
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,000,000.00	35.00	35,000,000.00
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,000,000.00	35.00	35,000,000.00
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	2,000,000.00	28.50	57,000,000.00
LX264917	Albion Financing 3 SARL	Aggreko 6/25 EUR TLB	2,900,000.00	27.00	78,300,000.00
LX266650	Almaviva Developpement	Almaviva Sante 7/25 TLB	1,108,000.00	30.00	33,240,000.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	930,855.76	30.00	27,925,672.80
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	2,229,422.18	45.00	100,323,998.10
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	1,086,128.50	45.00	48,875,782.50
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	1,519,329.10	45.00	68,369,809.50
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	1,785,411.76	45.00	80,343,529.20
LX255115	Apave	Apave T/L B (11/24)	800,000.00	45.00	36,000,000.00
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	725,000.00	30.00	21,750,000.00
XS2310487074	Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	3,915,000.00	70.00	274,050,000.00
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	2,370,370.37	50.00	118,518,518.50
XS3038490176	Arena Lux Fin Sarl	EMPARQ Float 05/01/30	974,000.00	23.50	22,889,000.00
LX270141	Athena Bidco SAS	Andromeda Investissements/April/Athena 9/25	750,000.00	30.00	22,500,000.00
LX282594	Aviv Group GMBH	AVIV 1/26 TL	1,000,000.00	45.00	45,000,000.00
LX278777	BENDING SPOONS US INC.	Bending Spoons 12/25 TL B	2,000,000.00	45.00	90,000,000.00
LX217355	BME Group Holding BV	CRH/BME Group B2	3,016,458.22	30.00	90,493,746.60
XS2811098800	Bach Bidco SPA	BIP FRN 2028 Add-On	900,000.00	30.00	27,000,000.00
XS2390292303	Bach Bidco SPA	Bach Bidco Floating 10/15/28	645,000.00	30.00	19,350,000.00
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,100,000.00	40.00	84,000,000.00
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	1,800,000.00	30.00	54,000,000.00
LX266537	Boots Group	Boots Group Bidco 7/25 (EUR) TLB	2,200,000.00	35.00	77,000,000.00
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	992,500.00	30.00	29,775,000.00
LX199187	Breitling Financing S.a r.l.	Breitling T/L B (10/21) (EUR)	2,500,000.00	40.00	100,000,000.00
LX278029	Broom Holdings BidCo Limited	Beauparc/MIRA 12/25 (BROOM)	1,000,000.00	30.00	30,000,000.00
XS2295690742	Brunello Bidco SPA	TITANL 3 1/2 2/15/28	3,000,000.00	30.00	90,000,000.00
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,290,000.00	35.00	45,150,000.00



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XS2294186965	CAB	BIOGRP 3 3/8 2/1/28	162,000.00	35.00	5,670,000.00
LX192244	CAB	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	35.00	35,000,000.00
LX196338	CAB	CAB ADD 1 (BIOGROUP)	1,000,000.00	35.00	35,000,000.00
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	35.00	164,500,000.00
XS2906214619	CEME S.P.A.	CEME SpA Floating 9/30/31	1,000,000.00	27.00	27,000,000.00
LX284052	CTEC III GmbH	Ceramtec (CTEC) T/L B	1,673,592.40	40.00	66,943,696.00
XS2929905292	Castello Bc Bidco Spa	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	40.00	38,520,000.00
LX275124	Castillon SAS	Devoteam Group 11/25 TLB	2,232,432.43	30.00	66,972,972.90
LX258494	Celeste BidCo B.V	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	40.00	98,400,000.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	40.00	48,000,000.00
XS2618840974	Cheplapharm Arzneimittel GmbH	CHEPDE Float 05/15/2030	300,000.00	30.00	9,000,000.00
LX202725	Cheplapharm Arzneimittel GmbH	Cheplapharm TL B	2,681,081.08	30.00	80,432,432.40
LX257570	Clarios Global LP	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	35.00	66,500,000.00
LX236134	Clarios Global LP	Power Solutions 6/24 (EUR) TLB	1,000,000.00	35.00	35,000,000.00
LX258016	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	45.00	117,000,000.00
LX200269	Cobham Ultra SeniorCo S.a r.l.	Cobham Ultra T/L B (EUR)	3,800,000.00	28.50	108,300,000.00
LX265279	Cooper Consumer Health	Cooper-Vemedia 7/25 TLB	2,200,000.00	35.00	77,000,000.00
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,040,005.99	35.00	71,400,209.65
XS3067389174	Currenta Group Holdings	CURRGRO 2032-05-15	1,350,000.00	35.00	47,250,000.00
LX284432	Diot-Siaci BidCo	Acropole/Diot-Siaci BidCo T/L B (2/26)	1,099,999.85	35.00	38,499,994.75
LX266546	Eagle Bidco Limited	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	30.00	30,518,691.30
LX274435	Ecotone	Wessanen 10/25 T/L B	810,000.00	35.00	28,350,000.00
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	30.00	105,000,000.00
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	40.00	43,200,000.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	788,000.00	30.00	23,640,000.00
LX263401	Envalior Finance GmbH	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	50.00	145,500,000.00
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	2,526,000.00	50.00	126,300,000.00
LX265103	Etraveli Group Holding AB	ETraveli T/L B (7/25)	2,200,000.00	35.00	77,000,000.00
LX265118	Euro Ethnic Foods Bidco S.A.S.	Euro Ethnic Foods 6/25 TLB	3,000,000.00	35.00	105,000,000.00



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LX265717	European Medco Development 4 S.a.r.l.	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	35.00	87,500,000.00
XS2821787962	Fiber Bidco SPA	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	23.50	23,500,000.00
LX254365	Financiere Chione	Syclef 11/24 TLB	1,100,000.00	30.00	33,000,000.00
LX266937	Finastra USA, Inc.	Finastra 7/25 (EUR) T/L	1,072,164.94	45.00	48,247,422.30
LX263878	Finco Utilitas BV	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	40.00	60,000,000.00
LX283394	Flora Food Management BV	Flora Food/Upfield 01/26 (EUR) B13	5,000,000.00	30.00	150,000,000.00
XS2312733871	Forvia SE	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	30.00	75,000,000.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	2,295,597.49	35.00	80,345,912.15
LX254473	Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	30.00	52,173,912.90
LX259242	Galileo Global Education Finance SARL	Galileo Global Education 2/25	922,336.33	35.00	32,281,771.55
LX276118	GateGroup Holding AG	Gategroup Finance 11/25 (EUR) TLB2	556,521.74	35.00	19,478,260.90
LX207140	Granite France Bidco	Granite France T/L B	3,127,940.76	30.00	93,838,222.80
LX282143	Greenwich Bidco Ltd	Greenwich Bidco / Kantar Media 1/26 TLB	1,000,000.00	40.00	40,000,000.00
LX237156	Groupe Babilou	Babilou T/L B (6/24)	3,666,666.67	40.00	146,666,666.80
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	4,162,745.10	35.00	145,696,078.50
XS2357812556	Guala Closures SpA	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	23.50	47,681,500.00
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,454,545.45	45.00	65,454,545.25
LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	1,000,000.00	35.00	35,000,000.00
LX194449	Herens Holdco Sarl	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	35.00	35,000,000.00
LX283685	HestiaFloor 2	Gerflor/Hestiafloor 01/26 TLB	750,000.00	35.00	26,250,000.00
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	1,000,000.00	28.50	28,500,000.00
LX266909	HomeVi	HomeVi 7/25 TL B	2,500,000.00	28.50	71,250,000.00
LX260144	IGT Holding IV AB	IFS 3/25 B6 T/L	850,000.00	35.00	29,750,000.00
LX238948	IGT Holding IV AB	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	35.00	40,250,000.00
LX193483	IGT Holding IV AB	IGT Holding T/L (IFS) (3/21)	3,000,000.00	35.00	105,000,000.00
XS3194940147	ION Platform Finance SARL	IONPL 6.5 2030-09-30	1,920,000.00	35.00	67,200,000.00
XS2305742434	IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	3,440,000.00	10.00	34,400,000.00



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LX257767	IVC Acquisition Ltd	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	40.00	40,000,000.00
LX276061	Inception Finco S.a r.l.	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	35.00	69,166,666.80
LX283707	Indicor, LLC	Indicor T/L B (01/26)	828,721.81	30.00	24,861,654.30
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	40.00	40,000,000.00
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	3,000,000.00	40.00	120,000,000.00
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,000,000.00	40.00	80,000,000.00
LX247590	Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	40.00	40,000,000.00
LX211165	Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	40.00	40,000,000.00
LX269820	Infinitas Learning Finco B.V.	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	35.00	98,000,000.00
LX283356	Innio Group Holding GmbH	Distributed Power/Innio Group 01/26 TL	3,000,000.00	40.00	120,000,000.00
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	3,077,073.39	40.00	123,082,935.60
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	1,000,000.00	35.00	35,000,000.00
XS2756269960	Kapla Holding	KAPLA HOLDING SAS BND/CORP	2,469,000.00	35.00	86,415,000.00
XS3098989588	Kepler SpA	KEPLSPA 2029-12-18	420,000.00	30.00	12,600,000.00
LX284152	Kleopatra Finco S.a.r.l	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	341,323.11	50.00	17,066,155.50
LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	45.00	90,000,000.00
LX264968	LSF10 XL Bidco SCA	Xella 6/25 TL	1,000,000.02	30.00	30,000,000.60
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	30.00	59,250,000.00
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	667,000.00	35.00	23,345,000.00
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	1,750,000.00	45.00	78,750,000.00
XS2240463674	Lorca Telecom Bondco, S.A.U.	Lorca Telecom Bondco (Masmovil) 4% 9/18/27	148,936.17	45.00	6,702,127.65
LX266077	Marcel Bidco GmbH	Marcel Bidco T/L (Suse)	1,100,000.00	45.00	49,500,000.00
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	55.00	133,010,204.25
LX260147	Marshall Group holdings (Luxembourg) SARL	Marshall Group 3/25 TLB	1,086,956.53	40.00	43,478,261.20
LX257770	Matterhorn Telecom SA	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	35.00	70,000,000.00



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XS3094328609	Mehiläinen Yhtioet Oy	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	41.00	35,875,000.00
LX264796	Mehiläinen Yhtioet Oy	Mehiläinen 6/25 TLB	999,999.98	45.00	44,999,999.10
LX236699	Mermaid Bidco Inc	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	30.00	18,900,000.00
XS3047271872	Miller Homes Group	MLRHOM Float 10/15/30	2,018,000.00	35.00	70,630,000.00
LX259026	Minimax GMBH & Co	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	40.00	40,000,000.00
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,300,000.00	35.00	45,500,000.00
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	50.00	68,000,000.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,000,000.00	50.00	50,000,000.00
LX266635	Neuraxpharm Arzneimittel GmbH	Neuraxpharm 7/25 TLB4	187,363.31	30.00	5,620,899.30
LX266394	Neuraxpharm Arzneimittel GmbH	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	30.00	18,379,100.70
LX277790	Nidda Healthcare Holding GmbH	Stada/Nidda 12/25 (EUR)	3,000,000.00	35.00	105,000,000.00
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	45.00	89,999,997.75
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	750,000.01	40.00	30,000,000.40
LX259541	Nobian Finance B.V.	Nobian/Nouryon 2/25 TL B	1,500,000.00	40.00	60,000,000.00
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	4,000,000.00	40.00	160,000,000.00
LX270413	Normec 1 B.V.	Normec 9/25 TLB	2,300,000.00	40.00	92,000,000.00
LX209359	Nuuday	Nuuday T/L	2,000,000.00	60.00	120,000,000.00
LX283358	Oat Bidco Limited	Oat/OCU Group 1/26 (530mm) TL	1,113,043.48	35.00	38,956,521.80
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	3,000,000.00	35.00	105,000,000.00
LX196125	Odyssee Investment Bidco SASU	Odyssee Investment Bidco T/L B	4,500,000.00	28.50	128,250,000.00
LX272548	Opal Bidco SAS	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	40.00	80,000,000.00
LX202499	PEARLS (Netherlands) Bidco B.V	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	35.00	52,500,000.00
LX259019	PLATIN2025 S.A.R.L.	Syntegon (2/25) T/L B	2,300,000.00	35.00	80,500,000.00
XS2834245297	PLT VII Finance S.A r.l.	BITELV FLoat 06/15/31	835,000.00	17.00	14,195,000.00
LX248263	POP Bidco	Europe Snacks 10/24 TLB	1,530,434.79	30.00	45,913,043.70
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	1,675,000.00	30.00	50,250,000.00
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	2,000,000.00	40.00	80,000,000.00
LX264852	Penta Technologies BV (Unica)	New Utar/Unica 6/25 T/L B	1,000,000.00	40.00	40,000,000.00
LX200813	Pimente Investissement SAS	Pimente Investissement S.A.S / Panzani	2,816,666.66	30.00	84,499,999.80
LX269818	Piolin Bidco, S.A.U.	Piolin Bidco T/L B (09/25)	2,103,145.95	35.00	73,610,108.25



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LX282162	Platform Bidco Limited	Valeo Foods/Platform Bidco 01/26 (EUR)	3,000,000.00	30.00	90,000,000.00
XS2115190451	Q-Park Holding B.V.	QPARKH 2 03/01/27 Corp	5,000,000.00	30.00	150,000,000.00
LX277607	QSRP Finco BV	QSRP Finco 12/25 TLB	1,908,629.89	35.00	66,802,046.15
LX258040	Questel Unite	Questel 1/25	1,300,000.00	35.00	45,500,000.00
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	2,100,000.00	30.00	63,000,000.00
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	1,920,666.66	40.00	76,826,666.40
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	2,060,000.00	40.00	82,400,000.00
LX193550	Roar BidCo AB	Roar Bidco T/L B (Recipharm)	4,000,000.00	40.00	160,000,000.00
LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	23.50	94,000,000.00
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,368,254.82	40.00	134,730,192.80
LX283700	Rubix Group Finco Limited	IPH/Brammer/Rubix 1/26 T/L B	2,300,000.00	30.00	69,000,000.00
LX196613	SCUR-Alpha 1318 GmbH	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	*	*
LX269828	SGD S.A.	Silica/SGD Pharma 9/25 TLB	1,800,000.00	35.00	63,000,000.00
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	824,000.00	35.00	28,840,000.00
LX197880	Sandy BidCo B.V.	Sandy Bidco T/L B (Roompot)	2,000,000.00	40.00	80,000,000.00
LX283506	Sector Alarm Holding AS	Sector Alarm 1/26	2,000,000.00	40.00	80,000,000.00
LX265165	Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	1,000,000.00	*	*
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,131,313.13	45.00	50,909,090.85
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	3,600,000.00	30.00	108,000,000.00
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	642,857.14	50.00	32,142,857.00
LX255578	Sport Group	Sport Group 12/24 B2	2,666,666.67	40.00	106,666,666.80
LX264889	Stars UK Bidco Ltd	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	35.00	103,947,582.90
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	40.00	61,217,391.20
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,155,000.00	35.00	40,425,000.00
LX277596	TIC BidCo Limited	TIC Bidco/Phenna Group 12/25	1,922,535.21	35.00	67,288,732.35
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,780,000.00	40.00	151,200,000.00
LX286068	TK Elevator Midco GMBH	ThyssenKrupp Elevator 2/26 Add-on	1,350,000.00	40.00	54,000,000.00
LX284430	Take Care Bidco	Sante Cie/Elivie 02/26 TL	2,200,000.00	30.00	66,000,000.00
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,870,463.54	40.00	74,818,541.60
LX269895	Team.Blue Finco SARL	team.blue 9/25 (EUR) T/L B	2,834,782.61	35.00	99,217,391.35
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	TECHEM 2032-07-15	400,000.00	40.00	16,000,000.00
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Techem 9/25 T/L B 6	1,600,000.00	40.00	64,000,000.00



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LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	35.00	68,250,000.00
LX265241	Total Webhosting Solutions B.V.	Total Webhosting Solutions (Your.World) T/L B (07/	3,000,000.00	45.00	135,000,000.00
LX276048	Touchdown Acquirer Inc.	Tencate 11/25 T/L	2,234,782.61	30.00	67,043,478.30
LX258210	Triley Midco 2 Limited	Clinigen 1/25 Cov-Lite TLB	4,001,971.77	55.00	220,108,447.35
LX269575	Turbo EMEA Holdings BV	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	2,030,000.00	30.00	60,900,000.00
LX249557	Umami Restaurant Group, LLC	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	35.00	48,695,652.25
XS2111947748	United Group BV	United Group BV 02/15/28	1,000,000.00	41.00	41,000,000.00
LX264574	Urbaser, S.A.	Urbaser 6/25	1,400,000.00	40.00	56,000,000.00
XS2123970241	VF Corp	VF CORP 0.625% 2/25/2032	3,383,000.00	40.00	135,320,000.00
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	2,500,000.00	45.00	112,500,000.00
LX278503	VMED O2 UK Holdco 4 Ltd	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	2,217,391.30	45.00	99,782,608.50
LX265182	WS Audiology AS	WS Audiology (Sivantos) T/L	3,000,000.00	45.00	135,000,000.00
LX273598	WS Holdings, Inc.	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	35.00	56,000,000.00
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	1,600,000.00	35.00	56,000,000.00
XS2010039894	ZF Europe Finance BV	ZFFNGR 3 10/23/29 Corp	3,500,000.00	40.00	140,000,000.00
LX263938	ZF Invest	Prosol 5/25	4,329,411.77	35.00	151,529,411.95
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	1,875,143.19	45.00	84,381,443.55
LX272087	Zephyr Bidco Limited	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	40.00	45,460,526.80
LX183461	Ziggo Secured Finance B.V.	Vodafone Ziggo	2,000,000.00	45.00	90,000,000.00
			366,834,830.84		
Weighted Average Recovery Rate (unadjusted)			36.80		



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LX283834	ADB Safegate	ADB Safegate 1/26 TLB	626,087.00	28/06/2032	6.31	3,950,608.97
LX226415	AI Silk Midco Limited	AI Silk Midco T/L B (02/24)	3,000,000.00	04/03/2031	4.99	14,970,000.00
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	29/09/2028	2.56	8,960,000.00
LX249460	Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	14/11/2031	5.69	7,916,521.75
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,000,000.00	22/08/2031	5.46	5,460,000.00
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,000,000.00	27/02/2030	3.98	3,980,000.00
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	2,000,000.00	31/12/2027	1.81	3,620,000.00
LX264917	Albion Financing 3 SARL	Aggreko 6/25 EUR TLB	2,900,000.00	21/05/2031	5.20	15,080,000.00
LX266650	Almaviva Developpement	Almaviva Sante 7/25 TLB	1,108,000.00	10/04/2031	5.09	5,639,720.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	930,855.76	30/12/2028	2.81	2,615,704.69
XS3161792406	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 4.75% 10/15/2030	2,229,422.18	15/10/2030	4.61	10,277,636.25
XS3161793123	Altice France Lux 3 / Altice Holdings 1	ALTICE FR LX3/H1 5.625% 6/15/2032	1,086,128.50	15/07/2032	6.36	6,907,777.26
LX271804	Altice France S.A.S.	Numericable/YPSO/Altice 10/25 New T/L B14	1,519,329.10	31/05/2031	5.23	7,946,091.19
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	1,785,411.76	11/06/2029	3.26	5,820,442.34
LX255115	Apave	Apave T/L B (11/24)	800,000.00	09/12/2031	5.76	4,608,000.00
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	725,000.00	30/01/2032	5.90	4,277,500.00
XS2310487074	Ardagh Metal Packaging S.A.	AMPBEV 2 09/01/28 Corp	3,915,000.00	01/09/2028	2.48	9,709,200.00
LX267433	Arden Group, Inc.	Arden Bidco 7/25 TLB	2,370,370.37	13/10/2032	6.60	15,644,444.44
XS3038490176	Arena Lux Fin Sarl	EMPARQ Float 05/01/30	974,000.00	01/05/2030	4.15	4,042,100.00
LX270141	Athena Bidco SAS	Andromeda Investissements/April/Athena 9/25	750,000.00	14/04/2031	5.10	3,825,000.00
LX282594	Aviv Group GMBH	AVIV 1/26 TL	1,000,000.00	23/04/2032	6.13	6,130,000.00
LX278777	BENDING SPOONS US INC.	Bending Spoons 12/25 TL B	2,000,000.00	07/03/2031	5.00	10,000,000.00
LX217355	BME Group Holding BV	CRH/BME Group B2	3,016,458.22	31/12/2029	3.82	11,522,870.40
XS2811098800	Bach Bidco SPA	BIP FRN 2028 Add-On	900,000.00	31/05/2031	5.23	4,707,000.00
XS2390292303	Bach Bidco SPA	Bach Bidco Floating 10/15/28	645,000.00	15/10/2028	2.61	1,683,450.00
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,100,000.00	16/10/2031	5.46	11,472,142.50
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	1,800,000.00	31/01/2030	3.90	7,020,000.00
LX266537	Boots Group	Boots Group Bidco 7/25 (EUR) TLB	2,200,000.00	30/08/2032	6.48	14,256,000.00
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	992,500.00	30/07/2031	5.24	5,200,875.00
LX199187	Breitling Financing S.a r.l.	Breitling T/L B (10/21) (EUR)	2,500,000.00	25/10/2028	2.63	6,575,000.00



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LX278029	Broom Holdings BidCo Limited	Beauparc/MIRA 12/25 (BROOM)	1,000,000.00	25/08/2031	5.47	5,470,000.00
XS2295690742	Brunello Bidco SPA	TITANL 3 1/2 2/15/28	3,000,000.00	15/02/2028	1.94	5,820,000.00
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,290,000.00	30/09/2031	5.56	7,172,400.00
XS2294186965	CAB	BIOGRP 3 3/8 2/1/28	162,000.00	01/02/2028	1.90	307,800.00
LX192244	CAB	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	09/02/2028	1.92	1,920,000.00
LX196338	CAB	CAB ADD 1 (BIOGROUP)	1,000,000.00	09/02/2028	1.92	1,920,000.00
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	29/04/2029	3.14	14,758,000.00
XS2906214619	CEME S.P.A.	CEME SpA Floating 9/30/31	1,000,000.00	30/09/2031	5.56	5,560,000.00
LX284052	CTEC III GmbH	Ceramtec (CTEC) T/L B	1,673,592.40	15/11/2029	3.69	6,175,555.96
XS2929905292	Castello Bc Bidco Spa	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	14/11/2031	5.69	5,479,470.00
LX275124	Castillon SAS	Devoteam Group 11/25 TLB	2,232,432.43	09/12/2030	4.76	10,626,378.37
LX258494	Celeste BidCo B.V	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	20/07/2029	3.37	8,290,200.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	08/11/2030	4.67	5,604,000.00
XS2618840974	Cheplapharm Arzneimittel GmbH	CHEPDE Float 05/15/2030	300,000.00	15/05/2030	4.19	1,257,000.00
LX202725	Cheplapharm Arzneimittel GmbH	Cheplapharm TL B	2,681,081.08	22/02/2029	2.96	7,936,000.00
LX257570	Clarios Global LP	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	28/01/2032	5.89	11,191,000.00
LX236134	Clarios Global LP	Power Solutions 6/24 (EUR) TLB	1,000,000.00	16/07/2031	5.36	5,360,000.00
LX258016	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	10/07/2028	2.34	6,084,000.00
LX200269	Cobham Ultra SeniorCo S.a r.l.	Cobham Ultra T/L B (EUR)	3,800,000.00	06/08/2029	3.41	12,958,000.00
LX265279	Cooper Consumer Health	Cooper-Vemedica 7/25 TLB	2,200,000.00	06/11/2028	2.67	5,874,000.00
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,040,005.99	29/06/2029	3.31	6,752,419.83
XS3067389174	Currenta Group Holdings	CURRGRO 2032-05-15	1,350,000.00	15/05/2032	6.19	8,356,500.00
LX284432	Diot-Siaci BidCo	Acropole/Diot-Siaci BidCo T/L B (2/26)	1,099,999.85	26/07/2032	6.18	6,799,979.07
LX266546	Eagle Bidco Limited	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	20/02/2032	5.96	6,063,046.67
LX274435	Ecotone	Wessanen 10/25 T/L B	810,000.00	30/09/2029	3.56	2,883,600.00
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	16/06/2031	5.27	18,445,000.00
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	31/10/2031	5.65	6,102,000.00



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XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	788,000.00	15/02/2030	3.94	3,104,720.00
LX263401	Envalior Finance GmbH	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	01/04/2030	4.07	11,843,700.00
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	2,526,000.00	16/04/2031	5.11	12,907,860.00
LX265103	Etraveli Group Holding AB	ETraveli T/L B (7/25)	2,200,000.00	03/11/2031	5.66	12,452,000.00
LX265118	Euro Ethnic Foods Bidco S.A.S.	Euro Ethnic Foods 6/25 TLB	3,000,000.00	13/03/2031	5.01	15,030,000.00
LX265717	European Medco Development 4 S.a.r.l.	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	30/09/2029	3.56	8,900,000.00
XS2821787962	Fiber Bidco SPA	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	15/06/2031	5.27	5,270,000.00
LX254365	Financiere Chione	Syclef 11/24 TLB	1,100,000.00	30/12/2031	5.81	6,391,000.00
LX266937	Finastra USA, Inc.	Finastra 7/25 (EUR) T/L	1,072,164.94	15/09/2032	6.53	7,001,237.06
LX263878	Finco Utilitas BV	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	30/09/2030	4.56	6,840,000.00
LX283394	Flora Food Management BV	Flora Food/Upfield 01/26 (EUR) B13	5,000,000.00	02/04/2029	3.07	15,350,000.00
XS2312733871	Forvia SE	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	15/06/2029	3.27	8,175,000.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	2,295,597.49	30/09/2031	5.56	12,763,522.04
LX254473	Galaxy Bidco Ltd	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	19/12/2029	3.78	6,573,913.03
LX259242	Galileo Global Education Finance SARL	Galileo Global Education 2/25	922,336.33	31/07/2031	5.40	4,980,616.18
LX276118	GateGroup Holding AG	Gategroup Finance 11/25 (EUR) TLB2	556,521.74	10/06/2032	6.26	3,483,826.09
LX207140	Granite France Bidco	Granite France T/L B	3,127,940.76	17/10/2028	2.61	8,163,925.38
LX282143	Greenwich Bidco Ltd	Greenwich Bidco / Kantar Media 1/26 TLB	1,000,000.00	04/08/2032	6.41	6,410,000.00
LX237156	Groupe Babilou	Babilou T/L B (6/24)	3,666,666.67	18/11/2030	4.70	17,233,333.35
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	4,162,745.10	03/03/2028	1.99	8,283,862.75
XS2357812556	Guala Closures SpA	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	15/06/2028	2.27	4,605,830.00
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,454,545.45	13/02/2032	5.76	8,377,890.88



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LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	1,000,000.00	15/02/2031	4.94	4,940,000.00
LX194449	Herens Holdco Sarl	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	03/07/2028	2.32	2,320,000.00
LX283685	HestiaFloor 2	Gerflor/Hestiafloor 01/26 TLB	750,000.00	27/02/2030	3.98	2,985,000.00
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	1,000,000.00	02/06/2031	5.10	5,099,350.00
LX266909	HomeVi	HomeVI 7/25 TL B	2,500,000.00	31/10/2029	3.65	9,125,000.00
LX260144	IGT Holding IV AB	IFS 3/25 B6 T/L	850,000.00	29/08/2031	5.48	4,658,000.00
LX238948	IGT Holding IV AB	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	29/08/2031	5.48	6,302,000.00
LX193483	IGT Holding IV AB	IGT Holding T/L (IFS) (3/21)	3,000,000.00	31/03/2028	2.06	6,180,000.00
XS3194940147	ION Platform Finance SARL	IONPL 6.5 2030-09-30	1,920,000.00	30/09/2030	4.56	8,755,200.00
XS2305742434	IQVIA Inc.	IQV 1 3/4 03/15/26 Corp	3,440,000.00	15/03/2026	0.02	68,800.00
LX257767	IVC Acquisition Ltd	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	12/12/2028	2.76	2,760,000.00
LX276061	Inception Finco S.a r.l.	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	09/04/2031	5.09	10,058,809.54
LX283707	Indicor, LLC	Indicor T/L B (01/26)	828,721.81	22/11/2029	3.71	3,074,557.92
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	07/02/2031	4.92	4,920,000.00
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	3,000,000.00	23/06/2031	5.29	15,870,000.00
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,000,000.00	02/04/2029	3.07	6,140,000.00
LX247590	Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	07/10/2031	5.57	5,570,000.00
LX211165	Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	14/03/2030	4.02	4,020,000.00
LX269820	Infinitas Learning Finco B.V.	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	07/01/2031	4.72	13,215,510.00
LX283356	Innio Group Holding GmbH	Distributed Power/Innio Group 01/26 TL	3,000,000.00	02/11/2031	5.65	16,950,000.00
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	3,077,073.39	28/02/2031	4.87	14,970,269.75
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	1,000,000.00	08/12/2032	6.76	6,760,000.00
XS2756269960	Kapla Holding	KAPLA HOLDING SAS BND/CORP	2,469,000.00	31/07/2030	4.40	10,863,600.00
XS3098989588	Kepler SpA	KEPLSPA 2029-12-18	420,000.00	18/12/2029	3.78	1,587,600.00
LX284152	Kleopatra Finco S.a.r.l	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	341,323.11	30/01/2031	4.90	1,672,483.24

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LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	05/03/2031	4.99	9,980,000.00
LX264968	LSF10 XL Bidco SCA	Xella 6/25 TL	1,000,000.02	30/04/2031	5.15	5,150,000.10
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	25/04/2029	3.13	6,181,750.00
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	667,000.00	01/07/2029	3.32	2,214,440.00
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	1,750,000.00	25/03/2031	5.05	8,837,500.00
XS2240463674	Lorca Telecom Bondco, S.A.U.	Lorca Telecom Bondco (Masmovil) 4% 9/18/27	148,936.17	18/09/2027	1.53	227,872.34
LX266077	Marcel Bidco GmbH	Marcel Bidco T/L (Suse)	1,100,000.00	12/11/2030	4.68	5,148,000.00
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	04/11/2030	4.66	11,269,591.85
LX260147	Marshall Group holdings (Luxembourg) SARL	Marshall Group 3/25 TLB	1,086,956.53	01/04/2032	6.07	6,597,826.14
LX257770	Matterhorn Telecom SA	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	17/01/2032	5.86	11,720,000.00
XS3094328609	Mehilainen Yhtioet Oy	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	30/06/2032	6.32	5,530,000.00
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	999,999.98	05/08/2031	5.41	5,409,999.89
LX236699	Mermaid Bidco Inc	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	03/07/2031	5.32	3,351,600.00
XS3047271872	Miller Homes Group	MLRHOM Float 10/15/30	2,018,000.00	15/10/2030	4.61	9,302,980.00
LX259026	Minimax GMBH & Co	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	17/03/2032	6.03	6,030,000.00
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,300,000.00	04/06/2032	6.24	8,112,000.00
XS2623257503	Motion Finco S.a.r.l.	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	15/06/2030	4.27	5,807,200.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,000,000.00	12/11/2029	3.68	3,680,000.00
LX266635	Neuraxpharm Arzneimittel GmbH	Neuraxpharm 7/25 TLB4	187,363.31	16/12/2030	4.78	895,596.62
LX266394	Neuraxpharm Arzneimittel GmbH	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	16/12/2030	4.78	2,928,403.38
LX277790	Nidda Healthcare Holding GmbH	Stada/Nidda 12/25 (EUR)	3,000,000.00	09/12/2032	6.76	20,280,000.00
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	31/10/2030	4.65	9,299,999.77
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	750,000.01	01/07/2029	3.32	2,490,000.03
LX259541	Nobian Finance B.V.	Nobian/Nouryon 2/25 TL B	1,500,000.00	01/07/2030	4.32	6,480,000.00
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	4,000,000.00	09/01/2032	5.84	23,360,000.00
LX270413	Normec 1 B.V.	Normec 9/25 TLB	2,300,000.00	16/04/2031	5.11	11,753,000.00
LX209359	Nuuday	Nuuday T/L	2,000,000.00	03/02/2028	1.91	3,820,000.00

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LX283358	Oat Bidco Limited	Oat/OCU Group 1/26 (530mm) TL	1,113,043.48	07/11/2031	5.67	6,310,956.53
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	3,000,000.00	30/03/2029	3.06	9,180,000.00
LX196125	Odyssee Investment Bidco SASU	Odyssee Investment Bidco T/L B	4,500,000.00	13/10/2028	2.60	11,700,000.00
LX272548	Opal Bidco SAS	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	28/04/2032	6.14	12,280,000.00
LX202499	PEARLS (Netherlands) Bidco B.V	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	26/02/2029	2.97	4,455,000.00
LX259019	PLATIN2025 S.A.R.L.	Syntegon (2/25) T/L B	2,300,000.00	29/12/2028	2.81	6,463,000.00
XS2834245297	PLT VII Finance S.A r.l.	BITELV FLoat 06/15/31	835,000.00	15/06/2031	5.27	4,400,450.00
LX248263	POP Bidco	Europe Snacks 10/24 TLB	1,530,434.79	26/11/2031	5.72	8,754,087.00
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	1,675,000.00	06/02/2031	4.92	8,241,000.00
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	2,000,000.00	26/11/2031	5.72	11,440,000.00
LX264852	Penta Technologies BV (Unica)	New Utar/Unica 6/25 T/L B	1,000,000.00	30/06/2032	6.32	6,320,000.00
LX200813	Pimente Investissement SAS	Pimente Investissement S.A.S / Panzani	2,816,666.66	31/12/2028	2.82	7,942,999.98
LX269818	Pioli Bidco, S.A.U.	Pioli Bidco T/L B (09/25)	2,103,145.95	16/09/2029	3.53	7,424,105.20
LX282162	Platform Bidco Limited	Valeo Foods/Platform Bidco 01/26 (EUR)	3,000,000.00	29/09/2031	5.40	16,205,775.00
XS2115190451	Q-Park Holding B.V.	QPARKH 2 03/01/27 Corp	5,000,000.00	01/03/2027	0.98	4,900,000.00
LX277607	QSRP Finco BV	QSRP Finco 12/25 TLB	1,908,629.89	19/06/2031	5.28	10,077,565.82
LX258040	Questel Unite	Questel 1/25	1,300,000.00	05/03/2032	5.99	7,787,000.00
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	2,100,000.00	04/04/2031	4.94	10,370,377.50
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	1,920,666.66	26/02/2029	2.97	5,704,379.98
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	2,060,000.00	13/08/2031	5.43	11,185,800.00
LX193550	Roar BidCo AB	Roar Bidco T/L B (Recipharm)	4,000,000.00	17/02/2028	1.95	7,800,000.00
LX194401	Rodenstock GmbH	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	29/06/2028	2.31	9,240,000.00
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,368,254.82	31/01/2029	2.90	9,767,938.98
LX283700	Rubix Group Finco Limited	IPH/Brammer/Rubix 1/26 T/L B	2,300,000.00	30/09/2031	5.56	12,788,000.00
LX196613	SCUR-Alpha 1318 GmbH	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	31/08/2028	2.48	4,960,000.00
LX269828	SGD S.A.	Silica/SGD Pharma 9/25 TLB	1,800,000.00	29/09/2030	4.56	8,208,000.00
XS2919902820	SIG Plc	SHILN 9.75% 10/31/2029	824,000.00	31/10/2029	3.65	3,007,600.00
LX197880	Sandy BidCo B.V.	Sandy Bidco T/L B (Roompot)	2,000,000.00	17/08/2029	3.44	6,880,000.00
LX283506	Sector Alarm Holding AS	Sector Alarm 1/26	2,000,000.00	14/06/2032	6.27	12,540,000.00
LX265165	Shilton Bidco Ltd	Safety-Kleen 6/25 TL B7	1,000,000.00	14/01/2030	3.85	3,850,000.00
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,131,313.13	16/06/2032	6.28	7,104,646.46

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LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	3,600,000.00	28/07/2028	2.39	8,604,000.00
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	642,857.14	10/12/2031	5.76	3,702,857.13
LX255578	Sport Group	Sport Group 12/24 B2	2,666,666.67	08/07/2031	5.33	14,213,333.35
LX264889	Stars UK Bidco Ltd	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	10/08/2029	3.42	10,157,163.81
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	26/04/2032	6.14	9,396,869.55
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,155,000.00	15/02/2030	3.94	4,550,700.00
LX277596	TIC BidCo Limited	TIC Bidco/Phenna Group 12/25	1,922,535.21	19/06/2031	5.28	10,150,985.91
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	3,780,000.00	30/04/2030	4.15	15,687,000.00
LX286068	TK Elevator Midco GMBH	ThyssenKrupp Elevator 2/26 Add-on	1,350,000.00	30/04/2030	4.15	5,602,500.00
LX284430	Take Care Bidco	Sante Cie/Elivie 02/26 TL	2,200,000.00	17/12/2031	5.78	12,716,000.00
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,870,463.54	22/04/2031	5.12	9,576,773.32
LX269895	Team.Blue Finco SARL	team.blue 9/25 (EUR) T/L B	2,834,782.61	28/09/2029	3.56	10,091,826.09
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	TECHEM 2032-07-15	400,000.00	15/07/2032	6.36	2,544,000.00
LX269558	Techem Verwaltungsgesellschaft 675 MBH	Techem 9/25 T/L B 6	1,600,000.00	15/07/2032	6.36	10,176,000.00
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	18/06/2029	3.28	6,396,000.00
LX265241	Total Webhosting Solutions B.V.	Total Webhosting Solutions (Your.World) T/L B (07/	3,000,000.00	04/11/2031	5.66	16,980,000.00
LX276048	Touchdown Acquirer Inc.	Tencate 11/25 T/L	2,234,782.61	21/02/2031	4.96	11,084,521.75
LX258210	Triley Midco 2 Limited	Clinigen 1/25 Cov-Lite TLB	4,001,971.77	19/04/2029	3.12	12,486,151.92
LX269575	Turbo EMEA Holdings BV	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	2,030,000.00	23/09/2032	6.55	13,296,500.00
LX249557	Umami Restaurant Group, LLC	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	11/12/2031	5.76	8,013,913.06
XS2111947748	United Group BV	United Group BV 02/15/28	1,000,000.00	15/02/2028	1.94	1,940,000.00
LX264574	Urbaser, S.A.	Urbaser 6/25	1,400,000.00	01/07/2032	6.32	8,848,000.00
XS2123970241	VF Corp	VF CORP 0.625% 2/25/2032	3,383,000.00	25/02/2032	5.97	20,196,510.00
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	2,500,000.00	31/01/2031	4.90	12,250,000.00
LX278503	VMED O2 UK Holdco 4 Ltd	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	2,217,391.30	31/01/2033	6.90	15,299,999.97
LX265182	WS Audiology AS	WS Audiology (Sivantos) T/L	3,000,000.00	28/02/2029	2.98	8,940,000.00

**AlbaCore EURO CLO I DAC**

Weighted Average Life Test

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Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
LX273598	WS Holdings, Inc.	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	27/05/2031	5.22	8,352,000.00
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	1,600,000.00	01/08/2030	4.40	7,040,000.00
XS2010039894	ZF Europe Finance BV	ZFFNGR 3 10/23/29 Corp	3,500,000.00	23/10/2029	3.63	12,705,000.00
LX263938	ZF Invest	Prosol 5/25	4,329,411.77	11/07/2031	5.34	23,119,058.85
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	1,875,143.19	17/07/2029	3.36	6,300,481.12
LX272087	Zephyr Bidco Limited	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	20/07/2028	2.37	2,693,536.21
LX183461	Ziggo Secured Finance B.V.	Vodafone Ziggo	2,000,000.00	31/01/2029	2.90	5,800,000.00
			366,834,830.84			1,554,050,976.51
Weighted Average Life (Unadjusted)				4.24		



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<i>LoanX ID</i>	<i>Issue Name</i>	<i>Coupon Type</i>	<i>Total Commitment</i>	<i>Index Type</i>	<i>Current Index</i>	<i>Libor Floor</i>	<i>Facility Spread</i>	<i>Cash Coupon</i>	<i>WAS Spread</i>	<i>Weighted Factor</i>
LX283834	ADB Safegate	Floating	149,256.91	EurIBOR (1 month)	2.02%	0.00%	3.13%	5.14%	3.13%	4,664.28
LX283834	ADB Safegate	Floating	111,198.66	EurIBOR (1 month)	2.02%	0.00%	3.13%	5.14%	3.13%	3,474.96
LX283834	ADB Safegate	Floating	365,631.43	EurIBOR (1 month)	2.02%	0.00%	3.13%	5.14%	3.13%	11,425.98
LX249460	Adonis Holdings, Inc	Floating	1,193,057.39	EurIBOR (6 months)	2.14%	0.00%	4.00%	6.14%	4.00%	47,722.30
LX249460	Adonis Holdings, Inc	Floating	198,246.96	EurIBOR (6 months)	2.14%	0.00%	4.00%	6.14%	4.00%	7,929.88
LX258369	Aenova Holding GMBH	Floating	1,000,000.00	EurIBOR (3 months)	2.01%	0.00%	3.00%	5.01%	3.00%	30,000.00
LX236054	Aernnova Aerospace S.A.U.	Floating	1,000,000.00	EurIBOR (3 months)	2.03%	0.00%	4.00%	6.03%	4.00%	40,000.00
LX226415	AI Silk Midco Limited	Floating	3,000,000.00	EurIBOR (6 months)	2.13%	0.00%	5.00%	7.13%	5.00%	150,000.00
LX226715	AI Sirona (Luxembourg) Acquisition S.A.R.L	Floating	3,500,000.00	EurIBOR (1 month)	1.93%	0.00%	4.00%	5.93%	4.00%	140,000.00
LX211343	Albea Beauty Holdings S.A.	Floating	2,000,000.00	EurIBOR (3 months)	2.02%	0.00%	5.00%	7.02%	5.00%	100,000.00
LX264917	Albion Financing 3 SARL	Floating	2,900,000.00	EurIBOR (3 months)	2.03%	0.50%	3.00%	5.03%	3.00%	87,000.00
LX266650	Almaviva Developpement	Floating	1,108,000.00	EurIBOR (3 months)	2.02%	0.00%	4.25%	6.27%	4.25%	47,090.00
LX213528	Alpha AB Bidco B.V.	Floating	797,853.68	EurIBOR (3 months)	2.02%	0.00%	5.00%	7.02%	5.00%	39,892.68
LX213528	Alpha AB Bidco B.V.	Floating	133,002.08	EurIBOR (3 months)	2.02%	0.00%	5.00%	7.02%	5.00%	6,650.10
LX271804	Altice France S.A.S.	Floating	1,519,329.10	EurIBOR (3 months)	2.02%	0.00%	6.88%	8.89%	6.88%	104,453.88
LX264326	Amber Finco PLC (Applus)	Floating	1,785,411.76	EurIBOR (3 months)	2.02%	0.00%	3.25%	5.27%	3.25%	58,025.88
LX255115	Apave	Floating	800,000.00	EurIBOR (1 month)	1.99%	0.00%	3.27%	5.26%	3.27%	26,120.00
LX257761	Applegreen Limited	Floating	366,856.28	EurIBOR (3 months)	2.03%	0.00%	4.50%	6.53%	4.50%	16,508.53
LX257761	Applegreen Limited	Floating	358,143.72	EurIBOR (3 months)	2.03%	0.00%	4.50%	6.53%	4.50%	16,116.47
LX267433	Arden Group, Inc.	Floating	2,370,370.37	EurIBOR (3 months)	2.01%	0.00%	4.75%	6.76%	4.75%	112,592.59
XS3038490176	Arena Lux Fin Sarl	Floating	974,000.00	EurIBOR (3 months)	2.02%	0.00%	2.50%	4.52%	2.50%	24,350.00
LX270141	Athena Bidco SAS	Floating	750,000.00	EurIBOR (3 months)	2.02%	0.00%	3.00%	5.02%	3.00%	22,500.00
LX282594	Aviv Group GMBH	Floating	1,000,000.00	EurIBOR (3 months)	2.10%	0.00%	3.50%	5.60%	3.50%	35,000.00
XS2390292303	Bach Bidco SPA	Floating	645,000.00	EurIBOR (3 months)	2.02%	0.00%	4.25%	6.27%	4.25%	27,412.50
XS2811098800	Bach Bidco SPA	Floating	900,000.00	EurIBOR (3 months)	2.02%	0.00%	4.25%	6.27%	4.25%	38,250.00
LX282168	Belron UK Finance PLC	Floating	2,100,000.00	EurIBOR (3 months)	2.02%	0.00%	2.25%	4.27%	2.25%	47,250.00
LX278777	BENDING SPOONS US INC.	Floating	2,000,000.00	EurIBOR (3 months)	1.99%	0.00%	5.88%	7.87%	5.88%	117,500.00
LX217355	BME Group Holding BV	Floating	3,016,458.22	EurIBOR (3 months)	2.03%	0.00%	4.75%	6.78%	4.75%	143,281.77
LX228682	Boluda Towage S.L.	Floating	1,800,000.00	EurIBOR (1 month)	1.93%	0.00%	3.50%	5.43%	3.50%	63,000.00
LX266537	Boots Group	Floating	2,200,000.00	EurIBOR (3 months)	2.08%	0.00%	3.25%	5.33%	3.25%	71,500.00
LX258134	Boxer Parent Company, Inc.	Floating	992,500.00	EurIBOR (3 months)	2.03%	0.00%	3.50%	5.53%	3.50%	34,737.50
LX199187	Breitling Financing S.a r.l.	Floating	2,500,000.00	EurIBOR (6 months)	2.12%	0.00%	3.90%	6.02%	3.90%	97,500.00
LX278029	Broom Holdings BidCo Limited	Floating	1,000,000.00	EurIBOR (6 months)	2.12%	0.00%	3.25%	5.37%	3.25%	32,500.00
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	Floating	1,290,000.00	EurIBOR (3 months)	2.02%	0.00%	4.25%	6.27%	4.25%	54,825.00
LX192244	CAB	Floating	44,363.64	EurIBOR (3 months)	1.98%	0.00%	3.25%	5.23%	3.25%	1,441.82
LX192244	CAB	Floating	7,093.25	EurIBOR (3 months)	1.98%	0.00%	3.25%	5.23%	3.25%	230.53
LX192244	CAB	Floating	174,713.83	EurIBOR (3 months)	1.98%	0.00%	3.25%	5.23%	3.25%	5,678.20
LX192244	CAB	Floating	623,731.10	EurIBOR (3 months)	1.98%	0.00%	3.25%	5.23%	3.25%	20,271.26



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LX192244	CAB	Floating	76,940.34	EurIBOR (3 months)	1.98%	0.00%	3.25%	5.23%	3.25%	2,500.56
LX192244	CAB	Floating	73,157.84	EurIBOR (3 months)	1.98%	0.00%	3.25%	5.23%	3.25%	2,377.63
LX196338	CAB	Floating	1,000,000.00	EurIBOR (3 months)	1.98%	0.00%	3.50%	5.48%	3.50%	35,000.00
XS2929905292	Castello Bc Bidco Spa	Floating	963,000.00	EurIBOR (3 months)	2.02%	0.00%	4.50%	6.52%	4.50%	43,335.00
LX275124	Castillon SAS	Floating	2,232,432.43	EurIBOR (3 months)	2.05%	0.00%	3.75%	5.80%	3.75%	83,716.22
LX259865	CD&R Firefly Bidco PLC	Floating	4,700,000.00	EurIBOR (3 months)	2.03%	0.00%	3.25%	5.28%	3.25%	152,750.00
LX258494	Celeste BidCo B.V	Floating	2,460,000.00	EurIBOR (3 months)	2.03%	0.00%	3.50%	5.53%	3.50%	86,100.00
XS2906214619	CEME S.P.A.	Floating	1,000,000.00	EurIBOR (3 months)	2.02%	0.00%	4.50%	6.52%	4.50%	45,000.00
LX259022	Ceva Sante Animale	Floating	1,200,000.00	EurIBOR (3 months)	2.02%	0.00%	3.00%	5.02%	3.00%	36,000.00
XS2618840974	Cheplapharm Arzneimittel GmbH	Floating	300,000.00	EurIBOR (3 months)	1.98%	0.00%	4.75%	6.73%	4.75%	14,250.00
LX202725	Cheplapharm Arzneimittel GmbH	Floating	2,681,081.08	EurIBOR (3 months)	2.02%	0.00%	4.00%	6.02%	4.00%	107,243.24
LX257570	Clarios Global LP	Floating	1,900,000.00	EurIBOR (1 month)	1.95%	0.00%	3.25%	5.20%	3.25%	61,750.00
LX236134	Clarios Global LP	Floating	1,000,000.00	EurIBOR (1 month)	1.93%	0.00%	3.00%	4.93%	3.00%	30,000.00
LX258016	Claudius Finance Sarl	Floating	567,500.00	EurIBOR (1 month)	1.93%	0.00%	2.75%	4.68%	2.75%	15,606.25
LX258016	Claudius Finance Sarl	Floating	2,032,500.00	EurIBOR (1 month)	1.93%	0.00%	2.75%	4.68%	2.75%	55,893.75
LX200269	Cobham Ultra SeniorCo S.a r.l.	Floating	3,800,000.00	EurIBOR (6 months)	2.15%	0.00%	3.75%	5.90%	3.75%	142,500.00
LX265279	Cooper Consumer Health	Floating	2,200,000.00	EurIBOR (3 months)	2.02%	0.00%	3.75%	5.77%	3.75%	82,500.00
LX284052	CTEC III GmbH	Floating	1,673,592.40	EurIBOR (1 month)	2.01%	0.00%	3.75%	5.76%	3.75%	62,759.72
LX209709	Cuppa Bidco B.V.	Floating	2,040,005.99	EurIBOR (6 months)	2.12%	0.00%	4.75%	6.87%	4.75%	96,900.28
XS3067389174	Currenta Group Holdings	Floating	1,350,000.00	EurIBOR (3 months)	1.98%	0.00%	4.00%	5.98%	4.00%	54,000.00
LX284432	Diot-Siaci BidCo	Floating	267,948.68	EurIBOR (1 month)	2.02%	0.00%	3.25%	5.27%	3.25%	8,708.33
LX284432	Diot-Siaci BidCo	Floating	832,051.17	EurIBOR (1 month)	2.02%	0.00%	3.25%	5.27%	3.25%	27,041.66
LX266546	Eagle Bidco Limited	Floating	1,017,289.71	EurIBOR (1 month)	1.93%	0.00%	3.50%	5.43%	3.50%	35,605.14
LX274435	Ecotone	Floating	810,000.00	EurIBOR (1 month)	1.93%	0.00%	4.00%	5.93%	4.00%	32,400.00
LX259867	Elsan SAS	Floating	1,016,196.58	EurIBOR (3 months)	2.08%	0.00%	3.50%	5.58%	3.50%	35,566.88
LX259867	Elsan SAS	Floating	409,729.35	EurIBOR (3 months)	2.08%	0.00%	3.50%	5.58%	3.50%	14,340.53
LX259867	Elsan SAS	Floating	1,776,352.66	EurIBOR (3 months)	2.08%	0.00%	3.50%	5.58%	3.50%	62,172.34
LX259867	Elsan SAS	Floating	297,721.41	EurIBOR (3 months)	2.08%	0.00%	3.50%	5.58%	3.50%	10,420.25
LX266265	Elvis UK HoldCo Limited	Floating	1,080,000.00	EurIBOR (3 months)	2.03%	0.00%	3.60%	5.63%	3.60%	38,880.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	Floating	788,000.00	EurIBOR (3 months)	2.02%	0.00%	5.75%	7.77%	5.75%	45,310.00
LX263401	Envalior Finance GmbH	Floating	892,563.01	EurIBOR (3 months)	2.03%	0.00%	5.50%	7.53%	5.50%	49,090.97
LX263401	Envalior Finance GmbH	Floating	2,017,436.99	EurIBOR (3 months)	2.03%	0.00%	5.50%	7.53%	5.50%	110,959.03
LX283759	Ephios Subco 3 sarl	Floating	2,526,000.00	EurIBOR (3 months)	2.03%	0.00%	3.25%	5.28%	3.25%	82,095.00
LX265103	Etraveli Group Holding AB	Floating	2,200,000.00	EurIBOR (3 months)	2.02%	0.00%	3.75%	5.77%	3.75%	82,500.00
LX265118	Euro Ethnic Foods Bidco S.A.S.	Floating	3,000,000.00	EurIBOR (3 months)	2.02%	0.00%	3.43%	5.44%	3.43%	102,750.00
LX265717	European Medco Development 4 S.a.r.l.	Floating	2,500,000.00	EurIBOR (3 months)	2.02%	0.00%	3.75%	5.77%	3.75%	93,750.00
LX254365	Financiere Chione	Floating	1,100,000.00	EurIBOR (3 months)	2.02%	0.00%	4.00%	6.02%	4.00%	44,000.00



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LX266937	Finastra USA, Inc.	Floating	1,072,164.94	EurIBOR (3 months)	2.10%	0.00%	4.50%	6.60%	4.50%	48,247.42
LX263878	Finco Utilitas BV	Floating	1,500,000.00	EurIBOR (6 months)	2.12%	0.00%	2.95%	5.07%	2.95%	44,250.00
LX283394	Flora Food Management BV	Floating	1,943,105.57	EurIBOR (6 months)	2.09%	0.00%	4.25%	6.34%	4.25%	82,581.99
LX283394	Flora Food Management BV	Floating	3,056,894.43	EurIBOR (6 months)	2.10%	0.00%	4.25%	6.35%	4.25%	129,918.01
LX244533	Froneri International Ltd	Floating	2,295,597.49	EurIBOR (6 months)	2.15%	0.00%	2.75%	4.90%	2.75%	63,128.93
LX254473	Galaxy Bidco Ltd	Floating	1,739,130.43	EurIBOR (6 months)	2.12%	0.00%	3.75%	5.87%	3.75%	65,217.39
LX259242	Galileo Global Education Finance SARL	Floating	922,336.33	EurIBOR (3 months)	2.01%	0.00%	3.00%	5.01%	3.00%	27,670.09
LX276118	GateGroup Holding AG	Floating	556,521.74	EurIBOR (3 months)	2.07%	0.00%	3.50%	5.57%	3.50%	19,478.26
LX207140	Granite France Bidco	Floating	3,127,940.76	EurIBOR (3 months)	2.02%	0.00%	4.98%	7.00%	4.98%	155,615.05
LX282143	Greenwich Bidco Ltd	Floating	1,000,000.00	EurIBOR (4 months)	2.03%	0.00%	3.25%	5.28%	3.25%	32,500.00
LX237156	Groupe Babilou	Floating	1,041,998.04	EurIBOR (3 months)	2.03%	0.00%	4.00%	6.03%	4.00%	41,679.92
LX237156	Groupe Babilou	Floating	2,624,668.63	EurIBOR (3 months)	2.03%	0.00%	4.00%	6.03%	4.00%	104,986.75
LX191106	Groupe Inovie	Floating	3,090,968.73	EurIBOR (3 months)	2.02%	0.00%	4.00%	6.02%	4.00%	123,638.75
LX191106	Groupe Inovie	Floating	1,071,776.37	EurIBOR (3 months)	2.02%	0.00%	4.00%	6.02%	4.00%	42,871.05
LX260202	HBX Group	Floating	1,454,545.45	EurIBOR (6 months)	2.14%	0.00%	2.25%	4.39%	2.25%	32,727.27
LX194449	Herens Holdco Sarl	Floating	276,323.01	EurIBOR (3 months)	2.02%	0.00%	3.93%	5.94%	3.93%	10,845.68
LX194449	Herens Holdco Sarl	Floating	723,676.99	EurIBOR (3 months)	2.02%	0.00%	3.93%	5.94%	3.93%	28,404.32
LX283685	HestiaFloor 2	Floating	750,000.00	EurIBOR (1 month)	2.02%	0.00%	3.00%	5.02%	3.00%	22,500.00
LX277611	HIG Finance 2 Limited	Floating	1,000,000.00	EurIBOR (1 month)	1.94%	0.00%	3.25%	5.19%	3.25%	32,500.00
LX283433	Holding Socotec	Floating	1,000,000.00	EurIBOR (1 month)	2.02%	0.00%	3.00%	5.02%	3.00%	30,000.00
LX266909	HomeVi	Floating	2,500,000.00	EurIBOR (3 months)	2.03%	0.00%	4.75%	6.78%	4.75%	118,750.00
LX260144	IGT Holding IV AB	Floating	850,000.00	EurIBOR (3 months)	2.02%	0.00%	3.25%	5.27%	3.25%	27,625.00
LX238948	IGT Holding IV AB	Floating	1,150,000.00	EurIBOR (3 months)	2.02%	0.00%	3.25%	5.27%	3.25%	37,375.00
LX193483	IGT Holding IV AB	Floating	3,000,000.00	EurIBOR (3 months)	2.02%	0.00%	2.90%	4.92%	2.90%	87,000.00
LX276061	Inception Finco S.a r.l.	Floating	1,976,190.48	EurIBOR (3 months)	2.02%	0.00%	3.25%	5.27%	3.25%	64,226.19
LX283707	Indicor, LLC	Floating	828,721.81	EurIBOR (1 month)	1.93%	0.00%	3.00%	4.93%	3.00%	24,861.65
LX255772	Ineos Finance PLC	Floating	473,684.21	EurIBOR (1 month)	1.93%	0.00%	3.25%	5.18%	3.25%	15,394.74
LX255772	Ineos Finance PLC	Floating	526,315.79	EurIBOR (1 month)	1.93%	0.00%	3.25%	5.18%	3.25%	17,105.26
LX234266	Ineos Finance PLC	Floating	3,000,000.00	EurIBOR (1 month)	1.93%	0.00%	3.50%	5.43%	3.50%	105,000.00
LX219179	Ineos Quattro	Floating	2,000,000.00	EurIBOR (1 month)	1.93%	0.00%	4.50%	6.43%	4.50%	90,000.00
LX247590	Ineos Quattro	Floating	1,000,000.00	EurIBOR (1 month)	1.93%	0.00%	4.25%	6.18%	4.25%	42,500.00
LX211165	Ineos Quattro	Floating	1,000,000.00	EurIBOR (1 month)	1.93%	0.00%	4.00%	5.93%	4.00%	40,000.00
LX269820	Infinitas Learning Finco B.V.	Floating	2,687,820.52	EurIBOR (3 months)	2.02%	0.00%	3.70%	5.72%	3.70%	99,449.36
LX269820	Infinitas Learning Finco B.V.	Floating	112,179.48	EurIBOR (3 months)	2.02%	0.00%	3.70%	5.72%	3.70%	4,150.64
LX283356	Innio Group Holding GmbH	Floating	3,000,000.00	EurIBOR (3 weeks)	2.02%	0.00%	2.50%	4.52%	2.50%	75,000.00
LX283776	Inspired Finco Holdings Ltd	Floating	3,077,073.39	EurIBOR (1 month)	1.93%	0.00%	3.00%	4.93%	3.00%	92,312.20
LX267053	Irel AcquiCo GmbH	Floating	1,000,000.00	EurIBOR (1 month)	1.96%	0.00%	3.50%	5.46%	3.50%	35,000.00
LX257767	IVC Acquisition Ltd	Floating	1,000,000.00	EurIBOR (3 months)	2.04%	0.00%	4.00%	6.04%	4.00%	40,000.00



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XS2756269960	Kapla Holding	Floating	2,469,000.00	EurIBOR (3 months)	2.10%	0.00%	3.50%	5.60%	3.50%	86,415.00
XS3098989588	Kepler SpA	Floating	420,000.00	EurIBOR (3 months)	2.02%	0.00%	4.13%	6.14%	4.13%	17,325.00
LX284152	Kleopatra Finco S.a.r.l	Floating	341,323.11	EurIBOR (3 months)	2.03%	0.00%	2.00%	4.03%	2.00%	6,826.46
LX277510	Lernen Bidco Limited	Floating	1,975,000.00	EurIBOR (6 months)	2.12%	0.00%	3.75%	5.87%	3.75%	74,062.50
XS2852970529	Lion Polaris S.A.S.	Floating	667,000.00	EurIBOR (3 months)	2.02%	0.00%	3.63%	5.64%	3.63%	24,178.75
LX259202	Lorca Finco PLC	Floating	1,750,000.00	EurIBOR (6 months)	2.13%	0.00%	2.25%	4.38%	2.25%	39,375.00
LX264883	LSF10 EDILIANS INVESTMENTS S.A.R.L.	Floating	2,000,000.00	EurIBOR (3 months)	2.02%	0.00%	3.50%	5.52%	3.50%	70,000.00
LX264968	LSF10 XL Bidco SCA	Floating	18,803.40	EurIBOR (3 months)	2.02%	0.00%	4.75%	6.77%	4.75%	893.16
LX264968	LSF10 XL Bidco SCA	Floating	74,996.73	EurIBOR (3 months)	2.02%	0.00%	4.75%	6.77%	4.75%	3,562.34
LX264968	LSF10 XL Bidco SCA	Floating	691,688.98	EurIBOR (3 months)	2.02%	0.00%	4.75%	6.77%	4.75%	32,855.23
LX264968	LSF10 XL Bidco SCA	Floating	214,510.91	EurIBOR (3 months)	2.02%	0.00%	4.75%	6.77%	4.75%	10,189.27
LX266077	Marcel Bidco GmbH	Floating	1,100,000.00	EurIBOR (3 months)	2.01%	0.00%	3.25%	5.26%	3.25%	35,750.00
LX249633	Market Bidco Limited	Floating	2,418,367.35	EurIBOR (3 months)	2.01%	0.00%	4.50%	6.51%	4.50%	108,826.53
LX260147	Marshall Group holdings (Luxembourg) SARL	Floating	1,086,956.53	EurIBOR (3 months)	2.03%	0.00%	4.50%	6.53%	4.50%	48,913.04
LX257770	Matterhorn Telecom SA	Floating	2,000,000.00	EurIBOR (3 months)	2.02%	0.00%	2.50%	4.52%	2.50%	50,000.00
XS3094328609	Mehilaeinen Yhtioet Oy	Floating	875,000.00	EurIBOR (3 months)	2.02%	0.00%	3.38%	5.39%	3.38%	29,531.25
LX264796	Mehilainen Yhtioet Oy	Floating	26,881.72	EurIBOR (3 months)	2.02%	0.00%	3.40%	5.42%	3.40%	913.98
LX264796	Mehilainen Yhtioet Oy	Floating	666,666.66	EurIBOR (3 months)	2.02%	0.00%	3.40%	5.42%	3.40%	22,666.67
LX264796	Mehilainen Yhtioet Oy	Floating	274,193.54	EurIBOR (3 months)	2.02%	0.00%	3.40%	5.42%	3.40%	9,322.58
LX264796	Mehilainen Yhtioet Oy	Floating	32,258.06	EurIBOR (3 months)	2.02%	0.00%	3.40%	5.42%	3.40%	1,096.77
LX236699	Mermaid Bidco Inc	Floating	630,000.00	EurIBOR (3 months)	2.03%	0.00%	3.75%	5.78%	3.75%	23,625.00
XS3047271872	Miller Homes Group	Floating	2,018,000.00	EurIBOR (3 months)	1.98%	0.00%	4.25%	6.23%	4.25%	85,765.00
LX259026	Minimax GMBH & Co	Floating	1,000,000.00	EurIBOR (1 month)	1.93%	0.00%	2.25%	4.18%	2.25%	22,500.00
LX276136	Motel One GmbH (Motel One)	Floating	1,300,000.00	EurIBOR (3 months)	2.02%	0.00%	3.63%	5.64%	3.63%	47,125.00
LX213009	Motion Finco S.a.r.l.	Floating	1,000,000.00	EurIBOR (3 months)	2.02%	0.00%	3.75%	5.77%	3.75%	37,500.00
LX266635	Neuraxpharm Arzneimittel GmbH	Floating	187,363.31	EurIBOR (3 months)	2.03%	0.00%	3.75%	5.78%	3.75%	7,026.12
LX266394	Neuraxpharm Arzneimittel GmbH	Floating	612,636.69	EurIBOR (3 months)	2.03%	0.00%	3.75%	5.78%	3.75%	22,973.88
LX277790	Nidda Healthcare Holding GmbH	Floating	3,000,000.00	EurIBOR (3 months)	2.02%	0.00%	3.50%	5.52%	3.50%	105,000.00
LX267634	Nielsen Consumer, Inc.	Floating	1,999,999.95	EurIBOR (1 month)	1.93%	0.00%	2.75%	4.68%	2.75%	55,000.00
LX246433	Nobian Finance B.V.	Floating	750,000.01	EurIBOR (3 months)	2.03%	0.00%	3.75%	5.78%	3.75%	28,125.00
LX259541	Nobian Finance B.V.	Floating	1,500,000.00	EurIBOR (3 months)	2.02%	0.00%	3.50%	5.52%	3.50%	52,500.00
LX283306	Nord Anglia Education Finance LLC	Floating	4,000,000.00	EurIBOR (3 months)	2.05%	0.00%	2.75%	4.80%	2.75%	110,000.00
LX270413	Normec 1 B.V.	Floating	2,300,000.00	EurIBOR (1 month)	1.93%	0.00%	3.00%	4.93%	3.00%	69,000.00
LX209359	Nuuday	Floating	2,000,000.00	EurIBOR (3 months)	2.08%	0.00%	6.50%	8.58%	6.50%	130,000.00
LX283358	Oat Bidco Limited	Floating	1,113,043.48	EurIBOR (2 months)	1.96%	0.00%	3.00%	4.96%	3.00%	33,391.30
LX259293	Odido Holding B.V.	Floating	3,000,000.00	EurIBOR (3 months)	2.02%	0.00%	2.90%	4.92%	2.90%	87,000.00
LX196125	Odyssey Investment Bidco SASU	Floating	4,500,000.00	EurIBOR (3 months)	2.02%	0.00%	3.25%	5.27%	3.25%	146,250.00
LX272548	Opal Bidco SAS	Floating	2,000,000.00	EurIBOR (3 months)	2.02%	0.00%	3.25%	5.27%	3.25%	65,000.00



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LX269876	Parts Europe S.A	Floating	1,675,000.00	EurIBOR (3 months)	2.03%	0.00%	3.00%	5.03%	3.00%	50,250.00
LX202499	PEARLS (Netherlands) Bidco B.V	Floating	1,500,000.00	EurIBOR (3 months)	2.03%	0.00%	3.50%	5.53%	3.50%	52,500.00
LX271390	Peer Holding III B.V.	Floating	2,000,000.00	EurIBOR (3 months)	2.02%	0.00%	2.75%	4.77%	2.75%	55,000.00
LX264852	Penta Technologies BV (Unica)	Floating	1,000,000.00	EurIBOR (3 months)	2.02%	0.00%	3.00%	5.02%	3.00%	30,000.00
LX200813	Pimente Investissement SAS	Floating	2,816,666.66	EurIBOR (3 months)	2.02%	0.00%	3.65%	5.67%	3.65%	102,808.33
LX269818	Piolin Bidco, S.A.U.	Floating	2,103,145.95	EurIBOR (6 months)	2.11%	0.00%	3.75%	5.86%	3.75%	78,867.97
LX282162	Platform Bidco Limited	Floating	3,000,000.00	EurIBOR (1 month)	2.12%	0.00%	4.00%	6.12%	4.00%	120,000.00
LX259019	PLATIN2025 S.A.R.L.	Floating	2,300,000.00	EurIBOR (3 months)	2.02%	0.00%	3.15%	5.17%	3.15%	72,450.00
XS2834245297	PLT VII Finance S.A r.l.	Floating	835,000.00	EurIBOR (3 months)	2.10%	0.00%	3.50%	5.60%	3.50%	29,225.00
LX248263	POP Bidco	Floating	897,545.90	EurIBOR (6 months)	2.15%	0.00%	3.75%	5.90%	3.75%	33,657.97
LX248263	POP Bidco	Floating	632,888.89	EurIBOR (6 months)	2.15%	0.00%	3.75%	5.90%	3.75%	23,733.33
LX277607	QSRP Finco BV	Floating	1,908,629.89	EurIBOR (6 months)	2.16%	0.00%	3.75%	5.91%	3.75%	71,573.62
LX258040	Questel Unite	Floating	1,300,000.00	EurIBOR (3 months)	2.02%	0.00%	4.00%	6.02%	4.00%	52,000.00
LX281376	Radar Bidco SARL	Floating	2,100,000.00	EurIBOR (3 months)	2.00%	0.00%	3.00%	5.00%	3.00%	63,000.00
LX202335	Rainbow UK Holdco Limited	Floating	1,920,666.66	EurIBOR (6 months)	2.14%	0.00%	3.50%	5.64%	3.50%	67,223.33
LX258050	Ramsay Generale De Sante	Floating	2,060,000.00	EurIBOR (3 months)	2.03%	0.00%	3.25%	5.28%	3.25%	66,950.00
LX193550	Roar BidCo AB	Floating	932,735.43	EurIBOR (3 months)	2.00%	0.00%	2.95%	4.95%	2.95%	27,515.70
LX193550	Roar BidCo AB	Floating	3,067,264.57	EurIBOR (3 months)	2.00%	0.00%	2.95%	4.95%	2.95%	90,484.30
LX194401	Rodenstock GmbH	Floating	4,000,000.00	EurIBOR (3 months)	2.03%	0.00%	4.75%	6.78%	4.75%	190,000.00
LX228988	Rohm Holding GMBH	Floating	3,368,254.82	EurIBOR (6 months)	2.15%	0.00%	5.00%	7.15%	5.00%	168,412.74
LX283700	Rubix Group Finco Limited	Floating	2,300,000.00	EurIBOR (3 months)	1.98%	0.00%	3.50%	5.48%	3.50%	80,500.00
LX197880	Sandy BidCo B.V.	Floating	2,000,000.00	EurIBOR (4 months)	2.11%	0.00%	3.85%	5.96%	3.85%	77,000.00
LX196613	SCUR-Alpha 1318 GmbH	Floating	2,000,000.00	EurIBOR (3 months)	2.02%	0.00%	4.25%	6.27%	4.25%	85,000.00
LX283506	Sector Alarm Holding AS	Floating	2,000,000.00	EurIBOR (3 months)	2.01%	0.00%	3.00%	5.01%	3.00%	60,000.00
LX269828	SGD S.A.	Floating	1,800,000.00	EurIBOR (6 months)	2.12%	0.00%	3.50%	5.62%	3.50%	63,000.00
LX265165	Shilton Bidco Ltd	Floating	1,000,000.00	EurIBOR (3 months)	2.02%	0.00%	3.75%	5.77%	3.75%	37,500.00
LX259240	Skio Bidco BV	Floating	1,131,313.13	EurIBOR (6 months)	2.15%	0.00%	3.00%	5.15%	3.00%	33,939.39
LX257399	Solina Group Services SAS	Floating	3,600,000.00	EurIBOR (6 months)	2.13%	0.00%	3.40%	5.53%	3.40%	122,400.00
LX277637	Speedster Bidco GmbH	Floating	642,857.14	EurIBOR (3 months)	2.12%	0.00%	3.25%	5.37%	3.25%	20,892.86
LX255578	Sport Group	Floating	733,333.33	EurIBOR (3 months)	2.03%	0.00%	4.00%	6.03%	4.00%	29,333.33
LX255578	Sport Group	Floating	1,933,333.34	EurIBOR (3 months)	2.03%	0.00%	4.00%	6.03%	4.00%	77,333.33
LX264889	Stars UK Bidco Ltd	Floating	2,969,930.94	EurIBOR (6 months)	2.12%	0.00%	3.25%	5.37%	3.25%	96,522.76
LX254354	StepStone Group LP	Floating	1,530,434.78	EurIBOR (6 months)	2.10%	0.00%	4.50%	6.60%	4.50%	68,869.57
XS2998755982	Summer BC Holdco B SARL	Floating	1,155,000.00	EurIBOR (3 months)	1.98%	0.00%	4.25%	6.23%	4.25%	49,087.50
LX284430	Take Care Bidco	Floating	2,200,000.00	EurIBOR (1 month)	2.02%	0.00%	3.25%	5.27%	3.25%	71,500.00
LX284423	Tarkett Participation SASU	Floating	1,870,463.54	EurIBOR (1 month)	1.97%	0.00%	3.13%	5.10%	3.13%	58,451.99
LX269895	Team.Blue Finco SARL	Floating	2,834,782.61	EurIBOR (3 months)	2.02%	0.00%	3.50%	5.52%	3.50%	99,217.39
XS3106449278	Techem Verwaltungsgesellschaft 675 MBH	Floating	400,000.00	EurIBOR (3 months)	2.03%	0.00%	3.00%	5.03%	3.00%	12,000.00



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LX269558	Techem Verwaltungsgesellschaft 675 MBH	Floating	1,600,000.00	EurIBOR (3 months)	1.98%	0.00%	3.25%	5.23%	3.25%	52,000.00
LX225307	Thevelia (US) LLC	Floating	1,950,000.00	EurIBOR (3 months)	2.02%	0.00%	3.25%	5.27%	3.25%	63,375.00
LX277596	TIC BidCo Limited	Floating	1,922,535.21	EurIBOR (3 weeks)	1.99%	0.00%	3.25%	5.24%	3.25%	62,482.39
LX286068	TK Elevator Midco GMBH	Floating	1,350,000.00	EurIBOR (1 month)	1.92%	0.00%	3.00%	4.92%	3.00%	40,500.00
LX259606	TK Elevator Midco GMBH	Floating	3,780,000.00	EurIBOR (6 months)	2.15%	0.00%	3.00%	5.15%	3.00%	113,400.00
LX265241	Total Webhosting Solutions B.V.	Floating	1,779,786.02	EurIBOR (1 month)	1.93%	0.00%	4.00%	5.93%	4.00%	71,191.44
LX265241	Total Webhosting Solutions B.V.	Floating	1,220,213.98	EurIBOR (1 month)	1.93%	0.00%	4.00%	5.93%	4.00%	48,808.56
LX276048	Touchdown Acquirer Inc.	Floating	2,234,782.61	EurIBOR (3 months)	2.01%	0.00%	3.25%	5.26%	3.25%	72,630.43
LX258210	Triley Midco 2 Limited	Floating	4,001,971.77	EurIBOR (1 month)	1.93%	0.00%	3.75%	5.68%	3.75%	150,073.94
LX269575	Turbo EMEA Holdings BV	Floating	2,030,000.00	EurIBOR (1 month)	1.93%	0.00%	3.25%	5.18%	3.25%	65,975.00
LX249557	Umami Restaurant Group, LLC	Floating	1,391,304.35	EurIBOR (3 months)	2.09%	0.00%	3.75%	5.84%	3.75%	52,173.91
LX264574	Urbaser, S.A.	Floating	1,400,000.00	EurIBOR (1 month)	1.95%	0.00%	3.50%	5.45%	3.50%	49,000.00
LX278503	VMED O2 UK Holdco 4 Ltd	Floating	2,217,391.30	EurIBOR (1 month)	1.97%	0.00%	3.25%	5.22%	3.25%	72,065.22
LX259144	Windsor Holdings III LLC	Floating	1,600,000.00	EurIBOR (1 month)	1.93%	0.00%	2.75%	4.68%	2.75%	44,000.00
LX265182	WS Audiology AS	Floating	3,000,000.00	EurIBOR (6 months)	2.12%	0.00%	3.75%	5.87%	3.75%	112,500.00
LX273598	WS Holdings, Inc.	Floating	1,600,000.00	EurIBOR (1 month)	1.93%	0.00%	3.75%	5.68%	3.75%	60,000.00
LX281653	Zegona Holdco Limited	Floating	1,875,143.19	EurIBOR (6 months)	2.14%	0.00%	2.25%	4.39%	2.25%	42,190.72
LX272087	Zephyr Bidco Limited	Floating	1,136,513.17	EurIBOR (1 month)	1.93%	0.00%	3.25%	5.18%	3.25%	36,936.68
LX263938	ZF Invest	Floating	4,329,411.77	EurIBOR (3 months)	2.02%	0.00%	3.50%	5.52%	3.50%	151,529.41

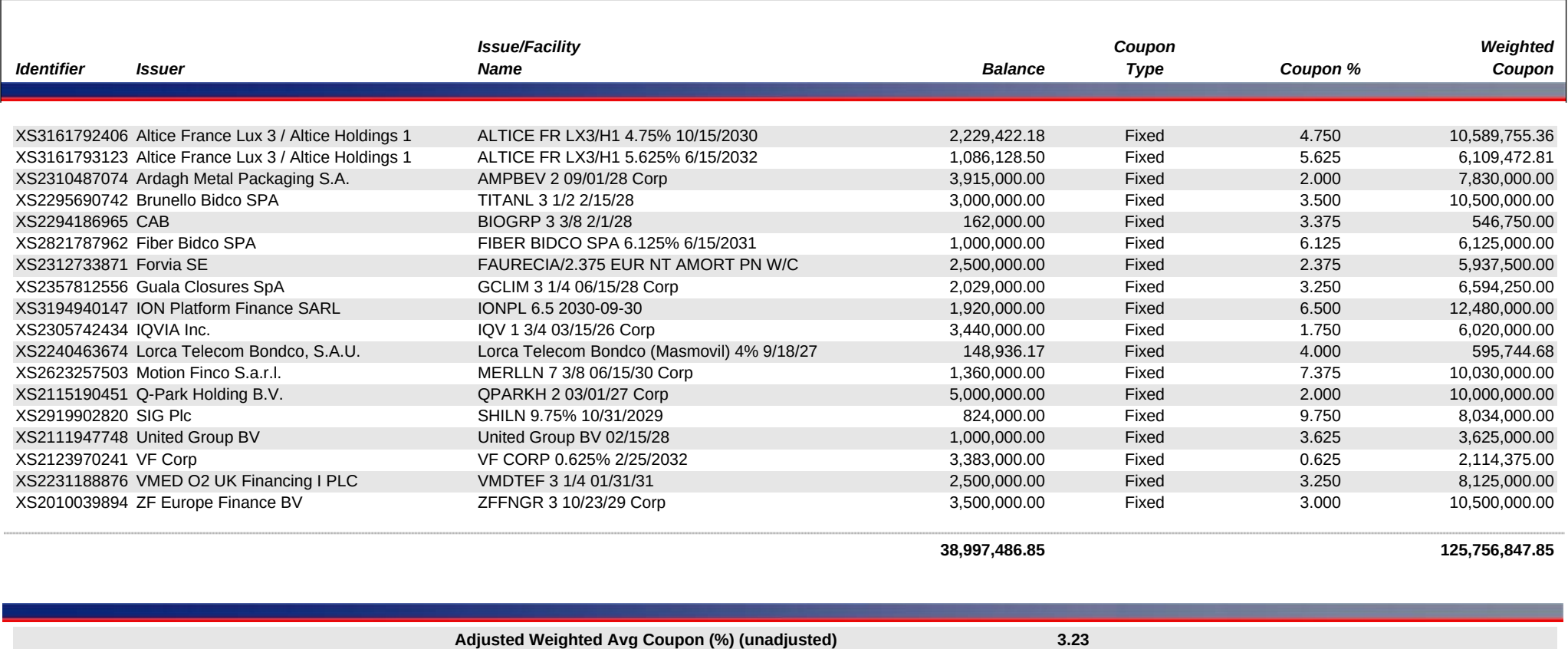


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LX183461	Ziggo Secured Finance B.V.	Floating	2,000,000.00	EurIBOR (1 month)	1.97%	0.00%	3.00%	4.97%	3.00%	60,000.00
			327,837,343.99							11,936,697.80

Current EURIBOR	2.026
A APB of Collateral Obligations	366,834,830.84
Weighted Average Spread (Without EURIBOR Floor Adjustment)	3.65
B APB of Floating Rate Obligations	327,837,343.99
C APB of Fixed Rate Obligations	38,997,486.85
E Weighted Average Fixed Coupon	3.23
F Reference Wtd Avg Fixed Coupon	4.50
G Wtd Avg Coupon Adj % (E-F)*(C/B)	-0.15
Weighted Average Floating Spread (%)	3.50
Threshold (%)	3.50
Test Result	Passed



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Identifier	Issue/Facility Name	Principal Balance	Moody's Rating at Acquisition	Moody's Rating	Moody's DPR Rating	Moody's Rating Status	S&P Rating at Acquisition	S&P Rating	S&P Rating Status
LX283834	ADB Safegate 1/26 TLB	626,087.00	B2	B2	B2	STA	B	B	STA
LX226415	AI Silk Midco T/L B (02/24)	3,000,000.00	B3	B3	B3	STA	B-	B-	STA
LX226715	AI Sirona T/L B3 (Zentiva) (3/24)	3,500,000.00	B3	B2	B2	STA	B	B	STA
XS3161792406	ALTICE FR LX3/H1 4.75% 10/15/2030	2,229,422.18	Caa1	Caa1	Caa1	STA	CCC+	CCC+	STA
XS3161793123	ALTICE FR LX3/H1 5.625% 6/15/2032	1,086,128.50	Caa1	Caa1	Caa1	STA	CCC+	CCC+	STA
XS2310487074	AMPBEV 2 09/01/28 Corp	3,915,000.00	B2	B2	B3	STA	B-	B-	STA
LX282594	AVIV 1/26 TL	1,000,000.00	B3	B3	B3	STA	B-	B-	POS
LX284432	Acropole/Diot-Siaci BidCo T/L B (2/26)	1,099,999.85	B2	B2	B2	STA	B	B	STA
LX271390	Action 10/25 TL B7B	2,000,000.00	Ba1	Ba1	Ba1	STA	BB+	BB+	STA
LX249460	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	B3	B3	B3	STA	B-	B-	STA
LX258369	Aenova 1/25 TL B1	1,000,000.00	B2	B1	B1	STA	B+	B+	STA
LX236054	Aernnova Aerospace 6/24	1,000,000.00	B3	B3	B3	NEG	B	B	STA
LX264917	Aggreko 6/25 EUR TLB	2,900,000.00	B1	B1	B1	STA	BB-	BB-	NEG
LX211343	Albea Beauty Holdings T/L B (03/23)	2,000,000.00	B3	B3	B3	NEG	B-	B-	STA
LX266650	Almaviva Sante 7/25 TLB	1,108,000.00	B2	B2	B2	STA	B	B	STA
LX264326	Amber Finco/Applus 6/25 TLB	1,785,411.76	B1	B1	B1	STA	BB-	BB-	STA
LX213528	Ammeraal Beltech/Ammega 7/23	930,855.76	Caa1	Caa1	Caa1	STA	B-	B-	NEG
LX270141	Andromeda Investissements/April/Athens 9/25	750,000.00	Ba3	B1	B1	STA	B	B	STA
LX255115	Apave T/L B (11/24)	800,000.00	B1	B1	B1	POS	BB-	BB-	STA
LX257761	Applegreen Finance 1/25 TL/B	725,000.00	B3	B3	B3	STA	B-	B-	STA
LX267433	Arden Bidco 7/25 TLB	2,370,370.37	B2	B2	B2	STA	CCC+	CCC+	STA
LX277637	AutoScout24 12/25 Add-on	642,857.14	B1	B1	B2	NEG	B-	B-	STA
XS2294186965	BIOGRP 3 3/8 2/1/28	162,000.00	B2	B3	B3	STA	B	B	STA
XS2811098800	BIP FRN 2028 Add-On	900,000.00	B2	B1	B2	STA	B	B	STA
XS2834245297	BITELV FLoat 06/15/31	835,000.00	B2	B2	B2	STA	B	B	STA
LX258134	BMC Software 1/25 (EUR) TLB	992,500.00	B2	B2	B2	STA	B	B	STA
XS2904658429	BUBBID Float 30/09/31	1,290,000.00	B2	B2	B2	STA	B	B	STA
LX237156	Babilou T/L B (6/24)	3,666,666.67	B3	B3	B3	STA	CCC+	CCC+	STA
XS2390292303	Bach Bidco Floating 10/15/28	645,000.00	B2	B1	B2	STA	B	B	STA
LX278029	Beauparc/MIRA 12/25 (BROOM)	1,000,000.00	B2	B2	B2	STA	B	B	STA
LX282168	Belron 1/26 (EUR)	2,100,000.00	Ba3	Ba3	Ba3	STA	BB-	BB-	STA
LX278777	Bending Spoons 12/25 TL B	2,000,000.00	B1	B1	B1	STA	B+	B+	POS
LX228682	Boluda Towage T/L B (3/24)	1,800,000.00	B1	B1	B1	STA	BB-	BB-	STA
LX266537	Boots Group Bidco 7/25 (EUR) TLB	2,200,000.00	B1	B1	B1	STA	B+	B+	STA
LX199187	Breitling T/L B (10/21) (EUR)	2,500,000.00	B2	B3	B3	NEG	B	B-	STA
LX192244	CAB (Biogroup-LCD) T/L B (2/21)	1,000,000.00	B3	B3	B3	STA	B	B	STA
LX196338	CAB ADD 1 (BIOGROUP)	1,000,000.00	B2	B3	B3	STA	B	B	STA

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XS2929905292	CASTELLO BC BIDCO SPA 10/29/31	963,000.00	B2	B2	B2	STA	B	B	STA
XS2906214619	CEME SpA Floating 9/30/31	1,000,000.00	B2	B2	B2	NEG	B	B	STA
XS2618840974	CHEPDE Float 05/15/2030	300,000.00	B3	B3	B3	STA	B	B	STA
LX217355	CRH/BME Group B2	3,016,458.22	B2	B3	B3	NEG	B	B-	NEG
XS3067389174	CURRGRO 2032-05-15	1,350,000.00	Ba3	Ba3	Ba3	STA	BB-	BB-	STA
LX284052	Ceramtec (CTEC) T/L B	1,673,592.40	B1	B1	B2	NEG	B	B	STA
LX259022	Ceva Sante Animale 2/25 (EUR)	1,200,000.00	B2	B2	B2	STA	B	B	STA
LX202725	Cheplapharm TL B	2,681,081.08	B2	B3	B3	STA	B+	B	STA
LX258016	Claudius Finance (Cegid) 1/25 B5 TLB	2,600,000.00	B2	B2	B2	STA	B+	B+	NEG
LX258210	Clinigen 1/25 Cov-Lite TLB	4,001,971.77	B3	B3	B3	POS	B	B	STA
LX200269	Cobham Ultra T/L B (EUR)	3,800,000.00	B3	B3	B3	STA	B-	B-	STA
LX195644	Colisee/Cobalt TL (10/20)	3,200,000.00	Ca	Ca	Ca	STA	CCC-	CCC-	STA
LX265279	Cooper-Vemedia 7/25 TLB	2,200,000.00	B3	B2	B2	STA	B	B	STA
LX209709	Cuppa Bidco B.V. T/L	2,040,005.99	B3	B3	Caa1	STA	CCC+	CCC+	NEG
LX263401	DSM Engineering Material/Champion/Envalior T/L B1	2,910,000.00	B3	B3	B3	STA	B-	B-	STA
LX275124	Devoteam Group 11/25 TLB	2,232,432.43	B2	B2	B2	NEG	B	B	STA
LX283356	Distributed Power/Innio Group 01/26 TL	3,000,000.00	B1	B1	B1	STA	B+	B+	STA
XS3038490176	EMPARQ Float 05/01/30	974,000.00	Ba3	Ba3	Ba3	NEG	BB	BB	STA
XS2988685983	ENGINEERING SPA FLOATING 2/15/2030	788,000.00	B3	B3	B3	STA	B-	B-	STA
LX265103	ETraveli T/L B (7/25)	2,200,000.00	*	B2	B2	STA	*	B	STA
LX266546	Eagle Bidco (Busy Bees) T/L B (7/25)	1,017,289.71	B3	B3	B3	POS	B-	B-	STA
LX265118	Euro Ethnics Foods 6/25 TLB	3,000,000.00	B2	B2	B2	STA	B	B	STA
LX258494	Euromedic/Affidea (Celeste BidCo) T/L B (1/25)	2,460,000.00	B3	B3	B3	POS	B	B	STA
LX248263	Europe Snacks 10/24 TLB	1,530,434.79	B2	B2	B2	STA	B	B	STA
LX265717	European Medco Dev4 (PharmaZell) TLB	2,500,000.00	B2	B2	B2	STA	B-	B-	STA
XS2312733871	FAURECIA/2.375 EUR NT AMORT PN W/C	2,500,000.00	Ba2	B1	Ba3	STA	BB	BB-	STA
XS2821787962	FIBER BIDCO SPA 6.125% 6/15/2031	1,000,000.00	B2	B3	B3	STA	B	B-	STA
LX266937	Finastra 7/25 (EUR) T/L	1,072,164.94	B3	B3	B3	STA	B-	B-	STA
LX263878	Finco Utilitas Infra Group 5/25 Cov-Lite TLB	1,500,000.00	B2	B2	B2	STA	B	B	STA
LX283394	Flora Food/Upfield 01/26 (EUR) B13	5,000,000.00	B2	B2	B2	STA	B	B	STA
XS2357812556	GCLIM 3 1/4 06/15/28 Corp	2,029,000.00	B1	B2	B2	STA	B+	B	STA

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LX254473	Galaxy Bidco/Domestic and General 11/24	1,739,130.43	B2	B2	B1	UPG	B+	B+	UPG
LX259242	Galileo Global Education 2/25	922,336.33	B2	B2	B2	STA	B	B	STA
LX276118	Gategroup Finance 11/25 (EUR) TLB2	556,521.74	B1	B1	B2	STA	B+	B+	STA
LX258050	Generale De Sante 1/25 TLB	2,060,000.00	B1	B1	B1	NEG	BB-	BB-	STA
LX283685	Gerflor/Hestiafloor 01/26 TLB	750,000.00	B2	B2	B2	STA	B	B	STA
LX207140	Granite France T/L B	3,127,940.76	B2	B3	B3	NEG	B	B-	NEG
LX282143	Greenwich Bidco / Kantar Media 1/26 TLB	1,000,000.00	B2	B2	B2	STA	B	B	STA
LX191106	Groupe Inovie T/L B (EUR)	4,162,745.10	B2	B3	B3	STA	B	B-	STA
LX260202	HBX Group Hotelbeds TLB	1,454,545.45	Ba3	Ba3	Ba3	STA	BB-	BB-	STA
LX194449	Herens Holdco T/L B (EUR) (Lonza Group/Lonza Speci	1,000,000.00	B2	B2	B3	NEG	B-	B-	STA
LX266909	HomeVI 7/25 TL B	2,500,000.00	B3	B3	B3	POS	B	B	STA
LX277611	Hyperion Insurance/Howden 12/25 (EUR)	1,000,000.00	B2	B2	B2	STA	B	B	STA
LX267053	IFCO Systems 7/25 (EUR) TL	1,000,000.00	B2	B2	B2	STA	B+	B+	STA
LX260144	IFS 3/25 B6 T/L	850,000.00	B2	B3	B3	STA	B	B	STA
LX238948	IGT Holding IV Incremental T/L B4 (07/24)	1,150,000.00	B3	B3	B3	STA	B	B	STA
LX193483	IGT Holding T/L (IFS) (3/21)	3,000,000.00	B3	B3	B3	STA	B	B	STA
XS3194940147	IONPL 6.5 2030-09-30	1,920,000.00	B2	B2	B2	STA	B+	B+	STA
LX283700	IPH/Brammer/Rubix 1/26 T/L B	2,300,000.00	B3	B3	B3	STA	B	B	STA
XS2305742434	IQV 1 3/4 03/15/26 Corp	3,440,000.00	Ba2	Ba2	Ba1	STA	BB+	BB+	STA
LX257767	IVC/Independent Vetcare 1/25 B11 (EUR) TLB	1,000,000.00	B3	B3	B3	STA	B	B-	STA
LX283707	Indicor T/L B (01/26)	828,721.81	B2	B2	B2	STA	B	B	STA
LX255772	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00	Ba3	B2	B2	NEG	BB	B+	NEG
LX234266	Ineos 6/24 (EUR) TLB	3,000,000.00	Ba3	B2	B2	NEG	BB	B+	NEG
LX219179	Ineos Quattro 2029 T/L B	2,000,000.00	Ba3	B3	B3	NEG	BB	B	NEG
LX247590	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00	B1	B3	B3	NEG	BB	B	NEG
LX211165	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00	B3	B3	B3	NEG	B	B	NEG
LX283776	Inspired Finco/Inspired Education 1/26 TLB	3,077,073.39	B2	B2	B2	STA	B	B	STA
LX276061	Ivirma/Inception Holdco 11/25 T/L	1,976,190.48	B2	B2	B2	STA	B	B	STA
XS2756269960	KAPLA HOLDING SAS BND/CORP	2,469,000.00	B1	B1	B1	STA	B+	B+	STA
XS3098989588	KEPLSPA 2029-12-18	420,000.00	B3	B3	B3	STA	B-	B-	STA

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XS2998755982	Kantar EUR FRN	1,155,000.00	B2	B3	B3	STA	B-	B-	STA
LX284152	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	341,323.11	Caa2	Caa3	Caa3	STA	D	CCC+	STA
LX264883	LSF10 Edilians (Imerys Roofing) T/L B (06/25)	2,000,000.00	B1	B1	B1	STA	B+	B+	STA
LX277510	Lernen Cognita 11/25 TLB3 -A	1,975,000.00	B3	B3	B3	STA	B-	B-	POS
XS2240463674	Lorca Telecom Bondco (Masmovil) 4% 9/18/27	148,936.17	Ba2	Ba2	Ba2	STA	BBB-	BBB-	UPG
XS3094328609	MEHILAINEN YHTIO FLOATING 6/30/2032	875,000.00	B2	B2	B2	STA	B	B	STA
XS2623257503	MERLLN 7 3/8 06/15/30 Corp	1,360,000.00	B2	B3	Caa1	STA	B-	CCC+	STA
XS3047271872	MLRHOM Float 10/15/30	2,018,000.00	B1	B1	B1	STA	B	B	STA
LX266077	Marcel Bidco T/L (Suse)	1,100,000.00	B2	B2	B2	STA	B+	B+	STA
LX249633	Market Bidco (WM Morrison) T/L B3 (10/24)	2,418,367.35	B1	B1	B2	STA	B	B	STA
LX260147	Marshall Group 3/25 TLB	1,086,956.53	B2	B2	B2	STA	B	B	STA
LX259202	Masmovil/MasOrange 2/25	1,750,000.00	Ba3	Ba2	Ba2	STA	BB	BBB-	UPG
LX257770	Matterhorn Telecom/Salt Mobile 1/25	2,000,000.00	B1	B1	B1	STA	BB-	BB-	STA
LX264796	Mehilainen 6/25 TLB	999,999.98	B1	B2	B2	STA	B	B	STA
LX213009	Merlin 1/24 TL	1,000,000.00	B2	B3	Caa1	STA	B	CCC+	STA
LX236699	Mermaid Bidco (Datasite) T/L B (06/24)	630,000.00	B3	B3	B3	STA	B	B	NEG
LX259026	Minimax / Igloo 2/25 (EUR) TLB	1,000,000.00	Ba3	Ba3	Ba3	STA	BB-	BB-	STA
LX276136	Motel One 11/25 TLB	1,300,000.00	B3	B3	B3	POS	B-	B-	STA
LX259865	Motor Fuel Group 3/25 (EUR) TL	4,700,000.00	B1	B2	B2	STA	B	B	STA
LX266635	Neuraxpharm 7/25 TLB4	187,363.31	B3	B3	B3	STA	B	B	NEG
LX266394	Neuraxpharm/Invent Farma 7/25 TL B3	612,636.69	B3	B3	B3	STA	B	B	NEG
LX264852	New Utar/Unica 6/25 T/L B	1,000,000.00	B1	B1	B1	STA	B+	B+	STA
LX267634	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	1,999,999.95	B1	B1	B1	STA	B	B	POS
LX246433	Nobian 9/24 TLB	750,000.01	B2	B2	B2	NEG	B	B	STA
LX259541	Nobian/Nouryon 2/25 TL B	1,500,000.00	B2	B2	B2	NEG	B	B	STA
LX283306	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	4,000,000.00	B2	B2	B2	NEG	B	B	STA
LX270413	Normec 9/25 TLB	2,300,000.00	B2	B2	B2	NEG	B	B	STA

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LX271804	Numericable/YPSO/Altice 10/25 New T/L B14	1,519,329.10	Caa1	Caa1	Caa1	STA	CCC+	CCC+	STA
LX209359	Nuuday T/L	2,000,000.00	B2	B2	B2	NEG	B-	B-	STA
LX283358	Oat/OCU Group 1/26 (530mm) TL	1,113,043.48	B2	B2	B2	STA	B	B	STA
LX196125	Odyssee Investment Bidco T/L B	4,500,000.00	B1	B1	B1	NEG	B+	B+	STA
LX272548	Opella 10/25 (EUR) Cov-Lite TL	2,000,000.00	B1	B1	B1	STA	B+	B+	STA
LX269876	Parts Holding 2025 Additional T/L B	1,675,000.00	B1	B1	B1	STA	BB-	BB-	STA
LX202499	Pearls (Netherlands) BidCo EUR T/L B (Caldic) (01/	1,500,000.00	B1	B3	B3	NEG	B+	B-	STA
XS2852970529	Picsur Float 07/01/29	667,000.00	B2	B2	B2	STA	B	B	STA
LX200813	Pimente Investissement S.A.S / Panzani	2,816,666.66	B3	B3	B3	STA	B-	B-	STA
LX269818	Piolin Bidco T/L B (09/25)	2,103,145.95	B3	B3	B3	STA	B-	B-	STA
LX257570	Power Solutions (Calios Global) EUR T/L B (1/25)	1,900,000.00	B1	B2	B2	STA	BB-	BB-	STA
LX236134	Power Solutions 6/24 (EUR) TLB	1,000,000.00	B1	B2	B2	STA	BB-	BB-	STA
LX263938	Prosol 5/25	4,329,411.77	B2	B2	B2	STA	B	B	STA
XS2115190451	QPARKH 2 03/01/27 Corp	5,000,000.00	Ba3	Ba3	Ba3	STA	BB	BB	STA
LX277607	QSRP Finco 12/25 TLB	1,908,629.89	B2	B2	B2	STA	B-	B-	STA
LX258040	Questel 1/25	1,300,000.00	B2	B2	B2	STA	B	B	NEG
LX244533	R&R Ice Cream/Froneri 9/24 (EUR) TL	2,295,597.49	Ba3	B1	B1	STA	BB-	BB-	STA
LX202335	Rainbow (Wella) T/L B2 EUR	1,920,666.66	B2	B2	B2	STA	B	B	STA
LX266265	Restaurant Brands Iberia 7/25 TLB	1,080,000.00	B2	B2	B2	STA	B	B	STA
LX193550	Roar Bidco T/L B (Recipharm)	4,000,000.00	B3	B3	B3	STA	B-	B-	STA
LX194401	Rodenstock EUR T/L B (4/21) (Iris HoldCo)	4,000,000.00	B3	Caa1	Caa1	STA	B-	B-	STA
LX228988	Roehm Holding T/L PIK (3/24)	3,368,254.82	Caa1	Caa1	Caa1	STA	B-	B-	NEG
XS2798174434	SAFFA FLOATING 4/15/2029	604,000.00	B2	Ca	Caa3	NEG	B	CCC+	NEG
XS2919902820	SHILN 9.75% 10/31/2029	824,000.00	B3	Caa1	B3	STA	B	B	NEG
LX265165	Safety-Kleen 6/25 TL B7	1,000,000.00	*	*	*	*	*	*	*
LX197880	Sandy Bidco T/L B (Roompot)	2,000,000.00	B3	B3	B3	STA	B-	B-	STA
LX284430	Sante Cie/Elivie 02/26 TL	2,200,000.00	B2	B2	B2	STA	B	B	STA
LX196613	Scur-Alpha T/L B (Think-Cell)	2,000,000.00	*	*	*	*	*	*	*
LX283506	Sector Alarm 1/26	2,000,000.00	B2	B2	B2	STA	B	B	STA
LX269828	Silica/SGD Pharma 9/25 TLB	1,800,000.00	B3	B3	B3	POS	B	B	STA
LX283433	Socotec 1/26 (EUR) TL	1,000,000.00	B2	B2	B2	STA	B	B	STA

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LX257399	Solina Group Services (Powder) T/L B (1/25)	3,600,000.00	B2	B2	B2	STA	B	B	STA
LX255578	Sport Group 12/24 B2	2,666,666.67	B2	B2	B2	STA	B	B	STA
LX277790	Stada/Nidda 12/25 (EUR)	3,000,000.00	B2	B2	B2	STA	B	B	STA
LX254354	Stepstone 12/24 (EUR) T/L B1	1,530,434.78	B2	B2	B2	STA	B	B	STA
LX281376	Swissport 1/26 (EUR)	2,100,000.00	B2	B2	B2	POS	B+	B+	STA
LX254365	Syclef 11/24 TLB	1,100,000.00	B2	B2	B2	STA	B	B	STA
LX283759	Synlab / Ephios (1/26) T/L B	2,526,000.00	B2	B2	B2	STA	B	B	STA
LX259019	Syntegon (2/25) T/L B	2,300,000.00	B2	B2	B2	STA	B	B	STA
LX259240	Synthon 2/25 TLB	1,131,313.13	B2	B2	B2	STA	B	B	STA
LX259293	T-Mobile Netherlands 2/25 TLB	3,000,000.00	B1	B1	B2	STA	B	B	POS
XS3106449278	TECHEM 2032-07-15	400,000.00	B2	B2	B2	STA	B+	B+	STA
LX277596	TIC Bidco/Phenna Group 12/25	1,922,535.21	B2	B2	B3	POS	B-	B-	POS
XS2295690742	TITANL 3 1/2 2/15/28	3,000,000.00	B2	B2	B2	STA	B-	B-	STA
LX259606	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 03	3,780,000.00	B2	B2	B2	STA	B	B	STA
LX284423	Tarkett 2/26 TLB	1,870,463.54	B2	B2	B2	POS	B+	B+	POS
LX269558	Techem 9/25 T/L B 6	1,600,000.00	B2	B2	B2	STA	B+	B+	STA
LX276048	Tencate 11/25 T/L	2,234,782.61	B2	B2	B2	STA	B	B	STA
LX264889	Theramex (Teva IWH) 6/25 Add-on TLB	2,969,930.94	B2	B2	B2	STA	B	B	STA
LX225307	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,950,000.00	B1	B2	B2	STA	B+	B	STA
LX286068	ThyssenKrupp Elevator 2/26 Add-on	1,350,000.00	B2	B2	B2	STA	B	B	STA
LX265241	Total Webhosting Solutions (Your.World) T/L B (07/	3,000,000.00	B2	B2	B2	STA	B	B	NEG
LX269575	Turbo EMEA Holdings/Grant Thornton 9/25 T/L B	2,030,000.00	B2	B2	B2	STA	B	B	STA
LX249557	Umami Restaurant Group T/L (10/24) EUR	1,391,304.35	B2	B2	B2	STA	B	B	STA
XS2111947748	United Group BV 02/15/28	1,000,000.00	B2	B2	B2	STA	B	B	STA
LX259144	Univar/Windsor 2/25 EUR TLB	1,600,000.00	B2	B1	B1	STA	B+	B+	STA
LX264574	Urbaser 6/25	1,400,000.00	Ba3	B1	B1	NEG	BB-	B+	STA
XS2123970241	VF CORP 0.625% 2/25/2032	3,383,000.00	Ba3	Ba3	Ba2	NEG	BB	BB	STA
XS2231188876	VMDTEF 3 1/4 01/31/31	2,500,000.00	Ba3	Ba3	B1	NEG	BB-	B+	STA

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

As of: 09/03/2026

Next Payment: 20/04/2026



<i>Identifier</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Moody's Rating at Acquisition</i>	<i>Moody's Rating</i>	<i>Moody's DPR Rating</i>	<i>Moody's Rating Status</i>	<i>S&P Rating at Acquisition</i>	<i>S&P Rating</i>	<i>S&P Rating Status</i>
LX278503	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	2,217,391.30	Ba3	Ba3	B1	NEG	B+	B+	STA
LX282162	Valeo Foods/Platform Bidco 01/26 (EUR)	3,000,000.00	B3	B3	B3	STA	B-	B-	STA
LX259867	Vedici/Vitalia/Elsan 3/25 TLB(Target)	3,500,000.00	B2	B2	B2	STA	B	B	STA
LX281653	Vodafone Spain 1/26 T/L B3	1,875,143.19	Ba2	Ba2	Ba2	STA	BB	BB	POS
LX183461	Vodafone Ziggo	2,000,000.00	B1	B1	B1	NEG	B+	B+	STA
LX269820	WKE/Infinitas Learning 9/25 T/L B	2,800,000.00	*	B3	B3	STA	*	B-	STA
LX265182	WS Audiology (Sivantos) T/L	3,000,000.00	B3	B3	B3	POS	B	B	STA
LX273598	WSH Investments 10/25 (EUR) T/L B4	1,600,000.00	B2	B2	B2	STA	B	B	STA
LX274435	Wessanen 10/25 T/L B	810,000.00	B3	B3	B3	STA	B-	B-	STA
LX264968	Xella 6/25 TL	1,000,000.02	B3	B3	B2	UPG	B-	B	UPG
XS2010039894	ZFFNGR 3 10/23/29 Corp	3,500,000.00	Ba1	Ba2	Ba2	NEG	BB+	BB-	STA
LX272087	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17	B2	B2	B2	STA	B-	B	STA
LX269895	team.blue 9/25 (EUR) T/L B	2,834,782.61	B3	B3	B3	STA	B	B	STA

370,638,830.84

**AlbaCore EURO CLO I DAC**

Rating Change Detail

As of: 09/03/2026

Next Payment: 20/04/2026



<i>Issuer Name</i>	<i>Facility / Security Name</i>	<i>Principal Balance</i>	<i>Current Moody's Rating</i>	<i>Previous Moody's Rating</i>	<i>Up / Down</i>	<i>Current S&P Rating</i>	<i>Previous S&P Rating</i>	<i>Up / Down</i>
Adonis Holdings, Inc	Ad Education/Adonis 10/24 Cov-Lite	1,391,304.35	B3	B2	Down			
Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	930,855.76	Caa1	B3	Down			
VMED O2 UK Limited	VMED O2 UK Holdco 4 (Virgin Media) T/L (12/25)	2,217,391.30	Ba3	B1	Down			
Cooper Consumer Health	Cooper-Vemedia 7/25 TLB	2,200,000.00	B2	B3	Up			
Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,000,000.00				B+	BB-	Down
Ineos Finance PLC	Ineos 6/24 (EUR) TLB	3,000,000.00				B+	BB-	Down
Ineos Quattro	Ineos Quattro 2029 T/L B	2,000,000.00				B	BB-	Down
Ineos Quattro	Ineos Quattro/Styrolution 10/24 T/L B	1,000,000.00				B	BB-	Down
Ineos Quattro	Ineos T/L B Euro 2030 Tranche (Styrolution/Quattro	1,000,000.00				B	BB-	Down
Kleopatra Finco S.a.r.l	Klockner Pentaplast 1/26 (EUR) Exit PIK TL	538,358.44				CCC+	D	Up
Zephyr Bidco Limited	Zephyr Bidco EUR T/L B2 (10/25)	1,136,513.17				B	B-	Up
		16,414,422.98						



AlbaCore EURO CLO I DAC
Principal Paydowns
From 10/02/2026 to 09/03/2026
Next Payment: 20/04/2026



<i>LoanX ID/ Cusip</i>	<i>Facility</i>	<i>Transaction Type</i>	<i>Settlement Date</i>	<i>Transaction Amount</i>
LX266644	Euro Garages/EG Group 7/25 (EUR)	Facility - Paydown	10/02/2026	3,190,892.83
LX202118	CTEC III T/L B (EUR) (CeramTec) (02/22)	Facility - Paydown	19/02/2026	1,400,000.00
LX258502	Inspired Finco/Inspired Education 2/25 B6 TLB	Facility - Paydown	24/02/2026	122,926.61
				4,713,819.44



AlbaCore EURO CLO I DAC

Restructure Purchases

As of : 09/03/2026

Next Payment: 20/04/2026



No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC

Restructure Sales

As of : 09/03/2026

Next Payment: 20/04/2026



No asset records currently meet the summarization criteria.



AlbaCore EURO CLO I DAC

Hedge Details

As of: 09/03/2026

Next Payment: 20/04/2026



No asset records currently meet the summarization criteria.

**AlbaCore EURO CLO I DAC**

Obligor Concentration

As of: 09/03/2026

Next Payment: 20/04/2026



<i>Obligor Name</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
TK Elevator Midco GMBH	5,130,000.00	1.38	2
Flora Food Management BV	5,000,000.00	1.35	1
IGT Holding IV AB	5,000,000.00	1.35	3
Q-Park Holding B.V.	5,000,000.00	1.35	1
Altice France Lux 3 / Altice Holdings 1	4,834,879.78	1.30	3
VMED O2 UK Limited	4,717,391.30	1.27	2
CD&R Firefly Bidco Limited	4,700,000.00	1.27	1
Odyssee Investment Bidco SASU	4,500,000.00	1.21	1
ZF Invest	4,329,411.77	1.17	1
Groupe Inovie	4,162,745.10	1.12	1
Triley Midco 2 Limited	4,001,971.77	1.08	1
Ineos Group Holdings SA	4,000,000.00	1.08	2
Ineos Quattro	4,000,000.00	1.08	3
Iris BidCo GmbH	4,000,000.00	1.08	1
Nord Anglia Education Finance LLC	4,000,000.00	1.08	1
Roar BidCo AB	4,000,000.00	1.08	1
Ardagh Metal Packaging S.A.	3,915,000.00	1.06	1
Cobham Ultra SeniorCo S.a r.l.	3,800,000.00	1.03	1
Groupe Babilou	3,666,666.67	0.99	1
Solina Group Services SAS	3,600,000.00	0.97	1
Althea Acquisition Bidco SARL	3,500,000.00	0.94	1
Elsan SAS	3,500,000.00	0.94	1
ZF Friedrichshafen AG	3,500,000.00	0.94	1
Quintiles IMS Incorporated	3,440,000.00	0.93	1
VF Corp	3,383,000.00	0.91	1
Rohm Holding GMBH	3,368,254.82	0.91	1
Colisee Group SASU	3,200,000.00	0.86	1
Granite France Bidco	3,127,940.76	0.84	1
Inspired Education	3,077,073.39	0.83	1
Clay Holdco B.V	3,016,458.22	0.81	1
AI Silk Midco Limited	3,000,000.00	0.81	1
Euro Ethnic Foods Bidco S.A.S.	3,000,000.00	0.81	1
Innio Group Holding GmbH	3,000,000.00	0.81	1
Nidda Healthcare Holding GmbH	3,000,000.00	0.81	1
Platform Bidco Limited	3,000,000.00	0.81	1
TeamSystem SpA	3,000,000.00	0.81	1
Total Webhosting Solutions B.V.	3,000,000.00	0.81	1
WP/AP Telecom Holdings IV BV	3,000,000.00	0.81	1

**AlbaCore EURO CLO I DAC**

Obligor Concentration

As of: 09/03/2026

Next Payment: 20/04/2026



<i>Obligor Name</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
WS Audiology AS	3,000,000.00	0.81	1
Cheplapharm Arzneimittel GmbH	2,981,081.08	0.80	2
Stars UK Bidco Ltd	2,969,930.94	0.80	1
Envalior Finance GmbH	2,910,000.00	0.79	1
Albion HoldCo Limited	2,900,000.00	0.78	1
Clarios Global LP	2,900,000.00	0.78	2
Team.Blue Finco SARL	2,834,782.61	0.76	1
Pimente Investissement SAS	2,816,666.66	0.76	1
Infinitas Learning Finco B.V.	2,800,000.00	0.76	1
Sport Group	2,666,666.67	0.72	1
Claudius Finance Sarl	2,600,000.00	0.70	1
Ephios Subco 3 sarl	2,526,000.00	0.68	1
Breitling Financing S.a r.l.	2,500,000.00	0.67	1
European Medco Development 4 S.a.r.l.	2,500,000.00	0.67	1
Forvia SE	2,500,000.00	0.67	1
HomeVi	2,500,000.00	0.67	1
Kapla Holding	2,469,000.00	0.67	1
Celeste BidCo B.V	2,460,000.00	0.66	1
Market Bidco Limited	2,418,367.35	0.65	1
Arden Group, Inc.	2,370,370.37	0.64	1
Motion Midco Limited	2,360,000.00	0.64	2
Normec 1 B.V.	2,300,000.00	0.62	1
PLATIN2025 S.A.R.L.	2,300,000.00	0.62	1
Rubix Group Midco 3 Limited	2,300,000.00	0.62	1
Froneri International Ltd	2,295,597.49	0.62	1
Nobian Finance B.V.	2,250,000.01	0.61	2
Touchdown Acquirer Inc.	2,234,782.61	0.60	1
Castillon SAS	2,232,432.43	0.60	1
Boots Group	2,200,000.00	0.59	1
Care BidCo S.A.S	2,200,000.00	0.59	1
Etraveli Group Holding AB	2,200,000.00	0.59	1
Take Care Bidco	2,200,000.00	0.59	1
CAB	2,162,000.00	0.58	3
Parques Reunidos, S.A.	2,103,145.95	0.57	1
Belron Group SCA	2,100,000.00	0.57	1
Radar Bidco SARL	2,100,000.00	0.57	1
Ramsay Generale De Sante	2,060,000.00	0.56	1
Cuppa Bidco B.V.	2,040,005.99	0.55	1

**AlbaCore EURO CLO I DAC**

Obligor Concentration

As of: 09/03/2026

Next Payment: 20/04/2026



<i>Obligor Name</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Turbo EMEA Holdings BV	2,030,000.00	0.55	1
Guala Closures SpA	2,029,000.00	0.55	1
Miller Homes Group	2,018,000.00	0.54	1
BENDING SPOONS US INC.	2,000,000.00	0.54	1
Intermediate Dutch HoldCo	1,999,999.95	0.54	1
LSF10 EDILIANS INVESTMENTS S.A.R.L.	2,000,000.00	0.54	1
Matterhorn Telecom SA	2,000,000.00	0.54	1
Nuuday	2,000,000.00	0.54	1
Opal Bidco SAS	2,000,000.00	0.54	1
Peer Holding B.V	2,000,000.00	0.54	1
Sandy BidCo B.V.	2,000,000.00	0.54	1
SCUR-Alpha 1318 GmbH	2,000,000.00	0.54	1
Sector Alarm Holding AS	2,000,000.00	0.54	1
Techem Verwaltungsgesellschaft 675 MBH	2,000,000.00	0.54	2
Twist Beauty International Holding S.A.	2,000,000.00	0.54	1
Ziggo BV	2,000,000.00	0.54	1
Inception Finco S.a r.l.	1,976,190.48	0.53	1
Lernen Bidco Limited	1,975,000.00	0.53	1
Thevelia (US) LLC	1,950,000.00	0.53	1
TIC BidCo Limited	1,922,535.21	0.52	1
Rainbow UK Holdco Limited	1,920,666.66	0.52	1
ION Platform Finance SARL	1,920,000.00	0.52	1
QSRP Finco BV	1,908,629.89	0.52	1
Lorca Holdco Limited	1,898,936.17	0.51	2
Terveys-ja hoivapalvelut suomi yhtyma oy	1,874,999.98	0.51	2
Zegona Holdco Limited	1,875,143.19	0.51	1
Tarkett Participation SASU	1,870,463.54	0.50	1
Boluda Towage S.L.	1,800,000.00	0.49	1
SGD S.A.	1,800,000.00	0.49	1
Amber Finco PLC (Applus)	1,785,411.76	0.48	1
Galaxy Bidco Ltd	1,739,130.43	0.47	1
Autodis SA	1,675,000.00	0.45	1
CTEC II GmbH	1,673,592.40	0.45	1
Windsor Holdings III LLC	1,600,000.00	0.43	1
WS Holdings, Inc.	1,600,000.00	0.43	1
Bach Bidco SPA	1,545,000.00	0.42	2
POP Bidco	1,530,434.79	0.41	1
StepStone Group LP	1,530,434.78	0.41	1

**AlbaCore EURO CLO I DAC**

Obligor Concentration

As of: 09/03/2026

Next Payment: 20/04/2026



<i>Obligor Name</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Finco Utilitas BV	1,500,000.00	0.40	1
PEARLS (Netherlands) Bidco B.V	1,500,000.00	0.40	1
HBX Group	1,454,545.45	0.39	1
Urbaser, S.A.	1,400,000.00	0.38	1
Adonis Holdings, Inc	1,391,304.35	0.38	1
Umami Restaurant Group, LLC	1,391,304.35	0.38	1
Currenta Group Holdings	1,350,000.00	0.36	1
ONE Hotels GmbH	1,300,000.00	0.35	1
Questel Unite	1,300,000.00	0.35	1
Bubbles Bidco S.p.A (Acqua & Sapone)	1,290,000.00	0.35	1
Ceva Sante Animale	1,200,000.00	0.32	1
Summer (BC) Lux Consolidator S.C.A	1,155,000.00	0.31	1
Zephyr Bidco Limited	1,136,513.17	0.31	1
Skio Bidco BV	1,131,313.13	0.31	1
Oat Bidco Limited	1,113,043.48	0.30	1
Almaviva Developpement	1,108,000.00	0.30	1
Diot-Siaci BidCo	1,099,999.85	0.30	1
Financiere Chione	1,100,000.00	0.30	1
Marcel Bidco GmbH	1,100,000.00	0.30	1
Marshall Group holdings (Luxembourg) SARL	1,086,956.53	0.29	1
Elvis UK HoldCo Limited	1,080,000.00	0.29	1
Finastra USA, Inc.	1,072,164.94	0.29	1
Eagle Bidco Limited	1,017,289.71	0.27	1
Aenova Holding GMBH	1,000,000.00	0.27	1
Aernnova Aerospace S.A.U.	1,000,000.00	0.27	1
Aviv Group GMBH	1,000,000.00	0.27	1
Broom Holdings BidCo Limited	1,000,000.00	0.27	1
CEME S.P.A.	1,000,000.00	0.27	1
Fedrigoni	1,000,000.00	0.27	1
Greenwich Bidco Ltd	1,000,000.00	0.27	1
Herens Midco S.a.r.l.	1,000,000.00	0.27	1
Howden Group Holdings Ltd	1,000,000.00	0.27	1
Irel AcquiCo GmbH	1,000,000.00	0.27	1
IVC Acquisition Ltd	1,000,000.00	0.27	1
LSF10 XL Invts Sarl	1,000,000.02	0.27	1
Minimax GMBH & Co	1,000,000.00	0.27	1
Penta Technologies BV (Unica)	1,000,000.00	0.27	1
Shilton Bidco Ltd	1,000,000.00	0.27	1

**AlbaCore EURO CLO I DAC**

Obligor Concentration

As of: 09/03/2026

Next Payment: 20/04/2026



<i>Obligor Name</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
SOCO 2	1,000,000.00	0.27	1
United Group BV - ADRIAV17	1,000,000.00	0.27	1
Boxer Parent Company, Inc.	992,500.00	0.27	1
Arena Lux Fin Sarl	974,000.00	0.26	1
Castello Bc Bidco Spa	963,000.00	0.26	1
Alpha AB Bidco B.V.	930,855.76	0.25	1
Galileo Global Education Operations SAS	922,336.33	0.25	1
PLT VII Finance S.A r.l.	835,000.00	0.23	1
Indicor, LLC	828,721.81	0.22	1
SIG Plc	824,000.00	0.22	1
Ecotone	810,000.00	0.22	1
Apave	800,000.00	0.22	1
Cerebro HoldCo GmbH	800,000.00	0.22	2
Centurion Bidco S.p.A.	788,000.00	0.21	1
Athena Bidco SAS	750,000.00	0.20	1
HestiaFloor 2	750,000.00	0.20	1
Applegreen Limited	725,000.00	0.20	1
Picard Bondco SA	667,000.00	0.18	1
Speedster Bidco GmbH	642,857.14	0.17	1
Mermaid Bidco Inc	630,000.00	0.17	1
ADB Safegate	626,087.00	0.17	1
RIMINI BIDCO SPA	604,000.00	0.16	1
GateGroup Holding AG	556,521.74	0.15	1
Kepler SpA	420,000.00	0.11	1
Kleopatra Finco S.a.r.l	341,323.11	0.09	1
	370,638,830.84	100.00	197
Aggregate Principal Balance		370,638,830.84	



AlbaCore EURO CLO I DAC
Country Concentration
As of: 09/03/2026
Next Payment: 20/04/2026



Country	Principal Balance	% of APB	Number of Assets
France	90,827,586.38	24.51	46
United Kingdom	75,060,617.12	20.25	38
Germany	50,500,876.68	13.63	29
Netherlands	48,368,633.06	13.05	22
United States	35,397,957.33	9.55	16
Spain	13,971,182.52	3.77	10
Italy	12,639,000.00	3.41	11
Sweden	12,286,956.53	3.32	6
Luxembourg	11,184,782.61	3.02	5
Switzerland	5,656,521.74	1.53	4
Belgium	4,034,716.89	1.09	3
Austria	3,000,000.00	0.81	1
Denmark	2,000,000.00	0.54	1
Norway	2,000,000.00	0.54	1
Finland	1,874,999.98	0.51	2
Ireland	1,000,000.00	0.27	1
Lithuania	835,000.00	0.23	1
	370,638,830.84	100.00	197
Aggregate Principal Balance		370,638,830.84	



AlbaCore EURO CLO I DAC
Moody's Industry Concentration
As of: 09/03/2026
Next Payment: 20/04/2026



<i>Issuer Industry Classification</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Aerospace & Defense	9,022,600.17	2.43	5
Automotive	10,575,000.00	2.85	5
Banking, Finance, Insurance & Real Estate	4,589,130.28	1.24	4
Beverage, Food & Tobacco	21,759,704.93	5.87	9
Capital Equipment	7,999,855.76	2.16	4
Chemicals, Plastics, & Rubber	17,528,254.83	4.73	10
Construction & Building	18,493,912.84	4.99	10
Consumer goods: Durable	12,932,956.53	3.49	6
Consumer goods: Non-durable	1,920,666.66	0.52	1
Containers, Packaging & Glass	12,085,323.11	3.26	7
Energy: Electricity	3,000,000.00	0.81	1
Environmental Industries (Region 1)	1,400,000.00	0.38	1
Forest Products & Paper	604,000.00	0.16	1
Healthcare & Pharmaceuticals	63,647,824.88	17.17	32
High Tech Industries	28,365,414.47	7.65	16
Hotel, Gaming & Leisure	12,206,321.29	3.29	8
Media: Advertising, Printing & Publishing	1,000,000.00	0.27	1
Media: Diversified & Production	3,173,291.92	0.86	3
Retail	22,762,779.12	6.14	9
Services: Business	50,399,944.57	13.60	32
Services: Consumer	24,220,040.82	6.53	11
Telecommunications	28,661,350.44	7.73	15
Transportation: Consumer	8,174,000.00	2.21	3
Wholesale	6,116,458.22	1.65	3
	370,638,830.84	100.00	197
Aggregate Principal Balance		370,638,830.84	



AlbaCore EURO CLO I DAC
S&P Industry Concentration
 As of: 09/03/2026
 Next Payment: 20/04/2026



<i>Issuer Industry Classification</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Healthcare Providers and Services	30,729,935.56	8.29	16
Diversified Consumer Services	28,220,040.82	7.61	11
Pharmaceuticals	27,702,325.15	7.47	15
Food Products	21,092,704.93	5.69	8
Commercial Services and Supplies	18,938,381.75	5.11	12
Food and Staples Retailing	18,039,779.12	4.87	7
Chemicals	17,528,254.83	4.73	10
Software	17,242,500.00	4.65	10
Machinery	15,489,577.57	4.18	8
Media	14,486,641.39	3.91	10
Hotels, Restaurants and Leisure	14,406,321.29	3.89	9
IT Services	13,528,155.80	3.65	7
Auto Components	12,675,000.00	3.42	6
Containers and Packaging	11,689,323.11	3.15	7
Energy Equipment and Services	11,558,612.48	3.12	8
Professional Services	9,599,999.95	2.59	5
Healthcare Equipment and Supplies	8,673,592.40	2.34	3
Construction and Engineering	8,279,710.15	2.23	3
Diversified Telecommunication Services	7,835,000.00	2.11	5
Trading Companies and Distributors	7,809,458.22	2.11	4
Textiles, Apparel and Luxury Goods	7,803,666.66	2.11	3
Life Sciences Tools and Services	7,441,971.77	2.01	2
Wireless Telecommunication Services	4,898,936.17	1.32	3
Building Products	4,855,246.15	1.31	3
Aerospace and Defense	4,800,000.00	1.30	2
Insurance	4,589,130.28	1.24	4
Marine	3,900,000.00	1.05	2
Household Durables	3,104,956.53	0.84	2
Construction Materials	3,000,000.02	0.81	2
Multiline Retail	2,000,000.00	0.54	1
Real Estate Management and Development	2,000,000.00	0.54	2
Distributors	1,600,000.00	0.43	1
Electrical Equipment	1,589,087.00	0.43	2
Electronic Equipment, Instruments and Components	1,000,000.00	0.27	1
Paper and Forest Products	1,000,000.00	0.27	1
Transportation Infrastructure	974,000.00	0.26	1
Air Freight and Logistics	556,521.74	0.15	1
	370,638,830.84	100.00	197



Issuer Industry Classification	Principal Balance	% of APB	Number of Assets
Aggregate Principal Balance		370,638,830.84	



AlbaCore EURO CLO I DAC

Moody's Rating Stratification

As of: 09/03/2026

Next Payment: 20/04/2026



<i>Moody's Rating</i>	<i>Aggregate Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
B1	57,589,347.83	15.54	31
B2	158,325,929.60	42.72	84
B3	103,927,223.83	28.04	57
Ba1	2,000,000.00	0.54	1
Ba2	10,714,079.36	2.89	5
Ba3	19,978,936.75	5.39	9
Ca	3,804,000.00	1.03	2
Caa1	13,957,990.36	3.77	7
Caa3	341,323.11	0.09	1
	370,638,830.84	100.00	197



AlbaCore EURO CLO I DAC

S&P Rating Stratification

As of: 09/03/2026

Next Payment: 20/04/2026



<i>S&P Rating</i>	<i>Aggregate Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
B	172,178,595.34	46.45	97
B+	48,772,507.01	13.16	26
B-	81,578,848.51	22.01	39
BB	11,232,143.19	3.03	4
BB+	5,440,000.00	1.47	2
BB-	30,120,554.70	8.13	16
BBB-	1,898,936.17	0.51	2
CCC+	16,217,245.92	4.38	10
CCC-	3,200,000.00	0.86	1
	370,638,830.84	100.00	197

**AlbaCore EURO CLO I DAC**

Deal Counterparty Information

As of: 09/03/2026

Next Payment: 20/04/2026



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

**AlbaCore EURO CLO I DAC**

Deal Counterparty Ratings

As of: 09/03/2026

Next Payment: 20/04/2026



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



AlbaCore EURO CLO I DAC
ISIN and Common Code for Notes
As of: 09/03/2026
Next Payment: 20/04/2026



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

Footnote:

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



AlbaCore EURO CLO I DAC
Notice to Noteholders
As of: 09/03/2026
Next Payment: 20/04/2026



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



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



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

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In the UK, U.S. Bank Europe DAC trades as U.S. Bank Global Corporate Trust through its UK Branch from its establishment at 125 Old Broad Street, Fifth Floor, London, EC2N 1AR (registered with the Registrar of Companies for England and Wales under Registration No. BR020005). Authorised and regulated by the Central Bank of Ireland. Authorised by the Prudential Regulation Authority. Subject to regulation by the Financial Conduct Authority and limited regulation by the Prudential Regulation Authority. Details about the extent of our regulation by the Prudential Regulation Authority are available from us on request. All banking services are provided through U.S. Bank Europe DAC. U.S. Bank Global Corporate Trust Limited is a Trust Corporation and not banking institutions and is not authorised to carry on banking business in the United Kingdom, Ireland or any other jurisdiction.