

LEI : 635400HU8ASOJYEX2I14

Harvest CLO XVI DAC

COMPLIANCE REPORT

As of 31-Oct-2025

Disclaimer:

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



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Compliance Summary

Tranche	Original Balance	Current Balance	All in Rate	Spread	Interest	CCY	Fitch Rating			Moody's Rating			Maturity Date
							Original	Current	CW	Original	Current	CW	
Class A-R Senior Secured Floating Rate Notes	273,000,000.00	97,450,889.42	2.64900%	0.64000%	660,660.00	EUR	AAA	AAA	-	Aaa	Aaa	-	15-Oct-2031
Class B-1R Senior Secured Floating Rate Notes	22,000,000.00	22,000,000.00	3.30900%	1.30000%	186,120.00	EUR	AA	AAA	-	Aa2	Aaa	-	15-Oct-2031
Class B-2R Senior Secured Fixed Rate Notes	20,000,000.00	20,000,000.00	1.60000%	N/A	80,000.00	EUR	AA	AAA	-	Aa2	Aaa	-	15-Oct-2031
Class C-R Senior Secured Floating Rate Notes	31,000,000.00	31,000,000.00	4.05900%	2.05000%	321,470.00	EUR	A	A+	-	A2	Aa1	-	15-Oct-2031
Class D-R Senior Secured Deferrable Floating Rate Notes	27,000,000.00	27,000,000.00	5.00900%	3.00000%	345,600.00	EUR	BBB	BBB+	-	Baa3	A3	-	15-Oct-2031
Class E-R Senior Secured Deferrable Floating Rate Notes	24,000,000.00	24,000,000.00	7.57900%	5.57000%	464,880.00	EUR	BB	BB+	-	Ba2	Ba2	-	15-Oct-2031
Class F-R Senior Secured Deferrable Floating Rate Notes	12,500,000.00	12,500,000.00	9.33900%	7.33000%	298,375.00	EUR	B	B+	-	B2	B2	-	15-Oct-2031
Subordinated Notes	45,000,000.00	45,000,000.00	N/A	N/A	Residual	EUR	NR	NR	-	NR	NR	-	15-Oct-2031
Total:	454,500,000.00	278,950,889.42			2,357,105.00								

Deal Summary

Description	Value
Closing Date	14-Sep-2016
Effective Date	24-Jan-2017
Reinvestment Rate	0.00000%
Collection Period Start Date	03-Oct-2025
Collection Period End Date	06-Jan-2026
Current Payment Date	15-Jan-2026
Next Payment Date	15-Apr-2026
Next Collection Period Start Date	07-Jan-2026
Next Collection Period End Date	06-Apr-2026
Index Rate/Reference Rate	2.00900%
Stated Maturity	15-Oct-2031
Reinvestment Period End Date	15-Apr-2023
Senior Secured Loans	198,905,161.47
Senior Unsecured Loans	0.00
Senior Secured Bonds	30,419,084.05
Senior Unsecured Bonds	2,173,000.00
Subordinated Obligations	0.00

Test Results Summary

Test Type	Pass	Fail
Coverage Tests	10	0
Collateral Quality	4	4
Portfolio Profile Tests	27	4
Counterparty Tests	28	0
Other Tests	1	0

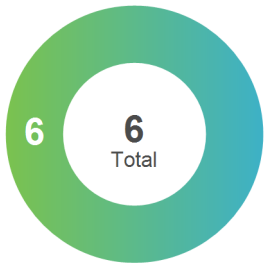
Miscellaneous Information

Description	Current
Aggregate Principal Balance	231,497,245.52
Principal Proceeds	22,982,996.81
Collateral Principal Amount	254,480,242.33
Adjusted Collateral Principal Amount	251,902,927.24
Defaulted Obligations	0.00
Trading Gains Paid in to Interest Account	0.00
Currency Exchange Spot Rate	0.87845 GBP = 1 EUR
Currency Exchange Spot Rate	1.1542 USD = 1 EUR

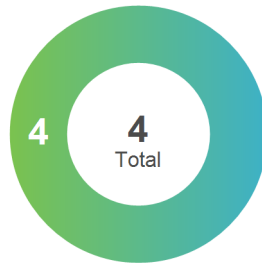
Dashboard

Test Summary

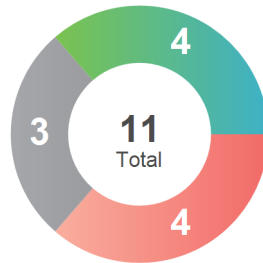
Overcollateralization



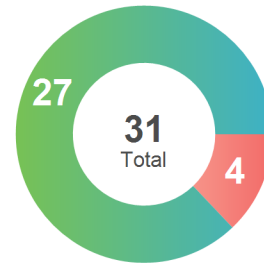
Interest Coverage



Collateral Quality

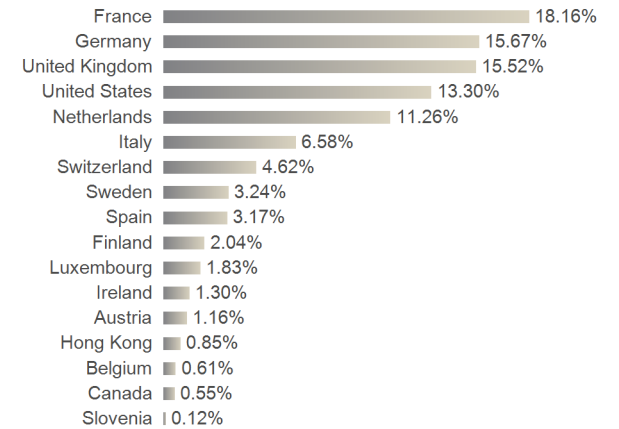


Concentration

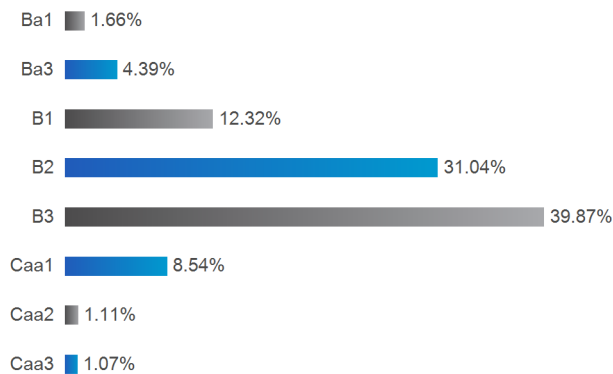


Pass Fail N/A

Country of Operations

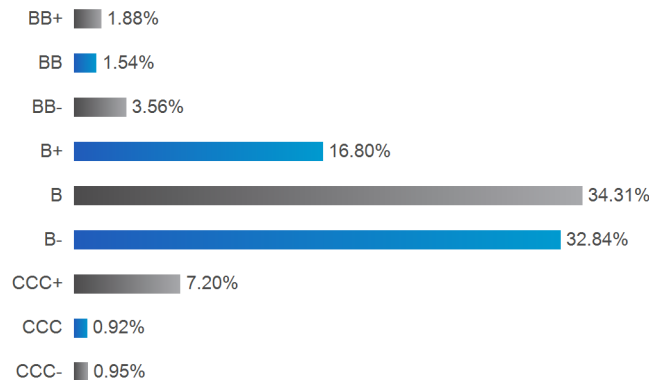


Moody's Rating



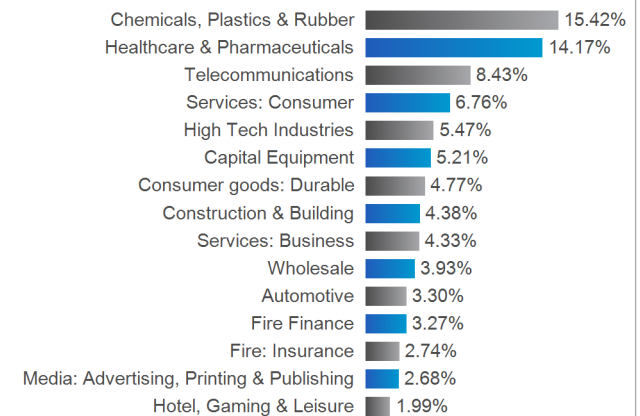
% of Principal Balance

Fitch Rating



% of Principal Balance

Top 15 Moody's Industries



% of Principal Balance

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
Par Value					
Class A/B Par Value Test	251,902,927.24	139,450,889.42	180.64%	>= 130.10%	✓ Passed
Class C Par Value Test	251,902,927.24	170,450,889.42	147.79%	>= 120.00%	✓ Passed
Class D Par Value Test	251,902,927.24	197,450,889.42	127.58%	>= 112.30%	✓ Passed
Class E Par Value Test	251,902,927.24	221,450,889.42	113.75%	>= 106.10%	✓ Passed
Class F Par Value Test	251,902,927.24	233,950,889.42	107.67%	>= 103.80%	✓ Passed
Event of Default	254,480,242.33	97,450,889.42	261.10%	>= 102.50%	✓ Passed
Interest Coverage					
Class A/B Interest Coverage Test	3,389,496.28	926,780.00	365.73%	>= 120.00%	✓ Passed
Class C Interest Coverage Test	3,389,496.28	1,248,250.00	271.54%	>= 115.00%	✓ Passed
Class D Interest Coverage Test	3,389,496.28	1,593,850.00	212.66%	>= 110.00%	✓ Passed
Class E Interest Coverage Test	3,389,496.28	2,058,730.00	164.64%	>= 105.00%	✓ Passed
Collateral Quality					
Fitch Maximum Weighted Average Rating Factor Test			36.04	<= 36.00	✗ Failed
Fitch Minimum Weighted Average Recovery Rate Test			64.20%	>= 59.70%	✓ Passed
Minimum Weighted Average Fixed Coupon Test			5.02%	>= 5.00%	✓ Passed
Minimum Weighted Average Spread Test			3.88%	>= 3.80%	✓ Passed
Minimum Weighted Average Spread Test - without Excess Spread			3.88%	N/A	● N/A
Minimum Weighted Average Spread Test - excluding Floors			3.88%	N/A	● N/A
Moody's Minimum Diversity Test			48	>= 60	✗ Failed
Moody's Maximum Weighted Average Rating Factor Test			3,243	<= 3,173	✗ Failed
Moody's Maximum Weighted Average Unadjusted Rating Factor Test			3,243	N/A	● N/A
Moody's Minimum Weighted Average Recovery Rate Test			44.10%	>= 44.00%	✓ Passed
Weighted Average Life Test			3.19	<= 2.46	✗ Failed
Portfolio Profile					
(a) Senior Secured Loans and Senior Secured Bonds	252,307,242.33	254,480,242.33	99.15%	>= 90.00%	✓ Passed
(b) Senior Secured Loans	221,888,158.28	254,480,242.33	87.19%	>= 70.00%	✓ Passed
(c) Unsecured Obligations, Mezzanine Obligations, 2nd Lien Loans and High Yield Bonds	2,173,000.00	254,480,242.33	0.85%	<= 10.00%	✓ Passed
(d)(i) Highest Single Obligor of Senior Secured Loans and Senior Secured Bonds	8,243,000.00	254,480,242.33	3.24%	<= 3.00%	✗ Failed
(d)(ii) 4th Highest Single Obligor of Secured Senior Loans and Bonds	4,132,000.00	254,480,242.33	1.62%	<= 2.50%	✓ Passed
(e) Top Ten Obligors	43,926,222.03	254,480,242.33	17.26%	<= 20.00%	✓ Passed
(f) Highest Single Obligor - Unsecured Senior Obligations, Second Lien Loans, Mezzanine Obligations and High Yield Bonds	541,000.00	254,480,242.33	0.21%	<= 1.50%	✓ Passed
(g)(i) Highest Single Obligor	8,243,000.00	254,480,242.33	3.24%	<= 3.00%	✗ Failed
(g)(ii) 4th Highest Single Obligor	4,132,000.00	254,480,242.33	1.62%	<= 2.50%	✓ Passed
(h) Participation	0.00	254,480,242.33	0.00%	<= 5.00%	✓ Passed
(i) Current Pay Obligations	0.00	254,480,242.33	0.00%	<= 2.50%	✓ Passed
(j) Revolving Obligations and/or Delayed Drawdown Collateral Obligations	0.00	254,480,242.33	0.00%	<= 5.00%	✓ Passed
(k) Moodys - Caa Obligations	24,820,915.30	254,480,242.33	9.75%	<= 7.50%	✗ Failed
(l) Fixed Rate Collateral Debt Obligations	15,332,997.27	254,480,242.33	6.03%	<= 10.00%	✓ Passed

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
(m) Fitch - CCC Obligations	20,996,035.30	254,480,242.33	8.25%	<= 7.50%	✖ Failed
(n) Non-Euro Obligations	0.00	254,480,242.33	0.00%	<= 20.00%	✔ Passed
(o)(i) Corporate Rescue Loans	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(o)(ii) Highest Obligor of Corporate Rescue Loans	0.00	254,480,242.33	0.00%	<= 2.00%	✔ Passed
(p) Cov-Lite Loans	8,273,500.00	254,480,242.33	3.25%	<= 30.00%	✔ Passed
(r)(i) Largest Single Fitch Industry Category	40,589,276.20	254,480,242.33	15.95%	<= 17.50%	✔ Passed
(r)(ii) 2nd Largest Single Fitch Industry Category	25,962,792.21	254,480,242.33	10.20%	<= 15.00%	✔ Passed
(r)(iii) 3rd Largest Single Fitch Industry Category	24,822,398.49	254,480,242.33	9.75%	<= 12.00%	✔ Passed
(r)(iv) Largest Three combined Fitch Industry Categories	91,374,466.90	254,480,242.33	35.91%	<= 40.00%	✔ Passed
(s) Obligations whose Moody's Rating is derived from an S&P Rating	3,973,000.00	254,480,242.33	1.56%	<= 10.00%	✔ Passed
(t) Obligors - Domiciled in country with Moody's local currency risk ceiling rating between A1 and A3	0.00	254,480,242.33	0.00%	<= 10.00%	✔ Passed
(u) Obligors - Domiciled in country with Moody's local currency risk ceiling rating below A3	0.00	254,480,242.33	0.00%	<= 0.00%	✔ Passed
(v) Obligors - Domiciled in country with Fitch country ceiling below AAA	15,231,000.00	254,480,242.33	5.99%	<= 10.00%	✔ Passed
(w) Aggregate Collateral Balance of Obligations issued by Obligors with total potential indebtedness >= 150m and < 250m	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(x) Aggregate Collateral Balance of Obligations issued by Obligors with total potential indebtedness < 150m	0.00	254,480,242.33	0.00%	<= 0.00%	✔ Passed
(z) Discount Obligations	0.00	254,480,242.33	0.00%	<= 25.00%	✔ Passed
(bb) Credit Estimate Obligations	0.00	254,480,242.33	0.00%	<= 10.00%	✔ Passed

Counterparty

(y)(i) Bivariate_Fitch Individual AAA	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(ii) Bivariate_Fitch Individual AA+	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(iii) Bivariate_Fitch Individual AA	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(iv) Bivariate_Fitch Individual AA-	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(v) Bivariate_Fitch Individual A+	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(vi) Bivariate_Fitch Individual A	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(vii) Bivariate_Fitch Individual A- or below	0.00	254,480,242.33	0.00%	<= 0.00%	✔ Passed
(y)(i) Bivariate_Fitch Aggregate AAA	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(ii) Bivariate_Fitch Aggregate AA+	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(iii) Bivariate_Fitch Aggregate AA	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(iv) Bivariate_Fitch Aggregate AA-	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(v) Bivariate_Fitch Aggregate A+	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(vi) Bivariate_Fitch Aggregate A	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(vii) Bivariate_Fitch Aggregate A- or below	0.00	254,480,242.33	0.00%	<= 0.00%	✔ Passed
(y)(i) Bivariate_Moodys Individual Aaa	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(ii) Bivariate_Moodys Individual Aa1	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(iii) Bivariate_Moodys Individual Aa2	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(iv) Bivariate_Moodys Individual Aa3	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(v) Bivariate_Moodys Individual A1	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(vi) Bivariate_Moodys Individual A2 and P-1	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed
(y)(vii) Bivariate_Moodys Individual A2 (without a Moody's short term rating of at least P-1) or below	0.00	254,480,242.33	0.00%	<= 0.00%	✔ Passed
(y)(i) Bivariate_Moodys Aggregate Aaa	0.00	254,480,242.33	0.00%	<= 5.00%	✔ Passed

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
(y)(ii) Bivariate_Moodys Aggregate Aa1	0.00	254,480,242.33	0.00%	<= 5.00%	✓ Passed
(y)(iii) Bivariate_Moodys Aggregate Aa2	0.00	254,480,242.33	0.00%	<= 5.00%	✓ Passed
(y)(iv) Bivariate_Moodys Aggregate Aa3	0.00	254,480,242.33	0.00%	<= 5.00%	✓ Passed
(y)(v) Bivariate_Moodys Aggregate A1	0.00	254,480,242.33	0.00%	<= 5.00%	✓ Passed
(y)(vi) Bivariate_Moodys Aggregate A2 and P-1 or below	0.00	254,480,242.33	0.00%	<= 5.00%	✓ Passed
(y)(vii) Bivariate_Moodys Aggregate A2 (without a Moody's short term rating of at least P-1) or below	0.00	254,480,242.33	0.00%	<= 0.00%	✓ Passed
Other					
Retention Deficiency	45,000,000.00		45,000,000.00	>= 11,574,862.28	✓ Passed

Risk Retention Confirmation

(a) confirmation that the Collateral Administrator has received a Retention Compliance Confirmation from the Retention Holder confirming:

(i) that it continues to retain the Retention;

(ii) that it has not sold, hedged or otherwise mitigated its credit risk under or associated with the Retention or the underlying portfolio of Collateral Debt Obligations, except to the extent permitted in accordance with the EU Retention Requirements;

(b) confirmation from the Retention Holder that it has established and is managing the securitisation scheme constituted by the issuance of the Notes by the Issuer;

(c) confirmation that any information or agreements required to be supplied by the Retention Holder as reasonably required to satisfy the EU Retention Requirements from time to time subject to and in accordance with the Risk Retention Letter, have been supplied;

(d) the calculation of 5 per cent. of the Aggregate Collateral Balance as of the most recent Determination Date for the purposes of determining whether a Retention Deficiency has occurred;

(e) the amount of any Trading Gains paid into the Interest Account since the previous Payment Date pursuant to the Conditions; and

(f) confirmation as to whether, since the previous Payment Date an actual or potential Retention Deficiency has prohibited the Portfolio Manager from reinvesting in any Collateral Debt Obligations.

Frequency Switch Event

Description

Has Frequency Switch Event occurred?	No
Date of Frequency Switch Event	N/A

Par Value Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Par Value Test	251,902,927.24	139,450,889.42	180.64%	50.54%	>= 130.10%	✓ Passed
Class C Par Value Test	251,902,927.24	170,450,889.42	147.79%	27.79%	>= 120.00%	✓ Passed
Class D Par Value Test	251,902,927.24	197,450,889.42	127.58%	15.28%	>= 112.30%	✓ Passed
Class E Par Value Test	251,902,927.24	221,450,889.42	113.75%	7.65%	>= 106.10%	✓ Passed
Class F Par Value Test	251,902,927.24	233,950,889.42	107.67%	3.87%	>= 103.80%	✓ Passed
Event of Default	254,480,242.33	97,450,889.42	261.10%	158.60%	>= 102.50%	✓ Passed

Par Value Test Numerator Detail

Aggregate Principal Balance	231,497,245.52
Principal Proceeds	22,982,996.81
Unused Proceeds	0.00
Sub Total:	254,480,242.33
Less:	
Deferring and Defaulted Adjustment Amount	0.00
Current Pay Adjustment	0.00
Discount Adjustment	0.00
Corporate Rescue Loan Adjustment	0.00
Long Dated Adjustment	0.00
Caa/CCC Adjustment Amount	2,577,315.09
Maturity Amendment Adjustment	0.00
Specified Unsold Obligations Adjustment	
Sub Total:	2,577,315.09
Adjusted Collateral Principal Amount	251,902,927.24

Par Value Test Denominator Detail

Tranche	Principal Amount
Class A-R Senior Secured Floating Rate Notes	97,450,889.42
Class B-1R Senior Secured Floating Rate Notes	22,000,000.00
Class B-2R Senior Secured Fixed Rate Notes	20,000,000.00
Class C-R Senior Secured Floating Rate Notes	31,000,000.00
Class D-R Senior Secured Deferrable Floating Rate Notes	27,000,000.00
Class E-R Senior Secured Deferrable Floating Rate Notes	24,000,000.00
Class F-R Senior Secured Deferrable Floating Rate Notes	12,500,000.00

Interest Coverage Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Interest Coverage Test	3,389,496.28	926,780.00	365.73%	245.73%	>= 120.00%	✓ Passed
Class C Interest Coverage Test	3,389,496.28	1,248,250.00	271.54%	156.54%	>= 115.00%	✓ Passed
Class D Interest Coverage Test	3,389,496.28	1,593,850.00	212.66%	102.66%	>= 110.00%	✓ Passed
Class E Interest Coverage Test	3,389,496.28	2,058,730.00	164.64%	59.64%	>= 105.00%	✓ Passed

Interest Coverage Test Numerator Detail

Actual Interest Received	1,417,480.94
Projected Interest	2,181,564.84
Reinvestment Interest	0.00
Interest on Account Balances	0.00
Miscellaneous Proceeds	0.00
Sub Total:	3,599,045.78
Plus:	
Amount Payable from Expense Reserve Account	0.00
Amount Payable From Interest Smoothing Account	0.00
Amount Received from Hedge Counterparty	0.00
Eligible Investments purchased with Interest Proceeds	0.00
Net Hedge Received	0.00
Sub Total:	0.00
Less:	
Amounts Payable into Interest Smoothing Account	0.00
Amounts Payable Priority of Payments	209,549.50
Principal Financed Accrued Interest	0.00
PIK Obligation that has been deferred (without duplication)	0.00
Sub Total:	209,549.50
Interest Coverage Numerator	3,389,496.28

Interest Coverage Test Denominator Detail

Tranche	Interest
Class A-R Senior Secured Floating Rate Notes	660,660.00
Class B-1R Senior Secured Floating Rate Notes	186,120.00
Class B-2R Senior Secured Fixed Rate Notes	80,000.00
Class C-R Senior Secured Floating Rate Notes	321,470.00
Class D-R Senior Secured Deferrable Floating Rate Notes	345,600.00
Class E-R Senior Secured Deferrable Floating Rate Notes	464,880.00

Account Balances

Account Name	CCY	Native Currency (Trade Date Basis)	Native Currency (Received Date Basis)	Deal Currency (Trade Date Basis)	Deal Currency (Received Date Basis)
Collection Account					
HARVEST CLO XVI EUR DAC CUSTODY	EUR	0.00	0.00	0.00	0.00
HARVEST CLO XVI GBP DAC CUSTODY	GBP	0.00	0.00	0.00	0.00
HARVEST CLO XVI ISSUER PROFIT ACC CSH	EUR	8,350.10	8,351.00	8,350.10	8,351.00
HARVEST CLO XVI USD DAC CUSTODY	USD	0.00	0.00	0.00	0.00
HARVEST XVI EUR MARGIN ACC	EUR	0.00	0.00	0.00	0.00
Collection Account Subtotal:				8,350.10	8,351.00
Interest Funding Account					
HARVEST XVI EUR INTEREST ACC	EUR	548,796.57	548,796.57	548,796.57	548,796.57
HARVEST XVI EUR INTEREST ACC - STIF BLACKROCK	EUR	297,697.54	297,697.54	297,697.54	297,697.54
HARVEST XVI EUR INTEREST ACC - STIF HSBC	EUR	289,378.30	289,378.30	289,378.30	289,378.30
HARVEST XVI EUR INTEREST ACC - STIF MORGAN STANLEY	EUR	281,608.53	281,608.53	281,608.53	281,608.53
HARVEST XVI GBP INTEREST ACC	GBP	0.00	0.00	0.00	0.00
HARVEST XVI USD INTEREST ACC	USD	0.00	0.00	0.00	0.00
Interest Funding Account Subtotal:				1,417,480.94	1,417,480.94
Payment Account					
HARVEST XVI EUR PAYMENT AC	EUR	0.00	0.00	0.00	0.00
HARVEST XVI GBPPAYMENT AC	GBP	0.00	0.00	0.00	0.00
Payment Account Subtotal:				0.00	0.00
Principal Funding Account					
HARVEST XVI EUR PRINCIPAL ACC	EUR	4,357,136.72	(387,862.20)	4,357,136.72	(387,862.20)
HARVEST XVI EUR PRINCIPAL ACC - STIF BLACKROCK	EUR	6,335,023.65	6,335,023.65	6,335,023.65	6,335,023.65
HARVEST XVI EUR PRINCIPAL ACC - STIF HSBC	EUR	6,150,827.77	6,150,827.77	6,150,827.77	6,150,827.77
HARVEST XVI EUR PRINCIPAL ACC - STIF MORGAN STANLEY	EUR	6,140,008.67	6,140,008.67	6,140,008.67	6,140,008.67
HARVEST XVI GBP PRINCIPAL ACC	GBP	0.00	0.00	0.00	0.00
HARVEST XVI USD PRINCIPAL ACC	USD	0.00	0.00	0.00	0.00
Principal Funding Account Subtotal:				22,982,996.81	18,237,997.89
Reserve Account					
HARVEST XVI EUR INT RES AC	EUR	0.00	0.00	0.00	0.00
HARVEST XVI EUR EXP RESERVE ACC	EUR	0.00	0.00	0.00	0.00
HARVEST XVI EUR INT SMOOTH AC	EUR	0.00	0.00	0.00	0.00
HARVEST XVI EUR REVOLVER RES	EUR	0.00	0.00	0.00	0.00
Reserve Account Subtotal:				0.00	0.00
Total:				24,408,827.85	19,663,829.83

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Loan								
Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Facility B (Eur) Loan	LX193267	Term Loan	100.2360	2,724,000.00	2,724,000.00	0.00	Senior Secured	04-Feb-2028
Al Silk UK Midco 2 Limited - Facility B	LX226415	Term Loan	96.3570	1,000,000.00	1,000,000.00	0.00	Senior Secured	04-Mar-2031
Altice Financing SA - (Eur) Term Loan	LX209693	Term Loan	78.2500	1,119,855.75	1,119,855.75	0.00	Senior Secured	31-Oct-2027
Altice France SA - Euro B14 Term Loan	LX271804	Term Loan	99.6260	3,538,596.71	3,538,596.71	0.00	Senior Secured	31-May-2031
Ammega Group BV - 2023 Facility B2	LX213528	Term Loan	90.1000	1,658,086.82	1,658,086.82	0.00	Senior Secured	30-Dec-2028
Anticimex Global AB (f/k/a Seren Bidco AB) - Facility B2 Loan	LX196446	Term Loan	100.0780	1,576,000.00	1,576,000.00	0.00	Senior Secured	16-Nov-2028
Archroma Finance Sarl - Term Loan B1a	LX211094	Term Loan	78.0420	3,923,076.92	3,923,076.92	0.00	Senior Secured	30-Jun-2027
Aruba Investments Holdings LLC - Euro Term Loan B	LX190487	Term Loan	89.5500	2,037,015.00	2,037,015.00	0.00	Senior Secured	24-Nov-2027
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Term Loan	99.7920	2,020,000.00	2,020,000.00	0.00	Senior Secured	28-Feb-2029
Banijay Entertainment SAS - Term Loan B3	LX257836	Term Loan	100.4030	1,500,000.00	1,500,000.00	0.00	Senior Secured	01-Mar-2028
Barentz Bidco BV - Facility B3 (EUR)	LX258723	Term Loan	98.8750	3,232,000.00	3,232,000.00	0.00	Senior Secured	03-Mar-2031
Blitz F21-433 GMBH - TI	LX259041	Term Loan	90.0750	2,420,000.00	2,420,000.00	0.00	Senior Secured	14-Mar-2029
BME Group Holding BV - Facility B2	LX217355	Term Loan	78.1250	1,067,000.00	1,067,000.00	0.00	Senior Secured	31-Dec-2029
Bock Capital Bidco BV - Term Loan	LX194536	Term Loan	100.1560	2,400,000.00	2,400,000.00	0.00	Senior Secured	29-Jun-2028
Boels Topholding B.V. - Facility B3	LX257760	Term Loan	100.3130	2,709,482.76	2,709,482.76	0.00	Senior Secured	23-May-2031
Breitling Financing S.A R.L. - Term Loan B	LX199187	Term Loan	84.6730	2,334,000.00	2,334,000.00	0.00	Senior Secured	25-Oct-2028
CAB - Facility B Loan	LX192244	Term Loan	92.6090	4,132,000.00	4,132,000.00	0.00	Senior Secured	09-Feb-2028
Celeste BidCo B.V - Fcaility B2	LX258494	Term Loan	100.2640	1,000,000.00	1,000,000.00	0.00	Senior Secured	20-Jul-2029
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	Term Loan	96.8020	3,357,000.00	3,357,000.00	0.00	Senior Secured	22-Feb-2029
Circet Europe - Senior Facility B	LX196125	Term Loan	100.2380	3,314,000.00	3,314,000.00	0.00	Senior Secured	13-Oct-2028
Clarios Global LP - TLB 2024	LX236134	Term Loan	100.1810	3,733,895.11	3,733,895.11	0.00	Senior Secured	16-Jul-2031
Claudius Finance Parent SARL - Facility B5	LX258016	Term Loan	100.2660	2,000,000.00	2,000,000.00	0.00	Senior Secured	10-Jul-2028
Cooper Consumer Health - Facility B Loan	LX194161	Term Loan	100.7500	2,912,000.00	2,912,000.00	0.00	Senior Secured	06-Nov-2028
CTEC III GmbH - Facility B	LX202118	Term Loan	99.6940	3,095,991.13	3,095,991.13	0.00	Senior Secured	16-Mar-2029
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	Term Loan	96.4250	2,028,042.57	2,028,042.57	0.00	Senior Secured	04-Oct-2028
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	Term Loan	96.4250	1,380,957.43	1,380,957.43	0.00	Senior Secured	04-Oct-2028
Envalior Finance GmbH - Facility B1	LX263401	Term Loan	88.9500	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-Mar-2030
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	Term Loan	100.1250	833,000.00	833,000.00	0.00	Senior Secured	12-Jul-2028
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	Term Loan	72.3330	3,000,000.00	3,000,000.00	0.00	Senior Secured	28-Sep-2027
Financiere Mendel - Term Loan B	LX259022	Term Loan	100.1150	2,964,000.00	2,964,000.00	0.00	Senior Secured	08-Nov-2030
Foncia Management - Facility B Loan	LX193463	Term Loan	83.5910	2,479,000.00	2,479,000.00	0.00	Senior Secured	27-Mar-2028
Foncia Management - Term Loan B Add-On	LX209469	Term Loan	85.1110	920,000.00	920,000.00	0.00	Senior Secured	27-Mar-2028
Granite France Bidco SAS - Term Loan B	LX207140	Term Loan	87.3930	2,516,598.76	2,516,598.76	0.00	Senior Secured	17-Oct-2028
Herens Holdco Sarl - Euro Term Loan	LX194449	Term Loan	86.9810	1,974,000.00	1,974,000.00	0.00	Senior Secured	03-Jul-2028
HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	Term Loan	100.4250	1,407,355.19	1,407,355.19	0.00	Senior Secured	15-Feb-2031
Home VI - Tlb	LX266909	Term Loan	100.0520	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Oct-2029
IFCO Management GmbH - Facility Bb1 Term Loan Eur	LX248178	Term Loan	100.1680	1,247,000.00	1,247,000.00	0.00	Senior Secured	29-Nov-2029
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	Term Loan	86.0910	2,721,000.00	2,721,000.00	0.00	Senior Secured	02-Apr-2029
Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	Term Loan	96.2500	2,695,000.00	2,695,000.00	0.00	Senior Secured	29-Jan-2027
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	Term Loan	89.1250	2,857,500.00	2,857,500.00	0.00	Senior Secured	23-Jun-2031

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Term Loan	99.7850	1,408,000.00	1,408,000.00	0.00	Senior Secured	06-Jul-2028
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	Term Loan	99.1880	1,231,792.21	1,231,792.21	0.00	Senior Secured	19-Aug-2028
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	Term Loan	100.3070	2,681,171.82	2,681,171.82	0.00	Senior Secured	02-Nov-2028
Inovie Group - Senior Facility B	LX191106	Term Loan	85.7880	2,616,000.00	2,616,000.00	0.00	Senior Secured	03-Mar-2028
Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	Term Loan	86.9500	1,000,000.00	1,000,000.00	0.00	Senior Secured	03-Mar-2028
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	Term Loan	100.3300	1,016,000.00	1,016,000.00	0.00	Senior Secured	28-Feb-2031
IVC Acquisition Ltd - Facility B11	LX257767	Term Loan	99.6920	3,778,000.00	3,778,000.00	0.00	Senior Secured	12-Dec-2028
KDC/ONE Development Corporation Inc - 2025 Refinancing Euro Term Loan)	LX267640	Term Loan	99.8750	1,280,700.79	1,280,700.79	0.00	Senior Secured	15-Aug-2028
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	Term Loan	99.9530	2,231,000.00	2,231,000.00	0.00	Senior Secured	25-Mar-2031
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Term Loan	100.6250	1,276,190.82	1,276,190.82	0.00	Senior Secured	12-Apr-2028
Mar Bidco SARL - Eur Term Loan	LX194153	Term Loan	92.7140	375,000.00	375,000.00	0.00	Senior Secured	07-Jul-2028
Markermeer Finance B.V. - Term Facility B	LX185085	Term Loan	99.6720	2,336,545.00	2,336,545.00	0.00	Senior Secured	29-Jan-2027
Mcafee Corp - Term Loan B 3 Eur	LX233937	Term Loan	97.3180	2,494,432.40	2,494,432.40	0.00	Senior Secured	01-Mar-2029
Motion Finco LLC - Facility B (New)	LX213009	Term Loan	86.9430	1,563,000.00	1,563,000.00	0.00	Senior Secured	12-Nov-2029
Nobel Bidco BV - Term Loan	LX195412	Term Loan	98.6930	1,500,000.00	1,500,000.00	0.00	Senior Secured	01-Sep-2028
Nouryon Finance BV - Term Loan B EUR	LX234053	Term Loan	100.1560	881,821.23	881,821.23	0.00	Senior Secured	03-Apr-2028
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	Term Loan	99.6580	2,658,000.00	2,658,000.00	0.00	Senior Secured	20-Jun-2031
Optimus Bidco SAS - Term Loan	LX213580	Term Loan	86.7500	2,120,606.06	2,120,606.06	0.00	Senior Secured	31-Dec-2028
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Term Loan	87.5000	1,000,000.00	1,000,000.00	0.00	Senior Secured	01-Nov-2028
Paysafe Group Holdings II Limited - Facility B2	LX195448	Term Loan	99.8390	3,141,398.49	3,141,398.49	0.00	Senior Secured	28-Jun-2028
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Term Loan	94.7030	1,667,000.00	1,667,000.00	0.00	Senior Secured	26-Feb-2029
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	Term Loan	100.6090	1,879,879.88	1,879,879.88	0.00	Senior Secured	12-Jul-2029
Piolin Bidco SAU - Term Loan B5	LX269818	Term Loan	100.2980	1,564,969.31	1,564,969.31	0.00	Senior Secured	16-Sep-2029
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	Term Loan	100.1390	3,068,000.00	3,068,000.00	0.00	Senior Secured	29-Dec-2028
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Term Loan	91.7250	2,853,120.00	2,853,120.00	0.00	Senior Secured	02-Jun-2028
Polystorm Bidco AB - New Facility B	LX208545	Term Loan	85.3210	2,083,000.00	2,083,000.00	0.00	Senior Secured	05-Oct-2028
Precise Bidco BV - Facility B6 Term Loan	LX257766	Term Loan	99.9730	1,611,000.00	1,611,000.00	0.00	Senior Secured	15-Nov-2030
Rain Carbon GmbH - 2023 Replacement Term Loan	LX214261	Term Loan	98.9690	1,052,863.05	1,052,863.05	0.00	Senior Secured	31-Oct-2028
Rainbow Finco S. A R.L. - Term Loan B	LX202335	Term Loan	100.4630	2,465,000.00	2,465,000.00	0.00	Senior Secured	23-Feb-2029
Ren10 Holding AB - Tlb	LX255951	Term Loan	100.4170	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Jul-2030
Rodenstock GmbH - First Lien Term Loan	LX194401	Term Loan	92.3000	1,546,000.00	1,546,000.00	0.00	Senior Secured	29-Jun-2028
Roehm Holding GMBH - New Term Loan B-1	LX228988	Term Loan	87.8750	3,212,417.23	3,203,000.00	0.00	Senior Secured	31-Jan-2029
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	Term Loan	88.0830	778,000.00	778,000.00	0.00	Senior Secured	09-Aug-2028
Sam Bidco - (Eur) Term Loan B	LX225334	Term Loan	100.4450	3,000,000.00	3,000,000.00	0.00	Senior Secured	13-Dec-2027
Sandy Bidco BV - Facility B	LX197880	Term Loan	98.8750	1,469,000.00	1,469,000.00	0.00	Senior Secured	17-Aug-2029
SCUR-Alpha 1318 GmbH - Facility B	LX196613	Term Loan	91.5000	1,500,000.00	1,500,000.00	0.00	Senior Secured	31-Aug-2028
Sirona Bidco - Facility B	LX199218	Term Loan	52.6120	2,200,000.00	2,200,000.00	0.00	Senior Secured	18-Dec-2028
Sitel Group - Initial Euro Term Loan	LX196483	Term Loan	46.1880	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Aug-2028
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	Term Loan	100.6020	2,426,000.00	2,426,000.00	0.00	Senior Secured	28-Jul-2028
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Term Loan	95.3750	3,622,421.05	3,622,421.05	0.00	Senior Secured	31-Jan-2029

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	Term Loan	95.3750	578,578.95	578,578.95	0.00	Senior Secured	31-Jan-2029
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	Term Loan	94.0420	1,765,000.00	1,765,000.00	0.00	Senior Secured	27-Jul-2028
Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	Term Loan	99.1250	1,724,137.93	1,724,137.93	0.00	Senior Secured	30-Sep-2029
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	Term Loan	100.1500	1,973,583.68	1,973,583.68	0.00	Senior Secured	18-Jun-2029
Timber Servicios Empresariales SA - Facility B	LX202736	Term Loan	96.3060	2,218,244.65	2,218,244.65	0.00	Senior Secured	30-Mar-2029
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	Term Loan	100.6000	2,000,000.00	2,000,000.00	0.00	Senior Secured	03-May-2028
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	Term Loan	98.2860	2,503,000.00	2,503,000.00	0.00	Senior Secured	02-Oct-2029
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	Term Loan	99.9480	3,846,250.00	3,846,250.00	0.00	Senior Secured	27-Mar-2028
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Term Loan	98.8270	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Jul-2029
Virgin Media SFA Finance Limited - O Facility	LX183233	Term Loan	99.5310	2,683,000.00	2,683,000.00	0.00	Senior Secured	31-Jan-2029
Winterfell Financing Sarl - Facility B Loan	LX192684	Term Loan	88.1820	3,207,000.00	3,207,000.00	0.00	Senior Secured	04-May-2028
Ziggo BV - Term Loan H	LX183461	Term Loan	98.0000	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Jan-2029
				Loan Subtotal:	198,914,578.70	198,905,161.47	0.00	
Bond								
BCP Modular Service - Bcp V Modular Services 4.75 30Nov28	XS2397447025		94.1340	857,000.00	857,000.00	0.00	Senior Secured	30-Nov-2028
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303		100.6891	2,133,000.00	2,133,000.00	0.00	Senior Secured	15-Oct-2028
Castor Spa - Cerved Group Spa 7.264 15Feb29 Frn	XS2445840809		92.8315	3,435,000.00	3,435,000.00	0.00	Senior Secured	15-Feb-2029
Cedacri Mergeco Spa - Cedacri Spa 6.661 15May28 Frn	XS2345190263		100.3698	900,000.00	900,000.00	0.00	Senior Secured	15-May-2028
Cheplapharm Arzneimittel GmbH - 4.375 15Jan28	XS2243548273		98.3599	470,000.00	470,000.00	0.00	Senior Secured	15-Jan-2028
CTEC II GmbH - 5.25 15Feb30	XS2434776113		90.7439	541,000.00	541,000.00	0.00	Senior Unsecured	15-Feb-2030
Cullinan Holdco Scsp - Cullinan Holdco S 6.776 15Oct29 Frn	XS3148178851		71.4561	750,136.78	750,136.78	0.00	Senior Secured	15-Oct-2029
Elior Group SA - 3.75 15Jul26	XS2360381730		99.8570	409,000.00	409,000.00	0.00	Senior Unsecured	15-Jul-2026
FAURECIA - Forvia SE 2.375 15Jun29	XS2312733871		96.0220	500,000.00	500,000.00	0.00	Senior Unsecured	15-Jun-2029
Fire BC Spa - Italmatch Chemicals 7.5 06Feb28 Frn	XS2582796541		100.1607	2,250,000.00	2,250,000.00	0.00	Senior Secured	06-Feb-2028
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583		31.1893	273,000.00	273,000.00	0.00	Senior Unsecured	31-Mar-2029
Kapla Holding Sas - Kapla Holding SAS 5.514 31Jul30 Frn	XS2756269960		100.4108	223,000.00	223,000.00	0.00	Senior Secured	31-Jul-2030
Lorca Telecom Bondco - Lorca Telecom Bondco SA 4.0 18Sep27	XS2240463674		100.0230	1,333,000.00	1,333,000.00	0.00	Senior Secured	18-Sep-2027
Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	XS2391351454		99.0351	774,000.00	774,000.00	0.00	Senior Secured	01-Oct-2028
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932		94.1357	450,000.00	450,000.00	0.00	Senior Unsecured	01-Oct-2029
Paganini Bidco Spa - Multiversity Spa 6.324 30Oct28 Frn	XS2401961078		100.4980	2,167,000.00	2,167,000.00	0.00	Senior Secured	30-Oct-2028
PCF GmbH - 4.75 - 04/2026	XS2333301674		64.3214	1,390,770.00	1,390,770.00	0.00	Senior Secured	15-Apr-2029
PCF GmbH - Float - 04/2026	XS2333302052		64.2277	1,913,950.00	1,913,950.00	0.00	Senior Secured	15-Apr-2029
Scil Iv LLC / Scil Usa Hldgs LLC - Scil Iv LLC / Scil Us 4.375 01Nov26	XS2401849315		99.7530	873,000.00	873,000.00	0.00	Senior Secured	01-Nov-2026
Scil Iv LLC - 8.006 01Nov26	XS2401851485		99.9599	3,487,000.00	3,487,000.00	0.00	Senior Secured	01-Nov-2026
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330		100.3070	1,935,000.00	1,935,000.00	0.00	Senior Secured	31-Oct-2028
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749		99.6220	2,411,000.00	2,411,000.00	0.00	Senior Secured	15-Jan-2028
Styrolution - 2.25 16Jan27	XS2108560306		96.4613	2,827,000.00	2,827,000.00	0.00	Senior Secured	16-Jan-2027

Asset Information I

Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
United Group BV - 4.0 15Nov27	XS2010029317		99.7595	289,227.27	289,227.27	0.00	Senior Secured	15-Nov-2027
			Bond Subtotal:	32,592,084.05	32,592,084.05	0.00		
			Total:	231,506,662.75	231,497,245.52	0.00		

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	First Lien Last Out	Avg Country Life
Loan									
Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Facility B (Eur) Loan	LX193267	EUR	2,724,000.00	-	-	-	First Lien	-	2.26 Finland
AI Silk UK Midco 2 Limited - Facility B	LX226415	EUR	1,000,000.00	-	-	-	First Lien	-	5.34 Ireland
Altice Financing SA - (Eur) Term Loan	LX209693	EUR	1,119,855.75	-	-	-	First Lien	-	2.00 Luxembourg
Altice France SA - Euro B14 Term Loan	LX271804	EUR	3,538,596.71	-	-	-	First Lien	-	5.43 France
Ammega Group BV - 2023 Facility B2	LX213528	EUR	1,658,086.82	-	-	-	First Lien	-	3.17 Netherlands
Anticimex Global AB (f/k/a Seren Bidco AB) - Facility B2 Loan	LX196446	EUR	1,576,000.00	-	-	-	First Lien	-	3.05 Sweden
Archroma Finance Sarl - Term Loan B1a	LX211094	EUR	3,923,076.92	-	-	-	First Lien	-	1.66 Switzerland
Aruba Investments Holdings LLC - Euro Term Loan B	LX190487	EUR	2,037,015.00	-	-	-	First Lien	-	2.04 United States
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	EUR	2,020,000.00	-	-	-	First Lien	-	3.33 Germany
Banijay Entertainment SAS - Term Loan B3	LX257836	EUR	1,500,000.00	-	-	-	First Lien	-	2.33 France
Barentz Bidco BV - Facility B3 (EUR)	LX258723	EUR	3,232,000.00	-	-	-	First Lien	-	5.34 Netherlands
Blitz F21-433 GMBH - TI	LX259041	EUR	2,420,000.00	-	-	-	First Lien	-	3.37 Germany
BME Group Holding BV - Facility B2	LX217355	EUR	1,067,000.00	-	-	-	First Lien	-	4.17 Netherlands
Bock Capital Bidco BV - Term Loan	LX194536	EUR	2,400,000.00	-	-	-	First Lien	-	2.66 Netherlands
Boels Topholding B.V. - Facility B3	LX257760	EUR	2,709,482.76	-	-	-	First Lien	-	5.56 Netherlands
Breitling Financing S.A R.L. - Term Loan B	LX199187	EUR	2,334,000.00	-	-	-	First Lien	-	2.99 Switzerland
CAB - Facility B Loan	LX192244	EUR	4,132,000.00	-	-	-	First Lien	-	2.28 France
Celeste BidCo B.V - Facility B2	LX258494	EUR	1,000,000.00	-	-	-	First Lien	-	3.72 Netherlands
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	EUR	3,357,000.00	-	-	-	First Lien	-	3.32 Germany
Circet Europe - Senior Facility B	LX196125	EUR	3,314,000.00	-	-	-	First Lien	-	2.95 France
Clarios Global LP - TLB 2024	LX236134	EUR	3,733,895.11	-	-	-	First Lien	-	5.71 United States
Claudius Finance Parent SARL - Facility B5	LX258016	EUR	2,000,000.00	-	-	-	First Lien	-	2.69 Luxembourg
Cooper Consumer Health - Facility B Loan	LX194161	EUR	2,912,000.00	-	-	-	First Lien	-	3.02 France
CTEC III GmbH - Facility B	LX202118	EUR	3,095,991.13	-	-	-	First Lien	-	3.38 Germany
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	EUR	1,380,957.43	-	-	-	First Lien	-	2.93 United States
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	EUR	2,028,042.57	-	-	-	First Lien	-	2.93 United States
Envalor Finance GmbH - Facility B1	LX263401	EUR	3,000,000.00	-	-	-	First Lien	-	4.41 Germany
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	EUR	833,000.00	-	-	-	First Lien	-	2.70 United Kingdom
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	EUR	3,000,000.00	-	-	-	First Lien	-	1.91 France
Financiere Mendel - Term Loan B	LX259022	EUR	2,964,000.00	-	-	-	First Lien	-	5.02 France
Foncia Management - Facility B Loan	LX193463	EUR	2,479,000.00	-	-	-	First Lien	-	2.41 France
Foncia Management - Term Loan B Add-On	LX209469	EUR	920,000.00	-	-	-	First Lien	-	2.41 France
Granite France Bidco SAS - Term Loan B	LX207140	EUR	2,516,598.76	-	-	-	First Lien	-	2.96 France
Herens Holdco Sarl - Euro Term Loan	LX194449	EUR	1,974,000.00	-	-	-	First Lien	-	2.67 Switzerland
HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	EUR	1,407,355.19	-	-	-	First Lien	-	5.30 United Kingdom
Home VI - Tlb	LX266909	EUR	3,000,000.00	-	-	-	First Lien	-	4.00 France
IFCO Management GmbH - Facility Bb1 Term Loan Eur	LX248178	EUR	1,247,000.00	-	-	-	First Lien	-	4.08 United States
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	EUR	2,721,000.00	-	Yes	-	First Lien	-	3.42 United Kingdom
Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	EUR	2,695,000.00	-	Yes	-	First Lien	-	1.25 United Kingdom
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	EUR	2,857,500.00	-	Yes	-	First Lien	-	5.65 United Kingdom

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	First Lien Last Out	Avg Country Life
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	EUR	1,408,000.00	-	-	-	First Lien	-	2.68 Belgium
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	EUR	1,231,792.21	-	-	-	First Lien	-	2.76 United Kingdom
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	EUR	2,681,171.82	-	-	-	First Lien	-	3.01 Austria
Inovie Group - Senior Facility B	LX191106	EUR	2,616,000.00	-	-	-	First Lien	-	2.34 France
Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	EUR	1,000,000.00	-	-	-	First Lien	-	2.34 France
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	EUR	1,016,000.00	-	-	-	First Lien	-	5.33 United Kingdom
IVC Acquisition Ltd - Facility B11	LX257767	EUR	3,778,000.00	-	-	-	First Lien	-	3.12 United Kingdom
KDC/ONE Development Corporation Inc - 2025 Refinancing Euro Term Loan)	LX267640	EUR	1,280,700.79	-	-	-	First Lien	-	2.79 Canada
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	EUR	2,231,000.00	-	-	-	First Lien	-	5.40 Spain
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	EUR	1,276,190.82	-	-	-	First Lien	-	2.45 Germany
Mar Bidco SARL - Eur Term Loan	LX194153	EUR	375,000.00	-	-	-	First Lien	-	2.68 Luxembourg
Markermeer Finance B.V. - Term Facility B	LX185085	EUR	2,336,545.00	-	-	-	First Lien	-	1.25 United Kingdom
Mcafee Corp - Term Loan B 3 Eur	LX233937	EUR	2,494,432.40	-	-	-	First Lien	-	3.28 United States
Motion Finco LLC - Facility B (New)	LX213009	EUR	1,563,000.00	-	-	-	First Lien	-	4.04 United Kingdom
Nobel Bidco BV - Term Loan	LX195412	EUR	1,500,000.00	-	-	-	First Lien	-	2.84 Netherlands
Nouryon Finance BV - Term Loan B EUR	LX234053	EUR	881,821.23	-	-	-	First Lien	-	2.42 Netherlands
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	EUR	2,658,000.00	-	-	-	First Lien	-	5.64 United States
Optimus Bidco SAS - Term Loan	LX213580	EUR	2,120,606.06	-	-	-	First Lien	-	3.17 France
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	EUR	1,000,000.00	-	-	-	First Lien	-	3.01 United Kingdom
Paysafe Group Holdings II Limited - Facility B2	LX195448	EUR	3,141,398.49	-	-	-	First Lien	-	2.66 United Kingdom
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	EUR	1,667,000.00	-	-	-	First Lien	-	3.33 Netherlands
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	EUR	1,879,879.88	-	-	-	First Lien	-	3.70 Netherlands
Piolin Bidco SAU - Term Loan B5	LX269818	EUR	1,564,969.31	-	-	-	First Lien	-	3.88 Spain
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	EUR	3,068,000.00	-	-	-	First Lien	-	3.16 Germany
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	EUR	2,853,120.00	-	-	-	First Lien	-	2.56 United States
Polystorm Bidco AB - New Facility B	LX208545	EUR	2,083,000.00	-	-	-	First Lien	-	2.93 Sweden
Precise Bidco BV - Facility B6 Term Loan	LX257766	EUR	1,611,000.00	-	-	-	First Lien	-	5.04 Netherlands
Rain Carbon GmbH - 2023 Replacement Term Loan	LX214261	EUR	1,052,863.05	-	-	-	First Lien	-	3.00 United States
Rainbow Finco S. A R.L. - Term Loan B	LX202335	EUR	2,465,000.00	-	-	-	First Lien	-	3.32 Switzerland
Ren10 Holding AB - Tlb	LX255951	EUR	2,000,000.00	-	-	-	First Lien	-	4.75 Finland
Rodenstock GmbH - First Lien Term Loan	LX194401	EUR	1,546,000.00	-	-	-	First Lien	-	2.66 Germany
Roehm Holding GMBH - New Term Loan B-1	LX228988	EUR	3,203,000.00	-	-	-	First Lien	-	3.25 Germany
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	EUR	778,000.00	-	-	-	First Lien	-	2.78 United Kingdom
Sam Bidco - (Eur) Term Loan B	LX225334	EUR	3,000,000.00	-	-	-	First Lien	-	2.12 United States
Sandy Bidco BV - Facility B	LX197880	EUR	1,469,000.00	-	-	-	First Lien	-	3.80 Netherlands
SCUR-Alpha 1318 GmbH - Facility B	LX196613	EUR	1,500,000.00	-	-	-	First Lien	-	2.84 Germany
Sirona Bidco - Facility B	LX199218	EUR	2,200,000.00	-	-	-	First Lien	-	3.13 France
Sitel Group - Initial Euro Term Loan	LX196483	EUR	1,000,000.00	-	-	-	First Lien	-	2.83 United States
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	EUR	2,426,000.00	-	-	-	First Lien	-	2.74 France
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	EUR	578,578.95	-	-	-	First Lien	-	3.25 United Kingdom

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	First Lien Last Out	Avg Life	Country
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	EUR	3,622,421.05	-	-	-	First Lien	-	3.25	United Kingdom
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	EUR	1,765,000.00	-	-	-	First Lien	-	2.74	Germany
Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	EUR	1,724,137.93	-	-	-	First Lien	-	3.91	United States
Thevelia (US) LLC - Eur Term B-1 Incrmenetal Term Loan	LX225307	EUR	1,973,583.68	-	-	-	First Lien	-	3.57	Hong Kong
Timber Servicios Empresariales SA - Facility B	LX202736	EUR	2,218,244.65	-	-	-	First Lien	-	3.41	Spain
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	EUR	2,000,000.00	-	-	-	First Lien	-	2.51	Netherlands
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	EUR	2,503,000.00	-	-	-	First Lien	-	3.92	Germany
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	EUR	3,846,250.00	-	-	-	First Lien	-	2.41	Sweden
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	EUR	2,000,000.00	-	-	-	First Lien	-	3.71	Ireland
Virgin Media SFA Finance Limited - O Facility	LX183233	EUR	2,683,000.00	-	-	-	First Lien	-	3.25	United Kingdom
Winterfell Financing Sarl - Facility B Loan	LX192684	EUR	3,207,000.00	-	-	-	First Lien	-	2.51	Germany
Ziggo BV - Term Loan H	LX183461	EUR	3,000,000.00	-	-	-	First Lien	-	3.25	Netherlands
Loan SubTotal:			198,905,161.47							
Bond										
BCP Modular Service - Bcp V Modular Services 4.75 30Nov28	XS2397447025	EUR	857,000.00	-	-	-		-	3.08	United Kingdom
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	EUR	2,133,000.00	-	-	-		-	2.96	Italy
Castor Spa - Cerved Group Spa 7.264 15Feb29 Frn	XS2445840809	EUR	3,435,000.00	-	-	-		-	3.30	Italy
Cedacri Mergeco Spa - Cedacri Spa 6.661 15May28 Frn	XS2345190263	EUR	900,000.00	-	-	-		-	2.54	Italy
Cheplapharm Arzneimittel GmbH - 4.375 15Jan28	XS2243548273	EUR	470,000.00	-	-	-		-	2.21	Germany
CTEC II GmbH - 5.25 15Feb30	XS2434776113	EUR	541,000.00	-	-	-		-	4.30	Germany
Cullinan Holdco Scsp - Cullinan Holdco S 6.776 15Oct29 Frn	XS3148178851	EUR	750,136.78	-	-	-		-	3.96	Luxembourg
Elior Group SA - 3.75 15Jul26	XS2360381730	EUR	409,000.00	-	-	-		-	0.70	France
FAURECIA - Forvia SE 2.375 15Jun29	XS2312733871	EUR	500,000.00	-	-	-		-	3.62	France
Fire BC Spa - Italmatch Chemicals 7.5 06Feb28 Frn	XS2582796541	EUR	2,250,000.00	-	-	-		-	2.27	Italy
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	EUR	273,000.00	-	-	-		-	3.42	France
Kapla Holding Sas - Kapla Holding SAS 5.514 31Jul30 Frn	XS2756269960	EUR	223,000.00	-	-	-		-	4.75	France
Lorca Telecom Bondco - Lorca Telecom Bondco SA 4.0 18Sep27	XS2240463674	EUR	1,333,000.00	-	-	-		-	1.88	Spain
Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	EUR	774,000.00	-	-	-		-	2.92	United States
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932	EUR	450,000.00	-	-	-		-	3.92	United States
Paganini Bidco Spa - Multiversity Spa 6.324 30Oct28 Frn	XS2401961078	EUR	2,167,000.00	-	-	-		-	3.00	Italy
PCF GmbH - 4.75 - 04/2026	XS2333301674	EUR	1,390,770.00	-	-	-		-	3.46	Germany
PCF GmbH - Float - 04/2026	XS2333302052	EUR	1,913,950.00	-	-	-		-	3.46	Germany
Scil Iv LLC - 8.006 01Nov26	XS2401851485	EUR	3,487,000.00	-	-	-		-	1.00	United States
Scil Iv LLC / Scil Usa Hldgs LLC - Scil Iv LLC / Scil Us 4.375 01Nov26	XS2401849315	EUR	873,000.00	-	-	-		-	1.00	United States
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	EUR	1,935,000.00	-	-	-		-	3.00	Italy
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	EUR	2,411,000.00	-	-	-		-	2.21	Italy
Styrolution - 2.25 16Jan27	XS2108560306	EUR	2,827,000.00	-	-	-		-	1.21	United Kingdom
United Group BV - 4.0 15Nov27	XS2010029317	EUR	289,227.27	-	-	-		-	2.04	Slovenia
Bond SubTotal:			32,592,084.05							
Total:			231,497,245.52							

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Partial PIK	Discount Obligation	Deferring Security	Current Pay	High Yield Bond	Affiliate by Issuer / Collateral Manager	Permitted Withholding Tax	Receivership Proceeding Initiated	Market Value	Principal Balance
4182000	Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Facility B (Eur) Loan	LX193267	BBG00ZH9LGX9	-	-	-	-	-	-	-	-	1,002,360.00	1,000,000.00
2947582	Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Facility B (Eur) Loan	LX193267	BBG00ZH9LGX9	-	-	-	-	-	-	-	-	1,728,068.64	1,724,000.00
6288632	Al Silk UK Midco 2 Limited - Facility B	LX226415	BBG01LCHSDL9	-	-	-	-	-	-	-	-	576,297.84	598,086.12
6296434	Al Silk UK Midco 2 Limited - Facility B	LX226415	BBG01LCHSDL9	-	-	-	-	-	-	-	-	145,227.06	150,717.71
6296432	Al Silk UK Midco 2 Limited - Facility B	LX226415	BBG01LCHSDL9	-	-	-	-	-	-	-	-	222,681.48	231,100.47
6296430	Al Silk UK Midco 2 Limited - Facility B	LX226415	BBG01LCHSDL9	-	-	-	-	-	-	-	-	19,363.61	20,095.70
3513837	Altice Financing SA - (Eur) Term Loan	LX209693	BBG01BQJG4N3	-	-	-	-	-	-	-	-	876,287.12	1,119,855.75
10891296	Altice France SA - Euro B14 Term Loan	LX271804	BBG01XQ9HQJ2	-	-	-	-	-	-	-	-	3,525,362.36	3,538,596.71
4894180	Ammega Group BV - 2023 Facility B2	LX213528	BBG01H7SL570	-	-	-	-	-	-	-	-	589,964.02	654,788.04
4894181	Ammega Group BV - 2023 Facility B2	LX213528	BBG01H7SL570	-	-	-	-	-	-	-	-	674,244.60	748,329.19
2947382	Anticimex Global AB (f/k/a Seren Bidco AB) - Facility B2 Loan	LX196446	BBG011KPTSZ7	-	-	-	-	-	-	-	-	1,143,068.90	1,142,178.00
4011556	Archroma Finance Sarl - Term Loan B1a	LX211094	BBG01FDS9ST7	-	-	-	-	-	-	-	-	3,061,647.69	3,923,076.92
2947257	Aruba Investments Holdings LLC - Euro Term Loan B	LX190487	BBG00XYHS3X9	-	-	-	-	-	-	-	-	1,824,146.93	2,037,015.00
10324228	Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	-	-	-	-	-	-	-	-	1,576,713.60	1,580,000.00
10324229	Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	-	-	-	-	-	-	-	-	439,084.80	440,000.00
9067058	Banijay Entertainment SAS - Term Loan B3	LX257836	BBG01RR9FZF0	-	-	-	-	-	-	-	-	1,506,045.00	1,500,000.00
9233775	Barentz Bidco BV - Facility B3 (EUR)	LX258723	BBG01S4CGYZ6	-	-	-	-	-	-	-	-	791,000.00	800,000.00
9233774	Barentz Bidco BV - Facility B3 (EUR)	LX258723	BBG01S4CGYZ6	-	-	-	-	-	-	-	-	834,505.00	844,000.00
9233776	Barentz Bidco BV - Facility B3 (EUR)	LX258723	BBG01S4CGYZ6	-	-	-	-	-	-	-	-	1,570,135.00	1,588,000.00
2947733	BCP Modular Service - Bcp V Modular Services 4.75 30Nov28	XS2397447025	BBG012VFPIX9	-	-	-	-	-	-	-	-	806,728.29	857,000.00
9217032	Blitz F21-433 GMBH - TI	LX259041	BBG01S7Q10V6	-	-	-	-	-	-	-	-	1,360,132.50	1,510,000.00
9217033	Blitz F21-433 GMBH - TI	LX259041	BBG01S7Q10V6	-	-	-	-	-	-	-	-	819,682.50	910,000.00
5449135	BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	-	-	-	-	-	-	-	-	833,593.75	1,067,000.00
2947352	Bock Capital Bidco BV - Term Loan	LX194536	BBG00ZSB32Q1	-	-	-	-	-	-	-	-	2,403,744.00	2,400,000.00
8804878	Boels Topholding B.V. - Facility B3	LX257760	BBG01RQRYFC7	-	-	-	-	-	-	-	-	864,767.25	862,068.97
8804877	Boels Topholding B.V. - Facility B3	LX257760	BBG01RQRYFC7	-	-	-	-	-	-	-	-	1,853,196.20	1,847,413.79
2947402	Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	-	-	-	-	-	-	-	-	1,976,267.82	2,334,000.00
2947732	Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	BBG012T8SXX6	-	-	-	-	-	-	-	-	2,147,698.72	2,133,000.00
3234016	CAB - Facility B Loan	LX192244	BBG00Z0WX889	-	-	-	-	-	-	-	-	323,601.47	349,427.67

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Partial PIK	Discount Obligation	Deferring Security	Current Pay	High Yield Bond	Affiliate by Issuer / Collateral Manager	Permitted Withholding Tax	Receivership Proceeding Initiated	Market Value	Principal Balance
2962666	CAB - Facility B Loan	LX192244	BBG00Z0WX889	-	-	-	-	-	-	-	-	161,800.73	174,713.83
2947278	CAB - Facility B Loan	LX192244	BBG00Z0WX889	-	-	-	-	-	-	-	-	183,158.43	197,776.06
2947744	Castor Spa - Cerved Group Spa 7.264 15Feb29 Frn	XS2445840809	BBG015663DG8	-	-	-	-	-	-	-	-	2,724,603.64	2,935,000.00
3631736	Castor Spa - Cerved Group Spa 7.264 15Feb29 Frn	XS2445840809	BBG015663DG8	-	-	-	-	-	-	-	-	464,157.35	500,000.00
2947722	Cedacri Mergeco Spa - Cedacri Spa 6.661 15May28 Frn	XS2345190263	BBG010Z18525	-	-	-	-	-	-	-	-	903,327.93	900,000.00
9090925	Celeste BidCo B.V - Fcaility B2	LX258494	BBG01S1MMCV2	-	-	-	-	-	-	-	-	1,002,640.00	1,000,000.00
2947708	Cheplapharm Arzneimittel GmbH - 4.375 15Jan28	XS2243548273	BBG00XRR28C5	-	-	-	-	-	-	-	-	462,291.30	470,000.00
2947418	Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	BBG0155VW9R9	-	-	-	-	-	-	-	-	2,429,730.20	2,510,000.00
2947422	Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	BBG0155VW9R9	-	-	-	-	-	-	-	-	447,225.24	462,000.00
2947420	Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	BBG0155VW9R9	-	-	-	-	-	-	-	-	372,687.70	385,000.00
4182002	Circet Europe - Senior Facility B	LX196125	BBG011M0MT03	-	-	-	-	-	-	-	-	1,002,380.00	1,000,000.00
2947624	Circet Europe - Senior Facility B	LX196125	BBG011M0MT03	-	-	-	-	-	-	-	-	2,319,507.32	2,314,000.00
7322379	Clarios Global LP - TLB 2024	LX236134	BBG01N67CH05	-	-	-	-	-	-	-	-	709,115.98	707,834.80
7322378	Clarios Global LP - TLB 2024	LX236134	BBG01N67CH05	-	-	-	-	-	-	-	-	152,817.48	152,541.38
7322377	Clarios Global LP - TLB 2024	LX236134	BBG01N67CH05	-	-	-	-	-	-	-	-	444,227.18	443,424.58
7322376	Clarios Global LP - TLB 2024	LX236134	BBG01N67CH05	-	-	-	-	-	-	-	-	1,904,843.53	1,901,401.99
7322380	Clarios Global LP - TLB 2024	LX236134	BBG01N67CH05	-	-	-	-	-	-	-	-	529,649.29	528,692.36
8923372	Claudius Finance Parent SARL - Facility B5	LX258016	BBG01RX1S4X5	-	-	-	-	-	-	-	-	437,699.65	436,538.46
2947342	Cooper Consumer Health - Facility B Loan	LX194161	BBG00ZXND9Q3	-	-	-	-	-	-	-	-	2,933,840.00	2,912,000.00
2947741	CTEC II GmbH - 5.25 15Feb30	XS2434776113	BBG014L58F85	-	-	-	-	Yes	-	-	-	222,322.51	245,000.00
2947742	CTEC II GmbH - 5.25 15Feb30	XS2434776113	BBG014L58F85	-	-	-	-	Yes	-	-	-	134,300.94	148,000.00
2947743	CTEC II GmbH - 5.25 15Feb30	XS2434776113	BBG014L58F85	-	-	-	-	Yes	-	-	-	134,300.94	148,000.00
2947412	CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	-	-	-	-	-	-	-	-	1,993,880.00	2,000,000.00
2947410	CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	-	-	-	-	-	-	-	-	1,092,637.40	1,095,991.13
10716792	Cullinan Holdco Scsp - Cullinan Holdco S 6.776 15Oct29 Frn	XS3148178851	BBG01X05JJB0	-	-	-	-	-	-	-	-	536,018.11	750,136.78
5372930	DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	BBG012GK6283	-	-	-	-	-	-	-	-	314,653.83	326,319.76
2947392	DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	BBG012GK6283	-	-	-	-	-	-	-	-	1,016,934.37	1,054,637.67
2947390	DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	BBG012Q8DQ51	-	-	-	-	-	-	-	-	1,955,540.05	2,028,042.57
2947724	Elior Group SA - 3.75 15Jul26	XS2360381730	BBG011MCLTF2	-	-	-	-	-	-	-	-	408,414.93	409,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Partial PIK	Discount Obligation	Deferring Security	Current Pay	High Yield Bond	Affiliate by Issuer / Collateral Manager	Permitted Withholding Tax	Receivership Proceeding Initiated	Market Value	Principal Balance
10249351	Envalior Finance Gmbh - Facility B1	LX263401	BBG01G4F3XY2	-	-	-	-	-	-	-	-	818,489.50	920,168.07
6215409	Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	BBG01190ZXV1	-	-	-	-	-	-	-	-	102,780.85	102,652.53
4882860	Expleo Services (fka Assystem Technologies) - Term loan	LX213673	BBG01H7SCBM0	-	-	-	-	-	-	-	-	723,330.00	1,000,000.00
4882862	Expleo Services (fka Assystem Technologies) - Term loan	LX213673	BBG01H7SCBM0	-	-	-	-	-	-	-	-	133,087.40	183,992.64
4882861	Expleo Services (fka Assystem Technologies) - Term loan	LX213673	BBG01H7SCBM0	-	-	-	-	-	-	-	-	1,313,572.60	1,816,007.36
3469454	FAURECIA - Forvia SE 2.375 15Jun29	XS2312733871	BBG00ZNQ4LJ8	-	-	-	-	-	-	-	-	480,110.00	500,000.00
9125948	Financiere Mendel - Term Loan B	LX259022	BBG01S6X23G2	-	-	-	-	-	-	-	-	2,967,408.60	2,964,000.00
3904959	Fire BC Spa - Italmatch Chemicals 7.5 06Feb28 Frn	XS2582796541	BBG01CHWFL73	-	-	-	-	-	-	-	-	1,863,991.37	1,861,000.00
3904962	Fire BC Spa - Italmatch Chemicals 7.5 06Feb28 Frn	XS2582796541	BBG01CHWFL73	-	-	-	-	-	-	-	-	216,347.20	216,000.00
3905016	Fire BC Spa - Italmatch Chemicals 7.5 06Feb28 Frn	XS2582796541	BBG01CHWFL73	-	-	-	-	-	-	-	-	173,278.08	173,000.00
2947717	Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	BBG00ZN688Z9	-	-	-	-	-	-	-	-	85,146.84	273,000.00
2947313	Foncia Management - Facility B Loan	LX193463	BBG00ZLHJMM8	-	-	-	-	-	-	-	-	2,072,220.89	2,479,000.00
3406541	Foncia Management - Term Loan B Add-On	LX209469	BBG01BJBWT91	-	-	-	-	-	-	-	-	783,021.20	920,000.00
4063249	Granite France Bidco SAS - Term Loan B	LX207140	BBG019MDFBQ7	-	-	-	-	-	-	-	-	323,073.67	369,679.12
3202279	Granite France Bidco SAS - Term Loan B	LX207140	BBG019MDFBQ7	-	-	-	-	-	-	-	-	1,876,257.48	2,146,919.64
2947356	Herens Holdco Sarl - Euro Term Loan	LX194449	BBG00ZTK8KS3	-	-	-	-	-	-	-	-	463,852.05	533,279.74
8368991	HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	BBG01QXLT4J8	-	-	-	-	-	-	-	-	1,413,336.45	1,407,355.19
10400756	Home VI - Tlb	LX266909	BBG01W8TJMR8	-	-	-	-	-	-	-	-	1,000,520.00	1,000,000.00
10400757	Home VI - Tlb	LX266909	BBG01W8TJMR8	-	-	-	-	-	-	-	-	2,001,040.00	2,000,000.00
7964075	IFCO Management Gmbh - Facility Bb1 Term Loan Eur	LX248178	BBG01Q33ZN84	-	-	-	-	-	-	-	-	1,249,094.96	1,247,000.00
5565821	Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	BBG01JYXGLM9	-	-	-	-	-	-	-	-	2,342,536.11	2,721,000.00
2947204	Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	BBG00RCYHTL7	-	-	-	-	-	-	-	-	107,800.00	112,000.00
6840388	Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	BBG00RCYHTL7	-	-	-	-	-	-	-	-	2,486,137.50	2,583,000.00
7208126	Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	BBG01N2PFBDS	-	-	-	-	-	-	-	-	2,546,746.88	2,857,500.00
2947365	Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	BBG010WQMD93	-	-	-	-	-	-	-	-	252,074.39	252,617.52
2947385	Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	BBG011XXY6P9	-	-	-	-	-	-	-	-	1,221,790.06	1,231,792.21
8751348	Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	BBG01R34DQM1	-	-	-	-	-	-	-	-	1,536,801.72	1,532,098.18
8751347	Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	BBG01R34DQM1	-	-	-	-	-	-	-	-	1,152,601.30	1,149,073.64
2947271	Inovie Group - Senior Facility B	LX191106	BBG00Y9ZSGQ4	-	-	-	-	-	-	-	-	1,666,399.31	1,942,462.01

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Partial PIK	Discount Obligation	Deferring Security	Current Pay	High Yield Bond	Affiliate by Issuer / Collateral Manager	Permitted Withholding Tax	Receivership Proceeding Initiated	Market Value	Principal Balance
2950210	Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	BBG018103SS4	-	-	-	-	-	-	-	-	869,500.00	1,000,000.00
9168412	Inspired Finco Holdings Limited - Facility B6(A)	LX258502	BBG01S1NBZX9	-	-	-	-	-	-	-	-	1,019,352.80	1,016,000.00
8802453	IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	-	-	-	-	-	-	-	-	2,658,785.64	2,667,000.00
8802454	IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	-	-	-	-	-	-	-	-	1,107,578.12	1,111,000.00
6213094	Kapla Holding Sas - Kapla Holding SAS 5.514 31Jul30 Frn	XS2756269960	BBG01L3P74S7	-	-	-	-	-	-	-	-	223,915.99	223,000.00
10641263	KDC/ONE Development Corporation Inc - 2025 Refinancing Euro Term Loan)	LX267640	BBG01WJ06GC2	-	-	-	-	-	-	-	-	1,279,099.91	1,280,700.79
9181164	Lorca Telecom Bidco S.A. - Term Loan B	LX259202	BBG01SB8NPY9	-	-	-	-	-	-	-	-	506,761.71	507,000.00
9181165	Lorca Telecom Bidco S.A. - Term Loan B	LX259202	BBG01SB8NPY9	-	-	-	-	-	-	-	-	1,723,189.72	1,724,000.00
3291373	Lorca Telecom Bondco - Lorca Telecom Bondco SA 4.0 18Sep27	XS2240463674	BBG00XJCF3P0	-	-	-	-	-	-	-	-	1,333,306.32	1,333,000.00
2947324	LSF10 XL Bidco S.C.A. - Facility B4	LX193640	BBG00ZNSM6B5	-	-	-	-	-	-	-	-	888,244.15	882,727.11
2947348	Mar Bidco SARL - Eur Term Loan	LX194153	BBG00ZXYDXK2	-	-	-	-	-	-	-	-	347,677.50	375,000.00
2947194	Markermeer Finance B.V. - Term Facility B	LX185085	BBG00R9QL857	-	-	-	-	-	-	-	-	479,965.53	481,545.00
2947192	Markermeer Finance B.V. - Term Facility B	LX185085	BBG00R9QL857	-	-	-	-	-	-	-	-	1,848,915.60	1,855,000.00
6941539	Mcafee Corp - Term Loan B 3 Eur	LX233937	BBG01N07Z5K0	-	-	-	-	-	-	-	-	6,145.65	6,315.02
6545682	Motion Finco LLC - Facility B (New)	LX213009	BBG01GX47MB0	-	-	-	-	-	-	-	-	1,358,919.09	1,563,000.00
3939976	Nobel Bidco BV - Term Loan	LX195412	BBG0109Z1HW7	-	-	-	-	-	-	-	-	1,480,395.00	1,500,000.00
6997336	Nouryon Finance BV - Term Loan B EUR	LX234053	BBG01N0NH589	-	-	-	-	-	-	-	-	780,075.00	778,859.98
2947729	Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	BBG012N0ZDY4	-	-	-	-	-	-	-	-	766,531.60	774,000.00
7190542	Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	BBG01N50MZ64	-	-	-	-	-	-	-	-	2,648,909.64	2,658,000.00
2947728	Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932	BBG012F617P0	-	-	-	-	-	-	-	-	423,610.47	450,000.00
4995653	Optimus Bidco SAS - Term Loan	LX213580	BBG01H9WM202	-	-	-	-	-	-	-	-	433,750.00	500,000.00
4995652	Optimus Bidco SAS - Term Loan	LX213580	BBG01H9WM202	-	-	-	-	-	-	-	-	1,405,875.76	1,620,606.06
2947738	Paganini Bidco Spa - Multiversity Spa 6.324 30Oct28 Frn	XS2401961078	BBG0132JVV50	-	-	-	-	-	-	-	-	1,507,470.30	1,500,000.00
3222369	Paganini Bidco Spa - Multiversity Spa 6.324 30Oct28 Frn	XS2401961078	BBG0132JVV50	-	-	-	-	-	-	-	-	670,321.79	667,000.00
3996962	Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	BBG012V0YHW9	-	-	-	-	-	-	-	-	875,000.00	1,000,000.00
2947617	Paysafe Group Holdings II Limited - Facility B2	LX195448	BBG0118YPV89	-	-	-	-	-	-	-	-	1,570,634.21	1,573,167.01
2947615	Paysafe Group Holdings II Limited - Facility B2	LX195448	BBG0118YPV89	-	-	-	-	-	-	-	-	1,565,706.63	1,568,231.48
7640646	PCF GmbH - 4.75 - 04/2026	XS2333301674	BBG0100PLMZ2	-	-	-	-	-	-	-	-	8,857.06	13,770.00
2947719	PCF GmbH - 4.75 - 04/2026	XS2333301674	BBG0100PLMZ2	-	-	-	-	-	-	-	-	885,706.09	1,377,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Partial PIK	Discount Obligation	Deferring Security	Current Pay	High Yield Bond	Affiliate by Issuer / Collateral Manager	Permitted Withholding Tax	Receivership Proceeding Initiated	Market Value	Principal Balance
2947718	PCF GmbH - Float - 04/2026	XS2333302052	BBG0100PLN62	-	-	-	-	-	-	-	-	1,217,115.48	1,895,000.00
7640688	PCF GmbH - Float - 04/2026	XS2333302052	BBG0100PLN62	-	-	-	-	-	-	-	-	12,171.15	18,950.00
2947660	Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	-	-	-	-	-	-	-	-	1,578,699.01	1,667,000.00
10759227	Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	BBG01X5749M7	-	-	-	-	-	-	-	-	1,891,328.35	1,879,879.88
10804745	Piolin Bidco SAU - Term Loan B5	LX269818	BBG00PV1R9Z0	-	-	-	-	-	-	-	-	1,569,632.92	1,564,969.31
9106314	Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	BBG01S7KLF53	-	-	-	-	-	-	-	-	3,072,264.52	3,068,000.00
2947613	Polaris Newco LLC - First Lien Euro Term Loan	LX195132	BBG0113FZW91	-	-	-	-	-	-	-	-	2,617,024.32	2,853,120.00
3180503	Polystorm Bidco AB - New Facility B	LX208545	BBG012FBF4V4	-	-	-	-	-	-	-	-	1,575,694.16	1,846,783.51
3180377	Polystorm Bidco AB - New Facility B	LX208545	BBG012FBF4V4	-	-	-	-	-	-	-	-	201,542.27	236,216.49
8871768	Precise Bidco BV - Facility B6 Term Loan	LX257766	BBG01RQTKYK8	-	-	-	-	-	-	-	-	869,765.10	870,000.00
8871767	Precise Bidco BV - Facility B6 Term Loan	LX257766	BBG01RQTKYK8	-	-	-	-	-	-	-	-	740,799.93	741,000.00
4991450	Rain Carbon GmbH - 2023 Replacement Term Loan	LX214261	BBG01HMD1MP1	-	-	-	-	-	-	-	-	942,049.34	951,863.05
6840390	Rain Carbon GmbH - 2023 Replacement Term Loan	LX214261	BBG01HMD1MP1	-	-	-	-	-	-	-	-	99,958.69	101,000.00
2947658	Rainbow Finco S. A R.L. - Term Loan B	LX202335	BBG014LXJB54	-	-	-	-	-	-	-	-	2,476,412.95	2,465,000.00
8435083	Ren10 Holding AB - Tlb	LX255951	BBG01R6GBBC7	-	-	-	-	-	-	-	-	2,008,340.00	2,000,000.00
2947608	Rodenstock GmbH - First Lien Term Loan	LX194401	BBG010ZYWMP4	-	-	-	-	-	-	-	-	1,426,958.00	1,546,000.00
7051124	Roehm Holding GMBH - New Term Loan B-1	LX228988	BBG01M7787V9	-	-	-	-	-	-	-	-	671,576.23	762,000.00
7051123	Roehm Holding GMBH - New Term Loan B-1	LX228988	BBG01M7787V9	-	-	-	-	-	-	-	-	2,151,335.41	2,441,000.00
2947632	S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	BBG011WF7385	-	-	-	-	-	-	-	-	685,285.74	778,000.00
6316999	Sam Bidco - (Eur) Term Loan B	LX225334	BBG01L12BJW7	-	-	-	-	-	-	-	-	1,558,446.93	1,551,542.57
2950195	Sandy Bidco BV - Facility B	LX197880	BBG012CQ12V3	-	-	-	-	-	-	-	-	1,452,473.75	1,469,000.00
2962088	Scil Iv LLC - 8.006 01Nov26	XS2401851485	BBG012XYD3T1	-	-	-	-	-	-	-	-	999,598.60	1,000,000.00
2947734	Scil Iv LLC - 8.006 01Nov26	XS2401851485	BBG012XYD3T1	-	-	-	-	-	-	-	-	785,684.50	786,000.00
2947735	Scil Iv LLC - 8.006 01Nov26	XS2401851485	BBG012XYD3T1	-	-	-	-	-	-	-	-	700,718.62	701,000.00
2947736	Scil Iv LLC - 8.006 01Nov26	XS2401851485	BBG012XYD3T1	-	-	-	-	-	-	-	-	999,598.60	1,000,000.00
2947737	Scil Iv LLC / Scil Usa Hldgs LLC - Scil Iv LLC / Scil Us 4.375 01Nov26	XS2401849315	BBG012Y6GDF1	-	-	-	-	-	-	-	-	436,918.05	438,000.00
7085163	Scil Iv LLC / Scil Usa Hldgs LLC - Scil Iv LLC / Scil Us 4.375 01Nov26	XS2401849315	BBG012Y6GDF1	-	-	-	-	-	-	-	-	433,925.46	435,000.00
2947634	SCUR-Alpha 1318 GmbH - Facility B	LX196613	BBG011WGVY24	-	-	-	-	-	-	-	-	1,372,500.00	1,500,000.00
2947731	Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	BBG012T8CSV6	-	-	-	-	-	-	-	-	1,940,940.64	1,935,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	Partial PIK	Discount Obligation	Deferring Security	Current Pay	High Yield Bond	Affiliate by Issuer / Collateral Manager	Permitted Withholding Tax	Receivership Proceeding Initiated	Market Value	Principal Balance
2947648	Sirona Bidco - Facility B	LX199218	BBG012VCDYP7	-	-	-	-	-	-	-	-	1,157,464.00	2,200,000.00
3929608	Sitel Group - Initial Euro Term Loan	LX196483	BBG011RFN5T5	-	-	-	-	-	-	-	-	461,880.00	1,000,000.00
2947712	Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	-	-	-	-	-	-	-	-	1,239,297.18	1,244,000.00
2947713	Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	-	-	-	-	-	-	-	-	664,478.47	667,000.00
2947714	Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	BBG00YG1WC85	-	-	-	-	-	-	-	-	498,109.80	500,000.00
8930044	Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	BBG01RMHWP88	-	-	-	-	-	-	-	-	313,151.55	311,277.66
2947695	Styrolution - 2.25 16Jan27	XS2108560306	BBG00RDQZ7B2	-	-	-	-	-	-	-	-	2,726,960.95	2,827,000.00
7927700	Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	BBG01L4Z6SL9	-	-	-	-	-	-	-	-	3,454,884.08	3,622,421.05
7927718	Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	BBG01N099V64	-	-	-	-	-	-	-	-	551,819.67	578,578.95
2947598	Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	BBG00ZXY5JQ6	-	-	-	-	-	-	-	-	1,659,841.30	1,765,000.00
10864212	Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	BBG01X5VR2C5	-	-	-	-	-	-	-	-	1,616,670.55	1,630,941.29
10864213	Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	BBG01X5VR2C5	-	-	-	-	-	-	-	-	92,381.17	93,196.64
6029079	Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	BBG01L0SG6L6	-	-	-	-	-	-	-	-	1,976,544.06	1,973,583.68
2947673	Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	-	-	-	-	-	-	-	-	891,793.56	926,000.00
2947669	Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	-	-	-	-	-	-	-	-	789,709.20	820,000.00
2947665	Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	-	-	-	-	-	-	-	-	454,799.93	472,244.65
8811640	TMF Sapphire Bidco BV - Term B5 Eur	LX257871	BBG01RR6W7P8	-	-	-	-	-	-	-	-	2,012,000.00	2,000,000.00
9001104	TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	BBG01RRRCBS2	-	-	-	-	-	-	-	-	2,460,098.58	2,503,000.00
2947710	United Group BV - 4.0 15Nov27	XS2010029317	BBG00Y9Z5N02	-	-	-	-	-	-	-	-	288,531.65	289,227.27
2947560	Verisure Holding AB (PUBL) - Facility B Loan	LX191968	BBG00YT2FCR7	-	-	-	-	-	-	-	-	3,844,249.95	3,846,250.00
3959066	Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	-	-	-	-	-	-	-	-	1,976,540.00	2,000,000.00
2947498	Virgin Media SFA Finance Limited - O Facility	LX183233	BBG00QG1LNB6	-	-	-	-	-	-	-	-	2,670,416.73	2,683,000.00
2947574	Winterfell Financing Sarl - Facility B Loan	LX192684	BBG00YY9RVN5	-	-	-	-	-	-	-	-	2,827,996.74	3,207,000.00
4162756	Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	-	-	-	-	-	-	-	-	2,940,000.00	3,000,000.00

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Facility B (Eur) Loan	LX193267	2,724,000.00	B3	B3	45.00	Forest Products & Paper	B+	45.00	RR4	Paper & Forest Products
AI Silk UK Midco 2 Limited - Facility B	LX226415	1,000,000.00	B3	B3	45.00	Fire Finance	B-	70.00		Business Services
Altice Financing SA - (Eur) Term Loan	LX209693	1,119,855.75	Caa2	Caa2	45.00	Telecommunications	CCC	70.00		Telecommunications
Altice France SA - Euro B14 Term Loan	LX271804	3,538,596.71	Caa1	Caa1	45.00	Telecommunications	CCC+	70.00		Telecommunications
Ammega Group BV - 2023 Facility B2	LX213528	1,658,086.82	B3	B3	45.00	Capital Equipment	B-	39.00	RR4	Industrial/Manufacturing
Anticimex Global AB (f/k/a Seren Bidco AB) - Facility B2 Loan	LX196446	1,576,000.00	B3	B3	45.00	Environmental Industries	B-	70.00		Environmental Services
Archroma Finance Sarl - Term Loan B1a	LX211094	3,923,076.92	B3	B3	45.00	Chemicals, Plastics & Rubber	B-	70.00		Chemicals
Aruba Investments Holdings LLC - Euro Term Loan B	LX190487	2,037,015.00	B3	Caa1	50.00	Chemicals, Plastics & Rubber	B-	81.00	RR2	Chemicals
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	2,020,000.00	B3	B3	45.00	Consumer goods: Durable	B	55.00	RR3	Healthcare
Banijay Entertainment SAS - Term Loan B3	LX257836	1,500,000.00	B2	B2	45.00	Media: Diversified & Production	B+	59.00	RR3	Broadcasting & Media
Barentz Bidco BV - Facility B3 (EUR)	LX258723	3,232,000.00	B3	B3	45.00	Wholesale	B-	70.00		Chemicals
Blitz F21-433 GMBH - TI	LX259041	2,420,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B-	70.00		Healthcare
BME Group Holding BV - Facility B2	LX217355	1,067,000.00	B3	B3	45.00	Construction & Building	B-	70.00		Building & Materials
Bock Capital Bidco BV - Term Loan	LX194536	2,400,000.00	B2	B2	45.00	High Tech Industries	B	53.00	RR3	Computer & Electronics
Boels Topholding B.V. - Facility B3	LX257760	2,709,482.76	B1	B1	45.00	Capital Equipment	BB-	70.00		Industrial/Manufacturing
Breitling Financing S.A R.L. - Term Loan B	LX199187	2,334,000.00	B3	B3	45.00	Consumer goods: Durable	B-	70.00		Consumer Products
CAB - Facility B Loan	LX192244	4,132,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	51.00	RR3	Healthcare
Celeste BidCo B.V - Fcaility B2	LX258494	1,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B-	70.00		Healthcare
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	3,357,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	63.00	RR3	Pharmaceuticals
Circet Europe - Senior Facility B	LX196125	3,314,000.00	B1	B1	45.00	Telecommunications	B+	70.00	NR	Telecommunications
Clarios Global LP - TLB 2024	LX236134	3,733,895.11	B2	B2	45.00	Automotive	B	53.00	RR3	Automobiles
Claudius Finance Parent SARL - Facility B5	LX258016	2,000,000.00	B2	B2	45.00	High Tech Industries	B	70.00		Computer & Electronics
Cooper Consumer Health - Facility B Loan	LX194161	2,912,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	58.00	RR3	Pharmaceuticals
CTEC III GmbH - Facility B	LX202118	3,095,991.13	B1	B2	50.00	Consumer goods: Durable	B	70.00		Industrial/Manufacturing
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	1,380,957.43	B2	B3	50.00	Automotive	B-	80.00		Automobiles
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	2,028,042.57	B2	B3	50.00	Automotive	B-	80.00		Automobiles
Envalior Finance GmbH - Facility B1	LX263401	3,000,000.00	B3	B3	45.00	Chemicals, Plastics & Rubber	B	44.00	RR4	Chemicals
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	833,000.00	B2	B2	45.00	Environmental Industries	B	70.00		Environmental Services
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	3,000,000.00	***	***	***	Aerospace & Defense	***	***	***	Business Services
Financiere Mendel - Term Loan B	LX259022	2,964,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B+	52.00	RR3	Pharmaceuticals
Foncia Management - Facility B Loan	LX193463	2,479,000.00	Caa1	Caa1	45.00	Fire: Real Estate	B-	51.00	RR3	Consumer Products
Foncia Management - Term Loan B Add-On	LX209469	920,000.00	Caa1	Caa1	45.00	Fire: Real Estate	B-	51.00	RR3	Consumer Products
Granite France Bidco SAS - Term Loan B	LX207140	2,516,598.76	B3	B3	45.00	High Tech Industries	B-	70.00		Computer & Electronics

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Herens Holdco Sarl - Euro Term Loan	LX194449	1,974,000.00	B2	B3	50.00	Healthcare & Pharmaceuticals	B-	70.00		Pharmaceuticals
HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	1,407,355.19	B2	B2	45.00	Fire: Insurance	***	***	***	Banking & Finance
Home VI - Tlb	LX266909	3,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	***	***	***	Healthcare
IFCO Management Gmbh - Facility Bb1 Term Loan Eur	LX248178	1,247,000.00	B2	B2	45.00	Containers, Packaging & Glass	B	53.00	RR3	Packaging & Containers
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	2,721,000.00	B2	B2	45.00	Chemicals, Plastics & Rubber	B+	57.00	RR3	Chemicals
Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	2,695,000.00	B2	B2	45.00	Chemicals, Plastics & Rubber	B+	57.00	RR3	Chemicals
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	2,857,500.00	Ba3	B1	50.00	Chemicals, Plastics & Rubber	BB-	80.00	RR2	Chemicals
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	1,408,000.00	B2	B2	45.00	Construction & Building	B	70.00		Building & Materials
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	1,231,792.21	B2	B3	50.00	Media: Advertising, Printing & Publishing	B-	70.00		Healthcare
Innio Group Holding GmbH. - 2025 AMENDED FACILITY B EUR	LX255443	2,681,171.82	B1	B1	45.00	Energy: Electricity	B+	42.00	RR4	Industrial/Manufacturing
Inovie Group - Senior Facility B	LX191106	2,616,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	52.00	RR3	Healthcare
Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	1,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	52.00	RR3	Healthcare
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	1,016,000.00	B2	B2	45.00	Services: Consumer	B	70.00		Consumer Products
IVC Acquisition Ltd - Facility B11	LX257767	3,778,000.00	B3	B3	45.00	Services: Consumer	B	47.00	RR4	Healthcare
KDC/ONE Development Corporation Inc - 2025 Refinancing Euro Term Loan)	LX267640	1,280,700.79	B3	B3	45.00	Containers, Packaging & Glass	B-	62.00	RR3	Consumer Products
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	2,231,000.00	Ba3	Ba3	45.00	Telecommunications	BB	80.00	RR2	Telecommunications
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	1,276,190.82	B2	B2	45.00	Construction & Building	B-	70.00		Industrial/Manufacturing
Mar Bidco SARL - Eur Term Loan	LX194153	375,000.00	***	***	***	Containers, Packaging & Glass	***	***	***	Packaging & Containers
Markermeer Finance B.V. - Term Facility B	LX185085	2,336,545.00	B1	B1	45.00	Services: Consumer	B	70.00	RR3	Consumer Products
Mcafee Corp - Term Loan B 3 Eur	LX233937	2,494,432.40	B1	B2	50.00	Services: Consumer	***	***	***	Computer & Electronics
Motion Finco LLC - Facility B (New)	LX213009	1,563,000.00	B3	Caa1	50.00	Hotel, Gaming & Leisure	CCC+	70.00		Lodging & Restaurants
Nobel Bidco BV - Term Loan	LX195412	1,500,000.00	B2	B2	45.00	Consumer goods: Durable	B	70.00		Consumer Products
Nouryon Finance BV - Term Loan B EUR	LX234053	881,821.23	B2	B2	45.00	Chemicals, Plastics & Rubber	B+	56.00	RR3	Chemicals
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	2,658,000.00	B3	B3	45.00	Chemicals, Plastics & Rubber	***	***	***	Chemicals
Optimus Bidco SAS - Term Loan	LX213580	2,120,606.06	Caa1	Caa1	45.00	Transportation: Cargo	CCC+	70.00		Industrial/Manufacturing
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	1,000,000.00	Caa1	Caa1	45.00	Wholesale	CCC+	70.00		Building & Materials
Paysafe Group Holdings II Limited - Facility B2	LX195448	3,141,398.49	B2	B2	45.00	Fire Finance	***	***	***	Business Services
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	1,667,000.00	B3	B3	45.00	Wholesale	B-	70.00		Chemicals
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	1,879,879.88	B1	B1	45.00	Beverage, Food & Tobacco	B+	70.00		Food & Beverage & Tobacco
Piolin Bidco SAU - Term Loan B5	LX269818	1,564,969.31	B3	B3	45.00	Hotel, Gaming & Leisure	B-	70.00		Lodging & Restaurants
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	3,068,000.00	B2	B2	45.00	Capital Equipment	B	70.00		Industrial/Manufacturing

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	2,853,120.00	B3	Caa1	50.00	Fire: Insurance	***	***	***	Computer & Electronics
Polystorm Bidco AB - New Facility B	LX208545	2,083,000.00	B3	Caa1	50.00	Fire: Insurance	B-	44.00	RR4	Environmental Services
Precise Bidco BV - Facility B6 Term Loan	LX257766	1,611,000.00	B2	B2	45.00	High Tech Industries	B	70.00		Computer & Electronics
Rain Carbon GmbH - 2023 Replacement Term Loan	LX214261	1,052,863.05	Ba3	B2	60.00	Chemicals, Plastics & Rubber	***	***	***	Chemicals
Rainbow Finco S. A R.L. - Term Loan B	LX202335	2,465,000.00	B2	B2	45.00	Consumer goods: Non-durable	B	70.00		Consumer Products
Ren10 Holding AB - Tlb	LX255951	2,000,000.00	B2	B2	45.00	Capital Equipment	B+	40.00	RR4	Business Services
Rodenstock GmbH - First Lien Term Loan	LX194401	1,546,000.00	Caa1	Caa1	45.00	Consumer goods: Durable	CCC+	70.00		Consumer Products
Roehm Holding GMBH - New Term Loan B-1	LX228988	3,203,000.00	Caa1	Caa1	45.00	Chemicals, Plastics & Rubber	B-	49.00	RR4	Chemicals
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	778,000.00	B2	B2	45.00	Media: Advertising, Printing & Publishing	B+	48.00	RR4	Broadcasting & Media
Sam Bidco - (Eur) Term Loan B	LX225334	3,000,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B	80.00		Healthcare
Sandy Bidco BV - Facility B	LX197880	1,469,000.00	B3	B3	45.00	Hotel, Gaming & Leisure	B-	70.00		Lodging & Restaurants
SCUR-Alpha 1318 GmbH - Facility B	LX196613	1,500,000.00	***	***	***	High Tech Industries	***	***	***	Computer & Electronics
Sirona Bidco - Facility B	LX199218	2,200,000.00	Caa3	Caa3	45.00	Healthcare & Pharmaceuticals	CCC-	70.00		Pharmaceuticals
Sitel Group - Initial Euro Term Loan	LX196483	1,000,000.00	Caa2	Caa2	45.00	Services: Business	CCC	80.00		Business Services
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	2,426,000.00	B2	B2	45.00	Beverage, Food & Tobacco	B	70.00		Food & Beverage & Tobacco
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	578,578.95	B3	B3	45.00	Media: Advertising, Printing & Publishing	B-	70.00		Business Services
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	3,622,421.05	B3	B3	45.00	Media: Advertising, Printing & Publishing	B-	70.00		Business Services
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	1,765,000.00	***	***	***	Healthcare & Pharmaceuticals	***	***	***	Healthcare
Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	1,724,137.93	B3	B3	45.00	High Tech Industries	B-	80.00		Computer & Electronics
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	1,973,583.68	B2	B2	45.00	Services: Business	B	59.00	RR3	Banking & Finance
Timber Servicios Empresariales SA - Facility B	LX202736	2,218,244.65	B3	B3	45.00	Construction & Building	***	***	***	Building & Materials
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	2,000,000.00	B2	B2	45.00	Services: Business	***	***	***	Business Services
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	2,503,000.00	B2	B2	45.00	Services: Business	B	53.00	RR3	Business Services
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	3,846,250.00	Ba1	Ba1	45.00	Services: Consumer	BB+	70.00		Consumer Products
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	2,000,000.00	B2	B2	45.00	Telecommunications	B+	76.00	RR2	Telecommunications
Virgin Media SFA Finance Limited - O Facility	LX183233	2,683,000.00	Ba3	Ba3	45.00	Telecommunications	BB-	80.00	RR2	Telecommunications
Winterfell Financing Sarl - Facility B Loan	LX192684	3,207,000.00	B3	B3	45.00	Wholesale	B-	45.00	RR4	Building & Materials
Ziggo BV - Term Loan H	LX183461	3,000,000.00	B1	B1	45.00	Telecommunications	B+	90.00	RR2	Cable
BCP Modular Service - Bcp V Modular Services 4.75 30Nov28	XS2397447025	857,000.00	B2	B2	35.00	Construction & Building	B	60.00	RR3	Building & Materials
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	2,133,000.00	B2	B2	35.00	Services: Business	B	70.00		Business Services
Castor Spa - Cerved Group Spa 7.264 15Feb29 Frn	XS2445840809	3,435,000.00	B3	B3	35.00	Fire Finance	B-	46.00	RR4	Business Services
Cedacri Mergesco Spa - Cedacri Spa 6.661 15May28 Frn	XS2345190263	900,000.00	***	***	***	High Tech Industries	B	42.00	RR4	Computer & Electronics
Cheplapharm Arzneimittel GmbH - 4.375 15Jan28	XS2243548273	470,000.00	B3	B3	35.00	Healthcare & Pharmaceuticals	B	63.00	RR3	Pharmaceuticals

Ratings and Recovery Detail

Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
CTEC II GmbH - 5.25 15Feb30	XS2434776113	541,000.00	Caa1	B2	15.00	Consumer goods: Durable	B	45.00		Industrial/Manufacturing
Cullinan Holdco Scsp - Cullinan Holdco S 6.776 15Oct29 Frn	XS3148178851	750,136.78	Caa1	Caa1	35.00	Energy: Electricity	CCC+	44.00	RR4	Industrial/Manufacturing
Elior Group SA - 3.75 15Jul26	XS2360381730	409,000.00	B3	B3	30.00	Services: Business	B+	44.00	RR4	Business Services
FAURECIA - Forvia SE 2.375 15Jun29	XS2312733871	500,000.00	B1	Ba3	25.00	Automotive	BB+	40.00	RR4	Automobiles
Fire BC Spa - Italmatch Chemicals 7.5 06Feb28 Frn	XS2582796541	2,250,000.00	B3	B3	35.00	Chemicals, Plastics & Rubber	B	42.00	RR4	Chemicals
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	273,000.00	Caa3	Caa1	15.00	Fire: Real Estate	B-	0.00	RR6	Consumer Products
Kapla Holding Sas - Kapla Holding SAS 5.514 31Jul30 Frn	XS2756269960	223,000.00	B1	B1	35.00	Capital Equipment	B+	70.00		Industrial/Manufacturing
Lorca Telecom Bondco - Lorca Telecom Bondco SA 4.0 18Sep27	XS2240463674	1,333,000.00	Ba3	Ba3	35.00	Telecommunications	BB	80.00	RR2	Telecommunications
Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	774,000.00	B3	B3	35.00	Chemicals, Plastics & Rubber	***	***	***	Chemicals
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932	450,000.00	Caa2	B3	15.00	Chemicals, Plastics & Rubber	***	***	***	Chemicals
Paganini Bidco Spa - Multiversity Spa 6.324 30Oct28 Frn	XS2401961078	2,167,000.00	B2	B2	35.00	Services: Consumer	B	70.00		Consumer Products
PCF GmbH - 4.75 - 04/2026	XS2333301674	1,390,770.00	Caa1	Caa1	35.00	Construction & Building	CCC+	50.00	RR4	Building & Materials
PCF GmbH - Float - 04/2026	XS2333302052	1,913,950.00	Caa1	Caa1	35.00	Construction & Building	CCC+	50.00	RR4	Building & Materials
Scil Iv LLC - 8.006 01Nov26	XS2401851485	3,487,000.00	B1	B1	35.00	Chemicals, Plastics & Rubber	B+	80.00		Chemicals
Scil Iv LLC / Scil Usa Hldgs LLC - Scil Iv LLC / Scil Us 4.375 01Nov26	XS2401849315	873,000.00	B1	B1	35.00	Chemicals, Plastics & Rubber	B+	80.00		Chemicals
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	1,935,000.00	B1	B1	35.00	Retail	B+	70.00		Food & Beverage & Tobacco
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	2,411,000.00	B2	B2	35.00	Capital Equipment	B	70.00		Packaging & Containers
Styrolution - 2.25 16Jan27	XS2108560306	2,827,000.00	B2	B2	35.00	Chemicals, Plastics & Rubber	B+	57.00	RR3	Chemicals
United Group BV - 4.0 15Nov27	XS2010029317	289,227.27	B2	B2	35.00	Telecommunications	***	***	***	Cable
Total:		231,497,245.52								

Rating Upgrades and Downgrades

Description	Security ID	Change Date	Prior Rating	Current Rating	Upgrade	Downgrade
Moody's Asset Rating						
Altice France SA - Euro B14 Term Loan	LX271804	07-Oct-2025	Caa2	Caa1	3,538,596.71	0.00
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	24-Oct-2025	B3	B2	1,276,190.82	0.00
Motion Finco LLC - Facility B (New)	LX213009	21-Oct-2025	B2	B3	0.00	1,563,000.00
Sirona Bidco - Facility B	LX199218	21-Oct-2025	Caa1	Caa3	0.00	2,200,000.00
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	08-Oct-2025	B2	B3	0.00	578,578.95
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	16-Oct-2025	Ba3	Ba1	3,846,250.00	0.00
Moody's Asset Rating Total:					8,661,037.53	4,341,578.95
Moody's Issuer Rating						
Altice France SA - Euro B14 Term Loan	LX271804	07-Oct-2025	Caa3	Caa1	3,538,596.71	0.00
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	24-Oct-2025	B3	B2	1,276,190.82	0.00
Motion Finco LLC - Facility B (New)	LX213009	21-Oct-2025	B3	Caa1	0.00	1,563,000.00
Sirona Bidco - Facility B	LX199218	21-Oct-2025	Caa1	Caa3	0.00	2,200,000.00
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	16-Oct-2025	Ba3	Ba1	3,846,250.00	0.00
Moody's Issuer Rating Total:					8,661,037.53	3,763,000.00
Fitch						
Altice France SA - Euro B14 Term Loan	LX271804	07-Oct-2025	CCC-	CCC+	3,538,596.71	0.00
Polystorm Bidco AB - New Facility B	LX208545	17-Oct-2025	B	B-	0.00	2,083,000.00
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	10-Oct-2025	BB-	B+	0.00	778,000.00
Sirona Bidco - Facility B	LX199218	21-Oct-2025	CCC	CCC-	0.00	2,200,000.00
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	16-Oct-2025	B+	BB+	3,846,250.00	0.00
Verisure Holding AB - Term Loan B	LX230934	8-Oct-2025	B+	BB+	761,710.91	0.00
Verisure Holding AB - Verisure Holding AB 9.25 15Oct27	XS2541437583	8-Oct-2025	B+	BB+	291,200.00	0.00
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	17-Oct-2025	***	***	0.00	1,765,000.00
Fitch Total:					8,437,757.62	6,826,000.00

Rating Concentrations

Moody's Rating	# of Assets	Principal Balance	% of Balance	Fitch Rating	# of Assets	Principal Balance	% of Balance
Ba1	1	3,846,250.00	1.66%	BB+	2	4,346,250.00	1.88%
Ba3	5	10,157,363.05	4.39%	BB	2	3,564,000.00	1.54%
B1	13	28,529,502.99	12.32%	BB-	3	8,249,982.76	3.56%
B2	37	71,848,264.00	31.04%	B+	19	38,892,872.93	16.80%
B3	43	92,294,950.18	39.87%	B	39	79,426,858.92	34.31%
Caa1	12	19,778,059.55	8.54%	B-	39	76,021,245.61	32.84%
Caa2	3	2,569,855.75	1.11%	CCC+	9	16,676,179.55	7.20%
Caa3	2	2,473,000.00	1.07%	CCC	2	2,119,855.75	0.92%
				CCC-	1	2,200,000.00	0.95%
Total:	116	231,497,245.52		Total:	116	231,497,245.52	

Purchases and Sales

No data available for this request

Principal Paydowns/Borrowings

Description	Security ID	Date	Currency	Amount	Maturity Date
Facility - Paydown					
Acuris Finance US Inc - 2025 Euro Term Loan	LX259930	07-Oct-2025	EUR	(1,871,211.35)	16-Feb-2028
Helios Software Holdings Inc - 2025 Eur Term Loan	LX259547	07-Oct-2025	EUR	(1,982,805.88)	13-Mar-2028
Ion Trading Finance Limited - 2025 EUR Term Loan	LX264881	07-Oct-2025	EUR	(4,579,824.01)	01-Apr-2028
Verisure Holding AB - Term Loan B	LX230934	10-Oct-2025	EUR	(761,710.91)	30-May-2030
Verisure Holding AB (PUBL) - New Facility B Loan	LX191968	10-Oct-2025	EUR	(2,307,750.00)	27-Mar-2028
Peer Holding III BV - B3b Tlb	LX252694	14-Oct-2025	EUR	(1,000,000.00)	30-Sep-2028
Altice Financing SA - (Eur) Term Loan	LX209693	15-Oct-2025	EUR	(2,877.98)	31-Oct-2027
NEP Group Inc - Euro Term Loan	LX222394	17-Oct-2025	EUR	(2,068,869.61)	19-Aug-2026
Hestia Holding SAS - Facility B1	LX193653	27-Oct-2025	EUR	(2,139,000.00)	21-Jun-2027
EUR Subtotal:				(16,714,049.74)	
Security - Principal Repayment					
Verisure Holding AB - Verisure Holding AB 9.25 15Oct27	XS2541437583	15-Oct-2025	EUR	(297,934.00)	15-Oct-2027
EUR Subtotal:				(297,934.00)	
EUR Total:				(17,011,983.74)	

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Fixed										
BCP Modular Service - Bcp V Modular Services 4.75 30Nov28	XS2397447025	Semi-Annual	857,000.00	-	4.75000%	-	-	-	-	4.75000%
Cheplapharm Arzneimittel GmbH - 4.375 15Jan28	XS2243548273	Semi-Annual	470,000.00	-	4.37500%	-	-	-	-	4.37500%
CTEC II GmbH - 5.25 15Feb30	XS2434776113	Semi-Annual	541,000.00	-	5.25000%	-	-	-	-	5.25000%
Elior Group SA - 3.75 15Jul26	XS2360381730	Semi-Annual	409,000.00	-	3.75000%	-	-	-	-	3.75000%
FAURECIA - Forvia SE 2.375 15Jun29	XS2312733871	Semi-Annual	500,000.00	-	2.37500%	-	-	-	-	2.37500%
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	Semi-Annual	273,000.00	-	5.00000%	-	-	-	-	5.00000%
Lorca Telecom Bondco - Lorca Telecom Bondco SA 4.0 18Sep27	XS2240463674	Semi-Annual	1,333,000.00	-	4.00000%	-	-	-	-	4.00000%
Olympus Water US Holding Corporation - Olympus Water Us Hold 3.875 01Oct28	XS2391351454	Semi-Annual	774,000.00	-	3.87500%	-	-	-	-	3.87500%
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932	Semi-Annual	450,000.00	-	5.37500%	-	-	-	-	5.37500%
PCF GmbH - 4.75 - 04/2026	XS2333301674	Semi-Annual	1,390,770.00	-	4.75000%	-	-	-	-	4.75000%
Scil Iv LLC / Scil Usa Hldgs LLC - Scil Iv LLC / Scil Us 4.375 01Nov26	XS2401849315	Semi-Annual	873,000.00	-	4.37500%	-	-	-	-	4.37500%
Shiba Bidco Spa - Agrifarma Spa 4.5 31Oct28	XS2397065330	Semi-Annual	1,935,000.00	-	4.50000%	-	-	-	-	4.50000%
Sofima Holding S.P.A - 3.75 15Jan28	XS2275090749	Semi-Annual	2,411,000.00	-	3.75000%	-	-	-	-	3.75000%
Styrolution - 2.25 16Jan27	XS2108560306	Semi-Annual	2,827,000.00	-	2.25000%	-	-	-	-	2.25000%
United Group BV - 4.0 15Nov27	XS2010029317	Semi-Annual	289,227.27	-	4.00000%	-	-	-	-	4.00000%
Fixed Total:			15,332,997.27							
Floating										
Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Facility B (Eur) Loan	LX193267	Quarterly	2,724,000.00	EURIBOR	2.00000%	0.00000%	3.75000%	-	3.75000%	5.75000%
Al Silk UK Midco 2 Limited - Facility B	LX226415	Semi-Annual	1,000,000.00	EURIBOR	2.08900%	0.00000%	5.00000%	-	5.00000%	7.08900%
Altice Financing SA - (Eur) Term Loan	LX209693	Quarterly	1,119,855.75	EURIBOR	2.02600%	0.00000%	5.00000%	-	5.00000%	7.02600%
Altice France SA - Euro B14 Term Loan	LX271804	Quarterly	3,538,596.71	EURIBOR	2.01600%	0.00000%	6.87500%	-	6.87500%	8.89100%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	254,969.59	EURIBOR	2.00000%	0.00000%	5.00000%	-	5.00000%	7.00000%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	1,403,117.23	EURIBOR	2.00000%	0.00000%	5.00000%	-	5.00000%	7.00000%
Anticimex Global AB (f/k/a Seren Bidco AB) - Facility B2 Loan	LX196446	Quarterly	433,822.00	EURIBOR	2.03200%	0.00000%	3.65000%	-	3.65000%	5.68200%
Anticimex Global AB (f/k/a Seren Bidco AB) - Facility B2 Loan	LX196446	Quarterly	1,142,178.00	EURIBOR	2.03200%	0.00000%	3.65000%	-	3.65000%	5.68200%
Archroma Finance Sarl - Term Loan B1a	LX211094	Semi-Annual	3,923,076.92	EURIBOR	2.09900%	0.00000%	5.50000%	-	5.50000%	7.59900%
Aruba Investments Holdings LLC - Euro Term Loan B	LX190487	Monthly	2,037,015.00	EURIBOR	1.89300%	0.00000%	4.00000%	-	4.00000%	5.89300%
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Semi-Annual	2,020,000.00	EURIBOR	2.12300%	0.00000%	3.75000%	-	3.75000%	5.87300%
Banijay Entertainment SAS - Term Loan B3	LX257836	Quarterly	1,500,000.00	EURIBOR	2.03200%	0.00000%	3.25000%	-	3.25000%	5.28200%
Barentz Bidco BV - Facility B3 (EUR)	LX258723	Quarterly	3,232,000.00	EURIBOR	2.00000%	0.00000%	3.25000%	-	3.25000%	5.25000%
Blitz F21-433 GMBH - TI	LX259041	Quarterly	2,420,000.00	EURIBOR	2.00000%	0.00000%	3.50000%	-	3.50000%	5.50000%
BME Group Holding BV - Facility B2	LX217355	Quarterly	1,067,000.00	EURIBOR	2.06600%	0.00000%	4.75000%	-	4.75000%	6.81600%
Bock Capital Bidco BV - Term Loan	LX194536	Quarterly	2,400,000.00	EURIBOR	2.00000%	0.00000%	3.50000%	-	3.50000%	5.50000%
Boels Topholding B.V. - Facility B3	LX257760	Monthly	2,709,482.76	EURIBOR	1.92600%	0.00000%	2.75000%	-	2.75000%	4.67600%
Breitling Financing S.A R.L. - Term Loan B	LX199187	Semi-Annual	2,334,000.00	EURIBOR	2.03700%	0.00000%	3.90000%	-	3.90000%	5.93700%
Business Integration Partners S.p.A. - 4.25 10/2028	XS2390292303	Quarterly	2,133,000.00	EURIBOR	2.02600%	0.00000%	4.25000%	-	4.25000%	6.27600%
CAB - Facility B Loan	LX192244	Quarterly	721,917.56	EURIBOR	2.01900%	0.00000%	3.25000%	-	3.25000%	5.26900%
CAB - Facility B Loan	LX192244	Quarterly	2,577,256.92	EURIBOR	2.01900%	0.00000%	3.25000%	-	3.25000%	5.26900%
CAB - Facility B Loan	LX192244	Quarterly	317,917.48	EURIBOR	2.01900%	0.00000%	3.25000%	-	3.25000%	5.26900%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
CAB - Facility B Loan	LX192244	Quarterly	302,288.18	EURIBOR	2.01900%	0.00000%	3.25000%	-	3.25000%	5.26900%
CAB - Facility B Loan	LX192244	Quarterly	183,310.55	EURIBOR	2.01900%	0.00000%	3.25000%	-	3.25000%	5.26900%
CAB - Facility B Loan	LX192244	Quarterly	29,309.31	EURIBOR	2.01900%	0.00000%	3.25000%	-	3.25000%	5.26900%
Castor Spa - Cerved Group Spa 7.264 15Feb29 Frn	XS2445840809	Quarterly	3,435,000.00	EURIBOR	2.01400%	0.00000%	5.25000%	-	5.25000%	7.26400%
Cedacri Mergeco Spa - Cedacri Spa 6.661 15May28 Frn	XS2345190263	Quarterly	900,000.00	EURIBOR	2.03600%	0.00000%	4.62500%	-	4.62500%	6.66100%
Celeste BidCo B.V - Fcaility B2	LX258494	Quarterly	1,000,000.00	EURIBOR	2.06600%	0.00000%	3.75000%	-	3.75000%	5.81600%
Cheplapharm Arzneimittel GmbH - Term Loan B	LX202725	Quarterly	3,357,000.00	EURIBOR	2.02600%	0.00000%	4.00000%	-	4.00000%	6.02600%
Circet Europe - Senior Facility B	LX196125	Quarterly	3,314,000.00	EURIBOR	2.00000%	0.00000%	3.25000%	-	3.25000%	5.25000%
Clarios Global LP - TLB 2024	LX236134	Monthly	3,733,895.11	EURIBOR	1.89300%	0.00000%	3.00000%	-	3.00000%	4.89300%
Claudius Finance Parent SARL - Facility B5	LX258016	Quarterly	436,538.46	EURIBOR	2.06600%	0.00000%	2.75000%	-	2.75000%	4.81600%
Claudius Finance Parent SARL - Facility B5	LX258016	Quarterly	1,563,461.54	EURIBOR	2.06600%	0.00000%	2.75000%	-	2.75000%	4.81600%
Cooper Consumer Health - Facility B Loan	LX194161	Quarterly	2,912,000.00	EURIBOR	2.00000%	0.00000%	3.75000%	-	3.75000%	5.75000%
CTEC III GmbH - Facility B	LX202118	Quarterly	3,095,991.13	EURIBOR	2.03200%	0.00000%	3.75000%	-	3.75000%	5.78200%
Cullinan Holdco Scsp - Cullinan Holdco S 6.776 15Oct29 Frn	XS3148178851	Quarterly	750,136.78	EURIBOR	2.02600%	0.00000%	6.20000%	-	6.20000%	8.22600%
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	Monthly	1,380,957.43	EURIBOR	1.89300%	0.00000%	4.00000%	-	4.00000%	5.89300%
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	Monthly	2,028,042.57	EURIBOR	1.89300%	0.00000%	4.00000%	-	4.00000%	5.89300%
Envalior Finance GmbH - Facility B1	LX263401	Quarterly	920,168.07	EURIBOR	2.06600%	0.00000%	5.50000%	-	5.50000%	7.56600%
Envalior Finance GmbH - Facility B1	LX263401	Quarterly	2,079,831.93	EURIBOR	2.06600%	0.00000%	5.50000%	-	5.50000%	7.56600%
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	Quarterly	78,588.08	EURIBOR	2.00000%	0.00000%	3.75000%	-	3.75000%	5.75000%
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	Quarterly	102,652.53	EURIBOR	2.00000%	0.00000%	3.75000%	-	3.75000%	5.75000%
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	Quarterly	625,002.42	EURIBOR	2.00000%	0.00000%	3.75000%	-	3.75000%	5.75000%
Environmental Resources Management Inc - First Lien Initial Term B-2 Loan	LX181040	Quarterly	26,756.97	EURIBOR	2.00000%	0.00000%	3.75000%	-	3.75000%	5.75000%
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	Semi-Annual	3,000,000.00	EURIBOR	2.12300%	0.00000%	5.00000%	-	5.00000%	7.12300%
Financiere Mendel - Term Loan B	LX259022	Quarterly	2,964,000.00	EURIBOR	2.00000%	0.00000%	3.00000%	-	3.00000%	5.00000%
Fire BC Spa - Italmatch Chemicals 7.5 06Feb28 Frn	XS2582796541	Quarterly	2,250,000.00	EURIBOR	2.00000%	0.00000%	5.50000%	-	5.50000%	7.50000%
Foncia Management - Facility B Loan	LX193463	Quarterly	2,479,000.00	EURIBOR	1.99600%	0.00000%	3.50000%	-	3.50000%	5.49600%
Foncia Management - Term Loan B Add-On	LX209469	Quarterly	920,000.00	EURIBOR	1.99600%	0.00000%	5.25000%	-	5.25000%	7.24600%
Granite France Bidco SAS - Term Loan B	LX207140	Quarterly	2,516,598.76	EURIBOR	2.00400%	0.00000%	4.97500%	-	4.97500%	6.97900%
Herens Holdco Sarl - Euro Term Loan	LX194449	Quarterly	533,279.74	EURIBOR	2.00000%	0.00000%	3.92500%	-	3.92500%	5.92500%
Herens Holdco Sarl - Euro Term Loan	LX194449	Quarterly	1,440,720.26	EURIBOR	2.00000%	0.00000%	3.92500%	-	3.92500%	5.92500%
HIG Finance 2 Limited - 2024-3 Euro Term Loan	LX254075	Monthly	1,407,355.19	EURIBOR	1.93750%	0.00000%	3.50000%	-	3.50000%	5.43750%
Home VI - Tlb	LX266909	Quarterly	3,000,000.00	EURIBOR	2.06600%	0.00000%	4.75000%	-	4.75000%	6.81600%
IFCO Management GmbH - Facility Bb1 Term Loan Eur	LX248178	Monthly	1,247,000.00	EURIBOR	1.88600%	0.00000%	3.50000%	-	3.50000%	5.38600%
Ineos Quattro Holdings UK Limited - (Eur) Term Loan	LX219179	Monthly	2,721,000.00	EURIBOR	1.89300%	0.00000%	4.50000%	-	4.50000%	6.39300%
Ineos Styrolution Group GmbH - New 2027 Euro Term Loan	LX185237	Monthly	2,695,000.00	EURIBOR	1.89300%	0.50000%	2.00000%	-	2.00000%	3.89300%
Ineos US Finance LLC - 2031 - II Euro Term Loan	LX234266	Monthly	2,857,500.00	EURIBOR	1.89300%	0.00000%	3.50000%	-	3.50000%	5.39300%
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Quarterly	252,617.52	EURIBOR	2.03700%	0.00000%	3.40000%	-	3.40000%	5.43700%
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Quarterly	783,310.16	EURIBOR	2.00000%	0.00000%	3.40000%	-	3.40000%	5.40000%
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Monthly	372,072.32	EURIBOR	1.89300%	0.00000%	3.40000%	-	3.40000%	5.29300%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	Quarterly	1,231,792.21	EURIBOR	2.00000%	0.00000%	4.00000%	-	4.00000%	6.00000%
Innio Group Holding GmbH - 2025 AMENDED FACILITY B EUR	LX255443	Quarterly	2,681,171.82	EURIBOR	2.00400%	-	2.75000%	-	2.75000%	4.75400%
Inovie Group - Senior Facility B	LX191106	Quarterly	1,942,462.01	EURIBOR	2.00000%	0.00000%	4.00000%	-	4.00000%	6.00000%
Inovie Group - Senior Facility B	LX191106	Quarterly	673,537.99	EURIBOR	2.00000%	0.00000%	4.00000%	-	4.00000%	6.00000%
Inovie Group - Term Loan B Non-Fungible Add-On	LX205560	Quarterly	1,000,000.00	EURIBOR	2.00000%	0.00000%	5.00000%	-	5.00000%	7.00000%
Inspired Finco Holdings Limited - Facility B6(A)	LX258502	Monthly	1,016,000.00	EURIBOR	1.89300%	0.00000%	3.25000%	-	3.25000%	5.14300%
IVC Acquisition Ltd - Facility B11	LX257767	Quarterly	3,778,000.00	EURIBOR	2.02900%	0.00000%	4.00000%	-	4.00000%	6.02900%
Kapla Holding Sas - Kapla Holding SAS 5.514 31Jul30 Frn	XS2756269960	Quarterly	223,000.00	EURIBOR	2.01400%	0.00000%	3.50000%	-	3.50000%	5.51400%
KDC/ONE Development Corporation Inc - 2025 Refinancing Euro Term Loan)	LX267640	Monthly	1,280,700.79	EURIBOR	1.89300%	0.00000%	3.50000%	-	3.50000%	5.39300%
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	Semi-Annual	2,231,000.00	EURIBOR	2.06100%	0.00000%	2.50000%	-	2.50000%	4.56100%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	882,727.11	EURIBOR	2.00000%	0.00000%	4.17500%	-	4.17500%	6.17500%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	273,756.85	EURIBOR	2.00000%	0.00000%	4.17500%	-	4.17500%	6.17500%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	95,710.13	EURIBOR	2.00000%	0.00000%	4.17500%	-	4.17500%	6.17500%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	23,996.73	EURIBOR	2.00000%	0.00000%	4.17500%	-	4.17500%	6.17500%
Mar Bidco SARL - Eur Term Loan	LX194153	Quarterly	375,000.00	EURIBOR	2.00000%	0.00000%	3.70000%	-	3.70000%	5.70000%
Markermeer Finance B.V. - Term Facility B	LX185085	Semi-Annual	2,336,545.00	EURIBOR	2.16100%	0.00000%	3.00000%	-	3.00000%	5.16100%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Monthly	6,315.02	EURIBOR	1.89300%	0.00000%	3.50000%	-	3.50000%	5.39300%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Quarterly	2,488,117.38	EURIBOR	2.06600%	0.00000%	3.50000%	-	3.50000%	5.56600%
Motion Finco LLC - Facility B (New)	LX213009	Quarterly	1,563,000.00	EURIBOR	2.00000%	0.00000%	3.75000%	-	3.75000%	5.75000%
Nobel Bidco BV - Term Loan	LX195412	Semi-Annual	1,500,000.00	EURIBOR	2.08600%	0.00000%	3.00000%	-	3.00000%	5.08600%
Nouryon Finance BV - Term Loan B EUR	LX234053	Quarterly	778,859.98	EURIBOR	2.01500%	0.00000%	3.50000%	-	3.50000%	5.51500%
Nouryon Finance BV - Term Loan B EUR	LX234053	Quarterly	102,961.25	EURIBOR	2.01500%	0.00000%	3.50000%	-	3.50000%	5.51500%
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	Quarterly	2,658,000.00	EURIBOR	2.00000%	0.00000%	3.75000%	-	3.75000%	5.75000%
Optimus Bidco SAS - Term Loan	LX213580	Quarterly	2,120,606.06	EURIBOR	2.00000%	0.00000%	5.00000%	-	5.00000%	7.00000%
Paganini Bidco Spa - Multiversity Spa 6.324 30Oct28 Frn	XS2401961078	Quarterly	2,167,000.00	EURIBOR	2.07400%	0.00000%	4.25000%	-	4.25000%	6.32400%
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Quarterly	1,000,000.00	EURIBOR	1.97300%	0.00000%	4.00000%	-	4.00000%	5.97300%
Paysafe Group Holdings II Limited - Facility B2	LX195448	Monthly	3,141,398.49	EURIBOR	1.89300%	0.00000%	3.00000%	-	3.00000%	4.89300%
PCF GmbH - Float - 04/2026	XS2333302052	Quarterly	1,913,950.00	EURIBOR	2.01600%	0.00000%	4.75000%	-	4.75000%	6.76600%
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Quarterly	1,667,000.00	EURIBOR	2.06600%	0.00000%	3.50000%	-	3.50000%	5.56600%
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	Bi-Monthly	1,879,879.88	EURIBOR	1.95300%	0.00000%	3.00000%	-	3.00000%	4.95300%
Piolin Bidco SAU - Term Loan B5	LX269818	Semi-Annual	1,564,969.31	EURIBOR	2.10900%	0.00000%	3.75000%	-	3.75000%	5.85900%
Platin2025 Holdings S.A R.L. - FACILITY B2	LX259019	Quarterly	3,068,000.00	EURIBOR	2.00000%	0.00000%	3.15000%	-	3.15000%	5.15000%
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Quarterly	2,853,120.00	EURIBOR	2.06600%	0.00000%	4.00000%	-	4.00000%	6.06600%
Polystorm Bidco AB - New Facility B	LX208545	Quarterly	2,083,000.00	EURIBOR	2.00000%	0.00000%	4.00000%	-	4.00000%	6.00000%
Precise Bidco BV - Facility B6 Term Loan	LX257766	Quarterly	1,611,000.00	EURIBOR	2.01400%	0.00000%	3.00000%	-	3.00000%	5.01400%
Rain Carbon GmbH - 2023 Replacement Term Loan	LX214261	Quarterly	1,052,863.05	EURIBOR	2.02900%	0.00000%	5.00000%	-	5.00000%	7.02900%
Rainbow Finco S. A R.L. - Term Loan B	LX202335	Semi-Annual	2,465,000.00	EURIBOR	2.05700%	0.00000%	3.25000%	-	3.25000%	5.30700%
Ren10 Holding AB - Tlb	LX255951	Quarterly	2,000,000.00	EURIBOR	2.07600%	0.00000%	3.75000%	-	3.75000%	5.82600%
Rodenstock GmbH - First Lien Term Loan	LX194401	Quarterly	1,546,000.00	EURIBOR	2.06600%	0.00000%	4.75000%	-	4.75000%	6.81600%
Roehm Holding GMBH - New Term Loan B-1	LX228988	Semi-Annual	3,203,000.00	EURIBOR	2.08300%	0.00000%	5.00000%	-	5.00000%	7.08300%
S4 Capital LUX Finance S.a r.l. - Facility B Loan	LX196617	Monthly	778,000.00	EURIBOR	1.89300%	0.00000%	3.75000%	-	3.75000%	5.64300%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Sam Bidco - (Eur) Term Loan B	LX225334	Quarterly	1,551,542.57	EURIBOR	2.00000%	0.00000%	3.50000%	-	3.50000%	5.50000%
Sam Bidco - (Eur) Term Loan B	LX225334	Quarterly	1,448,457.43	EURIBOR	2.00000%	0.00000%	3.50000%	-	3.50000%	5.50000%
Sandy Bidco BV - Facility B	LX197880	Semi-Annual	1,469,000.00	EURIBOR	2.10900%	0.00000%	3.85000%	-	3.85000%	5.95900%
Scil Iv LLC - 8.006 01Nov26	XS2401851485	Quarterly	3,487,000.00	EURIBOR	2.01700%	0.00000%	4.37500%	-	4.37500%	6.39200%
SCUR-Alpha 1318 GmbH - Facility B	LX196613	Quarterly	1,500,000.00	EURIBOR	2.00000%	0.00000%	4.00000%	-	4.00000%	6.00000%
Sirona Bidco - Facility B	LX199218	Semi-Annual	2,200,000.00	EURIBOR	2.05400%	0.00000%	4.50000%	-	4.50000%	6.55400%
Sitel Group - Initial Euro Term Loan	LX196483	Monthly	1,000,000.00	EURIBOR	1.90000%	0.00000%	3.75000%	-	3.75000%	5.65000%
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	Semi-Annual	311,277.66	EURIBOR	2.08700%	0.00000%	3.40000%	-	3.40000%	5.48700%
Solina Group Services (fka Powder Bidco) - Term Loan 8	LX257399	Semi-Annual	2,114,722.34	EURIBOR	2.08700%	0.00000%	3.40000%	-	3.40000%	5.48700%
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Quarterly	3,622,421.05	EURIBOR	2.07500%	0.00000%	4.50000%	-	4.50000%	6.57500%
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	Quarterly	578,578.95	EURIBOR	2.07500%	0.00000%	4.50000%	-	4.50000%	6.57500%
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	Semi-Annual	1,765,000.00	EURIBOR	2.05300%	0.00000%	3.50000%	-	3.50000%	5.55300%
Team Blue Finco Sarl - 2025 FACILITY B (EUR)	LX269895	Monthly	1,724,137.93	EURIBOR	2.01200%	0.00000%	3.50000%	-	3.50000%	5.51200%
Thevelia (US) LLC - Eur Term B-1 Incremnetal Term Loan	LX225307	Quarterly	1,973,583.68	EURIBOR	2.00000%	0.00000%	3.25000%	-	3.25000%	5.25000%
Timber Servicios Empresariales SA - Facility B	LX202736	Semi-Annual	2,218,244.65	EURIBOR	2.12300%	0.00000%	4.65000%	-	4.65000%	6.77300%
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	Quarterly	2,000,000.00	EURIBOR	2.00000%	0.00000%	3.25000%	-	3.25000%	5.25000%
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	Monthly	2,503,000.00	EURIBOR	1.89100%	0.00000%	3.50000%	-	3.50000%	5.39100%
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	Quarterly	3,846,250.00	EURIBOR	2.00000%	0.00000%	3.00000%	-	3.00000%	5.00000%
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Monthly	2,000,000.00	EURIBOR	1.89100%	0.00000%	3.50000%	-	3.50000%	5.39100%
Virgin Media SFA Finance Limited - O Facility	LX183233	Monthly	2,683,000.00	EURIBOR	1.89100%	0.00000%	2.50000%	-	2.50000%	4.39100%
Winterfell Financing Sarl - Facility B Loan	LX192684	Quarterly	3,207,000.00	EURIBOR	2.02900%	0.00000%	3.42500%	-	3.42500%	5.45400%
Ziggo BV - Term Loan H	LX183461	Monthly	3,000,000.00	EURIBOR	1.89100%	0.00000%	3.00000%	-	3.00000%	4.89100%
Floating Total:			216,164,248.25							
Total:			231,497,245.52							

Exchanged Securities

Description	Security ID	CCY	Par / Quantity
Equity			
Altice France Holding SA - Equity	9988088	EUR	23,777.00

Defaulted Obligations

No data available for this request

Deferring Obligations

No data available for this request

Current Pay Obligations

No data available for this request

Discount Obligations

No data available for this request

Caa/CCC Obligations

Caa Obligations	24,820,915.30
CCC Obligations	20,996,035.30
Aggregate Collateral Balance	254,480,242.33
7.5% of Aggregate Collateral Balance	19,086,018.17
Excess of Caa Obligations	5,734,897.13
Excess of CCC Obligations	1,910,017.13
Caa/CCC Haircut Amount	2,577,315.09

Description	Security ID	Moody's Rating	Fitch Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value Excess	Excess Adj Amount
Altice France SA - Euro B14 Term Loan	LX271804	Caa1	CCC+	99.6260	3,525,362.36	3,538,596.71	0.00	0.00	0.00
Olympus WTR US Hldg Corp - 5.375 01Oct29	XS2391352932	Caa2	***	94.1357	423,610.47	450,000.00	0.00	0.00	0.00
Mar Bidco SARL - Eur Term Loan	LX194153	***	***	92.7140	347,677.50	375,000.00	0.00	0.00	0.00
Rodenstock GmbH - First Lien Term Loan	LX194401	Caa1	CCC+	92.3000	1,426,958.00	1,546,000.00	0.00	0.00	0.00
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	B3	***	91.7250	2,617,024.32	2,853,120.00	0.00	0.00	0.00
CTEC II GmbH - 5.25 15Feb30	XS2434776113	Caa1	B	90.7439	490,924.39	541,000.00	0.00	0.00	0.00
Roehm Holding GMBH - New Term Loan B-1	LX228988	Caa1	B-	87.8750	2,814,636.25	3,203,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Caa1	CCC+	87.5000	875,000.00	1,000,000.00	0.00	0.00	0.00
Motion Finco LLC - Facility B (New)	LX213009	B3	CCC+	86.9430	1,358,919.09	1,563,000.00	0.00	0.00	0.00
Optimus Bidco SAS - Term Loan	LX213580	Caa1	CCC+	86.7500	1,839,625.76	2,120,606.06	0.00	0.00	0.00
Foncia Management - Term Loan B Add-On	LX209469	Caa1	B-	85.1110	783,021.20	920,000.00	0.00	0.00	0.00
Foncia Management - Facility B Loan	LX193463	Caa1	B-	83.5910	2,072,220.89	2,479,000.00	0.00	0.00	0.00
Altice Financing SA - (Eur) Term Loan	LX209693	Caa2	CCC	78.2500	876,287.12	1,119,855.75	0.00	0.00	0.00
Cullinan Holdco Scsp - Cullinan Holdco S 6.776 15Oct29 Frn	XS3148178851	Caa1	CCC+	71.4561	536,018.11	750,136.78	0.00	0.00	0.00
PCF GmbH - 4.75 - 04/2026	XS2333301674	Caa1	CCC+	64.3214	894,563.15	1,390,770.00	347,947.13	223,804.57	124,142.56
PCF GmbH - Float - 04/2026	XS2333302052	Caa1	CCC+	64.2277	1,229,286.64	1,913,950.00	1,913,950.00	1,229,286.64	684,663.37
Sirona Bidco - Facility B	LX199218	Caa3	CCC-	52.6120	1,157,464.00	2,200,000.00	2,200,000.00	1,157,464.00	1,042,536.00
Sitel Group - Initial Euro Term Loan	LX196483	Caa2	CCC	46.1880	461,880.00	1,000,000.00	1,000,000.00	461,880.00	538,120.00
Flamingo Lux II SCA - 5.0 31Mar29	XS2324523583	Caa3	B-	31.1893	85,146.84	273,000.00	273,000.00	85,146.84	187,853.16
				Total:	23,815,626.10	29,237,035.30	5,734,897.13	3,157,582.05	2,577,315.09

Highest Haircut

Description	Corp Rescue Loan Haircut	Defaults Haircut	Deferring Haircut	Discount Haircut	Current Pay Haircut	Caa / CCC Haircut	Restructured Haircut	Maturity Amendment Haircut	Applicable Haircut
Flamingo Lux II SCA - 5.0 31Mar29						187,853.16			187,853.16
PCF GmbH - 4.75 - 04/2026						124,142.56			124,142.56
PCF GmbH - Float - 04/2026						684,663.37			684,663.37
Sirona Bidco - Facility B						1,042,536.00			1,042,536.00
Sitel Group - Initial Euro Term Loan						538,120.00			538,120.00
Total:						2,577,315.09			2,577,315.09

Minimum Weighted Average Spread Test

APB of Collateral Debt Obligations	231,497,245.52
APB of Floating Rate Collateral Debt Obligations	216,164,248.25
Aggregate Funded Spread	8,376,416.87
Aggregate Unfunded Spread	0.00
Aggregate Excess Funded Spread	0.00
Spread Test Denominator	216,164,248.25

Minimum Weighted Average Spread Test

Weighted Average Spread	3.88%
Plus the Excess Weighted Average Coupon	0.00%
Weighted Average Spread + Excess Weighted Average Coupon	3.88%
Selected Minimum Weighted Average Spread	3.80%
Minimum Weighted Average Spread (final trigger)	3.80%
Result	Passed

Hedge Transactions

No data available for this request

Event of Default Par Ratio

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Event of Default	254,480,242.33	97,450,889.42	261.10%	158.60%	>= 102.50%	✔ Passed

Event of Default Par Value Test Numerator Detail

Aggregate Principal Balance - EOD	231,497,245.52
Principal Proceeds	22,982,996.81
Unused Proceeds	0.00
EOD Numerator	254,480,242.33

Event of Default Par Value Test Denominator Detail

Tranche	Principal Amount
Class A-R Senior Secured Floating Rate Notes	97,450,889.42

Discretionary Reason for Sale

Discretionary Sale Denominator	317,796,353.16
Report Total	0.00
Actual	0.00%
Trigger	25.00%
Test Result	Passed

No transaction data available for this request

Participation Interest / Counterparty Information

No data available for this request

Restructured Assets

No data available for this request

Counterparty Ratings

Bank of New York Mellon London Branch

Rating Type	Rating
Moody's Senior Unsecured	A1
Moody's Long Term	A1
Moody's Short Term	P-1

Account Bank Satisfies Rating Requirements: Passed

Rating Type	Rating
Fitch Insurer Financial Strength	AA-
Fitch Senior Unsecured	AA-
Fitch Short-Term Issuer Default	F1+

Sustainable Fitch ESG Entity Scores Report

Summary

%age Par of CLO scored	99.69
Portfolio Level Average ESG Entity Scores	50.02

E	S	G
38.74	58.51	60.51

Asset Type	Count	% of CLO	Avg ESG Scores
Loan	115	85.92	50.20
Bond	24	14.08	48.96
Other	2	0.00	***

Bid Price	Count	% of CLO	Avg ESG Scores
>100	46	30.45	51.35
98-100	31	25.94	53.86
95-98	12	9.81	45.05
90-95	19	10.02	47.67
<90	33	23.78	47.19

Seniority	Count	% of CLO	Avg ESG Scores
Senior Secured	136	99.06	50.04
Senior Unsecured	5	0.94	48.52

Top 15 Countries

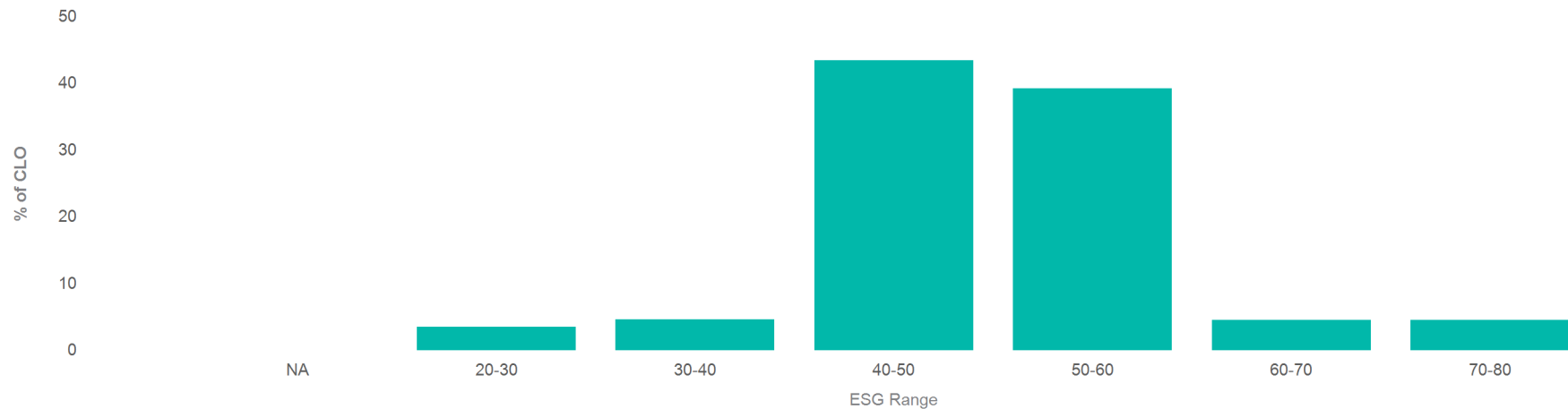
Country	Count	% of CLO	Avg ESG Scores
France	28	18.16	50.93
Germany	22	15.67	48.58
United Kingdom	21	15.52	47.30
United States	18	13.30	49.03
Netherlands	16	11.26	50.49
Italy	7	6.58	50.37
Other	29	19.50	52.80

Top 15 Industries

Fitch Industry	Count	% of CLO	Avg ESG Scores
Chemicals	21	17.54	40.16
Healthcare	18	11.21	51.66
Business Services	12	10.72	52.27
Consumer Products	12	9.57	52.06
Industrial/Manufacturing	14	7.83	46.31
Computer & Electronics	11	7.77	53.08
Telecommunications	8	7.01	66.61
Pharmaceuticals	7	5.99	47.86
Building & Materials	10	5.64	48.99
Other	28	16.71	51.15

*Low volume characteristics (count below 5) grouped as 'Other', Avg ESG Score/s masked if group count still below this level.

ESG Entity Scores Distribution



Sustainable Fitch ESG Scores are available from Sustainable Fitch, and provide a measure of environmental and social impact through business activity analysis plus an assessment on governance. More details at <https://www.sustainablefitch.com/corporate-finance/leveraged-finance>

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