



BlackRock European CLO II D.A.C.

Monthly Report
As of June 03, 2026



BlackRock European CLO II D.A.C.
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As of : 6/3/2026
Next Payment: 7/15/2026



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BlackRock European CLO II D.A.C.
Executive Summary
As of: 6/3/2026
Next Payment: 7/15/2026



Deal Summary		Summary		Notes Detail	Principal Balance	Current Coupon	Periodic Interest	Moody's Rating	S&P Rating
Collateral Manager:	BlackRock Investment Management (UK) Limited	Calculation Date:	06/03/2026	Class A-L	117,593,829.07	2.99400	889,969.70	Aaa	AAA
Contact:	.	Next Payment Date:	07/15/2026	Class A-N	49,053,425.84	2.99400	371,244.50	Aaa	AAA
Closing Date:	04/15/2021	Principal Amount:	272,589,495.02	Class B	39,000,000.00	3.85400	379,940.17	Aa1	AA
End of Reinvest:	07/15/2025	Proceeds:	31,176,187.12	Class C	27,000,000.00	4.55400	310,810.50	A2	A
Stated Maturity:	04/15/2034	Totals:	303,765,682.14	Class D	24,000,000.00	5.70400	346,042.67	Baa3	BBB-
Rating Agencies:	Moody's/S&P			Class E	24,000,000.00	8.50400	515,909.33	Ba3	BB-
Trustee:	U.S. Bank Trustees Limited	Euro Principal Account	31,176,187.12	Class F	10,000,000.00	11.01400	278,409.44	Caa1	B-
Account Manager:	Eoin Conway			Subordinated Notes	43,800,000.00	N/A	N/A	NR	NR
Account Manager Email:	eoin.conway@usbank.com				334,447,254.91		3,092,326.31		

Collateral Test Description	Current Threshold	6/3/2026 Current	5/5/2026 Result	5/5/2026 Prior	Collateral Test Description	Current Threshold	6/3/2026 Current	5/5/2026 Result	5/5/2026 Prior
Coverage Tests					Collateral Quality Tests				
Class A/B Par Value Test	129.40%	147.71%	Passed	147.70%	Moody's Maximum Weighted Average Rating Factor Test	3035.00	2770.00	Passed	2760.00
Class C Par Value Test	120.40%	130.57%	Passed	130.56%	Moody's Minimum Weighted Average Recovery Rate Test	40.05%	43.30%	Passed	43.10%
Class D Par Value Test	112.30%	118.36%	Passed	118.35%	Minimum Weighted Average Spread Test	3.30%	3.29%	Passed	3.31%
Class E Par Value Test	105.50%	108.24%	Passed	108.23%	Weighted Average Life Test	3.50	4.04	Failed	3.94
Class A/B Interest Coverage Test	120.00%	244.47%	Passed	237.96%					
Class C Interest Coverage Test	110.00%	205.54%	Passed	200.07%					
Class D Interest Coverage Test	105.00%	174.59%	Passed	169.94%					



BlackRock European CLO II D.A.C.
Portfolio Profile Tests
As of: 6/3/2026
Next Payment: 7/15/2026



Test Name	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(a) Senior Secured Obligations (Including Cash)	94.81%	287,998,682.14	303,765,682.14	90.00%	Minimum	Pass
(b) Senior Secured Loans (Including Cash)	85.07%	258,415,085.09	303,765,682.14	70.00%	Minimum	Pass
(c) Fixed Rate Collateral Obligations	8.21%	24,952,737.52	303,765,682.14	12.50%	Maximum	Pass
(d)(i) Unsecured Senior Obligations, Second Lien Loans, Mezzanine Obligations and High Yield Bonds	5.19%	15,767,000.00	303,765,682.14	10.00%	Maximum	Pass
(d)(ii) Second Lien Loans, Mezzanine Obligations	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(e)(i) Single Obligor Concentration of Senior Secured Obligations (Largest Obligor)	1.56%	4,736,842.27	303,765,682.14	3.00%	Maximum	Pass
(e)(ii) Single Obligor Concentration of Senior Secured Obligations (Fourth Largest Obligor)	1.32%	4,007,792.10	303,765,682.14	2.50%	Maximum	Pass
(f) Single Obligor Concentration of non Senior Secured Obligations (Largest Obligor)	1.25%	3,797,000.00	303,765,682.14	1.50%	Maximum	Pass
(g)(i) Single Obligor Concentration (Largest Obligor)	1.56%	4,736,842.27	303,765,682.14	3.00%	Maximum	Pass
(g)(ii) Single Obligor Concentration (Fourth Largest Obligor)	1.32%	4,007,792.10	303,765,682.14	2.50%	Maximum	Pass
(h) Participations	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(i) Current Pay Obligations	0.00%	0.00	303,765,682.14	2.50%	Maximum	Pass
(j) Annual Obligations	3.61%	10,970,000.00	303,765,682.14	5.00%	Maximum	Pass
(k) Funded/Unfunded Amounts under Revolving Obligations or Unfunded Amounts under Delayed Drawdown Collateral Obligations	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(l) S&P CCC Obligations	3.26%	9,897,398.01	303,765,682.14	7.50%	Maximum	Pass
(m) Moody's Caa Obligations	4.91%	14,902,567.76	303,765,682.14	7.50%	Maximum	Pass
(n) Corporate Rescue Loans	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(o) PIK Securities	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(p) Cov-Lite Loans	2.11%	6,420,653.98	303,765,682.14	30.00%	Maximum	Pass
(q) Non-Euro Obligations	0.00%	0.00	303,765,682.14	20.00%	Maximum	Pass
(r) Collateral Debt Obligations whose Moody's Rating is derived from an S&P Rating	2.46%	7,483,000.00	303,765,682.14	10.00%	Maximum	Pass
(s)(i) Obligor in countries with a country risk ceiling rating below "Aa3" by Moody's	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(s)(ii) Obligor in countries with a country risk ceiling rating below "A3" by Moody's	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(s)(iii) Obligor in countries with a country risk ceiling rating below "Baa3" by Moody's	0.00%	0.00	303,765,682.14	0.00%	Maximum	Pass
(t) Obligor who are Domiciled in countries or jurisdictions with and S&P rating "A-" or below	4.81%	14,595,988.05	303,765,682.14	10.00%	Maximum	Pass

**BlackRock European CLO II D.A.C.**

Portfolio Profile Tests

As of: 6/3/2026

Next Payment: 7/15/2026



<i>Test Name</i>	<i>Current Result Value</i>	<i>Current Numerator</i>	<i>Current Denominator</i>	<i>Trigger</i>	<i>Max Min</i>	<i>Test Result</i>
(v) Obligors with Current Indebtedness >= EUR 200M and <= EUR 250M	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(w) Bridge Loans	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(x) Unhedged Collateral Obligations	0.00%	0.00	303,765,682.14	2.50%	Maximum	Pass
(y)(i) S&P Industry Concentration (Aggregate of three largest Industries)	21.70%	65,926,103.90	303,765,682.14	40.00%	Maximum	Pass
(y)(ii) S&P Industry Concentration (Largest Industry)	7.68%	23,337,708.54	303,765,682.14	17.50%	Maximum	Pass
(z) Discount Obligations	0.00%	0.00	303,765,682.14	20.00%	Maximum	Pass



BlackRock European CLO II D.A.C.
Bivariate Risk Table
As of: 6/3/2026
Next Payment: 7/15/2026



Test Name	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(u)(i) Individual Exposure to a Selling Institution rated "AAA" or below by S&P	0.00%	0.00	303,765,682.14	20.00%	Maximum	Pass
(u)(ii) Individual Exposure to a Selling Institution rated "Aaa" or below by Moody's	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(iii) Individual Exposure to a Selling Institution rated "AA+" or below by S&P	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(iv) Individual Exposure to a Selling Institution rated "Aa1" or below by Moody's	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(v) Individual Exposure to a Selling Institution rated "AA" or below by S&P	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(vi) Individual Exposure to a Selling Institution rated "Aa2" or below by Moody's	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(vii) Individual Exposure to a Selling Institution rated "AA-" or below by S&P	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(viii) Individual Exposure to a Selling Institution rated "Aa3" or below by Moody's	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(ix) Individual Exposure to a Selling Institution rated "A+" or below by S&P	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(u)(x) Individual Exposure to a Selling Institution rated "A1" or below by Moody's	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(u)(xi) Individual Exposure to a Selling Institution rated "A" or below by S&P	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(u)(xii) Individual Exposure to a Selling Institution rated "A2" and "P-1" or below by Moody's	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(u)(xiii) Individual Exposure to a Selling Institution rated "A-" or below by S&P	0.00%	0.00	303,765,682.14	0.00%	Maximum	Pass
(u)(xiv) Individual Exposure to a Selling Institution rated "A2" and not "P-1" or below by Moody's	0.00%	0.00	303,765,682.14	0.00%	Maximum	Pass
(u)(xv) Aggregate Exposure to Selling Institutions rated "AAA" or below by S&P	0.00%	0.00	303,765,682.14	20.00%	Maximum	Pass
(u)(xvi) Aggregate Exposure to Selling Institutions rated "Aaa" or below by Moody's	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(xvii) Aggregate Exposure to Selling Institutions rated "AA+" or below by S&P	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(xviii) Aggregate Exposure to Selling Institutions rated "Aa1" or below by Moody's	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass



BlackRock European CLO II D.A.C.
Bivariate Risk Table
As of: 6/3/2026
Next Payment: 7/15/2026



Test Name	Current Result Value	Current Numerator	Current Denominator	Trigger	Max Min	Test Result
(u)(xix) Aggregate Exposure to Selling Institutions rated "AA" or below by S&P	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(xx) Aggregate Exposure to Selling Institutions rated "Aa2" or below by Moody's	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(xxi) Aggregate Exposure to Selling Institutions rated "AA-" or below by S&P	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(xxii) Aggregate Exposure to Selling Institutions rated "Aa3" or below by Moody's	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(xxiii) Aggregate Exposure to Selling Institutions rated "A+" or below by S&P	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(u)(xxiv) Aggregate Exposure to Selling Institutions rated "A1" or below by Moody's	0.00%	0.00	303,765,682.14	10.00%	Maximum	Pass
(u)(xxv) Aggregate Exposure to Selling Institutions rated "A" or below by S&P	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(u)(xxvi) Aggregate Exposure to Selling Institutions rated "A2" and "P-1" or below by Moody's	0.00%	0.00	303,765,682.14	5.00%	Maximum	Pass
(u)(xxvii) Aggregate Exposure to Selling Institutions rated "A-" or below by S&P	0.00%	0.00	303,765,682.14	0.00%	Maximum	Pass
(u)(xxviii) Aggregate Exposure to Selling Institutions rated "A2" and not "P-1" or below by Moody's	0.00%	0.00	303,765,682.14	0.00%	Maximum	Pass



BlackRock European CLO II D.A.C.
Par Value Tests Detail
As of : 6/3/2026
Next Payment: 7/15/2026



OVERCOLLATERALIZATION TEST	RATIO	REQUIRED LEVEL	CALCULATION	RESULT
Class A/B Par Value Test	147.71%	129.40%	A/B	Passed
Class C Par Value Test	130.57%	120.40%	A/C	Passed
Class D Par Value Test	118.36%	112.30%	A/D	Passed
Class E Par Value Test	108.24%	105.50%	A/E	Passed

NUMERATOR

The sum of:

Aggregate Principal Balance	272,589,495.02
Principal Proceeds	31,176,187.12
Principal Financed Accrued Interest	0.00
Loss Mitigation Obligations	0.00
Defaulted Obligations	0.00
Defaulted and Deferring Collateral Obligation Value	0.00
Discount Obligations	0.00
Original Purchase Price of Discount Obligations	0.00
Excess Caa/CCC Adjustment Amount	0.00
Total for A:	303,765,682.14

DENOMINATOR

Class A-L	117,593,829.07
Class A-N	49,053,425.84
Class B	39,000,000.00
Total for B:	205,647,254.91
Class C	27,000,000.00
Total for C:	232,647,254.91
Class D	24,000,000.00
Total for D:	256,647,254.91
Class E	24,000,000.00
Total for E:	280,647,254.91



BlackRock European CLO II D.A.C.
Interest Coverage Tests Detail
As of : 6/3/2026
Next Payment: 7/15/2026



INTEREST COVERAGE TEST	RATIO	REQUIRED LEVEL	CALCULATION	RESULT
Class A/B Interest Coverage Test	244.47%	120.00%	A/B	Passed
Class C Interest Coverage Test	205.54%	110.00%	A/C	Passed
Class D Interest Coverage Test	174.59%	105.00%	A/D	Passed

NUMERATOR

The sum of:

Interest Proceeds Cash	2,654,266.04
Principal Proceeds Transfer Amount	0.00
Interest Smoothing Amount	0.00
Interest Proceeds to be Received	1,460,443.75
First Period Expenses Reserve	0.00
Expenses Reserve Account	46,183.83
Purchased Accrued Interest	0.00
Taxes	0.00
Issuer Profit	-250.00
Trustee Fee	-2,500.00
Administrative Expenses	-17,177.63
Expense Reserve Transfer	0.00
Senior Management Fee	-128,832.20
Hedge Payments	0.00
Total for A:	4,012,133.79

DENOMINATOR

Class A-L	889,969.70
Class A-N	371,244.50
Class B	379,940.17
Total for B:	1,641,154.37
Class C	310,810.50
Total for C:	1,951,964.87
Class D	346,042.67



DENOMINATOR

Total for D:	2,298,007.54
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BlackRock European CLO II D.A.C.
Moody's Caa Obligations
As of: 6/3/2026
Next Payment: 7/15/2026



<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Seniority</i>	<i>Moody's Rating</i>	<i>Market Value</i>
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	2,210,782.42	Senior Secured Loan	Caa1	80.200
LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	2,159,337.54	Senior Secured Loan	Caa2	39.667
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	Senior Secured Loan	Caa1	65.825
LX193463	Foncia Groupe SAS	Foncia T/L (3/21)	1,000,000.00	Senior Secured Loan	Caa1	77.375
XS3099983598	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2027	328,322.00	Senior Secured Bond	Caa3	99.963
XS3099990296	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2028	410,402.00	Senior Secured Bond	Caa3	97.105
XS3099995337	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2029	410,402.00	Senior Secured Bond	Caa3	94.914
XS3099996814	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2030	492,483.00	Senior Secured Bond	Caa3	93.884
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,001,028.33	Senior Secured Loan	Caa1	96.761
NO0013469957	SGL Group APS	SGL GROUP 2-24-31	733,000.00	Senior Secured Bond	Caa1	95.404
LX227865	WITTUR GmbH	Wittur 3/24 Holdco TL	902,128.52	Senior Secured Loan	Caa3	49.625
LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	1,254,681.95	Senior Secured Loan	Caa1	92.964
			14,902,567.76			



BlackRock European CLO II D.A.C.
S&P CCC Obligations
As of: 6/3/2026
Next Payment: 7/15/2026



<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Seniority</i>	<i>S&P Rating</i>	<i>Market Value</i>
LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	2,159,337.54	Senior Secured Loan	CCC+	39.667
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	Senior Secured Loan	CCC+	65.825
LX195132	Polaris Newco, LLC	Polaris Newco EUR T/L (6/21) (Solera)	3,581,250.00	Senior Secured Loan	CCC+	87.031
LX227865	WITTUR GmbH	Wittur 3/24 Holdco TL	902,128.52	Senior Secured Loan	CCC+	49.625
LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	1,254,681.95	Senior Secured Loan	CCC+	92.964
			9,897,398.01			

**BlackRock European CLO II D.A.C.**

Excess CCC Amount

As of: 6/3/2026

Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Market Value	Moody's Rating	S&P Rating	Principal Balance	Balance Used	Adjusted Balance	Haircut
LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	39.667	Caa2	CCC+	2,159,337.54	0.00	0.00	0.00
LX227865	WITTUR GmbH	Wittur 3/24 Holdco TL	49.625	Caa3	CCC+	902,128.52	0.00	0.00	0.00
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	65.825	Caa1	CCC+	2,000,000.00	0.00	0.00	0.00
LX193463	Foncia Groupe SAS	Foncia T/L (3/21)	77.375	Caa1	B-	1,000,000.00	0.00	0.00	0.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	80.200	Caa1	B-	2,210,782.42	0.00	0.00	0.00
LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	92.964	Caa1	CCC+	1,254,681.95	0.00	0.00	0.00
XS3099996814	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2030	93.885	Caa3	B-	492,483.00	0.00	0.00	0.00
XS3099995337	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2029	94.914	Caa3	B-	410,402.00	0.00	0.00	0.00
NO0013469957	SGL Group APS	SGL GROUP 2-24-31	95.404	Caa1	B	733,000.00	0.00	0.00	0.00
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	96.761	Caa1	B-	3,001,028.33	0.00	0.00	0.00
XS3099990296	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2028	97.105	Caa3	B-	410,402.00	0.00	0.00	0.00
XS3099983598	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2027	99.963	Caa3	B-	328,322.00	0.00	0.00	0.00
						14,902,567.76	0.00	0.00	0.00

Collateral Principal Amount

303,765,682.14

7.5% Threshold

22,782,426.16

Moody's Caa Obligations

14,902,567.76

S&P CCC Obligations

9,897,398.01

Caa/CCC Excess Amount

0.00

Caa/CCC Excess Adjustment Amount

0.00



BlackRock European CLO II D.A.C.
Current Asset Characteristics - Part I
As of: 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Asset Type	Coupon Type	Current Spread	Floor	Current Coupon	Index Type	Maturity Date	Market Value
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	1,555,556.03	Senior Secured Loan	Floating	3.000	0.000	5.200	3 Months	03/06/2031	100.292
LX284437	Admiral Bidco GmbH	Admiral Bidco EUR T/L B (2/26)	3,777,777.00	Senior Secured Loan	Floating	3.250	0.000	5.400	3 Months	09/29/2032	100.534
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,698,113.00	Senior Secured Loan	Floating	3.000	0.000	5.229	3 Months	08/22/2031	100.286
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,884,667.00	Senior Secured Loan	Floating	4.000	0.000	6.103	3 Months	02/27/2030	99.875
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	1,860,000.00	Senior Secured Loan	Floating	5.000	0.000	7.504	3 Months	12/31/2027	90.833
XS2342057143	Allied Universal Holdco LLC	UNSEAM 3 5/8 06/01/2028	3,842,000.00	Senior Secured Bond	Fixed			3.625	6 Months	06/01/2028	99.475
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	2,210,782.42	Senior Secured Loan	Floating	5.000	0.000	7.127	3 Months	12/30/2028	80.200
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	2,492,188.00	Senior Secured Loan	Floating	3.250	0.000	5.377	3 Months	06/11/2029	100.833
LX255115	Apave	Apave T/L B (11/24)	1,714,285.00	Senior Secured Loan	Floating	3.235	0.000	5.385	1 Month	12/09/2031	100.844
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	1,139,241.00	Senior Secured Loan	Floating	4.500	0.000	6.650	3 Months	01/30/2032	100.625
LX288361	Archroma Finance S.a.r.l.	Archroma 5/26 (EUR) Cov-Lite	2,412,861.88	Senior Secured Loan	Floating	5.500	0.000	8.119	1 Month	06/28/2030	90.611
LX282594	Aviv Group GMBH	AVIV 1/26 TL	2,792,994.00	Senior Secured Loan	Floating	3.500	0.000	5.881	6 Months	04/23/2032	98.719
LX257835	Banijay Entertainment	Banijay 1/25 (EUR) Cov-Lite TLB	407.00	Senior Secured Loan	Floating	3.250	0.000	5.329	3 Months	02/10/2032	100.636
LX257836	Banijay Group SAS	Banijay 1/25 (EUR) TLB	1,451,613.00	Senior Secured Loan	Floating	3.250	0.000	5.329	3 Months	03/01/2028	100.675
LX230713	Bellis Acquisition Co PLC	Bellis Acquisition/ASDA 5/24 TLB	2,524,056.00	Senior Secured Loan	Floating	4.000	0.000	6.488	6 Months	05/14/2031	92.346
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,650,602.00	Senior Secured Loan	Floating	2.250	0.000	4.468	3 Months	10/16/2031	100.341



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XS2831749481	Bertrand Franchise	BERTRAND FRANCHISE BERFRA F 07/18/30 REGS	1,968,000.00	Senior Secured Bond	Floating	3.750	0.000	5.988	3 Months	07/18/2030	99.854
LX283826	Betclik Everest Group (BetClic)	Banijay/Betclik 1/26 TLB	2,590,909.00	Senior Secured Loan	Floating	2.500	0.000	4.734	3 Months	12/10/2031	100.125
LX194536	Bock Capital Bidco B.V.	Bock Capital Bidco T/L B (Unit 4) (4/21)	2,000,000.00	Senior Secured Loan	Floating	3.500	0.000	5.627	3 Months	06/29/2028	99.518
LX283683	Boels Topholding B.V.	Boels 1/26 TLB	2,586,206.90	Senior Secured Loan	Floating	2.500	0.000	4.447	1 Month	05/23/2031	100.394
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	2,000,000.00	Senior Secured Loan	Floating	3.500	0.000	5.403	1 Month	01/31/2030	100.222
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	2,876,498.16	Senior Secured Loan	Floating	3.500	0.000	5.650	3 Months	07/30/2031	97.575
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,524,000.00	Senior Secured Bond	Floating	4.250	0.000	6.377	3 Months	09/30/2031	101.390
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	3,944,444.00	Senior Secured Loan	Floating	3.250	0.000	5.400	3 Months	04/29/2029	100.750
XS2066744231	Carnival PLC	Carnival PLC	3,720,000.00	High Yield Bond	Fixed			1.000	12 Months	10/28/2029	93.553
LX283679	Casper BidCo SAS	B&B Hotels 1/26 TLB	2,000,000.00	Senior Secured Loan	Floating	3.250	0.000	5.153	1 Month	03/21/2031	100.391
LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	2,159,337.54	Senior Secured Loan	Floating	4.250	0.000	6.479	3 Months	05/31/2030	39.667
XS2445840809	Castor SPA	Castor SPA Floating 2/15/29	1,804,000.00	Senior Secured Bond	Floating	5.250	0.000	7.400	3 Months	02/15/2029	70.581
XS2345190263	Cedacri Mergeco S.p.A.	CEDCRI FLOAT 05/15/2028	1,201,000.00	Senior Secured Bond	Floating	4.625	0.000	6.864	3 Months	05/15/2028	96.876
LX282224	Cervantes Bidco SL	Laureate Education/Universita d Europea 1/26 T/L B	1,853,998.00	Senior Secured Loan	Floating	3.000	0.000	5.524	6 Months	12/03/2031	100.313
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	2,625,000.00	Senior Secured Loan	Floating	3.000	0.000	5.127	3 Months	11/08/2030	100.492
LX257805	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 TLB4	3,800,840.31	Senior Secured Loan	Floating	2.750	0.000	4.900	3 Months	07/10/2028	98.604



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LX290204	Cooper Consumer Health	Cooper-Vemedia 5/26 TLB	2,444,445.00	Senior Secured Loan	Floating	3.750	0.000	5.718	1 Month	05/20/2033	100.729
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	Senior Secured Loan	Floating	4.750	0.000	6.874	6 Months	06/29/2029	65.825
LX271162	Dynamo NewCo II GmbH	Innomotics 9/25 Add-on T/L B	1,000,000.00	Senior Secured Loan	Floating	3.250	0.000	5.153	1 Month	10/01/2031	93.000
LX259548	Edge Finco PLC	Evri 2/25 TL B (Edge Finco)	3,172,414.00	Senior Secured Loan	Floating	3.000	0.000	5.195	3 Months	08/22/2031	100.521
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	1,500,000.00	Senior Secured Loan	Floating	3.400	0.000	5.550	3 Months	06/16/2031	99.188
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,000,000.00	Senior Secured Loan	Floating	3.300	0.000	5.494	3 Months	10/31/2031	100.175
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,038,000.00	Senior Secured Bond	Floating	5.750	0.000	7.877	3 Months	02/15/2030	99.444
LX230557	Entain Holdings (Gibraltar) Limited	Entain/GVC Holdings 4/24 (EUR) TL	1,498,711.20	Senior Secured Loan	Floating	3.500	0.000	5.635	3 Months	06/30/2028	100.875
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	1,657,895.00	Senior Secured Loan	Floating	3.250	0.000	5.415	3 Months	04/16/2031	100.025
LX191037	Ephios Subco 3 sarl	Synlab Bondco Plc 6/19	695,707.12	Senior Secured Loan	Floating	2.500	0.000	4.607	6 Months	07/01/2027	100.225
XS2748964850	FEDRIGONI SPA	FIBER BIDCO SPA FLT 01/15/30 REGS	1,984,000.00	Senior Secured Bond	Floating	4.000	0.000	6.127	3 Months	01/15/2030	100.176
XS3280963821	Fabbrica Italiana Sintetici	FISITA FLOAT 02/05/31	1,500,000.00	Senior Secured Bond	Floating	3.250	0.000	5.399	3 Months	02/05/2031	100.955
LX283686	Finco Utilitas BV	Infra Group 1/26 TLB	2,102,941.00	Senior Secured Loan	Floating	2.950	0.000	5.442	6 Months	09/30/2030	100.429
LX193463	Foncia Groupe SAS	Foncia T/L (3/21)	1,000,000.00	Senior Secured Loan	Floating	3.500	0.000	5.635	3 Months	03/27/2028	77.375
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	1,000,000.00	Senior Secured Loan	Floating	2.750	0.000	4.899	6 Months	09/30/2031	99.792
XS2761222400	Goldstory SAS	GOLDSTORY SAS BND/CORP	1,510,000.00	Senior Secured Bond	Floating	4.000	0.000	6.149	3 Months	02/01/2030	100.457
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	3,000,000.00	Senior Secured Loan	Floating	4.000	0.000	6.127	3 Months	03/03/2028	95.850



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LX260202	HBX Group	HBX Group Hotelbeds TLB	1,684,783.00	Senior Secured Loan	Floating	2.500	0.000	4.639	6 Months	02/13/2032	100.250
LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	977,329.99	Senior Secured Loan	Floating	3.250	0.000	5.188	1 Month	02/15/2031	99.016
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	4,000,000.00	Senior Secured Loan	Floating	3.000	0.000	5.127	3 Months	06/02/2031	100.486
LX257417	Hunter Douglas Inc.	Hunter Douglas 1/25 (EUR)	1,600,000.00	Senior Secured Loan	Floating	3.000	0.000	5.127	3 Months	01/17/2032	100.500
LX225618	IDEMIA Group SAS	Oberthur/Idemia 2/24 TL B5	1,454,718.44	Senior Secured Loan	Floating	4.000	0.000	6.127	3 Months	09/30/2028	100.484
XS2805530693	IMA Industria Macchine	IMA Industria Macchine 4/15/29	975,000.00	Senior Secured Bond	Floating	3.750	0.000	5.954	3 Months	04/15/2029	101.073
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,015,625.00	Senior Secured Loan	Floating	3.250	0.000	5.153	1 Month	02/07/2031	93.944
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	2,992,167.10	Senior Secured Loan	Floating	3.500	0.000	5.403	1 Month	06/23/2031	94.050
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,657,417.22	Senior Secured Loan	Floating	4.500	0.000	6.403	1 Month	04/02/2029	90.611
XS2332687040	Infrastructure Wireless Italia	Infrasruttore/ 1.75EMTN FM WC	2,250,000.00	High Yield Bond	Fixed			1.750	12 Months	04/19/2031	90.212
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	1,854,485.78	Senior Secured Loan	Floating	3.000	0.000	4.903	1 Month	02/28/2031	100.679
LX270596	International Entertainment JJCo 3 Limited	ATG Entertainment 9/25 EUR T/L B	2,444,444.00	Senior Secured Loan	Floating	3.250	0.000	5.400	3 Months	04/29/2032	100.338
XS3099983598	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2027	328,322.00	Senior Secured Bond	Fixed			7.750	3 Months	09/11/2027	99.963
XS3099990296	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2028	410,402.00	Senior Secured Bond	Fixed			7.750	3 Months	09/11/2028	97.105
XS3099995337	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2029	410,402.00	Senior Secured Bond	Fixed			8.500	3 Months	09/11/2029	94.914
XS3099996814	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2030	492,483.00	Senior Secured Bond	Fixed			8.500	3 Months	09/11/2030	93.884
XS2947181769	Irca S.P.A.	IRCA SPA	1,516,000.00	Senior Secured Bond	Floating	3.750	0.000	5.900	3 Months	12/15/2029	101.328



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LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,700,000.00	Senior Secured Loan	Floating	3.500	0.000	5.670	3 Months	12/08/2032	100.073
LX285229	Kersia International	Kersia International 2/26	1,500,000.00	Senior Secured Loan	Floating	3.500	0.000	5.627	3 Months	12/18/2030	100.141
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	1,065,423.08	Senior Secured Loan	Floating	4.175	0.000	6.072	1 Month	04/12/2028	100.018
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	2,714,286.00	Senior Secured Loan	Floating	3.750	0.000	6.297	6 Months	04/25/2029	98.933
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	1,912,000.00	Senior Secured Bond	Floating	3.625	0.000	5.747	3 Months	07/01/2029	101.186
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	4,500,000.00	Senior Secured Loan	Floating	2.250	0.000	4.384	6 Months	03/25/2031	99.923
XS2341724172	Mahle GmbH	Mahle 2.375% 5/14/28	2,000,000.00	High Yield Bond	Fixed			2.375	12 Months	05/14/2028	97.277
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	1,700,000.00	Senior Secured Loan	Floating	4.500	0.000	6.732	3 Months	11/04/2030	99.654
LX233937	McAfee Corp.	McAfee TL B3	3,024,979.84	Senior Secured Loan	Floating	3.500	0.000	5.403	1 Month	03/01/2029	94.444
LX286833	Median B.V.	Median 3/26 (EUR) TLB	1,500,000.00	Senior Secured Loan	Floating	5.250	0.000	7.385	3 Months	10/14/2030	100.075
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	4,736,842.27	Senior Secured Loan	Floating	3.400	0.000	5.527	3 Months	08/05/2031	100.481
LX259855	Mosel Bidco SE (Software AG)	Software AG/Mosel Bidco 3/25 (EUR) TLB	1,388,889.00	Senior Secured Loan	Floating	3.750	0.000	5.877	3 Months	09/16/2030	97.797
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,500,000.00	Senior Secured Loan	Floating	3.625	0.000	5.704	3 Months	06/04/2032	100.650
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,111,111.00	Senior Secured Loan	Floating	3.750	0.000	5.877	3 Months	11/12/2029	86.443
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	2,625,248.95	Senior Secured Loan	Floating	2.750	0.000	4.653	1 Month	10/31/2030	100.365
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	2,551,287.95	Senior Secured Loan	Floating	3.650	0.000	5.802	6 Months	07/01/2029	97.703



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LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	2,000,000.00	Senior Secured Loan	Floating	2.750	0.000	4.979	3 Months	01/09/2032	100.170
LX239000	OBOL FRANCE 3 SAS	OGF T/L B3	2,638,290.56	Senior Secured Loan	Floating	5.000	0.000	7.525	6 Months	12/29/2028	99.700
LX273400	OCS Group Holdings Ltd	OCS Parco 10/25 EUR T/L	2,075,471.00	Senior Secured Loan	Floating	4.250	0.000	6.363	6 Months	11/28/2031	100.625
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,733,334.00	Senior Secured Loan	Floating	2.650	0.000	4.777	3 Months	03/30/2029	100.625
LX235123	Olympus Water US Holding Corp	Olympus Water Holdings T/L (Solenis) EUR	1,500,000.00	Senior Secured Loan	Floating	3.750	0.000	5.877	3 Months	06/20/2031	100.563
LX278538	PAX Holdco Spain SL (Areas)	Areas Worldwide 12/25 T/L B	2,600,000.00	Senior Secured Loan	Floating	3.500	0.000	5.635	3 Months	12/31/2029	99.417
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	2,777,778.00	Senior Secured Loan	Floating	2.750	0.000	4.988	3 Months	02/06/2031	100.453
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	4,000,000.00	Senior Secured Loan	Floating	2.750	0.000	4.877	3 Months	11/26/2031	100.073
LX269900	Pegasus Bidco BV	Refresco/Pegasus 9/25 (EUR) TLB	2,840,253.17	Senior Secured Loan	Floating	3.000	0.000	5.283	3 Months	07/12/2029	100.098
LX226816	Platea BC Bidco AB	Eleda (Platea) 2/24 Delayed T/L	277,778.00	Senior Secured Loan	Floating	3.500	0.000	5.627	3 Months	04/02/2031	100.750
LX226815	Platea BC Bidco AB	Eleda 2/24/ TLB	1,388,888.00	Senior Secured Loan	Floating	3.500	0.000	5.627	3 Months	04/02/2031	100.750
LX195132	Polaris Newco, LLC	Polaris Newco EUR T/L (6/21) (Solera)	3,581,250.00	Senior Secured Loan	Floating	4.000	0.000	6.150	3 Months	06/02/2028	87.031
XS2848952151	Prestige BidCo GmbH	SCHUBR Float 07/01/29	1,062,000.00	Senior Secured Bond	Floating	3.750	0.000	5.954	3 Months	07/01/2029	101.103
LX283755	Quimper AB	Ahlsell 01/26 TLB	3,000,000.00	Senior Secured Loan	Floating	3.000	0.000	5.122	3 Months	03/29/2030	100.425
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	1,693,548.00	Senior Secured Loan	Floating	3.000	0.000	5.075	3 Months	04/04/2031	100.292
LX214261	Rain Carbon	Rain Carbon T/L 2023 Replacement	3,196,607.06	Senior Secured Loan	Floating	5.000	0.000	7.108	3 Months	10/31/2028	98.833



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LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	2,600,000.00	Senior Secured Loan	Floating	3.250	0.000	5.391	6 Months	02/26/2029	100.761
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	1,800,000.00	Senior Secured Loan	Floating	3.200	0.000	5.394	3 Months	08/13/2031	100.254
LX217144	Rocket Software, Inc.	Rocket Software 7/25 (EUR) T/L B	2,722,222.00	Senior Secured Loan	Floating	3.750	0.000	5.653	1 Month	11/28/2028	95.966
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,001,028.33	Senior Secured Loan	Floating	5.000	0.000	7.149	6 Months	01/31/2029	96.761
XS2854309684	Rossini SARL	ROSINI Float 12/31/29	803,988.05	Senior Secured Bond	Floating	3.875	0.000	6.010	3 Months	12/31/2029	100.997
NO0013469957	SGL Group APS	SGL GROUP 2-24-31	733,000.00	Senior Secured Bond	Floating	4.250	0.000	6.454	3 Months	02/24/2031	95.404
LX258367	Schoen Klinik SE	Schoen Klinik/Schon Klinik 1/25 TLB	2,826,086.96	Senior Secured Loan	Floating	3.000	0.000	5.127	3 Months	01/13/2031	100.313
LX220198	Seine Holdco SAS	Seine Holdco SAS Term Loan B	1,500,000.00	Senior Secured Loan	Floating	3.250	0.000	5.448	3 Months	01/10/2031	99.931
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,734,694.00	Senior Secured Loan	Floating	3.000	0.000	5.146	6 Months	06/16/2032	100.438
XS1684385591	SoftBank Group Corp.	SOFTBK 4 09/19/29	2,000,000.00	High Yield Bond	Fixed			4.000	6 Months	09/19/2029	97.971
XS2361255057	SoftBank Group Corp.	Softbank Group 3.375% 07/06/29	1,797,000.00	High Yield Bond	Fixed			3.375	6 Months	07/06/2029	95.738
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	2,850,000.00	Senior Secured Loan	Floating	3.400	0.000	5.532	6 Months	07/28/2028	100.385
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	2,000,000.00	Senior Secured Loan	Floating	3.250	0.000	5.754	6 Months	12/10/2031	98.863
LX250399	Stage Entertainment B.V.	Stage Entertainment 10/24	3,000,000.00	Senior Secured Loan	Floating	4.000	0.000	6.254	3 Months	06/02/2029	99.750
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,666,666.00	Senior Secured Loan	Floating	4.500	0.000	6.885	6 Months	04/26/2032	82.000
LX228294	Summer (BC) Bidco B LLC	Kantar 2/24 (BNC) T/L EUR	392,123.99	Senior Secured Loan	Floating	4.500	0.000	6.526	3 Months	01/31/2029	88.500
LX225664	Summer (BC) Bidco B LLC	Kantar 2/24 (HNC) TL	1,607,876.01	Senior Secured Loan	Floating	4.500	0.000	6.526	3 Months	01/31/2029	88.500
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,769,000.00	Senior Secured Bond	Floating	4.250	0.000	6.533	3 Months	02/15/2030	88.981

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LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,061,882.00	Senior Secured Loan	Floating	3.000	0.000	5.149	6 Months	04/30/2030	100.554
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	4,025,926.00	Senior Secured Loan	Floating	3.250	0.000	5.207	1 Month	05/03/2033	
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,887,536.06	Senior Secured Loan	Floating	3.125	0.000	5.252	3 Months	04/22/2031	99.875
XS1439749364	Teva Pharmaceutical Industries Ltd	Teva Pharm FNC 1.625% 10/15/28	3,000,000.00	High Yield Bond	Fixed			1.625	12 Months	10/15/2028	95.420
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,401,143.64	Senior Secured Loan	Floating	3.250	0.000	5.377	3 Months	06/18/2029	100.357
LX265900	Trevise Holdings 1 SASU	Trevise Holdings/GSF 7/25	1,825,181.33	Senior Secured Loan	Floating	3.500	0.000	5.403	1 Month	07/09/2029	100.911
XS1629969327	UPC Holding BV	UPCB 3 7/8 06/15/29	800,000.00	Senior Secured Bond	Fixed			3.875	6 Months	06/15/2029	98.681
LX258378	United Petfood	United Petfood Finance 2/25 TLB	1,707,865.00	Senior Secured Loan	Floating	2.250	0.000	4.399	6 Months	02/26/2032	100.389
LX258053	VDK Groep BV	VDK 1/25 TLB	1,000,000.00	Senior Secured Loan	Floating	3.250	0.000	5.153	1 Month	02/19/2032	100.656
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	1,000,000.00	Senior Secured Bond	Fixed			3.250	6 Months	01/31/2031	90.972
LX195575	Virgin Media Ireland Limited	Virgin Media 6/21 (T/L B)	2,000,000.00	Senior Secured Loan	Floating	3.500	0.000	5.488	1 Month	07/15/2029	100.489
LX227865	WITTUR GmbH	Wittur 3/24 Holdco TL	902,128.52	Senior Secured Loan	Fixed		0.000	0.100	6 Months	12/29/2028	49.625
LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	1,254,681.95	Senior Secured Loan	Floating	5.500	0.000	8.029	6 Months	09/29/2028	92.964
XS2367081523	WMG Acquisition Corp	WMG Acquisition 2.25% 8/15/31	1,000,000.00	Senior Secured Bond	Fixed			2.250	6 Months	08/15/2031	94.206
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	2,510,714.00	Senior Secured Loan	Floating	2.750	0.000	4.653	1 Month	08/01/2030	99.839
LX192684	Winterfell Financing S.A.R.L.	Stark Group (2/21) T/L	1,550,897.00	Senior Secured Loan	Floating	3.425	0.000	5.679	3 Months	05/04/2028	73.214

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LX270666	Zayo Group Holdings, Inc.	Zayo 9/25 (EUR) T/L	751,165.21	Senior Secured Loan	Floating	3.250	0.000	5.153	1 Month	03/11/2030	100.229
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	3,382,353.00	Senior Secured Loan	Floating	2.250	0.000	4.891	6 Months	07/17/2029	100.468
XS2116386132	Ziggo Bond Co BV	Ziggo 3.375% 2/28/30	1,000,000.00	High Yield Bond	Fixed			3.375	6 Months	02/28/2030	87.169
LX290992	Ziggo Secured Finance B.V.	VodafoneZiggo 5/26 FACILITY P	3,000,000.00	Senior Secured Loan	Floating	3.750	0.000	5.684	1 Month	05/20/2033	98.278
			272,589,495.02								



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BBG01L70CTC4	LX226933	Al Monet Luxembourg Parentco Sarl	Al Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	1,555,556.03	Healthcare & Pharmaceuticals	Health Care Providers & Services	Euro	Luxembourg
BBG01ZZQ3GP9	LX284437	Admiral Bidco GmbH	Admiral Bidco EUR T/L B (2/26)	3,777,777.00	Services: Business	Commercial Services & Supplies	Euro	Germany
BBG01NL4RFZ5	LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,698,113.00	Healthcare & Pharmaceuticals	Pharmaceuticals	Euro	Germany
BBG01N8GGKP5	LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,884,667.00	Aerospace & Defense	Aerospace & Defense	Euro	Spain
BBG01FRCXXT9	LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	1,860,000.00	Containers, Packaging & Glass	Containers & Packaging	Euro	Luxembourg
BBG010KZYJ18	XS2342057143	Allied Universal Holdco LLC	UNSEAM 3 5/8 06/01/2028	3,842,000.00	Services: Business	Diversified Consumer Services	Euro	United States
BBG01H7SL570	LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	2,210,782.42	Capital Equipment	Machinery	Euro	Netherlands
BBG01VCT6G38	LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	2,492,188.00	Services: Consumer	Diversified Consumer Services	Euro	United Kingdom
BBG01R1WQZY4	LX255115	Apave	Apave T/L B (11/24)	1,714,285.00	Services: Business	Commercial Services & Supplies	Euro	France
BBG01RQ4HJL9	LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	1,139,241.00	Energy: Oil & Gas	Oil, Gas & Consumable Fuels	Euro	Ireland
	LX288361	Archroma Finance S.a.r.l.	Archroma 5/26 (EUR) Cov-Lite	2,412,861.88	Chemicals, Plastics, & Rubber	Chemicals	Euro	Luxembourg
BBG01ZNDHCR3	LX282594	Aviv Group GMBH	AVIV 1/26 TL	2,792,994.00	Media: Advertising, Printing & Publishing	Media	Euro	Germany
BBG01RR9FZH8	LX257835	Banijay Entertainment	Banijay 1/25 (EUR) Cov-Lite TLB	407.00	Media: Diversified & Production	Media	Euro	France
BBG01RR9FZF0	LX257836	Banijay Group SAS	Banijay 1/25 (EUR) TLB	1,451,613.00	Media: Diversified & Production	Media	Euro	France
BBG01ML5ZCK8	LX230713	Bellis Acquisition Co PLC	Bellis Acquisition/ASDA 5/24 TLB	2,524,056.00	Beverage, Food & Tobacco	Consumer Staples Distribution & Retail	Euro	United Kingdom
BBG01ZJZH298	LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,650,602.00	Automotive	Automobile Components	Euro	United Kingdom



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BBG01N2F4SM2	XS2831749481	Bertrand Franchise	BERTRAND FRANCHISE BERFRA F 07/18/30 REGS	1,968,000.00	Beverage, Food & Tobacco	Hotels, Restaurants & Leisure	Euro	France
	LX283826	Betclic Everest Group (BetClic)	Banijay/Betclic 1/26 TLB	2,590,909.00	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Euro	France
BBG00ZSB32Q1	LX194536	Bock Capital Bidco B.V.	Bock Capital Bidco T/L B (Unit 4) (4/21)	2,000,000.00	High Tech Industries	Software	Euro	Netherlands
BBG01ZVN2RT3	LX283683	Boels Topholding B.V.	Boels 1/26 TLB	2,586,206.90	Construction & Building	Machinery	Euro	Netherlands
BBG01M1GVK13	LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	2,000,000.00	Transportation: Cargo	Transportation Infrastructure	Euro	Spain
BBG01RXFSZV7	LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	2,876,498.16	High Tech Industries	Software	Euro	United States
BBG01PSNDZT9	XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,524,000.00	Retail	Specialty Retail	Euro	Italy
BBG01SMWM1P8	LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	3,944,444.00	Retail	Specialty Retail	Euro	United Kingdom
BBG00QN36KB7	XS2066744231	Carnival PLC	Carnival PLC	3,720,000.00	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Euro	United States
BBG01ZVNLG5	LX283679	Casper BidCo SAS	B&B Hotels 1/26 TLB	2,000,000.00	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Euro	France
	LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	2,159,337.54	High Tech Industries	IT Services	Euro	United States
BBG015663DG8	XS2445840809	Castor SPA	Castor SPA Floating 2/15/29	1,804,000.00	Banking, Finance, Insurance & Real Estate	Financial Services	Euro	Italy
BBG010Z18525	XS2345190263	Cedacri Mergeco S.p.A.	CEDCRI FLOAT 05/15/2028	1,201,000.00	Services: Business	Commercial Services & Supplies	Euro	Italy
BBG01ZK0J0Z9	LX282224	Cervantes Bidco SL	Laureate Education/Universidad Europea 1/26 T/L B	1,853,998.00	Services: Consumer	Diversified Consumer Services	Euro	Spain
BBG01S6X23G2	LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	2,625,000.00	Banking, Finance, Insurance & Real Estate	Capital Markets	Euro	France



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BBG01RR6QP84	LX257805	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 TLB4	3,800,840.31	High Tech Industries	Software	Euro	Luxembourg
BBG02238GQY0	LX290204	Cooper Consumer Health	Cooper-Vemedia 5/26 TLB	2,444,445.00	Healthcare & Pharmaceuticals	Health Care Providers & Services	Euro	France
BBG013RR4HR2	LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	Beverage, Food & Tobacco	Food Products	Euro	Netherlands
BBG01PT2FG23	LX271162	Dynamo NewCo II GmbH	Innomotics 9/25 Add-on T/L B	1,000,000.00	Capital Equipment	Electrical Equipment	Euro	Germany
BBG01SJ0R3N5	LX259548	Edge Finco PLC	Evri 2/25 TL B (Edge Finco)	3,172,414.00	Transportation: Cargo	Transportation Infrastructure	Euro	United Kingdom
BBG01SMVZ5X8	LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	1,500,000.00	Healthcare & Pharmaceuticals	Health Care Providers & Services	Euro	France
BBG01VZW3HX4	LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,000,000.00	Beverage, Food & Tobacco	Hotels, Restaurants & Leisure	Euro	Spain
BBG01S0L57K7	XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,038,000.00	High Tech Industries	IT Services	Euro	Italy
BBG01BQGYGQ9	LX230557	Entain Holdings (Gibraltar) Limited	Entain/GVC Holdings 4/24 (EUR) TL	1,498,711.20	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Euro	United Kingdom
	LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	1,657,895.00	Healthcare & Pharmaceuticals	Health Care Providers & Services	Euro	Luxembourg
BBG00Y90TH51	LX191037	Ephios Subco 3 sarl	Synlab Bondco Plc 6/19	695,707.12	Healthcare & Pharmaceuticals	Health Care Providers & Services	Euro	Luxembourg
BBG01KXZ19W4	XS2748964850	FEDRIGONI SPA	FIBER BIDCO SPA FLT 01/15/30 REGS	1,984,000.00	Forest Products & Paper	Paper & Forest Products	Euro	Italy
BBG01ZVMZTC3	XS3280963821	Fabbrica Italiana Sintetici	FISITA FLOAT 02/05/31	1,500,000.00	Healthcare & Pharmaceuticals	Pharmaceuticals	Euro	Italy
BBG01ZVQNNC0	LX283686	Finco Utilitas BV	Infra Group 1/26 TLB	2,102,941.00	Utilities: Oil & Gas	Energy Equipment & Services	Euro	Belgium
BBG00ZLHJMM8	LX193463	Foncia Groupe SAS	Foncia T/L (3/21)	1,000,000.00	Banking, Finance, Insurance & Real Estate	Real Estate Management & Development	Euro	France
BBG01PKMC7H5	LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	1,000,000.00	Beverage, Food & Tobacco	Food Products	Euro	United Kingdom
BBG01L7Z5YP0	XS2761222400	Goldstory SAS	GOLDSTORY SAS BND/CORP	1,510,000.00	Retail	Specialty Retail	Euro	France



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BBG00Y9ZSGQ4	LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	3,000,000.00	Healthcare & Pharmaceuticals	Health Care Providers & Services	Euro	France
	LX260202	HBX Group	HBX Group Hotelbeds TLB	1,684,783.00	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Euro	United Kingdom
BBG01YV49Q22	LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	977,329.99	Banking, Finance, Insurance & Real Estate	Insurance	Euro	United Kingdom
BBG01ZSZMW99	LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	4,000,000.00	Services: Business	Professional Services	Euro	France
BBG01RMJP130	LX257417	Hunter Douglas Inc.	Hunter Douglas 1/25 (EUR)	1,600,000.00	Consumer goods: Durable	Household Durables	Euro	Netherlands
BBG01H3PWZP2	LX225618	IDEMIA Group SAS	Oberthur/Idemia 2/24 TL B5	1,454,718.44	High Tech Industries	Electrical Equipment	Euro	France
BBG01MBKDZ10	XS2805530693	IMA Industria Macchine	IMA Industria Macchine 4/15/29	975,000.00	Capital Equipment	Machinery	Euro	Italy
	LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,015,625.00	Chemicals, Plastics, & Rubber	Chemicals	Euro	United Kingdom
BBG01N2PFBD5	LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	2,992,167.10	Chemicals, Plastics, & Rubber	Chemicals	Euro	United Kingdom
BBG01JYXGLM9	LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,657,417.22	Chemicals, Plastics, & Rubber	Chemicals	Euro	United Kingdom
BBG0100PX728	XS2332687040	Infrastructure Wireless Italia	Infrasruture/ 1.75EMTN FM WC	2,250,000.00	Telecommunications	Diversified Telecommunication Services	Euro	Italy
BBG01ZVQDWR5	LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	1,854,485.78	Services: Consumer	Diversified Consumer Services	Euro	United Kingdom
BBG01XH90VH1	LX270596	International Entertainment JJCo 3 Limited	ATG Entertainment 9/25 EUR T/L B	2,444,444.00	Media: Diversified & Production	Entertainment	Euro	United Kingdom
BBG01W90RTV1	XS3099983598	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2027	328,322.00	Banking, Finance, Insurance & Real Estate	Real Estate Management & Development	Euro	Sweden
BBG01W8ZFHK6	XS3099990296	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2028	410,402.00	Banking, Finance, Insurance & Real Estate	Real Estate Management & Development	Euro	Sweden
BBG01W9FD6F1	XS3099995337	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2029	410,402.00	Banking, Finance, Insurance & Real Estate	Real Estate Management & Development	Euro	Sweden



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BBG01W8ZD908	XS3099996814	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2030	492,483.00	Banking, Finance, Insurance & Real Estate	Real Estate Management & Development	Euro	Sweden
BBG01R0HFV60	XS2947181769	Irca S.P.A.	IRCA SPA	1,516,000.00	Beverage, Food & Tobacco	Food Products	Euro	Italy
BBG01W98WQN3	LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,700,000.00	Containers, Packaging & Glass	Containers & Packaging	Euro	Germany
BBG02045MZ81	LX285229	Kersia International	Kersia International 2/26	1,500,000.00	Chemicals, Plastics, & Rubber	Chemicals	Euro	France
BBG00ZNSM6B5	LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	1,065,423.08	Construction & Building	Building Products	Euro	Luxembourg
BBG01VYC7ZB9	LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	2,714,286.00	Services: Consumer	Diversified Consumer Services	Euro	United Kingdom
BBG01NH85HH1	XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	1,912,000.00	Beverage, Food & Tobacco	Commercial Services & Supplies	Euro	France
BBG01SB8NPY9	LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	4,500,000.00	Telecommunications	Diversified Telecommunication Services	Euro	Spain
BBG010RS7YS5	XS2341724172	Mahle GmbH	Mahle 2.375% 5/14/28	2,000,000.00	Automotive	Automobile Components	Euro	Germany
BBG01Q9FJQ73	LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	1,700,000.00	Beverage, Food & Tobacco	Consumer Staples Distribution & Retail	Euro	United Kingdom
BBG01N07Z5K0	LX233937	McAfee Corp.	McAfee TL B3	3,024,979.84	High Tech Industries	Software	Euro	United States
BBG020WC1Q33	LX286833	Median B.V.	Median 3/26 (EUR) TLB	1,500,000.00	Healthcare & Pharmaceuticals	Health Care Providers & Services	Euro	Netherlands
BBG01VK7VD18	LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	4,736,842.27	Healthcare & Pharmaceuticals	Health Care Providers & Services	Euro	Finland
BBG01SMVZ8Z0	LX259855	Mosel Bidco SE (Software AG)	Software AG/Mosel Bidco 3/25 (EUR) TLB	1,388,889.00	High Tech Industries	Software	Euro	Germany
BBG01YLR5FC9	LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,500,000.00	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Euro	Germany
BBG01L6XS2K6	LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,111,111.00	Media: Diversified & Production	Entertainment	Euro	Luxembourg
BBG01WHWXM77	LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	2,625,248.95	High Tech Industries	IT Services	Euro	United States



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BBG01PSNH2L6	LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	2,551,287.95	Chemicals, Plastics, & Rubber	Chemicals	Euro	Netherlands
BBG01ZRH056	LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	2,000,000.00	Services: Consumer	Diversified Consumer Services	Euro	United States
BBG01NY7SYD6	LX239000	OBOL FRANCE 3 SAS	OGF T/L B3	2,638,290.56	Services: Consumer	Diversified Consumer Services	Euro	France
BBG01Y39LQK8	LX273400	OCS Group Holdings Ltd	OCS Parco 10/25 EUR T/L	2,075,471.00	Services: Consumer	Diversified Consumer Services	Euro	United Kingdom
BBG01SCDTJM8	LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,733,334.00	Telecommunications	Wireless Telecommunication Services	Euro	Netherlands
BBG01N50MZ64	LX235123	Olympus Water US Holding Corp	Olympus Water Holdings T/L (Solenis) EUR	1,500,000.00	Chemicals, Plastics, & Rubber	Chemicals	Euro	United States
BBG01LYMLLH8	LX278538	PAX Holdco Spain SL (Areas)	Areas Worldwide 12/25 T/L B	2,600,000.00	Beverage, Food & Tobacco	Food Products	Euro	Spain
BBG01X54VZF4	LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	2,777,778.00	Automotive	Automobile Components	Euro	France
BBG01XMJ53X2	LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	4,000,000.00	Retail	Specialty Retail	Euro	Netherlands
BBG01X5749M7	LX269900	Pegasus Bidco BV	Refresco/Pegasus 9/25 (EUR) TLB	2,840,253.17	Beverage, Food & Tobacco	Food Products	Euro	Netherlands
BBG01L03P6X8	LX226816	Platea BC Bidco AB	Eleda (Platea) 2/24 Delayed T/L	277,778.00	Construction & Building	Construction & Engineering	Euro	Sweden
BBG01LD15RT9	LX226815	Platea BC Bidco AB	Eleda 2/24/ TLB	1,388,888.00	Construction & Building	Construction & Engineering	Euro	Sweden
BBG0113FZW91	LX195132	Polaris Newco, LLC	Polaris Newco EUR T/L (6/21) (Solera)	3,581,250.00	Services: Business	Health Care Technology	Euro	United States
	XS2848952151	Prestige BidCo GmbH	SCHUBR Float 07/01/29	1,062,000.00	Retail	Broadline Retail	Euro	Germany
BBG01ZVN65L5	LX283755	Quimper AB	Ahlsell 01/26 TLB	3,000,000.00	Wholesale	Trading Companies & Distributors	Euro	Sweden
BBG01ZF0XW52	LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	1,693,548.00	Transportation: Consumer	Transportation Infrastructure	Euro	Luxembourg
BBG01HMD1MP1	LX214261	Rain Carbon	Rain Carbon T/L 2023 Replacement	3,196,607.06	Chemicals, Plastics, & Rubber	Chemicals	Euro	Germany
BBG014LXJB54	LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	2,600,000.00	Consumer goods: Non-durable	Personal Care Products	Euro	United Kingdom



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BBG01RX60F14	LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	1,800,000.00	Healthcare & Pharmaceuticals	Health Care Providers & Services	Euro	France
BBG01QD4C8C4	LX217144	Rocket Software, Inc.	Rocket Software 7/25 (EUR) T/L B	2,722,222.00	High Tech Industries	IT Services	Euro	United States
BBG01M7787V9	LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,001,028.33	Chemicals, Plastics, & Rubber	Chemicals	Euro	Germany
BBG01NP684Z2	XS2854309684	Rossini SARL	ROSINI Float 12/31/29	803,988.05	Healthcare & Pharmaceuticals	Pharmaceuticals	Euro	Italy
BBG01S19R2T1	NO0013469957	SGL Group APS	SGL GROUP 2-24-31	733,000.00	Transportation: Cargo	Transportation Infrastructure	Euro	Denmark
BBG01S0LB837	LX258367	Schoen Klinik SE	Schoen Klinik/Schon Klinik 1/25 TLB	2,826,086.96	Healthcare & Pharmaceuticals	Health Care Providers & Services	Euro	Germany
BBG00Y6RQ8Q5	LX220198	Seine Holdco SAS	Seine Holdco SAS Term Loan B	1,500,000.00	High Tech Industries	Software	Euro	Luxembourg
BBG01SC4ZL82	LX259240	Schio Bidco BV	Synthon 2/25 TLB	1,734,694.00	Healthcare & Pharmaceuticals	Pharmaceuticals	Euro	Netherlands
BBG00HPJL7F8	XS1684385591	SoftBank Group Corp.	SOFTBK 4 09/19/29	2,000,000.00	Telecommunications	Wireless Telecommunication Services	Euro	Japan
BBG011MR1PW0	XS2361255057	SoftBank Group Corp.	Softbank Group 3.375% 07/06/29	1,797,000.00	Telecommunications	Wireless Telecommunication Services	Euro	Japan
BBG01RMHWP88	LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	2,850,000.00	Beverage, Food & Tobacco	Food Products	Euro	United States
BBG01YV3RR77	LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	2,000,000.00	Media: Advertising, Printing & Publishing	Media	Euro	Germany
BBG01QGCHTF9	LX250399	Stage Entertainment B.V.	Stage Entertainment 10/24	3,000,000.00	Media: Diversified & Production	Entertainment	Euro	Netherlands
BBG01QYDHL37	LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,666,666.00	Services: Business	Commercial Services & Supplies	Euro	Germany
	LX228294	Summer (BC) Bidco B LLC	Kantar 2/24 (BNC) T/L EUR	392,123.99	Services: Business	Commercial Services & Supplies	Euro	United States
BBG01L4Z6SL9	LX225664	Summer (BC) Bidco B LLC	Kantar 2/24 (HNC) TL	1,607,876.01	Services: Business	Commercial Services & Supplies	Euro	United States



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BBG01S4M8W32	XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,769,000.00	Services: Business	Commercial Services & Supplies	Euro	United States
BBG01SJ4SLZ3	LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,061,882.00	Capital Equipment	Machinery	Euro	Germany
BBG0227B1ZZ4	LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	4,025,926.00	Services: Business	Professional Services	Euro	Netherlands
	LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,887,536.06	Construction & Building	Construction Materials	Euro	France
BBG00DDX7BX6	XS1439749364	Teva Pharmaceutical Industries Ltd	Teva Pharm FNC 1.625% 10/15/28	3,000,000.00	Healthcare & Pharmaceuticals	Pharmaceuticals	Euro	Netherlands
BBG01RMKXFY3	LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,401,143.64	Services: Business	Diversified Consumer Services	Euro	Luxembourg
BBG01VZXF1P3	LX265900	Trevisse Holdings 1 SASU	Trevisse Holdings/GSF 7/25	1,825,181.33	Services: Business	Commercial Services & Supplies	Euro	France
BBG00GW39QS5	XS1629969327	UPC Holding BV	UPCB 3 7/8 06/15/29	800,000.00	Telecommunications	Diversified Telecommunication Services	Euro	Switzerland
BBG01S0L4951	LX258378	United Petfood	United Petfood Finance 2/25 TLB	1,707,865.00	Retail	Broadline Retail	Euro	Belgium
BBG01RX71SH6	LX258053	VDK Groep BV	VDK 1/25 TLB	1,000,000.00	Construction & Building	Construction & Engineering	Euro	Netherlands
BBG00X6ZGSY7	XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	1,000,000.00	Telecommunications	Diversified Telecommunication Services	Euro	United Kingdom
BBG011CFVTJ1	LX195575	Virgin Media Ireland Limited	Virgin Media 6/21 (T/L B)	2,000,000.00	Telecommunications	Diversified Telecommunication Services	Euro	Ireland
BBG01LX9Z4S9	LX227865	WITTUR GmbH	Wittur 3/24 Holdco TL	902,128.52	Capital Equipment	Electrical Equipment	Euro	Germany
BBG00Q71VHZ2	LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	1,254,681.95	Capital Equipment	Electrical Equipment	Euro	Germany
BBG01221Y9D8	XS2367081523	WMG Acquisition Corp	WMG Acquisition 2.25% 8/15/31	1,000,000.00	Media: Broadcasting & Subscription	Entertainment	Euro	United States
BBG01S9CTHH4	LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	2,510,714.00	Chemicals, Plastics, & Rubber	Chemicals	Euro	United States
BBG00YY9RVN5	LX192684	Winterfell Financing S.A.R.L.	Stark Group (2/21) T/L	1,550,897.00	Retail	Specialty Retail	Euro	Denmark

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<i>Bloomberg ID</i>	<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Moody's Industry Classification</i>	<i>S&P Industry Classification</i>	<i>Currency</i>	<i>Country</i>
BBG01XM4P5Q6	LX270666	Zayo Group Holdings, Inc.	Zayo 9/25 (EUR) T/L	751,165.21	Telecommunications	Diversified Telecommunication Services	Euro	United States
BBG01ZF2GH41	LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	3,382,353.00	Telecommunications	Diversified Telecommunication Services	Euro	United Kingdom
BBG00RMZ36S1	XS2116386132	Ziggo Bond Co BV	Ziggo 3.375% 2/28/30	1,000,000.00	Telecommunications	Media	Euro	Netherlands
	LX290992	Ziggo Secured Finance B.V.	VodafoneZiggo 5/26 FACILITY P	3,000,000.00	Telecommunications	Media	Euro	Netherlands
				272,589,495.02				



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<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Cov-Lite Loan</i>	<i>DIP Loan</i>	<i>PIK Security</i>	<i>Deferring Security</i>	<i>Current Pay Obligation</i>	<i>Revolving Obligation</i>	<i>Delayed Drawdown Obligation</i>	<i>Bridge Loan</i>
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	92,384.71	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	76,914.86	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	34,768.90	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	401,658.66	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	34,188.04	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	62,157.57	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	88,285.45	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	116,019.62	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	75,173.73	-	-	-	-	-	-	-	-



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<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Cov-Lite Loan</i>	<i>DIP Loan</i>	<i>PIK Security</i>	<i>Deferring Security</i>	<i>Current Pay Obligation</i>	<i>Revolving Obligation</i>	<i>Delayed Drawdown Obligation</i>	<i>Bridge Loan</i>
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	52,072.07	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	75,122.04	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	142,893.24	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	44,120.41	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	70,732.30	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	37,279.35	-	-	-	-	-	-	-	-
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	151,785.08	-	-	-	-	-	-	-	-
LX270596	International Entertainment JJCo 3 Limited	ATG Entertainment 9/25 EUR T/L B	2,444,444.00	-	-	-	-	-	-	-	-
LX282594	Aviv Group GMBH	AVIV 1/26 TL	2,792,994.00	-	-	-	-	-	-	-	-
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	4,000,000.00	-	-	-	-	-	-	-	-
LX284437	Admiral Bidco GmbH	Admiral Bidco EUR T/L B (2/26)	3,777,777.00	-	-	-	-	-	-	-	-
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,698,113.00	-	-	-	-	-	-	-	-



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Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Cov-Lite Loan	DIP Loan	PIK Security	Deferring Security	Current Pay Obligation	Revolving Obligation	Delayed Drawdown Obligation	Bridge Loan
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,884,667.00	-	-	-	-	-	-	-	-
LX283755	Quimper AB	Ahlsell 01/26 TLB	3,000,000.00	-	-	-	-	-	-	-	-
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	1,860,000.00	-	-	-	-	-	-	-	-
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	2,492,188.00	-	-	-	-	-	-	-	-
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	315,879.92	-	-	-	-	-	-	-	-
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	1,894,902.50	-	-	-	-	-	-	-	-
LX255115	Apave	Apave T/L B (11/24)	1,714,285.00	-	-	-	-	-	-	-	-
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	562,775.19	-	-	-	-	-	-	-	-
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	576,465.81	-	-	-	-	-	-	-	-
LX288361	Archroma Finance S.a.r.l.	Archroma 5/26 (EUR) Cov-Lite	2,412,861.88	Yes	-	-	-	-	-	-	-
LX278538	PAX Holdco Spain SL (Areas)	Areas Worldwide 12/25 T/L B	2,600,000.00	-	-	-	-	-	-	-	-
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	2,000,000.00	-	-	-	-	-	-	-	-
LX283679	Casper BidCo SAS	B&B Hotels 1/26 TLB	2,000,000.00	-	-	-	-	-	-	-	-
XS2831749481	Bertrand Franchise	BERTRAND FRANCHISE BERFRA F 07/18/30 REGS	1,968,000.00	-	-	-	-	-	-	-	-
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	2,876,498.16	-	-	-	-	-	-	-	-
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,524,000.00	-	-	-	-	-	-	-	-
LX257835	Banijay Entertainment	Banijay 1/25 (EUR) Cov-Lite TLB	407.00	-	-	-	-	-	-	-	-
LX257836	Banijay Group SAS	Banijay 1/25 (EUR) TLB	1,451,613.00	-	-	-	-	-	-	-	-



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LX283826	Betclac Everest Group (BetClac)	Banijay/Betclac 1/26 TLB	2,590,909.00	-	-	-	-	-	-	-	-
LX230713	Bellis Acquisition Co PLC	Bellis Acquisition/ASDA 5/24 TLB	2,524,056.00	-	-	-	-	-	-	-	-
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,650,602.00	-	-	-	-	-	-	-	-
LX194536	Bock Capital Bidco B.V.	Bock Capital Bidco T/L B (Unit 4) (4/21)	2,000,000.00	-	-	-	-	-	-	-	-
LX283683	Boels Topholding B.V.	Boels 1/26 TLB	2,586,206.90	-	-	-	-	-	-	-	-
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	2,000,000.00	-	-	-	-	-	-	-	-
XS2345190263	Cedacri Mergeco S.p.A.	CEDCRI FLOAT 05/15/2028	1,201,000.00	-	-	-	-	-	-	-	-
XS2066744231	Carnival PLC	Carnival PLC	3,720,000.00	-	-	-	-	-	-	-	-
LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	2,159,337.54	-	-	-	-	-	-	-	-
XS2445840809	Castor SPA	Castor SPA Floating 2/15/29	1,804,000.00	-	-	-	-	-	-	-	-
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	2,625,000.00	-	-	-	-	-	-	-	-
LX257805	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 TLB4	3,800,840.31	-	-	-	-	-	-	-	-
LX290204	Cooper Consumer Health	Cooper-Vemedia 5/26 TLB	2,444,445.00	-	-	-	-	-	-	-	-
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	-	-	-	-	-	-	-	-
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,038,000.00	-	-	-	-	-	-	-	-
LX226816	Platea BC Bidco AB	Eleda (Platea) 2/24 Delayed T/L	277,778.00	-	-	-	-	-	-	-	-
LX226815	Platea BC Bidco AB	Eleda 2/24/ TLB	1,388,888.00	-	-	-	-	-	-	-	-
LX230557	Entain Holdings (Gibraltar) Limited	Entain/GVC Holdings 4/24 (EUR) TL	1,498,711.20	-	-	-	-	-	-	-	-
LX259548	Edge Finco PLC	Evri 2/25 TL B (Edge Finco)	3,172,414.00	-	-	-	-	-	-	-	-



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XS2748964850	FEDRIGONI SPA	FIBER BIDCO SPA FLT 01/15/30 REGS	1,984,000.00	-	-	-	-	-	-	-	-
XS3280963821	Fabbrica Italiana Sintetici	FISITA FLOAT 02/05/31	1,500,000.00	-	-	-	-	-	-	-	-
LX193463	Foncia Groupe SAS	Foncia T/L (3/21)	1,000,000.00	-	-	-	-	-	-	-	-
XS2761222400	Goldstory SAS	GOLDSTORY SAS BND/CORP	1,510,000.00	-	-	-	-	-	-	-	-
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	1,800,000.00	-	-	-	-	-	-	-	-
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	2,227,594.05	-	-	-	-	-	-	-	-
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	772,405.95	-	-	-	-	-	-	-	-
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,684,783.00	-	-	-	-	-	-	-	-
LX257417	Hunter Douglas Inc.	Hunter Douglas 1/25 (EUR)	1,600,000.00	-	-	-	-	-	-	-	-
LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	977,329.99	-	-	-	-	-	-	-	-
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,700,000.00	-	-	-	-	-	-	-	-
XS2805530693	IMA Industria Macchine	IMA Industria Macchine 4/15/29	975,000.00	-	-	-	-	-	-	-	-
XS3099983598	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2027	328,322.00	-	-	-	-	-	-	-	-
XS3099990296	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2028	410,402.00	-	-	-	-	-	-	-	-
XS3099995337	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2029	410,402.00	-	-	-	-	-	-	-	-
XS3099996814	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2030	492,483.00	-	-	-	-	-	-	-	-
XS2947181769	Irca S.P.A.	IRCA SPA	1,516,000.00	-	-	-	-	-	-	-	-
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	481,085.53	Yes	-	-	-	-	-	-	-



BlackRock European CLO II D.A.C.
Current Asset Characteristics - Part III
As of: 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Cov-Lite Loan	DIP Loan	PIK Security	Deferring Security	Current Pay Obligation	Revolving Obligation	Delayed Drawdown Obligation	Bridge Loan
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	534,539.47	Yes	-	-	-	-	-	-	-
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	2,992,167.10	Yes	-	-	-	-	-	-	-
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,657,417.22	-	-	-	-	-	-	-	-
LX283686	Finco Utilitas BV	Infra Group 1/26 TLB	2,102,941.00	-	-	-	-	-	-	-	-
XS2332687040	Infrastructure Wireless Italia	Infrasruttore/ 1.75EMTN FM WC	2,250,000.00	-	-	-	-	-	-	-	-
LX271162	Dynamo NewCo II GmbH	Innomotics 9/25 Add-on T/L B	1,000,000.00	-	-	-	-	-	-	-	-
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	1,854,485.78	-	-	-	-	-	-	-	-
LX228294	Summer (BC) Bidco B LLC	Kantar 2/24 (BNC) T/L EUR	392,123.99	-	-	-	-	-	-	-	-
LX225664	Summer (BC) Bidco B LLC	Kantar 2/24 (HNC) TL	1,607,876.01	-	-	-	-	-	-	-	-
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,769,000.00	-	-	-	-	-	-	-	-
LX285229	Kersia International	Kersia International 2/26	1,500,000.00	-	-	-	-	-	-	-	-
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	79,903.24	-	-	-	-	-	-	-	-
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	20,033.58	-	-	-	-	-	-	-	-
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	228,544.87	-	-	-	-	-	-	-	-
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	736,941.39	-	-	-	-	-	-	-	-
LX282224	Cervantes Bidco SL	Laureate Education/Universidad Europea 1/26 T/L B	1,853,998.00	-	-	-	-	-	-	-	-
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	2,714,286.00	-	-	-	-	-	-	-	-
XS2341724172	Mahle GmbH	Mahle 2.375% 5/14/28	2,000,000.00	-	-	-	-	-	-	-	-



BlackRock European CLO II D.A.C.
Current Asset Characteristics - Part III
As of: 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Cov-Lite Loan	DIP Loan	PIK Security	Deferring Security	Current Pay Obligation	Revolving Obligation	Delayed Drawdown Obligation	Bridge Loan
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	1,700,000.00	-	-	-	-	-	-	-	-
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	4,500,000.00	-	-	-	-	-	-	-	-
LX233937	McAfee Corp.	McAfee TL B3	7,697.15	-	-	-	-	-	-	-	-
LX233937	McAfee Corp.	McAfee TL B3	3,017,282.69	-	-	-	-	-	-	-	-
LX286833	Median B.V.	Median 3/26 (EUR) TLB	776,096.33	-	-	-	-	-	-	-	-
LX286833	Median B.V.	Median 3/26 (EUR) TLB	723,903.67	-	-	-	-	-	-	-	-
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	152,801.37	-	-	-	-	-	-	-	-
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	127,334.47	-	-	-	-	-	-	-	-
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	3,157,894.84	-	-	-	-	-	-	-	-
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	1,298,811.59	-	-	-	-	-	-	-	-
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,111,111.00	-	-	-	-	-	-	-	-
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,500,000.00	-	-	-	-	-	-	-	-
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	3,944,444.00	-	-	-	-	-	-	-	-
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	2,625,248.95	-	-	-	-	-	-	-	-
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	2,551,287.95	-	-	-	-	-	-	-	-
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	2,000,000.00	-	-	-	-	-	-	-	-
LX273400	OCS Group Holdings Ltd	OCS Parco 10/25 EUR T/L	2,075,471.00	-	-	-	-	-	-	-	-
LX239000	OBOL FRANCE 3 SAS	OGF T/L B3	2,638,290.56	-	-	-	-	-	-	-	-
LX225618	IDEMIA Group SAS	Oberthur/Idemia 2/24 TL B5	1,454,718.44	-	-	-	-	-	-	-	-
LX235123	Olympus Water US Holding Corp	Olympus Water Holdings T/L (Solenis) EUR	1,500,000.00	-	-	-	-	-	-	-	-
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	2,777,778.00	-	-	-	-	-	-	-	-
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	1,912,000.00	-	-	-	-	-	-	-	-



BlackRock European CLO II D.A.C.
Current Asset Characteristics - Part III
As of: 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Cov-Lite Loan	DIP Loan	PIK Security	Deferring Security	Current Pay Obligation	Revolving Obligation	Delayed Drawdown Obligation	Bridge Loan
LX195132	Polaris Newco, LLC	Polaris Newco EUR T/L (6/21) (Solera)	3,581,250.00	-	-	-	-	-	-	-	-
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	1,000,000.00	-	-	-	-	-	-	-	-
XS2854309684	Rossini SARL	ROSINI Float 12/31/29	803,988.05	-	-	-	-	-	-	-	-
LX214261	Rain Carbon	Rain Carbon T/L 2023 Replacement	3,196,607.06	-	-	-	-	-	-	-	-
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	2,600,000.00	-	-	-	-	-	-	-	-
LX269900	Pegasus Bidco BV	Refresco/Pegasus 9/25 (EUR) TLB	2,840,253.17	-	-	-	-	-	-	-	-
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,000,000.00	-	-	-	-	-	-	-	-
LX217144	Rocket Software, Inc.	Rocket Software 7/25 (EUR) T/L B	2,722,222.00	-	-	-	-	-	-	-	-
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,001,028.33	-	-	-	-	-	-	-	-
XS2848952151	Prestige BidCo GmbH	SCHUBR Float 07/01/29	1,062,000.00	-	-	-	-	-	-	-	-
NO0013469957	SGL Group APS	SGL GROUP 2-24-31	733,000.00	-	-	-	-	-	-	-	-
XS1684385591	SoftBank Group Corp.	SOFTBK 4 09/19/29	2,000,000.00	-	-	-	-	-	-	-	-
LX258367	Schoen Klinik SE	Schoen Klinik/Schon Klinik 1/25 TLB	2,826,086.96	-	-	-	-	-	-	-	-
LX220198	Seine Holdco SAS	Seine Holdco SAS Term Loan B	923,076.92	-	-	-	-	-	-	-	-
LX220198	Seine Holdco SAS	Seine Holdco SAS Term Loan B	576,923.08	-	-	-	-	-	-	-	-
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	4,000,000.00	-	-	-	-	-	-	-	-
XS2361255057	SoftBank Group Corp.	Softbank Group 3.375% 07/06/29	1,797,000.00	-	-	-	-	-	-	-	-
LX259855	Mosel Bidco SE (Software AG)	Software AG/Mosel Bidco 3/25 (EUR) TLB	1,388,889.00	-	-	-	-	-	-	-	-



BlackRock European CLO II D.A.C.
Current Asset Characteristics - Part III
As of: 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Cov-Lite Loan	DIP Loan	PIK Security	Deferring Security	Current Pay Obligation	Revolving Obligation	Delayed Drawdown Obligation	Bridge Loan
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	2,850,000.00	-	-	-	-	-	-	-	-
LX250399	Stage Entertainment B.V.	Stage Entertainment 10/24	3,000,000.00	-	-	-	-	-	-	-	-
LX192684	Winterfell Financing S.A.R.L.	Stark Group (2/21) T/L	1,550,897.00	-	-	-	-	-	-	-	-
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,666,666.00	-	-	-	-	-	-	-	-
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	1,693,548.00	-	-	-	-	-	-	-	-
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	1,657,895.00	-	-	-	-	-	-	-	-
LX191037	Ephios Subco 3 sarl	Synlab Bondco Plc 6/19	695,707.12	-	-	-	-	-	-	-	-
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,734,694.00	-	-	-	-	-	-	-	-
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,733,334.00	-	-	-	-	-	-	-	-
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	3,061,882.00	-	-	-	-	-	-	-	-
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	4,025,926.00	-	-	-	-	-	-	-	-
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,887,536.06	-	-	-	-	-	-	-	-
XS1439749364	Teva Pharmaceutical Industries Ltd	Teva Pharm FNC 1.625% 10/15/28	3,000,000.00	-	-	-	-	-	-	-	-
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,401,143.64	-	-	-	-	-	-	-	-
LX265900	Trevise Holdings 1 SASU	Trevise Holdings/GSF 7/25	1,825,181.33	-	-	-	-	-	-	-	-
XS2342057143	Allied Universal Holdco LLC	UNSEAM 3 5/8 06/01/2028	3,842,000.00	-	-	-	-	-	-	-	-
XS1629969327	UPC Holding BV	UPCB 3 7/8 06/15/29	800,000.00	-	-	-	-	-	-	-	-
LX258378	United Petfood	United Petfood Finance 2/25 TLB	1,071,283.65	-	-	-	-	-	-	-	-
LX258378	United Petfood	United Petfood Finance 2/25 TLB	636,581.35	-	-	-	-	-	-	-	-



BlackRock European CLO II D.A.C.
Current Asset Characteristics - Part III
As of: 6/3/2026
Next Payment: 7/15/2026



<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Cov-Lite Loan</i>	<i>DIP Loan</i>	<i>PIK Security</i>	<i>Deferring Security</i>	<i>Current Pay Obligation</i>	<i>Revolving Obligation</i>	<i>Delayed Drawdown Obligation</i>	<i>Bridge Loan</i>
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	2,510,714.00	-	-	-	-	-	-	-	-
LX258053	VDK Groep BV	VDK 1/25 TLB	1,000,000.00	-	-	-	-	-	-	-	-
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	1,000,000.00	-	-	-	-	-	-	-	-
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	127,594.89	-	-	-	-	-	-	-	-
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	175,598.29	-	-	-	-	-	-	-	-
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	761,294.00	-	-	-	-	-	-	-	-
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	435,512.82	-	-	-	-	-	-	-	-
LX195575	Virgin Media Ireland Limited	Virgin Media 6/21 (T/L B)	2,000,000.00	-	-	-	-	-	-	-	-
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	3,382,353.00	-	-	-	-	-	-	-	-
LX290992	Ziggo Secured Finance B.V.	VodafoneZiggo 5/26 FACILITY P	3,000,000.00	-	-	-	-	-	-	-	-
XS2367081523	WMG Acquisition Corp	WMG Acquisition 2.25% 8/15/31	1,000,000.00	-	-	-	-	-	-	-	-
LX227865	WITTUR GmbH	Wittur 3/24 Holdco TL	902,128.52	-	-	-	-	-	-	-	-
LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	1,254,681.95	-	-	-	-	-	-	-	-
LX270666	Zayo Group Holdings, Inc.	Zayo 9/25 (EUR) T/L	751,165.21	-	-	-	-	-	-	-	-
XS2116386132	Ziggo Bond Co BV	Ziggo 3.375% 2/28/30	1,000,000.00	-	-	-	-	-	-	-	-
			272,589,495.02								



BlackRock European CLO II D.A.C.
Defaulted Collateral Obligation Detail
As of: 6/3/2026
Next Payment: 7/15/2026



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No asset records currently meet the summarization criteria.



BlackRock European CLO II D.A.C.
Deferring Collateral Obligation Detail
As of: 6/3/2026
Next Payment: 7/15/2026



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No asset records currently meet the summarization criteria.



BlackRock European CLO II D.A.C.
Discounted Obligations
As of: 6/3/2026
Next Payment: 7/15/2026



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No asset records currently meet the summarization criteria.



BlackRock European CLO II D.A.C.
Swapped Non-Discount Obligations
As of: 6/3/2026
Next Payment: 7/15/2026



<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Market Value</i>	<i>Purchase Price</i>
Carnival PLC	Carnival PLC	1,220,000.00	93.553	63.375
		1,220,000.00		



BlackRock European CLO II D.A.C.

Participation Detail

As of: 6/3/2026

Next Payment: 7/15/2026



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No asset records currently meet the summarization criteria.



BlackRock European CLO II D.A.C.
Collateral Enhancement Obligation
As of: 6/3/2026
Next Payment: 7/15/2026



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No asset records currently meet the summarization criteria.



BlackRock European CLO II D.A.C.
Exchanged Equity Securities
As of: 6/3/2026
Next Payment: 7/15/2026



No asset records currently meet the summarization criteria.



BlackRock European CLO II D.A.C.

Loss Limitation Obligations

As of: 6/3/2026

Next Payment: 7/15/2026



No asset records currently meet the summarization criteria.



BlackRock European CLO II D.A.C.
Moody's Maximum Weighted Average Rating Factor Test
As of: 6/3/2026
Next Payment: 7/15/2026



<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Moody's DPR Rating (WARF)</i>	<i>Rating Factor</i>	<i>Weighted Rating Factor</i>
LX226933	Al Monet Luxembourg Parentco Sarl	Al Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	1,555,556.03	B2	2720	4,231,112,401.60
LX284437	Admiral Bidco GmbH	Admiral Bidco EUR T/L B (2/26)	3,777,777.00	B2	2720	10,275,553,440.00
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,698,113.00	B1	2220	3,769,810,860.00
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,884,667.00	B3	3490	6,577,487,830.00
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	1,860,000.00	B3	3490	6,491,400,000.00
XS2342057143	Allied Universal Holdco LLC	UNSEAM 3 5/8 06/01/2028	3,842,000.00	B3	3490	13,408,580,000.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	2,210,782.42	Caa1	4770	10,545,432,143.40
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	2,492,188.00	B1	2220	5,532,657,360.00
LX255115	Apave	Apave T/L B (11/24)	1,714,285.00	B1	2220	3,805,712,700.00
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	1,139,241.00	B3	3490	3,975,951,090.00
LX288361	Archroma Finance S.a.r.l.	Archroma 5/26 (EUR) Cov-Lite	2,412,861.88	B3	3490	8,420,887,961.20
LX282594	Aviv Group GMBH	AVIV 1/26 TL	2,792,994.00	B3	3490	9,747,549,060.00
LX257835	Banijay Entertainment	Banijay 1/25 (EUR) Cov-Lite TLB	407.00	B1	2220	903,540.00
LX257836	Banijay Group SAS	Banijay 1/25 (EUR) TLB	1,451,613.00	B1	2220	3,222,580,860.00
LX230713	Bellis Acquisition Co PLC	Bellis Acquisition/ASDA 5/24 TLB	2,524,056.00	B2	2720	6,865,432,320.00
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,650,602.00	Ba3	1766	4,680,963,132.00
XS2831749481	Bertrand Franchise	BERTRAND FRANCHISE BERFRA F 07/18/30 REGS	1,968,000.00	B3	3490	6,868,320,000.00
LX283826	Betclic Everest Group (BetClic)	Banijay/Betclic 1/26 TLB	2,590,909.00	Ba3	1766	4,575,545,294.00
LX194536	Bock Capital Bidco B.V.	Bock Capital Bidco T/L B (Unit 4) (4/21)	2,000,000.00	B2	2720	5,440,000,000.00
LX283683	Boels Topholding B.V.	Boels 1/26 TLB	2,586,206.90	B1	2220	5,741,379,318.00
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	2,000,000.00	Ba3	1766	3,532,000,000.00
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	2,876,498.16	B2	2720	7,824,074,995.20
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,524,000.00	B2	2720	4,145,280,000.00
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	3,944,444.00	B2	2720	10,728,887,680.00
XS2066744231	Carnival PLC	Carnival PLC	3,720,000.00	Ba1	940	3,496,800,000.00
LX283679	Casper BidCo SAS	B&B Hotels 1/26 TLB	2,000,000.00	B3	3490	6,980,000,000.00



BlackRock European CLO II D.A.C.
Moody's Maximum Weighted Average Rating Factor Test
As of: 6/3/2026
Next Payment: 7/15/2026



<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Moody's DPR Rating (WARF)</i>	<i>Rating Factor</i>	<i>Weighted Rating Factor</i>
LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	2,159,337.54	Caa2	6500	14,035,694,010.00
XS2445840809	Castor SPA	Castor SPA Floating 2/15/29	1,804,000.00	B3	3490	6,295,960,000.00
XS2345190263	Cedacri Mergeco S.p.A.	CEDCRI FLOAT 05/15/2028	1,201,000.00	B2	2720	3,266,720,000.00
LX282224	Cervantes Bidco SL	Laureate Education/Universidad Europea 1/26 T/L B	1,853,998.00	B2	2720	5,042,874,560.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	2,625,000.00	B2	2720	7,140,000,000.00
LX257805	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 TLB4	3,800,840.31	B2	2720	10,338,285,643.20
LX290204	Cooper Consumer Health	Cooper-Vemedia 5/26 TLB	2,444,445.00	B2	2720	6,648,890,400.00
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	Caa1	4770	9,540,000,000.00
LX271162	Dynamo NewCo II GmbH	Innomotics 9/25 Add-on T/L B	1,000,000.00	B2	2720	2,720,000,000.00
LX259548	Edge Finco PLC	Evri 2/25 TL B (Edge Finco)	3,172,414.00	B2	2720	8,628,966,080.00
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	1,500,000.00	B2	2720	4,080,000,000.00
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,000,000.00	B2	2720	2,720,000,000.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,038,000.00	B3	3490	3,622,620,000.00
LX230557	Entain Holdings (Gibraltar) Limited	Entain/GVC Holdings 4/24 (EUR) TL	1,498,711.20	Ba2	1350	2,023,260,120.00
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	1,657,895.00	B2	2720	4,509,474,400.00
LX191037	Ephios Subco 3 sarl	Synlab Bondco Plc 6/19	695,707.12	B2	2720	1,892,323,366.40
XS2748964850	FEDRIGONI SPA	FIBER BIDCO SPA FLT 01/15/30 REGS	1,984,000.00	B3	3490	6,924,160,000.00
XS3280963821	Fabbrica Italiana Sintetici	FISITA FLOAT 02/05/31	1,500,000.00	B2	2720	4,080,000,000.00
LX283686	Finco Utilitas BV	Infra Group 1/26 TLB	2,102,941.00	B2	2720	5,719,999,520.00
LX193463	Foncia Groupe SAS	Foncia T/L (3/21)	1,000,000.00	Caa1	4770	4,770,000,000.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	1,000,000.00	B1	2220	2,220,000,000.00
XS2761222400	Goldstory SAS	GOLDSTORY SAS BND/CORP	1,510,000.00	B2	2720	4,107,200,000.00
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	3,000,000.00	B3	3490	10,470,000,000.00
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,684,783.00	Ba3	1766	2,975,326,778.00



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LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	977,329.99	B2	2720	2,658,337,572.80
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	4,000,000.00	B2	2720	10,880,000,000.00
LX257417	Hunter Douglas Inc.	Hunter Douglas 1/25 (EUR)	1,600,000.00	B1	2220	3,552,000,000.00
LX225618	IDEMIA Group SAS	Oberthur/Idemia 2/24 TL B5	1,454,718.44	B2	2720	3,956,834,156.80
XS2805530693	IMA Industria Macchine	IMA Industria Macchine 4/15/29	975,000.00	B1	2220	2,164,500,000.00
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,015,625.00	B2	2720	2,762,500,000.00
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	2,992,167.10	B2	2720	8,138,694,512.00
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,657,417.22	B3	3490	9,274,386,097.80
XS2332687040	Infrastructure Wireless Italia	Infrasruttore/ 1.75EMTN FM WC	2,250,000.00	Ba3	1766	3,973,500,000.00
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	1,854,485.78	B2	2720	5,044,201,321.60
LX270596	International Entertainment JJCo 3 Limited	ATG Entertainment 9/25 EUR T/L B	2,444,444.00	B2	2720	6,648,887,680.00
XS3099983598	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2027	328,322.00	Caa2	6500	2,134,093,000.00
XS3099990296	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2028	410,402.00	Caa2	6500	2,667,613,000.00
XS3099995337	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2029	410,402.00	Caa2	6500	2,667,613,000.00
XS3099996814	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2030	492,483.00	Caa2	6500	3,201,139,500.00
XS2947181769	Irca S.P.A.	IRCA SPA	1,516,000.00	B2	2720	4,123,520,000.00
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,700,000.00	B2	2720	7,344,000,000.00
LX285229	Kersia International	Kersia International 2/26	1,500,000.00	B3	3490	5,235,000,000.00
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	1,065,423.08	B2	2720	2,897,950,777.60
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	2,714,286.00	B3	3490	9,472,858,140.00
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	1,912,000.00	B2	2720	5,200,640,000.00
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	4,500,000.00	Ba2	1350	6,075,000,000.00
XS2341724172	Mahle GmbH	Mahle 2.375% 5/14/28	2,000,000.00	Ba2	1350	2,700,000,000.00
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	1,700,000.00	B2	2720	4,624,000,000.00
LX233937	McAfee Corp.	McAfee TL B3	3,024,979.84	B2	2720	8,227,945,164.80
LX286833	Median B.V.	Median 3/26 (EUR) TLB	1,500,000.00	B3	3490	5,235,000,000.00
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	4,736,842.27	B2	2720	12,884,210,974.40



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LX259855	Mosel Bidco SE (Software AG)	Software AG/Mosel Bidco 3/25 (EUR) TLB	1,388,889.00	B2	2720	3,777,778,080.00
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,500,000.00	B3	3490	5,235,000,000.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,111,111.00	Caa1	4770	5,299,999,470.00
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	2,625,248.95	B1	2220	5,828,052,669.00
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	2,551,287.95	B2	2720	6,939,503,224.00
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	2,000,000.00	B2	2720	5,440,000,000.00
LX239000	OBOL FRANCE 3 SAS	OGF T/L B3	2,638,290.56	B3	3490	9,207,634,054.40
LX273400	OCS Group Holdings Ltd	OCS Parco 10/25 EUR T/L	2,075,471.00	B2	2720	5,645,281,120.00
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,733,334.00	B2	2720	4,714,668,480.00
LX235123	Olympus Water US Holding Corp	Olympus Water Holdings T/L (Solenis) EUR	1,500,000.00	B3	3490	5,235,000,000.00
LX278538	PAX Holdco Spain SL (Areas)	Areas Worldwide 12/25 T/L B	2,600,000.00	B2	2720	7,072,000,000.00
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	2,777,778.00	B1	2220	6,166,667,160.00
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	4,000,000.00	Ba1	940	3,760,000,000.00
LX269900	Pegasus Bidco BV	Refresco/Pegasus 9/25 (EUR) TLB	2,840,253.17	B1	2220	6,305,362,037.40
LX226816	Platea BC Bidco AB	Eleda (Platea) 2/24 Delayed T/L	277,778.00	B2	2720	755,556,160.00
LX226815	Platea BC Bidco AB	Eleda 2/24/ TLB	1,388,888.00	B2	2720	3,777,775,360.00
LX195132	Polaris Newco, LLC	Polaris Newco EUR T/L (6/21) (Solera)	3,581,250.00	Caa1	4770	17,082,562,500.00
XS2848952151	Prestige BidCo GmbH	SCHUBR Float 07/01/29	1,062,000.00	B1	2220	2,357,640,000.00
LX283755	Quimper AB	Ahlsell 01/26 TLB	3,000,000.00	B1	2220	6,660,000,000.00
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	1,693,548.00	B2	2720	4,606,450,560.00
LX214261	Rain Carbon	Rain Carbon T/L 2023 Replacement	3,196,607.06	B2	2720	8,694,771,203.20
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	2,600,000.00	B2	2720	7,072,000,000.00
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	1,800,000.00	B1	2220	3,996,000,000.00
LX217144	Rocket Software, Inc.	Rocket Software 7/25 (EUR) T/L B	2,722,222.00	B3	3490	9,500,554,780.00
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,001,028.33	Caa1	4770	14,314,905,134.10
XS2854309684	Rossini SARL	ROSINI Float 12/31/29	803,988.05	B2	2720	2,186,847,496.00
NO0013469957	SGL Group APS	SGL GROUP 2-24-31	733,000.00	Caa1	4770	3,496,410,000.00



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LX258367	Schoen Klinik SE	Schoen Klinik/Schon Klinik 1/25 TLB	2,826,086.96	B1	2220	6,273,913,051.20
LX220198	Seine Holdco SAS	Seine Holdco SAS Term Loan B	1,500,000.00	B2	2720	4,080,000,000.00
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,734,694.00	B2	2720	4,718,367,680.00
XS1684385591	SoftBank Group Corp.	SOFTBK 4 09/19/29	2,000,000.00	Ba2	1350	2,700,000,000.00
XS2361255057	SoftBank Group Corp.	Softbank Group 3.375% 07/06/29	1,797,000.00	Ba2	1350	2,425,950,000.00
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	2,850,000.00	B2	2720	7,752,000,000.00
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	2,000,000.00	B2	2720	5,440,000,000.00
LX250399	Stage Entertainment B.V.	Stage Entertainment 10/24	3,000,000.00	*	*	*
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,666,666.00	B2	2720	4,533,331,520.00
LX228294	Summer (BC) Bidco B LLC	Kantar 2/24 (BNC) T/L EUR	392,123.99	B3	3490	1,368,512,725.10
LX225664	Summer (BC) Bidco B LLC	Kantar 2/24 (HNC) TL	1,607,876.01	B3	3490	5,611,487,274.90
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,769,000.00	B3	3490	6,173,810,000.00
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,061,882.00	B2	2720	8,328,319,040.00
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	4,025,926.00	B2	2720	10,950,518,720.00
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,887,536.06	B2	2720	5,134,098,083.20
XS1439749364	Teva Pharmaceutical Industries Ltd	Teva Pharm FNC 1.625% 10/15/28	3,000,000.00	Ba1	940	2,820,000,000.00
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,401,143.64	B2	2720	3,811,110,700.80
LX265900	Trevis Holdings 1 SASU	Trevis Holdings/GSF 7/25	1,825,181.33	B1	2220	4,051,902,552.60
XS1629969327	UPC Holding BV	UPCB 3 7/8 06/15/29	800,000.00	Ba3	1766	1,412,800,000.00
LX258378	United Petfood	United Petfood Finance 2/25 TLB	1,707,865.00	B1	2220	3,791,460,300.00
LX258053	VDK Groep BV	VDK 1/25 TLB	1,000,000.00	B1	2220	2,220,000,000.00
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	1,000,000.00	B1	2220	2,220,000,000.00
LX195575	Virgin Media Ireland Limited	Virgin Media 6/21 (T/L B)	2,000,000.00	B2	2720	5,440,000,000.00
LX227865	WITTUR GmbH	Wittur 3/24 Holdco TL	902,128.52	Caa2	6500	5,863,835,380.00
LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	1,254,681.95	Caa2	6500	8,155,432,675.00
XS2367081523	WMG Acquisition Corp	WMG Acquisition 2.25% 8/15/31	1,000,000.00	Ba1	940	940,000,000.00
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	2,510,714.00	B1	2220	5,573,785,080.00
LX192684	Winterfell Financing S.A.R.L.	Stark Group (2/21) T/L	1,550,897.00	B3	3490	5,412,630,530.00
LX270666	Zayo Group Holdings, Inc.	Zayo 9/25 (EUR) T/L	751,165.21	B3	3490	2,621,566,582.90

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LX226933	Al Monet Luxembourg Parentco Sarl	Al Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	1,555,556.03	45.00	70,000,021.35
LX284437	Admiral Bidco GmbH	Admiral Bidco EUR T/L B (2/26)	3,777,777.00	45.00	169,999,965.00
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,698,113.00	45.00	76,415,085.00
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,884,667.00	45.00	84,810,015.00
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	1,860,000.00	45.00	83,700,000.00
XS2342057143	Allied Universal Holdco LLC	UNSEAM 3 5/8 06/01/2028	3,842,000.00	35.00	134,470,000.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	2,210,782.42	45.00	99,485,208.90
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	2,492,188.00	45.00	112,148,460.00
LX255115	Apave	Apave T/L B (11/24)	1,714,285.00	45.00	77,142,825.00
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	1,139,241.00	45.00	51,265,845.00
LX288361	Archroma Finance S.a.r.l.	Archroma 5/26 (EUR) Cov-Lite	2,412,861.88	45.00	108,578,784.60
LX282594	Aviv Group GMBH	AVIV 1/26 TL	2,792,994.00	45.00	125,684,730.00
LX257835	Banijay Entertainment	Banijay 1/25 (EUR) Cov-Lite TLB	407.00	45.00	18,315.00
LX257836	Banijay Group SAS	Banijay 1/25 (EUR) TLB	1,451,613.00	45.00	65,322,585.00
LX230713	Bellis Acquisition Co PLC	Bellis Acquisition/ASDA 5/24 TLB	2,524,056.00	45.00	113,582,520.00
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,650,602.00	45.00	119,277,090.00
XS2831749481	Bertrand Franchise	BERTRAND FRANCHISE BERFRA F 07/18/30 REGS	1,968,000.00	35.00	68,880,000.00
LX283826	Betclie Everest Group (BetClic)	Banijay/Betclie 1/26 TLB	2,590,909.00	45.00	116,590,905.00
LX194536	Bock Capital Bidco B.V.	Bock Capital Bidco T/L B (Unit 4) (4/21)	2,000,000.00	45.00	90,000,000.00
LX283683	Boels Topholding B.V.	Boels 1/26 TLB	2,586,206.90	45.00	116,379,310.50
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	2,000,000.00	40.00	80,000,000.00
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	2,876,498.16	45.00	129,442,417.20
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,524,000.00	35.00	53,340,000.00
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	3,944,444.00	45.00	177,499,980.00
XS2066744231	Carnival PLC	Carnival PLC	3,720,000.00	35.00	130,200,000.00
LX283679	Casper BidCo SAS	B&B Hotels 1/26 TLB	2,000,000.00	45.00	90,000,000.00
LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	2,159,337.54	45.00	97,170,189.30
XS2445840809	Castor SPA	Castor SPA Floating 2/15/29	1,804,000.00	35.00	63,140,000.00
XS2345190263	Cedacri Mergesco S.p.A.	CEDCRI FLOAT 05/15/2028	1,201,000.00	35.00	42,035,000.00
LX282224	Cervantes Bidco SL	Laureate Education/Universidad Europea 1/26 T/L B	1,853,998.00	45.00	83,429,910.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	2,625,000.00	45.00	118,125,000.00
LX257805	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 TLB4	3,800,840.31	45.00	171,037,813.95
LX290204	Cooper Consumer Health	Cooper-Vemedia 5/26 TLB	2,444,445.00	45.00	110,000,025.00
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	45.00	90,000,000.00



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LX271162	Dynamo NewCo II GmbH	Innomotics 9/25 Add-on T/L B	1,000,000.00	45.00	45,000,000.00
LX259548	Edge Finco PLC	Evri 2/25 TL B (Edge Finco)	3,172,414.00	45.00	142,758,630.00
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	1,500,000.00	45.00	67,500,000.00
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,000,000.00	45.00	45,000,000.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,038,000.00	35.00	36,330,000.00
LX230557	Entain Holdings (Gibraltar) Limited	Entain/GVC Holdings 4/24 (EUR) TL	1,498,711.20	45.00	67,442,004.00
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	1,657,895.00	45.00	74,605,275.00
LX191037	Ephios Subco 3 sarl	Synlab Bondco Plc 6/19	695,707.12	40.00	27,828,284.80
XS2748964850	FEDRIGONI SPA	FIBER BIDCO SPA FLT 01/15/30 REGS	1,984,000.00	35.00	69,440,000.00
XS3280963821	Fabbrica Italiana Sintetici	FISITA FLOAT 02/05/31	1,500,000.00	35.00	52,500,000.00
LX283686	Finco Utilitas BV	Infra Group 1/26 TLB	2,102,941.00	45.00	94,632,345.00
LX193463	Foncia Groupe SAS	Foncia T/L (3/21)	1,000,000.00	45.00	45,000,000.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	1,000,000.00	45.00	45,000,000.00
XS2761222400	Goldstory SAS	GOLDSTORY SAS BND/CORP	1,510,000.00	35.00	52,850,000.00
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	3,000,000.00	45.00	135,000,000.00
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,684,783.00	45.00	75,815,235.00
LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	977,329.99	45.00	43,979,849.55
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	4,000,000.00	45.00	180,000,000.00
LX257417	Hunter Douglas Inc.	Hunter Douglas 1/25 (EUR)	1,600,000.00	45.00	72,000,000.00
LX225618	IDEMIA Group SAS	Oberthur/Idemia 2/24 TL B5	1,454,718.44	45.00	65,462,329.80
XS2805530693	IMA Industria Macchine	IMA Industria Macchine 4/15/29	975,000.00	35.00	34,125,000.00
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,015,625.00	45.00	45,703,125.00
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	2,992,167.10	45.00	134,647,519.50
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,657,417.22	45.00	119,583,774.90
XS2332687040	Infrastructure Wireless Italia	Infrasruttura/ 1.75EMTN FM WC	2,250,000.00	30.00	67,500,000.00
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	1,854,485.78	45.00	83,451,860.10
LX270596	International Entertainment JJCo 3 Limited	ATG Entertainment 9/25 EUR T/L B	2,444,444.00	45.00	109,999,980.00
XS3099983598	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2027	328,322.00	25.00	8,208,050.00
XS3099990296	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2028	410,402.00	25.00	10,260,050.00
XS3099995337	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2029	410,402.00	25.00	10,260,050.00
XS3099996814	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2030	492,483.00	25.00	12,312,075.00
XS2947181769	Irca S.P.A.	IRCA SPA	1,516,000.00	35.00	53,060,000.00
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,700,000.00	45.00	121,500,000.00
LX285229	Kersia International	Kersia International 2/26	1,500,000.00	45.00	67,500,000.00
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	1,065,423.08	45.00	47,944,038.60
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	2,714,286.00	45.00	122,142,870.00
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	1,912,000.00	35.00	66,920,000.00



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LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	4,500,000.00	45.00	202,500,000.00
XS2341724172	Mahle GmbH	Mahle 2.375% 5/14/28	2,000,000.00	25.00	50,000,000.00
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	1,700,000.00	50.00	85,000,000.00
LX233937	McAfee Corp.	McAfee TL B3	3,024,979.84	50.00	151,248,992.00
LX286833	Median B.V.	Median 3/26 (EUR) TLB	1,500,000.00	45.00	67,500,000.00
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	4,736,842.27	45.00	213,157,902.15
LX259855	Mosel Bidco SE (Software AG)	Software AG/Mosel Bidco 3/25 (EUR) TLB	1,388,889.00	45.00	62,500,005.00
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,500,000.00	45.00	67,500,000.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,111,111.00	50.00	55,555,550.00
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	2,625,248.95	45.00	118,136,202.75
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	2,551,287.95	45.00	114,807,957.75
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	2,000,000.00	45.00	90,000,000.00
LX239000	OBOL FRANCE 3 SAS	OGF T/L B3	2,638,290.56	45.00	118,723,075.20
LX273400	OCS Group Holdings Ltd	OCS Parco 10/25 EUR T/L	2,075,471.00	45.00	93,396,195.00
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,733,334.00	50.00	86,666,700.00
LX235123	Olympus Water US Holding Corp	Olympus Water Holdings T/L (Solenis) EUR	1,500,000.00	45.00	67,500,000.00
LX278538	PAX Holdco Spain SL (Areas)	Areas Worldwide 12/25 T/L B	2,600,000.00	45.00	117,000,000.00
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	2,777,778.00	45.00	125,000,010.00
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	4,000,000.00	45.00	180,000,000.00
LX269900	Pegasus Bidco BV	Refresco/Pegasus 9/25 (EUR) TLB	2,840,253.17	45.00	127,811,392.65
LX226816	Platea BC Bidco AB	Eleda (Platea) 2/24 Delayed T/L	277,778.00	45.00	12,500,010.00
LX226815	Platea BC Bidco AB	Eleda 2/24/ TLB	1,388,888.00	45.00	62,499,960.00
LX195132	Polaris Newco, LLC	Polaris Newco EUR T/L (6/21) (Solera)	3,581,250.00	50.00	179,062,500.00
XS2848952151	Prestige BidCo GmbH	SCHUBR Float 07/01/29	1,062,000.00	35.00	37,170,000.00
LX283755	Quimper AB	Ahlsell 01/26 TLB	3,000,000.00	45.00	135,000,000.00
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	1,693,548.00	45.00	76,209,660.00
LX214261	Rain Carbon	Rain Carbon T/L 2023 Replacement	3,196,607.06	60.00	191,796,423.60
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	2,600,000.00	45.00	117,000,000.00
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	1,800,000.00	45.00	81,000,000.00
LX217144	Rocket Software, Inc.	Rocket Software 7/25 (EUR) T/L B	2,722,222.00	45.00	122,499,990.00
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,001,028.33	45.00	135,046,274.85
XS2854309684	Rossini SARL	ROSINI Float 12/31/29	803,988.05	25.00	20,099,701.25
NO0013469957	SGL Group APS	SGL GROUP 2-24-31	733,000.00	30.00	21,990,000.00
LX258367	Schoen Klinik SE	Schoen Klinik/Schon Klinik 1/25 TLB	2,826,086.96	45.00	127,173,913.20
LX220198	Seine Holdco SAS	Seine Holdco SAS Term Loan B	1,500,000.00	45.00	67,500,000.00
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,734,694.00	45.00	78,061,230.00
XS1684385591	SoftBank Group Corp.	SOFTBK 4 09/19/29	2,000,000.00	30.00	60,000,000.00
XS2361255057	SoftBank Group Corp.	Softbank Group 3.375% 07/06/29	1,797,000.00	30.00	53,910,000.00



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LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	2,850,000.00	45.00	128,250,000.00
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	2,000,000.00	50.00	100,000,000.00
LX250399	Stage Entertainment B.V.	Stage Entertainment 10/24	3,000,000.00	*	*
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,666,666.00	45.00	74,999,970.00
LX228294	Summer (BC) Bidco B LLC	Kantar 2/24 (BNC) T/L EUR	392,123.99	45.00	17,645,579.55
LX225664	Summer (BC) Bidco B LLC	Kantar 2/24 (HNC) TL	1,607,876.01	45.00	72,354,420.45
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,769,000.00	35.00	61,915,000.00
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	3,061,882.00	45.00	137,784,690.00
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	4,025,926.00	45.00	181,166,670.00
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,887,536.06	45.00	84,939,122.70
XS1439749364	Teva Pharmaceutical Industries Ltd	Teva Pharm FNC 1.625% 10/15/28	3,000,000.00	30.00	90,000,000.00
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,401,143.64	45.00	63,051,463.80
LX265900	Trevis Holdings 1 SASU	Trevis Holdings/GSF 7/25	1,825,181.33	45.00	82,133,159.85
XS1629969327	UPC Holding BV	UPCB 3 7/8 06/15/29	800,000.00	15.00	12,000,000.00
LX258378	United Petfood	United Petfood Finance 2/25 TLB	1,707,865.00	45.00	76,853,925.00
LX258053	VDK Groep BV	VDK 1/25 TLB	1,000,000.00	45.00	45,000,000.00
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	1,000,000.00	45.00	45,000,000.00
LX195575	Virgin Media Ireland Limited	Virgin Media 6/21 (T/L B)	2,000,000.00	45.00	90,000,000.00
LX227865	WITTUR GmbH	Wittur 3/24 Holdco TL	902,128.52	40.00	36,085,140.80
LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	1,254,681.95	50.00	62,734,097.50
XS2367081523	WMG Acquisition Corp	WMG Acquisition 2.25% 8/15/31	1,000,000.00	35.00	35,000,000.00
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	2,510,714.00	45.00	112,982,130.00
LX192684	Winterfell Financing S.A.R.L.	Stark Group (2/21) T/L	1,550,897.00	45.00	69,790,365.00
LX270666	Zayo Group Holdings, Inc.	Zayo 9/25 (EUR) T/L	751,165.21	45.00	33,802,434.45
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	3,382,353.00	45.00	152,205,885.00
XS2116386132	Ziggo Bond Co BV	Ziggo 3.375% 2/28/30	1,000,000.00	15.00	15,000,000.00
LX290992	Ziggo Secured Finance B.V.	VodafoneZiggo 5/26 FACILITY P	3,000,000.00	45.00	135,000,000.00
			272,589,495.02		
Weighted Average Recovery Rate (unadjusted)			43.30%		



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LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	151,785.08	5.200	0.00	3.000	455,355.24
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	34,188.04	5.200	0.00	3.000	102,564.12
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	62,157.57	5.200	0.00	3.000	186,472.71
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	88,285.45	5.200	0.00	3.000	264,856.35
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	116,019.62	5.200	0.00	3.000	348,058.86
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	75,173.73	5.200	0.00	3.000	225,521.19
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	52,072.07	5.200	0.00	3.000	156,216.21
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	75,122.04	5.200	0.00	3.000	225,366.12
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	142,893.24	5.200	0.00	3.000	428,679.72
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	44,120.41	5.200	0.00	3.000	132,361.23
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	70,732.30	5.200	0.00	3.000	212,196.90
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	37,279.35	5.200	0.00	3.000	111,838.05
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	92,384.71	5.200	0.00	3.000	277,154.13
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	76,914.86	5.200	0.00	3.000	230,744.58
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	34,768.90	5.200	0.00	3.000	104,306.70
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	401,658.66	5.200	0.00	3.000	1,204,975.98
LX284437	Admiral Bidco GmbH	Admiral Bidco EUR T/L B (2/26)	3,777,777.00	5.400	0.00	3.250	12,277,775.25
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,698,113.00	5.229	0.00	3.000	5,094,339.00
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,884,667.00	6.103	0.00	4.000	7,538,668.00



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LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	1,860,000.00	7.504	0.00	5.000	9,300,000.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	1,894,902.50	7.127	0.00	5.000	9,474,512.50
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	315,879.92	7.127	0.00	5.000	1,579,399.60
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	2,492,188.00	5.377	0.00	3.250	8,099,611.00
LX255115	Apave	Apave T/L B (11/24)	1,714,285.00	5.385	0.00	3.235	5,545,711.98
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	576,465.81	6.650	0.00	4.500	2,594,096.15
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	562,775.19	6.650	0.00	4.500	2,532,488.36
LX288361	Archroma Finance S.a.r.l.	Archroma 5/26 (EUR) Cov-Lite	2,412,861.88	8.119	0.00	5.500	13,270,740.34
LX282594	Aviv Group GMBH	AVIV 1/26 TL	2,792,994.00	5.881	0.00	3.500	9,775,479.00
LX257835	Banijay Entertainment	Banijay 1/25 (EUR) Cov-Lite TLB	407.00	5.329	0.00	3.250	1,322.75
LX257836	Banijay Group SAS	Banijay 1/25 (EUR) TLB	1,451,613.00	5.329	0.00	3.250	4,717,742.25
LX230713	Bellis Acquisition Co PLC	Bellis Acquisition/ASDA 5/24 TLB	2,524,056.00	6.488	0.00	4.000	10,096,224.00
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,650,602.00	4.468	0.00	2.250	5,963,854.50
XS2831749481	Bertrand Franchise	BERTRAND FRANCHISE BERFRA F 07/18/30 REGS	1,968,000.00	5.988	0.00	3.750	7,380,000.00
LX283826	Betclic Everest Group (BetClic)	Banijay/Betclic 1/26 TLB	2,590,909.00	4.734	0.00	2.500	6,477,272.50
LX194536	Bock Capital Bidco B.V.	Bock Capital Bidco T/L B (Unit 4) (4/21)	2,000,000.00	5.627	0.00	3.500	7,000,000.00
LX283683	Boels Topholding B.V.	Boels 1/26 TLB	2,586,206.90	4.447	0.00	2.500	6,465,517.25
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	2,000,000.00	5.403	0.00	3.500	7,000,000.00
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	2,876,498.16	5.650	0.00	3.500	10,067,743.56
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,524,000.00	6.377	0.00	4.250	6,477,000.00
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	3,944,444.00	5.400	0.00	3.250	12,819,443.00
LX283679	Casper BidCo SAS	B&B Hotels 1/26 TLB	2,000,000.00	5.153	0.00	3.250	6,500,000.00
LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	2,159,337.54	6.479	0.00	4.250	9,177,184.55
XS2445840809	Castor SPA	Castor SPA Floating 2/15/29	1,804,000.00	7.400	0.00	5.250	9,471,000.00
XS2345190263	Cedacri Mergerco S.p.A.	CEDCRI FLOAT 05/15/2028	1,201,000.00	6.864	0.00	4.625	5,554,625.00
LX282224	Cervantes Bidco SL	Laureate Education/Universidad Europea 1/26 T/L B	1,853,998.00	5.524	0.00	3.000	5,561,994.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	2,625,000.00	5.127	0.00	3.000	7,875,000.00
LX257805	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 TLB4	3,800,840.31	4.900	0.00	2.750	10,452,310.85
LX290204	Cooper Consumer Health	Cooper-Vemedia 5/26 TLB	2,444,445.00	5.718	0.00	3.750	9,166,668.75
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	6.874	0.00	4.750	9,500,000.00
LX271162	Dynamo NewCo II GmbH	Innomotics 9/25 Add-on T/L B	1,000,000.00	5.153	0.00	3.250	3,250,000.00



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LX259548	Edge Finco PLC	Evri 2/25 TL B (Edge Finco)	3,172,414.00	5.195	0.00	3.000	9,517,242.00
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	435,512.82	5.550	0.00	3.400	1,480,743.59
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	175,598.29	5.550	0.00	3.400	597,034.19
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	761,294.00	5.550	0.00	3.400	2,588,399.60
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	127,594.89	5.550	0.00	3.400	433,822.63
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,000,000.00	5.494	0.00	3.300	3,300,000.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,038,000.00	7.877	0.00	5.750	5,968,500.00
LX230557	Entain Holdings (Gibraltar) Limited	Entain/GVC Holdings 4/24 (EUR) TL	1,498,711.20	5.635	0.00	3.500	5,245,489.20
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	1,657,895.00	5.415	0.00	3.250	5,388,158.75
LX191037	Ephios Subco 3 sarl	Synlab Bondco Plc 6/19	695,707.12	4.607	0.00	2.500	1,739,267.80
XS2748964850	FEDRIGONI SPA	FIBER BIDCO SPA FLT 01/15/30 REGS	1,984,000.00	6.127	0.00	4.000	7,936,000.00
XS3280963821	Fabbrica Italiana Sintetici	FISITA FLOAT 02/05/31	1,500,000.00	5.399	0.00	3.250	4,875,000.00
LX283686	Finco Utilitas BV	Infra Group 1/26 TLB	2,102,941.00	5.442	0.00	2.950	6,203,675.95
LX193463	Foncia Groupe SAS	Foncia T/L (3/21)	1,000,000.00	5.635	0.00	3.500	3,500,000.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	1,000,000.00	4.899	0.00	2.750	2,750,000.00
XS2761222400	Goldstory SAS	GOLDSTORY SAS BND/CORP	1,510,000.00	6.149	0.00	4.000	6,040,000.00
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	772,405.95	6.127	0.00	4.000	3,089,623.80
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	2,227,594.05	6.127	0.00	4.000	8,910,376.20
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,684,783.00	4.639	0.00	2.500	4,211,957.50
LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	977,329.99	5.188	0.00	3.250	3,176,322.47
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	4,000,000.00	5.127	0.00	3.000	12,000,000.00
LX257417	Hunter Douglas Inc.	Hunter Douglas 1/25 (EUR)	1,600,000.00	5.127	0.00	3.000	4,800,000.00
LX225618	IDEMIA Group SAS	Oberthur/Idemia 2/24 TL B5	1,454,718.44	6.127	0.00	4.000	5,818,873.76
XS2805530693	IMA Industria Macchine	IMA Industria Macchine 4/15/29	975,000.00	5.954	0.00	3.750	3,656,250.00
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	534,539.47	5.153	0.00	3.250	1,737,253.28
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	481,085.53	5.153	0.00	3.250	1,563,527.97
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	2,992,167.10	5.403	0.00	3.500	10,472,584.85
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,657,417.22	6.403	0.00	4.500	11,958,377.49



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LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	1,854,485.78	4.903	0.00	3.000	5,563,457.34
LX270596	International Entertainment JJCo 3 Limited	ATG Entertainment 9/25 EUR T/L B	2,444,444.00	5.400	0.00	3.250	7,944,443.00
XS2947181769	Irca S.P.A.	IRCA SPA	1,516,000.00	5.900	0.00	3.750	5,685,000.00
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,700,000.00	5.670	0.00	3.500	9,450,000.00
LX285229	Kersia International	Kersia International 2/26	1,500,000.00	5.627	0.00	3.500	5,250,000.00
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	79,903.24	6.072	0.00	4.175	333,596.03
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	20,033.58	6.072	0.00	4.175	83,640.20
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	228,544.87	6.072	0.00	4.175	954,174.83
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	736,941.39	6.072	0.00	4.175	3,076,730.30
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	2,714,286.00	6.297	0.00	3.750	10,178,572.50
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	1,912,000.00	5.747	0.00	3.625	6,931,000.00
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	4,500,000.00	4.384	0.00	2.250	10,125,000.00
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	1,700,000.00	6.732	0.00	4.500	7,650,000.00
LX233937	McAfee Corp.	McAfee TL B3	7,697.15	5.403	0.00	3.500	26,940.03
LX233937	McAfee Corp.	McAfee TL B3	3,017,282.69	5.650	0.00	3.500	10,560,489.42
LX286833	Median B.V.	Median 3/26 (EUR) TLB	776,096.33	7.385	0.00	5.250	4,074,505.73
LX286833	Median B.V.	Median 3/26 (EUR) TLB	723,903.67	7.385	0.00	5.250	3,800,494.27
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	152,801.37	5.527	0.00	3.400	519,524.66
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	127,334.47	5.527	0.00	3.400	432,937.20
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	3,157,894.84	5.527	0.00	3.400	10,736,842.46
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	1,298,811.59	5.527	0.00	3.400	4,415,959.41
LX259855	Mosel Bidco SE (Software AG)	Software AG/Mosel Bidco 3/25 (EUR) TLB	1,388,889.00	5.877	0.00	3.750	5,208,333.75
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,500,000.00	5.704	0.00	3.625	5,437,500.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,111,111.00	5.877	0.00	3.750	4,166,666.25
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	2,625,248.95	4.653	0.00	2.750	7,219,434.61
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	2,551,287.95	5.802	0.00	3.650	9,312,201.02
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	2,000,000.00	4.979	0.00	2.750	5,500,000.00
LX239000	OBOL FRANCE 3 SAS	OGF T/L B3	2,638,290.56	7.525	0.00	5.000	13,191,452.80
LX273400	OCS Group Holdings Ltd	OCS Parco 10/25 EUR T/L	2,075,471.00	6.363	0.00	4.250	8,820,751.75
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,733,334.00	4.777	0.00	2.650	4,593,335.10



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LX235123	Olympus Water US Holding Corp	Olympus Water Holdings T/L (Solenis) EUR	1,500,000.00	5.877	0.00	3.750	5,625,000.00
LX278538	PAX Holdco Spain SL (Areas)	Areas Worldwide 12/25 T/L B	2,600,000.00	5.635	0.00	3.500	9,100,000.00
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	2,777,778.00	4.988	0.00	2.750	7,638,889.50
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	4,000,000.00	4.877	0.00	2.750	11,000,000.00
LX269900	Pegasus Bidco BV	Refresco/Pegasus 9/25 (EUR) TLB	2,840,253.17	5.283	0.00	3.000	8,520,759.51
LX226816	Platea BC Bidco AB	Eleda (Platea) 2/24 Delayed T/L	277,778.00	5.627	0.00	3.500	972,223.00
LX226815	Platea BC Bidco AB	Eleda 2/24/ TLB	1,388,888.00	5.627	0.00	3.500	4,861,108.00
LX195132	Polaris Newco, LLC	Polaris Newco EUR T/L (6/21) (Solera)	3,581,250.00	6.150	0.00	4.000	14,325,000.00
XS2848952151	Prestige BidCo GmbH	SCHUBR Float 07/01/29	1,062,000.00	5.954	0.00	3.750	3,982,500.00
LX283755	Quimper AB	Ahlsell 01/26 TLB	3,000,000.00	5.122	0.00	3.000	9,000,000.00
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	1,693,548.00	5.075	0.00	3.000	5,080,644.00
LX214261	Rain Carbon	Rain Carbon T/L 2023 Replacement	3,196,607.06	7.108	0.00	5.000	15,983,035.30
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	2,600,000.00	5.391	0.00	3.250	8,450,000.00
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	1,800,000.00	5.394	0.00	3.200	5,760,000.00
LX217144	Rocket Software, Inc.	Rocket Software 7/25 (EUR) T/L B	2,722,222.00	5.653	0.00	3.750	10,208,332.50
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,001,028.33	7.149	0.00	5.000	15,005,141.65
XS2854309684	Rossini SARL	ROSINI Float 12/31/29	803,988.05	6.010	0.00	3.875	3,115,453.69
NO0013469957	SGL Group APS	SGL GROUP 2-24-31	733,000.00	6.454	0.00	4.250	3,115,250.00
LX258367	Schoen Klinik SE	Schoen Klinik/Schon Klinik 1/25 TLB	2,826,086.96	5.127	0.00	3.000	8,478,260.88
LX220198	Seine Holdco SAS	Seine Holdco SAS Term Loan B	923,076.92	5.448	0.00	3.250	2,999,999.99
LX220198	Seine Holdco SAS	Seine Holdco SAS Term Loan B	576,923.08	5.448	0.00	3.250	1,875,000.01
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,734,694.00	5.146	0.00	3.000	5,204,082.00
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	2,850,000.00	5.532	0.00	3.400	9,690,000.00
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	2,000,000.00	5.754	0.00	3.250	6,500,000.00
LX250399	Stage Entertainment B.V.	Stage Entertainment 10/24	3,000,000.00	6.254	0.00	4.000	12,000,000.00
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,666,666.00	6.885	0.00	4.500	7,499,997.00
LX228294	Summer (BC) Bidco B LLC	Kantar 2/24 (BNC) T/L EUR	392,123.99	6.526	0.00	4.500	1,764,557.96
LX225664	Summer (BC) Bidco B LLC	Kantar 2/24 (HNC) TL	1,607,876.01	6.526	0.00	4.500	7,235,442.05
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,769,000.00	6.533	0.00	4.250	7,518,250.00



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LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,061,882.00	5.149	0.00	3.000	9,185,646.00
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	4,025,926.00	5.207	0.00	3.250	13,084,259.50
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,887,536.06	5.252	0.00	3.125	5,898,550.19
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,401,143.64	5.377	0.00	3.250	4,553,716.83
LX265900	Trevis Holdings 1 SASU	Trevis Holdings/GSF 7/25	1,825,181.33	5.403	0.00	3.500	6,388,134.66
LX258378	United Petfood	United Petfood Finance 2/25 TLB	1,071,283.65	4.399	0.00	2.250	2,410,388.21
LX258378	United Petfood	United Petfood Finance 2/25 TLB	636,581.35	4.399	0.00	2.250	1,432,308.04
LX258053	VDK Groep BV	VDK 1/25 TLB	1,000,000.00	5.153	0.00	3.250	3,250,000.00
LX195575	Virgin Media Ireland Limited	Virgin Media 6/21 (T/L B)	2,000,000.00	5.488	0.00	3.500	7,000,000.00
LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	1,254,681.95	8.029	0.00	5.500	6,900,750.73
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	2,510,714.00	4.653	0.00	2.750	6,904,463.50
LX192684	Winterfell Financing S.A.R.L.	Stark Group (2/21) T/L	1,550,897.00	5.679	0.00	3.425	5,311,822.23
LX270666	Zayo Group Holdings, Inc.	Zayo 9/25 (EUR) T/L	751,165.21	5.153	0.00	3.250	2,441,286.93
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	3,382,353.00	4.891	0.00	2.250	7,610,294.25
LX290992	Ziggo Secured Finance B.V.	VodafoneZiggo 5/26 FACILITY P	3,000,000.00	5.684	0.00	3.750	11,250,000.00
			247,636,757.50				869,056,403.96

Aggregate Excess Funded Spread	0.00
Target Par Amount	400,000,000.00
Weighted Average Coupon (%)	2.84
Excess WA Coupon Threshold (%)	5.00
Excess WA Coupon (%)	-2.16
Weighted Average Spread (%)	3.51
Adjusted Weighted Avg Spread (%)	3.29
Threshold (%)	3.30



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LX226933	Al Monet Luxembourg Parentco Sarl	Al Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	1,555,556.03	03/06/2031	4.76	7,404,446.70
LX284437	Admiral Bidco GmbH	Admiral Bidco EUR T/L B (2/26)	3,777,777.00	09/29/2032	6.33	23,913,328.41
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,698,113.00	08/22/2031	5.22	8,864,149.86
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,884,667.00	02/27/2030	3.74	7,048,654.58
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	1,860,000.00	12/31/2027	1.58	2,938,800.00
XS2342057143	Allied Universal Holdco LLC	UNSEAM 3 5/8 06/01/2028	3,842,000.00	06/01/2028	2.00	7,673,473.97
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	2,210,782.42	12/30/2028	2.58	5,703,818.64
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	2,492,188.00	06/11/2029	3.02	7,526,407.76
LX255115	Apave	Apave T/L B (11/24)	1,714,285.00	12/09/2031	5.52	9,462,853.20
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	1,139,241.00	01/30/2032	5.66	6,448,104.06
LX288361	Archroma Finance S.a.r.l.	Archroma 5/26 (EUR) Cov-Lite	2,412,861.88	06/28/2030	4.07	9,820,347.85
LX282594	Aviv Group GMBH	AVIV 1/26 TL	2,792,994.00	04/23/2032	5.89	16,450,734.66
LX257835	Banijay Entertainment	Banijay 1/25 (EUR) Cov-Lite TLB	407.00	02/10/2032	5.69	2,315.83
LX257836	Banijay Group SAS	Banijay 1/25 (EUR) TLB	1,451,613.00	03/01/2028	1.75	2,540,322.75
LX230713	Bellis Acquisition Co PLC	Bellis Acquisition/ASDA 5/24 TLB	2,524,056.00	05/14/2031	4.95	12,494,077.20
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,650,602.00	10/16/2031	5.22	13,844,690.63
XS2831749481	Bertrand Franchise	BERTRAND FRANCHISE BERFRA F 07/18/30 REGS	1,968,000.00	07/18/2030	4.13	8,120,021.92
LX283826	Betclic Everest Group (BetClic)	Banijay/Betclic 1/26 TLB	2,590,909.00	12/10/2031	5.52	14,301,817.68
LX194536	Bock Capital Bidco B.V.	Bock Capital Bidco T/L B (Unit 4) (4/21)	2,000,000.00	06/29/2028	2.07	4,140,000.00
LX283683	Boels Topholding B.V.	Boels 1/26 TLB	2,586,206.90	05/23/2031	4.97	12,853,448.29
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	2,000,000.00	01/31/2030	3.67	7,340,000.00
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	2,876,498.16	07/30/2031	5.02	14,448,955.34
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,524,000.00	09/30/2031	5.33	8,121,041.10
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	3,944,444.00	04/29/2029	2.91	11,478,332.04
XS2066744231	Carnival PLC	Carnival PLC	3,720,000.00	10/28/2029	3.41	12,668,383.56
LX283679	Casper BidCo SAS	B&B Hotels 1/26 TLB	2,000,000.00	03/21/2031	4.80	9,600,000.00
LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	2,159,337.54	05/31/2030	3.91	8,438,047.67
XS2445840809	Castor SPA	Castor SPA Floating 2/15/29	1,804,000.00	02/15/2029	2.71	4,883,156.16
XS2345190263	Cedacri Mergeco S.p.A.	CEDCRI FLOAT 05/15/2028	1,201,000.00	05/15/2028	1.95	2,342,772.60
LX282224	Cervantes Bidco SL	Laureate Education/Universidad Europea 1/26 T/L B	1,853,998.00	12/03/2031	5.50	10,196,989.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	2,625,000.00	11/08/2030	4.44	11,655,000.00



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LX257805	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 TLB4	3,800,840.31	07/10/2028	2.10	7,981,764.65
LX290204	Cooper Consumer Health	Cooper-Vemedia 5/26 TLB	2,444,445.00	05/20/2033	6.97	17,037,781.65
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	06/29/2029	3.07	6,140,000.00
LX271162	Dynamo NewCo II GmbH	Innomotics 9/25 Add-on T/L B	1,000,000.00	10/01/2031	5.33	5,331,506.85
LX259548	Edge Finco PLC	Evri 2/25 TL B (Edge Finco)	3,172,414.00	08/22/2031	5.22	16,560,001.08
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	1,500,000.00	06/16/2031	5.04	7,560,000.00
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,000,000.00	10/31/2031	5.41	5,410,000.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,038,000.00	02/15/2030	3.71	3,847,709.59
LX230557	Entain Holdings (Gibraltar) Limited	Entain/GVC Holdings 4/24 (EUR) TL	1,498,711.20	06/30/2028	2.08	3,117,319.30
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	1,657,895.00	04/16/2031	4.87	8,073,948.65
LX191037	Ephios Subco 3 sarl	Synlab Bondco Plc 6/19	695,707.12	07/01/2027	1.08	751,363.69
XS2748964850	FEDRIGONI SPA	FIBER BIDCO SPA FLT 01/15/30 REGS	1,984,000.00	01/15/2030	3.62	7,185,884.93
XS3280963821	Fabbrica Italiana Sintetici	FISITA FLOAT 02/05/31	1,500,000.00	02/05/2031	4.68	7,019,178.08
LX283686	Finco Utilitas BV	Infra Group 1/26 TLB	2,102,941.00	09/30/2030	4.33	9,105,734.53
LX193463	Foncia Groupe SAS	Foncia T/L (3/21)	1,000,000.00	03/27/2028	1.82	1,820,000.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	1,000,000.00	09/30/2031	5.33	5,330,000.00
XS2761222400	Goldstory SAS	GOLDSTORY SAS BND/CORP	1,510,000.00	02/01/2030	3.67	5,539,424.66
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	3,000,000.00	03/03/2028	1.75	5,250,000.00
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,684,783.00	02/13/2032	5.53	9,325,105.43
LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	977,329.99	02/15/2031	4.71	4,603,224.25
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	4,000,000.00	06/02/2031	5.00	20,000,000.00
LX257417	Hunter Douglas Inc.	Hunter Douglas 1/25 (EUR)	1,600,000.00	01/17/2032	5.62	8,992,000.00
LX225618	IDEMIA Group SAS	Oberthur/Idemia 2/24 TL B5	1,454,718.44	09/30/2028	2.33	3,389,493.97
XS2805530693	IMA Industria Macchine	IMA Industria Macchine 4/15/29	975,000.00	04/15/2029	2.87	2,796,780.82
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,015,625.00	02/07/2031	4.68	4,753,125.00
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	2,992,167.10	06/23/2031	5.06	15,140,365.53
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,657,417.22	04/02/2029	2.83	7,520,490.73
XS2332687040	Infrastructure Wireless Italia	Infrasruttore/ 1.75EMTN FM WC	2,250,000.00	04/19/2031	4.88	10,978,767.12



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<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Maturity Date</i>	<i>Years to Maturity</i>	<i>Weighted Factor</i>
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	1,854,485.78	02/28/2031	4.74	8,790,262.60
LX270596	International Entertainment JJCo 3 Limited	ATG Entertainment 9/25 EUR T/L B	2,444,444.00	04/29/2032	5.91	14,446,664.04
XS3099983598	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2027	328,322.00	09/11/2027	1.27	418,273.23
XS3099990296	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2028	410,402.00	09/11/2028	2.28	934,367.29
XS3099995337	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2029	410,402.00	09/11/2029	3.28	1,344,769.29
XS3099996814	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2030	492,483.00	09/11/2030	4.28	2,106,208.12
XS2947181769	Irca S.P.A.	IRCA SPA	1,516,000.00	12/15/2029	3.54	5,362,071.23
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,700,000.00	12/08/2032	6.52	17,604,000.00
LX285229	Kersia International	Kersia International 2/26	1,500,000.00	12/18/2030	4.55	6,817,808.22
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	1,065,423.08	04/12/2028	1.86	1,981,686.93
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	2,714,286.00	04/25/2029	2.90	7,871,429.40
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	1,912,000.00	07/01/2029	3.08	5,887,912.33
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	4,500,000.00	03/25/2031	4.81	21,645,000.00
XS2341724172	Mahle GmbH	Mahle 2.375% 5/14/28	2,000,000.00	05/14/2028	1.95	3,895,890.41
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	1,700,000.00	11/04/2030	4.42	7,514,000.00
LX233937	McAfee Corp.	McAfee TL B3	3,024,979.84	03/01/2029	2.71	8,198,234.17
LX286833	Median B.V.	Median 3/26 (EUR) TLB	1,500,000.00	10/14/2030	4.37	6,555,000.00
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	4,736,842.27	08/05/2031	5.18	24,536,842.96
LX259855	Mosel Bidco SE (Software AG)	Software AG/Mosel Bidco 3/25 (EUR) TLB	1,388,889.00	09/16/2030	4.29	5,958,333.81
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,500,000.00	06/04/2032	6.01	9,015,000.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,111,111.00	11/12/2029	3.45	3,833,332.95
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	2,625,248.95	10/31/2030	4.41	11,577,347.87
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	2,551,287.95	07/01/2029	3.08	7,857,966.89
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	2,000,000.00	01/09/2032	5.61	11,220,000.00
LX239000	OBOL FRANCE 3 SAS	OGF T/L B3	2,638,290.56	12/29/2028	2.58	6,806,789.64
LX273400	OCS Group Holdings Ltd	OCS Parco 10/25 EUR T/L	2,075,471.00	11/28/2031	5.49	11,394,335.79
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,733,334.00	03/30/2029	2.82	4,888,001.88



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<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Maturity Date</i>	<i>Years to Maturity</i>	<i>Weighted Factor</i>
LX235123	Olympus Water US Holding Corp	Olympus Water Holdings T/L (Solenis) EUR	1,500,000.00	06/20/2031	4.92	7,380,262.50
LX278538	PAX Holdco Spain SL (Areas)	Areas Worldwide 12/25 T/L B	2,600,000.00	12/31/2029	3.58	9,308,000.00
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	2,777,778.00	02/06/2031	4.68	13,000,001.04
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	4,000,000.00	11/26/2031	5.48	21,920,000.00
LX269900	Pegasus Bidco BV	Refresco/Pegasus 9/25 (EUR) TLB	2,840,253.17	07/12/2029	3.11	8,833,187.36
LX226816	Platea BC Bidco AB	Eleda (Platea) 2/24 Delayed T/L	277,778.00	04/02/2031	4.83	1,341,667.74
LX226815	Platea BC Bidco AB	Eleda 2/24/ TLB	1,388,888.00	04/02/2031	4.83	6,708,329.04
LX195132	Polaris Newco, LLC	Polaris Newco EUR T/L (6/21) (Solera)	3,581,250.00	06/02/2028	1.98	7,083,843.75
XS2848952151	Prestige BidCo GmbH	SCHUBR Float 07/01/29	1,062,000.00	07/01/2029	3.08	3,270,378.08
LX283755	Quimper AB	Ahlsell 01/26 TLB	3,000,000.00	03/29/2030	3.82	11,460,000.00
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	1,693,548.00	04/04/2031	4.84	8,196,772.32
LX214261	Rain Carbon	Rain Carbon T/L 2023 Replacement	3,196,607.06	10/31/2028	2.41	7,703,823.01
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	2,600,000.00	02/26/2029	2.74	7,124,000.00
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	1,800,000.00	08/13/2031	5.20	9,360,000.00
LX217144	Rocket Software, Inc.	Rocket Software 7/25 (EUR) T/L B	2,722,222.00	11/28/2028	2.49	6,778,332.78
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,001,028.33	01/31/2029	2.67	8,012,745.64
XS2854309684	Rossini SARL	ROSINI Float 12/31/29	803,988.05	12/31/2029	3.58	2,878,938.03
NO0013469957	SGL Group APS	SGL GROUP 2-24-31	733,000.00	02/24/2031	4.73	3,468,194.52
LX258367	Schoen Klinik SE	Schoen Klinik/Schon Klinik 1/25 TLB	2,826,086.96	01/13/2031	4.62	13,056,521.76
LX220198	Seine Holdco SAS	Seine Holdco SAS Term Loan B	1,500,000.00	01/10/2031	4.61	6,915,000.00
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,734,694.00	06/16/2032	6.04	10,477,551.76
XS1684385591	SoftBank Group Corp.	SOFTBK 4 09/19/29	2,000,000.00	09/19/2029	3.30	6,597,260.27
XS2361255057	SoftBank Group Corp.	Softbank Group 3.375% 07/06/29	1,797,000.00	07/06/2029	3.09	5,558,391.78
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	2,850,000.00	07/28/2028	2.15	6,127,500.00
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	2,000,000.00	12/10/2031	5.52	11,040,000.00
LX250399	Stage Entertainment B.V.	Stage Entertainment 10/24	3,000,000.00	06/02/2029	3.00	9,000,000.00
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,666,666.00	04/26/2032	5.90	9,833,329.40
LX228294	Summer (BC) Bidco B LLC	Kantar 2/24 (BNC) T/L EUR	392,123.99	01/31/2029	2.67	1,046,971.05
LX225664	Summer (BC) Bidco B LLC	Kantar 2/24 (HNC) TL	1,607,876.01	01/31/2029	2.67	4,293,028.95
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,769,000.00	02/15/2030	3.71	6,557,416.44



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Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03	3,061,882.00	04/30/2030	3.91	11,971,958.62
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	4,025,926.00	05/03/2033	6.92	27,859,407.92
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,887,536.06	04/22/2031	4.89	9,230,051.33
XS1439749364	Teva Pharmaceutical Industries Ltd	Teva Pharm FNC 1.625% 10/15/28	3,000,000.00	10/15/2028	2.37	7,109,589.04
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,401,143.64	06/18/2029	3.04	4,259,476.67
LX265900	Trevis Holdings 1 SASU	Trevis Holdings/GSF 7/25	1,825,181.33	07/09/2029	3.10	5,658,062.12
XS1629969327	UPC Holding BV	UPCB 3 7/8 06/15/29	800,000.00	06/15/2029	3.04	2,428,493.15
LX258378	United Petfood	United Petfood Finance 2/25 TLB	1,707,865.00	02/26/2032	5.74	9,803,145.10
LX258053	VDK Groep BV	VDK 1/25 TLB	1,000,000.00	02/19/2032	5.72	5,720,000.00
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	1,000,000.00	01/31/2031	4.67	4,665,753.42
LX195575	Virgin Media Ireland Limited	Virgin Media 6/21 (T/L B)	2,000,000.00	07/15/2029	3.12	6,240,000.00
LX227865	WITTUR GmbH	Wittur 3/24 Holdco TL	902,128.52	12/29/2028	2.58	2,327,491.58
LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	1,254,681.95	09/29/2028	2.33	2,923,408.94
XS2367081523	WMG Acquisition Corp	WMG Acquisition 2.25% 8/15/31	1,000,000.00	08/15/2031	5.20	5,202,739.73
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	2,510,714.00	08/01/2030	4.16	10,444,570.24
LX192684	Winterfell Financing S.A.R.L.	Stark Group (2/21) T/L	1,550,897.00	05/04/2028	1.92	2,977,722.24
LX270666	Zayo Group Holdings, Inc.	Zayo 9/25 (EUR) T/L	751,165.21	03/11/2030	3.77	2,831,892.84
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	3,382,353.00	07/17/2029	3.12	10,552,941.36
XS2116386132	Ziggo Bond Co BV	Ziggo 3.375% 2/28/30	1,000,000.00	02/28/2030	3.74	3,742,465.75
LX290992	Ziggo Secured Finance B.V.	VodafoneZiggo 5/26 FACILITY P	3,000,000.00	05/20/2033	6.97	20,910,000.00
			272,589,495.02	1,102,937,608.32		
Weighted Average Life (Unadjusted)				4.04		



BlackRock European CLO II D.A.C.
Restructured Assets Additions
From 5/6/2026 to 6/3/2026
Next Payment: 7/15/2026



<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Par Amount</i>	<i>Purchase Price</i>	<i>Cost</i>	<i>Trade Date</i>	<i>Settlement Date</i>
LX290204	Cooper Consumer Health	Cooper-Vemedia 5/26 TLB	2,444,445.00	98.500	2,407,778.33	05/20/2026	05/20/2026
LX288361	Archroma Finance S.a.r.l.	Archroma 5/26 (EUR) Cov-Lite	1,447,717.13	99.500	1,440,478.54	05/21/2026	05/21/2026
LX288361	Archroma Finance S.a.r.l.	Archroma 5/26 (EUR) Cov-Lite	965,144.75	95.500	921,713.24	05/21/2026	05/21/2026
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	137,037.00	98.500	134,981.45	05/28/2026	05/28/2026
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	1,000,000.00	99.500	995,000.00	05/28/2026	05/28/2026
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	1,500,000.00	100.000	1,500,000.00	05/28/2026	05/28/2026
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	388,889.00	100.000	388,889.00	05/28/2026	05/28/2026
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	1,000,000.00	99.875	998,750.00	05/28/2026	05/28/2026
LX290992	Ziggo Secured Finance B.V.	VodafoneZiggo 5/26 FACILITY P	3,000,000.00	100.000	3,000,000.00	06/01/2026	06/01/2026
			11,883,232.88		11,787,590.55		



BlackRock European CLO II D.A.C.
Restructured Assets Removals
From 5/6/2026 to 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Par Amount	Sale Price	Cost	Trade Date	Settlement Date
LX194161	Cooper Consumer Health	Care Bidco T/L B 1(Cooper-Vemedica) - SOURCE	2,444,445.00	98.500	2,407,778.33	05/20/2026	05/20/2026
LX211094	Archroma Finance S.a.r.l.	Archroma Finance S.a.r.l. TL B	1,447,717.13	99.500	1,440,478.54	05/21/2026	05/21/2026
LX211094	Archroma Finance S.a.r.l.	Archroma Finance S.a.r.l. TL B	965,144.75	95.500	921,713.24	05/21/2026	05/21/2026
LX257871	TMF Sapphire Bidco B.V.	TMF Group 1/25 (EUR)	137,037.00	98.500	134,981.45	05/28/2026	05/28/2026
LX257871	TMF Sapphire Bidco B.V.	TMF Group 1/25 (EUR)	1,000,000.00	99.500	995,000.00	05/28/2026	05/28/2026
LX257871	TMF Sapphire Bidco B.V.	TMF Group 1/25 (EUR)	1,500,000.00	100.000	1,500,000.00	05/28/2026	05/28/2026
LX257871	TMF Sapphire Bidco B.V.	TMF Group 1/25 (EUR)	388,889.00	100.000	388,889.00	05/28/2026	05/28/2026
LX257871	TMF Sapphire Bidco B.V.	TMF Group 1/25 (EUR)	1,000,000.00	99.875	998,750.00	05/28/2026	05/28/2026
LX183461	Ziggo Secured Finance B.V.	Ziggo (Vodafone) T/L H	3,000,000.00	100.000	3,000,000.00	06/01/2026	06/01/2026
			11,883,232.88		11,787,590.55		



BlackRock European CLO II D.A.C.
Rating Detail And Recovery Rates
As of: 6/3/2026
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<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Moody's Rating</i>	<i>Moody's Rating Status</i>	<i>Moody's Recovery Rate</i>	<i>S&P Rating</i>	<i>S&P Rating Status</i>	<i>S&P Recovery Rate</i>
LX226933	AI Monet Luxembourg Parentco Sarl	AI Monet/Deutsche Fachpflege (DF Group) 2/24 Cov-Lite TLB	1,555,556.03	B2	STA	45.00	B	STA	30.00
LX284437	Admiral Bidco GmbH	Admiral Bidco EUR T/L B (2/26)	3,777,777.00	B2	NEG	45.00	B	STA	30.00
LX258369	Aenova Holding GMBH	Aenova 1/25 TL B1	1,698,113.00	B1	STA	45.00	B+	STA	35.00
LX236054	Aernnova Aerospace S.A.U.	Aernnova Aerospace 6/24	1,884,667.00	B3	NEG	45.00	B-	STA	28.50
LX211343	Albea Beauty Holdings S.A.	Albea Beauty Holdings T/L B (03/23)	1,860,000.00	B3	NEG	45.00	B-	STA	28.50
XS2342057143	Allied Universal Holdco LLC	UNSEAM 3 5/8 06/01/2028	3,842,000.00	B3	STA	35.00	B	STA	30.00
LX213528	Alpha AB Bidco B.V.	Ammeraal Beltech/Ammega 7/23	2,210,782.42	Caa1	STA	45.00	B-	NEG	30.00
LX264326	Amber Finco PLC (Applus)	Amber Finco/Applus 6/25 TLB	2,492,188.00	B1	STA	45.00	BB-	STA	45.00
LX255115	Apave	Apave T/L B (11/24)	1,714,285.00	B1	POS	45.00	BB-	STA	45.00
LX257761	Applegreen Limited	Applegreen Finance 1/25 TL/B	1,139,241.00	B3	STA	45.00	B-	STA	30.00
LX288361	Archroma Finance S.a.r.l.	Archroma 5/26 (EUR) Cov-Lite	2,412,861.88	B3	NEG	45.00	B-	STA	50.00
LX282594	Aviv Group GMBH	AVIV 1/26 TL	2,792,994.00	B3	STA	45.00	B-	POS	45.00
LX257835	Banijay Entertainment	Banijay 1/25 (EUR) Cov-Lite TLB	407.00	B2	UPG	45.00	B+	STA	40.00
LX257836	Banijay Group SAS	Banijay 1/25 (EUR) TLB	1,451,613.00	B2	UPG	45.00	B+	STA	40.00
LX230713	Bellis Acquisition Co PLC	Bellis Acquisition/ASDA 5/24 TLB	2,524,056.00	B2	STA	45.00	B	STA	40.00
LX282168	Belron UK Finance PLC	Belron 1/26 (EUR)	2,650,602.00	Ba3	STA	45.00	BB-	STA	40.00
XS2831749481	Bertrand Franchise	BERTRAND FRANCHISE BERFRA F 07/18/30 REGS	1,968,000.00	B3	STA	35.00	B-	STA	35.00
LX283826	Betclie Everest Group (BetClic)	Banijay/Betclie 1/26 TLB	2,590,909.00	Ba3	STA	45.00	B+	STA	45.00
LX194536	Bock Capital Bidco B.V.	Bock Capital Bidco T/L B (Unit 4) (4/21)	2,000,000.00	B2	STA	45.00	B	STA	40.00
LX283683	Boels Topholding B.V.	Boels 1/26 TLB	2,586,206.90	B1	STA	45.00	BB	STA	30.00
LX228682	Boluda Towage S.L.	Boluda Towage T/L B (3/24)	2,000,000.00	B1	STA	40.00	BB	STA	30.00



BlackRock European CLO II D.A.C.
Rating Detail And Recovery Rates
As of: 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Moody's Rating	Moody's Rating Status	Moody's Recovery Rate	S&P Rating	S&P Rating Status	S&P Recovery Rate
LX258134	Boxer Parent Company, Inc.	BMC Software 1/25 (EUR) TLB	2,876,498.16	B2	STA	45.00	B	STA	30.00
XS2904658429	Bubbles Bidco S.p.A (Acqua & Sapone)	BUBBID Float 30/09/31	1,524,000.00	B2	STA	35.00	B	STA	35.00
LX259865	CD&R Firefly Bidco PLC	Motor Fuel Group 3/25 (EUR) TL	3,944,444.00	B2	STA	45.00	B	STA	35.00
XS2066744231	Carnival PLC	Carnival PLC	3,720,000.00	Ba1	POS	35.00	BB+	POS	35.00
LX283679	Casper BidCo SAS	B&B Hotels 1/26 TLB	2,000,000.00	B3	STA	45.00	B-	STA	40.00
LX262521	Castle US Holding Corporation	Castle USA Holding Corp Second Out T/L B1 (4/25)	2,159,337.54	Caa2	STA	45.00	CCC+	NEG	23.50
XS2445840809	Castor SPA	Castor SPA Floating 2/15/29	1,804,000.00	B3	STA	35.00	B	STA	35.00
XS2345190263	Cedacri Mergesco S.p.A.	CEDCRI FLOAT 05/15/2028	1,201,000.00	B2	STA	35.00	B	POS	40.00
LX282224	Cervantes Bidco SL	Laureate Education/Universidad Europea 1/26 T/L B	1,853,998.00	B2	STA	45.00	B	STA	35.00
LX259022	Ceva Sante Animale	Ceva Sante Animale 2/25 (EUR)	2,625,000.00	B2	STA	45.00	B	STA	40.00
LX257805	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 TLB4	3,800,840.31	B2	STA	45.00	B	STA	45.00
LX290204	Cooper Consumer Health	Cooper-Vemedia 5/26 TLB	2,444,445.00	B2	STA	45.00	B	NEG	30.00
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	Caa1	NEG	45.00	CCC+	NEG	35.00
LX271162	Dynamo NewCo II GmbH	Innomotics 9/25 Add-on T/L B	1,000,000.00	B2	NEG	45.00	B	NEG	30.00
LX259548	Edge Finco PLC	Evri 2/25 TL B (Edge Finco)	3,172,414.00	B2	POS	45.00	B+	STA	30.00
LX259867	Elsan SAS	Vedici/Vitalia/Elsan 3/25 TLB(Target)	1,500,000.00	B2	STA	45.00	B	STA	30.00
LX266265	Elvis UK HoldCo Limited	Restaurant Brands Iberia 7/25 TLB	1,000,000.00	B2	STA	45.00	B	STA	40.00
XS2988685983	Engineering Ingegneria Informatica S.P.A. for CD - CENTOVER	ENGINEERING SPA FLOATING 2/15/2030	1,038,000.00	B3	STA	35.00	B-	STA	30.00
LX230557	Entain Holdings (Gibraltar) Limited	Entain/GVC Holdings 4/24 (EUR) TL	1,498,711.20	Ba2	STA	45.00	BB-	STA	40.00
LX283759	Ephios Subco 3 sarl	Synlab / Ephios (1/26) T/L B	1,657,895.00	B2	STA	45.00	B	STA	45.00
LX191037	Ephios Subco 3 sarl	Synlab Bondco Plc 6/19	695,707.12	B3	STA	40.00	B	STA	45.00



BlackRock European CLO II D.A.C.
Rating Detail And Recovery Rates
As of: 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Moody's Rating	Moody's Rating Status	Moody's Recovery Rate	S&P Rating	S&P Rating Status	S&P Recovery Rate
XS2748964850	FEDRIGONI SPA	FIBER BIDCO SPA FLT 01/15/30 REGS	1,984,000.00	B3	STA	35.00	B-	STA	23.50
XS3280963821	Fabbrica Italiana Sintetici	FISITA FLOAT 02/05/31	1,500,000.00	B2	STA	35.00	B	STA	35.00
LX283686	Finco Utilitas BV	Infra Group 1/26 TLB	2,102,941.00	B2	STA	45.00	B	STA	40.00
LX193463	Foncia Groupe SAS	Foncia T/L (3/21)	1,000,000.00	Caa1	NEG	45.00	B-	NEG	30.00
LX244533	Froneri International Ltd	R&R Ice Cream/Froneri 9/24 (EUR) TL	1,000,000.00	B1	STA	45.00	BB-	STA	35.00
XS2761222400	Goldstory SAS	GOLDSTORY SAS BND/CORP	1,510,000.00	B2	NEG	35.00	B	STA	35.00
LX191106	Groupe Inovie	Groupe Inovie T/L B (EUR)	3,000,000.00	B3	STA	45.00	B-	STA	35.00
LX260202	HBX Group	HBX Group Hotelbeds TLB	1,684,783.00	Ba3	STA	45.00	BB-	STA	45.00
LX277611	HIG Finance 2 Limited	Hyperion Insurance/Howden 12/25 (EUR)	977,329.99	B2	STA	45.00	B	STA	35.00
LX283433	Holding Socotec	Socotec 1/26 (EUR) TL	4,000,000.00	B2	STA	45.00	B	STA	28.50
LX257417	Hunter Douglas Inc.	Hunter Douglas 1/25 (EUR)	1,600,000.00	B1	STA	45.00	B	STA	40.00
LX225618	IDEMIA Group SAS	Oberthur/Idemia 2/24 TL B5	1,454,718.44	B2	NEG	45.00	B	STA	40.00
XS2805530693	IMA Industria Macchine	IMA Industria Macchine 4/15/29	975,000.00	B1	POS	35.00	B	POS	35.00
LX255772	Ineos Finance PLC	Ineos 12/24 (EUR) Cov-Lite TLB	1,015,625.00	B2	NEG	45.00	B+	NEG	40.00
LX234266	Ineos Finance PLC	Ineos 6/24 (EUR) TLB	2,992,167.10	B2	NEG	45.00	B+	NEG	40.00
LX219179	Ineos Quattro	Ineos Quattro 2029 T/L B	2,657,417.22	B3	NEG	45.00	B	NEG	40.00
XS2332687040	Infrastructure Wireless Italia	Infrasruttore/ 1.75EMTN FM WC	2,250,000.00	Ba3	STA	30.00	BB+	STA	45.00
LX283776	Inspired Finco Holdings Ltd	Inspired Finco/Inspired Education 1/26 TLB	1,854,485.78	B2	STA	45.00	B	STA	40.00
LX270596	International Entertainment JJCo 3 Limited	ATG Entertainment 9/25 EUR T/L B	2,444,444.00	B2	STA	45.00	B	STA	40.00
XS309983598	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2027	328,322.00	Caa3	POS	25.00	B-	UPG	28.50



BlackRock European CLO II D.A.C.
Rating Detail And Recovery Rates
As of: 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Moody's Rating	Moody's Rating Status	Moody's Recovery Rate	S&P Rating	S&P Rating Status	S&P Recovery Rate
XS3099990296	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2028	410,402.00	Caa3	POS	25.00	B-	UPG	28.50
XS3099995337	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2029	410,402.00	Caa3	POS	25.00	B-	UPG	28.50
XS3099996814	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2030	492,483.00	Caa3	POS	25.00	B-	UPG	28.50
XS2947181769	Irca S.P.A.	IRCA SPA	1,516,000.00	B2	STA	35.00	B-	STA	35.00
LX267053	Irel AcquiCo GmbH	IFCO Systems 7/25 (EUR) TL	2,700,000.00	B2	STA	45.00	B+	STA	35.00
LX285229	Kersia International	Kersia International 2/26	1,500,000.00	B3	STA	45.00	B	STA	30.00
LX193640	LSF10 XL Bidco SCA	LSF10 Xella XL T/L B4 (3/21)	1,065,423.08	B2	UPG	45.00	B	UPG	30.00
LX277510	Lernen Bidco Limited	Lernen Cognita 11/25 TLB3 -A	2,714,286.00	B3	STA	45.00	B-	STA	30.00
XS2852970529	Lion Polaris S.A.S.	Picsur Float 07/01/29	1,912,000.00	B2	STA	35.00	B	STA	35.00
LX259202	Lorca Finco PLC	Masmovil/MasOrange 2/25	4,500,000.00	Ba2	STA	45.00	BBB-	UPG	45.00
XS2341724172	Mahle GmbH	Mahle 2.375% 5/14/28	2,000,000.00	Ba3	STA	25.00	BB-	POS	18.00
LX249633	Market Bidco Limited	Market Bidco (WM Morrison) T/L B3 (10/24)	1,700,000.00	B1	STA	50.00	B	STA	55.00
LX233937	McAfee Corp.	McAfee TL B3	3,024,979.84	B1	STA	50.00	B-	STA	35.00
LX286833	Median B.V.	Median 3/26 (EUR) TLB	1,500,000.00	B3	STA	45.00	B-	STA	45.00
LX264796	Mehilainen Yhtioet Oy	Mehilainen 6/25 TLB	4,736,842.27	B2	STA	45.00	B	STA	45.00
LX259855	Mosel Bidco SE (Software AG)	Software AG/Mosel Bidco 3/25 (EUR) TLB	1,388,889.00	B2	STA	45.00	B	STA	45.00
LX276136	Motel One GmbH (Motel One)	Motel One 11/25 TLB	1,500,000.00	B3	POS	45.00	B-	STA	35.00
LX213009	Motion Finco S.a.r.l.	Merlin 1/24 TL	1,111,111.00	B3	STA	50.00	B-	STA	50.00
LX267634	Nielsen Consumer, Inc.	NielsenIQ (Indy Dutch Bidco B.V.) 7/25 EUR TLB	2,625,248.95	B1	STA	45.00	B	POS	45.00
LX246433	Nobian Finance B.V.	Nobian 9/24 TLB	2,551,287.95	B2	NEG	45.00	B	NEG	40.00
LX283306	Nord Anglia Education Finance LLC	Nord Anglia/Fugue Finance 1/26 (EUR) TLB	2,000,000.00	B2	NEG	45.00	B	STA	40.00
LX239000	OBOL FRANCE 3 SAS	OGF T/L B3	2,638,290.56	B3	STA	45.00	B-	STA	40.00
LX273400	OCS Group Holdings Ltd	OCS Parco 10/25 EUR T/L	2,075,471.00	B2	NEG	45.00	B	STA	30.00



BlackRock European CLO II D.A.C.
Rating Detail And Recovery Rates
As of: 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Moody's Rating	Moody's Rating Status	Moody's Recovery Rate	S&P Rating	S&P Rating Status	S&P Recovery Rate
LX259293	Odido Holding B.V.	T-Mobile Netherlands 2/25 TLB	1,733,334.00	B1	POS	50.00	B	POS	35.00
LX235123	Olympus Water US Holding Corp	Olympus Water Holdings T/L (Solenis) EUR	1,500,000.00	B3	STA	45.00	B-	STA	30.00
LX278538	PAX Holdco Spain SL (Areas)	Areas Worldwide 12/25 T/L B	2,600,000.00	B2	STA	45.00	B	STA	40.00
LX269876	Parts Europe S.A	Parts Holding 2025 Additional T/L B	2,777,778.00	B1	STA	45.00	BB-	STA	30.00
LX271390	Peer Holding III B.V.	Action 10/25 TL B7B	4,000,000.00	Ba1	STA	45.00	BB+	STA	40.00
LX269900	Pegasus Bidco BV	Refresco/Pegasus 9/25 (EUR) TLB	2,840,253.17	B1	STA	45.00	B+	STA	40.00
LX226816	Platea BC Bidco AB	Eleda (Platea) 2/24 Delayed T/L	277,778.00	B2	STA	45.00	B	STA	30.00
LX226815	Platea BC Bidco AB	Eleda 2/24/ TLB	1,388,888.00	B2	STA	45.00	B	STA	30.00
LX195132	Polaris Newco, LLC	Polaris Newco EUR T/L (6/21) (Solera)	3,581,250.00	B3	STA	50.00	CCC+	STA	40.00
XS2848952151	Prestige BidCo GmbH	SCHUBR Float 07/01/29	1,062,000.00	B1	STA	35.00	B+	STA	45.00
LX283755	Quimper AB	Ahlsell 01/26 TLB	3,000,000.00	B1	STA	45.00	B+	NEG	35.00
LX281376	Radar Bidco SARL	Swissport 1/26 (EUR)	1,693,548.00	B2	POS	45.00	B+	STA	30.00
LX214261	Rain Carbon	Rain Carbon T/L 2023 Replacement	3,196,607.06	Ba3	STA	60.00	B	STA	70.00
LX202335	Rainbow UK Holdco Limited	Rainbow (Wella) T/L B2 EUR	2,600,000.00	B2	STA	45.00	B	POS	40.00
LX258050	Ramsay Generale De Sante	Generale De Sante 1/25 TLB	1,800,000.00	B1	NEG	45.00	BB-	STA	40.00
LX217144	Rocket Software, Inc.	Rocket Software 7/25 (EUR) T/L B	2,722,222.00	B3	STA	45.00	B-	STA	30.00
LX228988	Rohm Holding GMBH	Roehm Holding T/L PIK (3/24)	3,001,028.33	Caa1	STA	45.00	B-	NEG	40.00
XS2854309684	Rossini SARL	ROSINI Float 12/31/29	803,988.05	B3	STA	25.00	B	STA	23.50
NO0013469957	SGL Group APS	SGL GROUP 2-24-31	733,000.00	Caa1	STA	30.00	B	STA	27.00
LX258367	Schoen Klinik SE	Schoen Klinik/Schon Klinik 1/25 TLB	2,826,086.96	B1	STA	45.00	B+	STA	45.00
LX220198	Seine Holdco SAS	Seine Holdco SAS Term Loan B	1,500,000.00	B2	POS	45.00	B+	STA	45.00
LX259240	Skio Bidco BV	Synthon 2/25 TLB	1,734,694.00	B2	STA	45.00	B	STA	45.00
XS1684385591	SoftBank Group Corp.	SOFTBK 4 09/19/29	2,000,000.00	Ba2	STA	30.00	BB+	NEG	18.00



BlackRock European CLO II D.A.C.
Rating Detail And Recovery Rates
As of: 6/3/2026
Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Moody's Rating	Moody's Rating Status	Moody's Recovery Rate	S&P Rating	S&P Rating Status	S&P Recovery Rate
XS2361255057	SoftBank Group Corp.	Softbank Group 3.375% 07/06/29	1,797,000.00	Ba2	STA	30.00	BB+	NEG	18.00
LX257399	Solina Group Services SAS	Solina Group Services (Powder) T/L B (1/25)	2,850,000.00	B2	STA	45.00	B	STA	30.00
LX277637	Speedster Bidco GmbH	AutoScout24 12/25 Add-on	2,000,000.00	B1	NEG	50.00	B-	STA	50.00
LX250399	Stage Entertainment B.V.	Stage Entertainment 10/24	3,000,000.00	*	*	*	B	STA	50.00
LX254354	StepStone Group LP	Stepstone 12/24 (EUR) T/L B1	1,666,666.00	B2	NEG	45.00	B	NEG	40.00
LX228294	Summer (BC) Bidco B LLC	Kantar 2/24 (BNC) T/L EUR	392,123.99	B3	STA	45.00	B-	STA	35.00
LX225664	Summer (BC) Bidco B LLC	Kantar 2/24 (HNC) TL	1,607,876.01	B3	STA	45.00	B-	STA	35.00
XS2998755982	Summer BC Holdco B SARL	Kantar EUR FRN	1,769,000.00	B3	STA	35.00	B-	STA	35.00
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	3,061,882.00	B2	STA	45.00	B+	UPG	40.00
LX290604	TMF Sapphire Bidco B.V.	TMF Group 5/26 EUR	4,025,926.00	B2	STA	45.00	B	STA	35.00
LX284423	Tarkett Participation SASU	Tarkett 2/26 TLB	1,887,536.06	B2	POS	45.00	B+	POS	40.00
XS1439749364	Teva Pharmaceutical Industries Ltd	Teva Pharm FNC 1.625% 10/15/28	3,000,000.00	Ba1	POS	30.00	BB+	STA	30.00
LX225307	Thevelia (US) LLC	Thevelia/Tricor group/Vistra 1/25 (EUR) TL	1,401,143.64	B2	STA	45.00	B	STA	35.00
LX265900	Trevise Holdings 1 SASU	Trevise Holdings/GSF 7/25	1,825,181.33	B1	STA	45.00	B	STA	40.00
XS1629969327	UPC Holding BV	UPCB 3 7/8 06/15/29	800,000.00	B2	STA	15.00	BB-	STA	2.00
LX258378	United Petfood	United Petfood Finance 2/25 TLB	1,707,865.00	B1	STA	45.00	BB-	STA	40.00
LX258053	VDK Groep BV	VDK 1/25 TLB	1,000,000.00	B1	STA	45.00	B+	STA	40.00
XS2231188876	VMED O2 UK Financing I PLC	VMDTEF 3 1/4 01/31/31	1,000,000.00	Ba3	NEG	45.00	B+	STA	45.00
LX195575	Virgin Media Ireland Limited	Virgin Media 6/21 (T/L B)	2,000,000.00	B2	STA	45.00	B+	STA	35.00
LX227865	WITTUR GmbH	Wittur 3/24 Holdco TL	902,128.52	Caa3	STA	40.00	CCC+	STA	2.00
LX227864	WITTUR GmbH	Wittur 3/24 Opco TL	1,254,681.95	Caa1	STA	50.00	CCC+	STA	50.00
XS2367081523	WMG Acquisition Corp	WMG Acquisition 2.25% 8/15/31	1,000,000.00	Ba1	STA	35.00	BBB-	STA	41.00

**BlackRock European CLO II D.A.C.****Rating Detail And Recovery Rates**

As of: 6/3/2026

Next Payment: 7/15/2026



<i>Identifier</i>	<i>Issuer Name</i>	<i>Issue/Facility Name</i>	<i>Principal Balance</i>	<i>Moody's Rating</i>	<i>Moody's Rating Status</i>	<i>Moody's Recovery Rate</i>	<i>S&P Rating</i>	<i>S&P Rating Status</i>	<i>S&P Recovery Rate</i>
LX259144	Windsor Holdings III LLC	Univar/Windsor 2/25 EUR TLB	2,510,714.00	B1	STA	45.00	B+	STA	35.00
LX192684	Winterfell Financing S.A.R.L.	Stark Group (2/21) T/L	1,550,897.00	B3	STA	45.00	B-	STA	35.00
LX270666	Zayo Group Holdings, Inc.	Zayo 9/25 (EUR) T/L	751,165.21	B3	STA	45.00	B-	STA	20.00
LX281653	Zegona Holdco Limited	Vodafone Spain 1/26 T/L B3	3,382,353.00	Ba2	STA	45.00	BB	POS	45.00
XS2116386132	Ziggo Bond Co BV	Ziggo 3.375% 2/28/30	1,000,000.00	B3	NEG	15.00	B+	NEG	2.00
LX290992	Ziggo Secured Finance B.V.	VodafoneZiggo 5/26 FACILITY P	3,000,000.00	B1	NEG	45.00	B+	NEG	45.00
			272,589,495.02						

**BlackRock European CLO II D.A.C.**

Rating Change Detail

As of: 6/3/2026

Next Payment: 7/15/2026



Identifier	Issuer Name	Issue/Facility Name	Principal Balance	Current Moody's Rating	Previous Moody's Rating	Up/Down	Current S&P Rating	Previous S&P Rating	Up/Down
LX257835	Banijay Entertainment	Banijay 1/25 (EUR) Cov-Lite TLB	407.00	B2	B1	Down			
LX257836	Banijay Group SAS	Banijay 1/25 (EUR) TLB	1,451,613.00	B2	B1	Down			
XS2066744231	Carnival PLC	Carnival PLC	3,720,000.00	Ba1	Ba3	Up			
LX257805	Claudius Finance Sarl	Claudius Finance (Cegid) 1/25 TLB4	3,800,840.31				B	B+	Down
LX209709	Cuppa Bidco B.V.	Cuppa Bidco B.V. T/L	2,000,000.00	Caa1	B3	Down			
XS3099983598	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2027	328,322.00				B-	CCC+	Up
XS3099990296	Intrum Investments And Financing AB	INTRUM INV FIN 7.75% 9/11/2028	410,402.00				B-	CCC+	Up
XS3099995337	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2029	410,402.00				B-	CCC+	Up
XS3099996814	Intrum Investments And Financing AB	INTRUM INV FIN 8.5% 9/11/2030	492,483.00				B-	CCC+	Up
	Intrum Investments And Financing AB	Intrum Equity shares C/S	0.00				B-	CCC+	Up
LX259606	TK Elevator Midco GMBH	TK Elevator (ThyssenKrupp Elevator) EUR T/L B1 (03)	3,061,882.00				B+	B	Up
			15,676,351.31						



BlackRock European CLO II D.A.C.
Principal Activity Report
From 5/6/2026 to 6/3/2026
Next Payment: 7/15/2026



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No Data returned with Detail retrieval.



BlackRock European CLO II D.A.C.
Interest Activity Report
From 5/6/2026 to 6/3/2026
Next Payment: 7/15/2026



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No Data returned with Detail retrieval.



BlackRock European CLO II D.A.C.

Hedge Details I

As of: 6/3/2026

Next Payment: 7/15/2026



No asset records currently meet the summarization criteria.



BlackRock European CLO II D.A.C.
Hedge Details II
As of: 6/3/2026
Next Payment: 7/15/2026



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No asset records currently meet the summarization criteria.



BlackRock European CLO II D.A.C.
Obligor Concentration (Top 10)
As of: 6/3/2026
Next Payment: 7/15/2026



<i>Obligor Name</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Terveys-ja hoivapalvelut suomi yhtyma oy	4,736,842.27	1.74	1
Lorca Holdco Limited	4,500,000.00	1.65	1
TMF Sapphire Bidco B.V.	4,025,926.00	1.48	1
Ineos Group Holdings SA	4,007,792.10	1.47	2
Peer Holding B.V	4,000,000.00	1.47	1
SOCO 2	4,000,000.00	1.47	1
Ziggo BV	4,000,000.00	1.47	2
CD&R Firefly Bidco Limited	3,944,444.00	1.45	1
Allied Universal Holdco LLC	3,842,000.00	1.41	1
Claudius Finance Sarl	3,800,840.31	1.39	1
	40,857,844.68	14.99	12
Aggregate Principal Balance	272,589,495.02		



BlackRock European CLO II D.A.C.
Country Concentration
As of: 6/3/2026
Next Payment: 7/15/2026



<i>Country</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
United Kingdom	44,380,777.29	16.28	20
France	41,600,163.39	15.26	21
Netherlands	39,782,484.44	14.59	17
United States	38,932,415.70	14.28	17
Germany	35,828,853.82	13.14	17
Luxembourg	18,754,086.06	6.88	11
Italy	14,595,988.05	5.35	10
Spain	13,838,665.00	5.08	6
Sweden	6,308,275.00	2.31	7
Finland	4,736,842.27	1.74	1
Belgium	3,810,806.00	1.40	2
Japan	3,797,000.00	1.39	2
Ireland	3,139,241.00	1.15	2
Denmark	2,283,897.00	0.84	2
Switzerland	800,000.00	0.29	1
	272,589,495.02	100.00	136
Aggregate Principal Balance		272,589,495.02	



BlackRock European CLO II D.A.C.
Moody's Industry Concentration
As of: 6/3/2026
Next Payment: 7/15/2026



Moody's Industry Classification	Principal Balance	% of APB	Number of Assets
Services: Business	30,804,228.97	11.30	13
Healthcare & Pharmaceuticals	30,453,327.43	11.17	15
High Tech Industries	24,590,734.24	9.02	11
Telecommunications	24,213,852.21	8.88	12
Chemicals, Plastics, & Rubber	23,337,708.54	8.56	10
Beverage, Food & Tobacco	21,910,309.17	8.04	11
Services: Consumer	15,628,719.34	5.73	7
Retail	15,299,206.00	5.61	7
Hotel, Gaming & Leisure	12,994,403.20	4.77	6
Capital Equipment	9,404,474.89	3.45	6
Construction & Building	8,205,832.04	3.01	6
Banking, Finance, Insurance & Real Estate	8,047,938.99	2.95	8
Media: Diversified & Production	8,007,575.00	2.94	5
Automotive	7,428,380.00	2.73	3
Transportation: Cargo	5,905,414.00	2.17	3
Media: Advertising, Printing & Publishing	4,792,994.00	1.76	2
Containers, Packaging & Glass	4,560,000.00	1.67	2
Wholesale	3,000,000.00	1.10	1
Consumer goods: Non-durable	2,600,000.00	0.95	1
Utilities: Oil & Gas	2,102,941.00	0.77	1
Forest Products & Paper	1,984,000.00	0.73	1
Aerospace & Defense	1,884,667.00	0.69	1
Transportation: Consumer	1,693,548.00	0.62	1
Consumer goods: Durable	1,600,000.00	0.59	1
Energy: Oil & Gas	1,139,241.00	0.42	1
Media: Broadcasting & Subscription	1,000,000.00	0.37	1
	272,589,495.02	100.00	136
Aggregate Principal Balance	272,589,495.02		



BlackRock European CLO II D.A.C.
S&P Industry Concentration
As of: 6/3/2026
Next Payment: 7/15/2026



S&P Industry Classification	Principal Balance	% of APB	Number of Assets
Chemicals	23,337,708.54	8.56	10
Health Care Providers & Services	21,716,532.38	7.97	10
Diversified Consumer Services	20,871,862.98	7.66	9
Hotels, Restaurants & Leisure	15,962,403.20	5.86	8
Commercial Services & Supplies	15,865,909.33	5.82	9
Diversified Telecommunication Services	14,683,518.21	5.39	7
Software	14,591,207.31	5.35	6
Food Products	12,806,253.17	4.70	6
Specialty Retail	12,529,341.00	4.60	5
Media	10,245,014.00	3.76	6
Machinery	8,833,871.32	3.24	4
Pharmaceuticals	8,736,795.05	3.21	5
IT Services	8,544,808.49	3.13	4
Professional Services	8,025,926.00	2.94	2
Transportation Infrastructure	7,598,962.00	2.79	4
Entertainment	7,555,555.00	2.77	4
Automobile Components	7,428,380.00	2.73	3
Wireless Telecommunication Services	5,530,334.00	2.03	3
Electrical Equipment	4,611,528.91	1.69	4
Containers & Packaging	4,560,000.00	1.67	2
Consumer Staples Distribution & Retail	4,224,056.00	1.55	2
Health Care Technology	3,581,250.00	1.31	1
Trading Companies & Distributors	3,000,000.00	1.10	1
Broadline Retail	2,769,865.00	1.02	2
Construction & Engineering	2,666,666.00	0.98	3
Real Estate Management & Development	2,641,609.00	0.97	5
Capital Markets	2,625,000.00	0.96	1
Personal Care Products	2,600,000.00	0.95	1
Energy Equipment & Services	2,102,941.00	0.77	1
Paper & Forest Products	1,984,000.00	0.73	1
Construction Materials	1,887,536.06	0.69	1
Aerospace & Defense	1,884,667.00	0.69	1
Financial Services	1,804,000.00	0.66	1
Household Durables	1,600,000.00	0.59	1
Oil, Gas & Consumable Fuels	1,139,241.00	0.42	1
Building Products	1,065,423.08	0.39	1
Insurance	977,329.99	0.36	1
	272,589,495.02	100.00	136



BlackRock European CLO II D.A.C.
S&P Industry Concentration
As of: 6/3/2026
Next Payment: 7/15/2026



<i>S&P Industry Classification</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Aggregate Principal Balance		272,589,495.02	



BlackRock European CLO II D.A.C.
Moody's Rating Concentration
As of: 6/3/2026
Next Payment: 7/15/2026



<i>Moody's Rating</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
Aaa	0.00	0.00	0
Aa1	0.00	0.00	0
Aa2	0.00	0.00	0
Aa3	0.00	0.00	0
A1	0.00	0.00	0
A2	0.00	0.00	0
A3	0.00	0.00	0
Baa1	0.00	0.00	0
Baa2	0.00	0.00	0
Baa3	0.00	0.00	0
Ba1	11,720,000.00	4.30	4
Ba2	13,178,064.20	4.83	5
Ba3	15,372,901.06	5.64	7
B1	49,499,234.15	18.16	24
B2	112,195,629.81	41.16	54
B3	55,721,098.04	20.44	30
Caa1	10,199,492.70	3.74	6
Caa2	2,159,337.54	0.79	1
Caa3	2,543,737.52	0.93	5
Ca	0.00	0.00	0
C	0.00	0.00	0
NR	0.00	0.00	0
SUSP	0.00	0.00	0
WR	0.00	0.00	0
	272,589,495.02	100.00	136
Aggregate Principal Balance		272,589,495.02	



BlackRock European CLO II D.A.C.
S&P Rating Concentration
As of: 6/3/2026
Next Payment: 7/15/2026



<i>S&P Rating</i>	<i>Principal Balance</i>	<i>% of APB</i>	<i>Number of Assets</i>
AAA	0.00	0.00	0
AA+	0.00	0.00	0
AA	0.00	0.00	0
AA-	0.00	0.00	0
A+	0.00	0.00	0
A	0.00	0.00	0
A-	0.00	0.00	0
BBB+	0.00	0.00	0
BBB	0.00	0.00	0
BBB-	5,500,000.00	2.02	2
BB+	16,767,000.00	6.15	6
BB	7,968,559.90	2.92	3
BB-	20,126,212.20	7.38	11
B+	44,003,268.29	16.14	22
B	114,095,921.38	41.86	55
B-	54,231,135.24	19.89	32
CCC+	9,897,398.01	3.63	5
CCC	0.00	0.00	0
CCC-	0.00	0.00	0
CC	0.00	0.00	0
C	0.00	0.00	0
SD	0.00	0.00	0
D	0.00	0.00	0
SUSP	0.00	0.00	0
WR	0.00	0.00	0
NR	0.00	0.00	0
	272,589,495.02	100.00	136
Aggregate Principal Balance		272,589,495.02	

**BlackRock European CLO II D.A.C.****Deal Counterparty Information**

As of: 6/3/2026

Next Payment: 7/15/2026



<i>Role</i>	<i>Entity</i>	<i>Address</i>	<i>LEI Number</i>
COLLATERAL ADMINISTRATOR, CALCULATION AGENT AND INFORMATION COLLATERAL MANAGER	U.S. Bank Global Corporate Trust Limited	125 Old Broad Street, 5th Floor, London EC2N 1AR, United Kingdom	
	BlackRock Investment Management (UK) Limited	12 Throgmorton Avenue, London EC2N 2DL, United Kingdom	549300QXP30FD81KVQ43
IRISH LISTING AGENT	Matheson	70 Sir John Rogerson's Quay, Dublin 2, Ireland	
PRINCIPAL PAYING AGENT, ACCOUNT BANK, REGISTRAR, TRANSFER AG	U.S. Bank Europe DAC	Block E, Cherrywood Business Park, Loughlinstown, Dublin, Ireland	
REGISTERED OFFICE OF THE ISSUER	BLACKROCK EUROPEAN CLO II DESIGNATED ACTIVITY COMP	Ground Floor, Two Dockland Central, Guild Street, North Dock, Dublin 1, D01 K2C5	635400NPMETBSKED8R42
TRUSTEE	U.S. Bank National Association	One Federal Street, 3rd Floor, Boston, Massachusetts 02110,USA	

**BlackRock European CLO II D.A.C.****Deal Counterparty Ratings**

As of: 6/3/2026

Next Payment: 7/15/2026



Counterparty Name	Counterparty Role	Moodys Short-term	Moodys ST Min	Moodys ST Result	Moodys Long-term	Moodys LT Min	Moodys LT Result	S&P Short-term	S&P ST Min	S&P ST Result	S&P Long-term	S&P LT Min	S&P LT Result
Bank of America N.A.	Asset Swap Counterparty	P-1	P-1	Pass	WR	A2	Pass	A-1	A-1	-	A+	A	-
BlackRock Investment Management (UK) Limited	Collateral Manager	NP	NP	N/A	NR	NR	N/A	NR	NR	N/A	NR	NR	N/A
J.P. Morgan Securities Ltd	Asset Swap Counterparty	P-1	NP	N/A	NR	NR	N/A	A-1+	A-1	Pass	AA-	A	Pass
Matheson	Listing Agent	NP	NP	N/A	NR	NR	N/A	NR	NR	N/A	NR	NR	N/A
U.S. Bank Europe DAC	Account Bank	P-1	P-2	Pass	A2	A3	Pass	A-1	A-1	Pass	A+	A	Pass
U.S. Bank Europe DAC	Custodian	P-1	P-2	Pass	A2	A3	Pass	A-1	A-1	Pass	A+	A	Pass
U.S. Bank Europe DAC	Paying Agent	P-1	P-3	Pass	A2	Baa3	Pass	A-1	NR	N/A	A+	NR	N/A
U.S. Bank Europe DAC	Registrar	P-1	NP	N/A	A2	NR	N/A	A-1	NR	N/A	A+	NR	N/A
U.S. Bank Europe DAC	Transfer Agent	P-1	NP	N/A	A2	NR	N/A	A-1	NR	N/A	A+	NR	N/A
U.S. Bank Global Corporate Trust Limited	Calculation Agent	NP	NP	N/A	NR	NR	N/A	NR	NR	N/A	NR	NR	N/A
U.S. Bank Global Corporate Trust Limited	Collateral Administrator	NP	NP	N/A	NR	NR	N/A	NR	NR	N/A	NR	NR	N/A
U.S. Bank Global Corporate Trust Limited	Information Agent	P-1	P-1	-	A2	A2	-	NR	NR	N/A	NR	NR	N/A
U.S. Bank Trustees Limited	Trustee	NP	NP	N/A	NR	NR	N/A	NR	NR	N/A	NR	NR	N/A

**BlackRock European CLO II D.A.C.**

ISIN and Common Code for Notes

As of: 6/3/2026

Next Payment: 7/15/2026



<i>Issuer Name</i>	<i>Regulation S Notes</i>	<i>Rule 144A Notes</i>
Class A Notes	XS2320766665 / 232076666	XS2320767804 / 232076780
Class B Notes	XS2320766749 / 232076674	XS2320767390 / 232076739
Class C Notes	XS2320766822 / 232076682	XS2320767473 / 232076747
Class D Notes	XS2320767713 / 232076771	XS2320767986 / 232076798
Class E Notes	XS2320767044 / 232076704	XS2320767556 / 232076755
Class f Notes	XS2320767127 / 232076712	XS2320767630 / 232076763
Subordinated Notes	XS1512782993 / 151278299	XS1512784932 / 151278493

Footnote:

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



BlackRock European CLO II D.A.C.
Risk Retention
As of: 6/3/2026
Next Payment: 7/15/2026



The Collateral Administrator has received written confirmation from the Collateral Manager that: (a) it continues to retain the Retention Notes in accordance with the Collateral Management and Administration Agreement; and (b) it has not sold, hedged or otherwise mitigated its credit risk under or associated with the Retention Notes or the underlying portfolio of Collateral Obligations, except to the extent permitted in accordance with the Collateral Management and Administration Agreement.



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

U.S. Bank Global Corporate Trust is a trading name of U.S. Bank Global Corporate Trust Limited, U.S. Bank Trustees Limited and U.S. Bank Europe DAC (each a U.S. Bancorp group company). U.S. Bank Global Corporate Trust Limited is a limited company registered in England and Wales having the registration number 05521133 and a registered address of 125 Old Broad Street, Fifth Floor, London, EC2N 1AR. U.S. Bank Global Corporate Trust Limited, Dublin Branch is registered in Ireland with the Companies Registration Office under Reg. No. 909340 with its registered office at Block F1, Cherrywood Business Park, Cherrywood, Dublin 18, Ireland D18 W2X7. U.S. Bank Trustees Limited is a limited company registered in England and Wales having the registration number 02379632 and a registered address of 125 Old Broad Street, Fifth Floor, London, EC2N 1AR. U.S. Bank Europe DAC, trading as U.S. Bank Global Corporate Trust, is regulated by the Central Bank of Ireland. Registered in Ireland with the Companies Registration Office, Reg. No. 418442. The liability of the member is limited. Registered Office: Block F1, Cherrywood Business Park, Cherrywood, Dublin 18, Ireland D18 W2X7. Directors: A list of names and personal details of every director of the company is available for inspection to the public at the company's registered office for a nominal fee.

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