

Fernhill Park CLO DAC

LEI : 254900551YS2C3I88880

COMPLIANCE REPORT

As of 05-May-2026

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Collateral Manager

Blackstone

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Compliance Summary

Tranche	Original Balance	Current Balance	Current Coupon	Current Spread	Interest	CCY	S&P Rating			Fitch Rating			Maturity Date
							Original	Current	CW	Original	Current	CW	
Class A Senior Secured Floating Rate Notes	305,000,000.00	305,000,000.00	3.67400%	1.47000%	2,832,551.94	EUR	AAA	AAA	-	AAA	AAA	-	15-Apr-2037
Class B Senior Secured Floating Rate Notes	60,000,000.00	60,000,000.00	4.30400%	2.10000%	652,773.33	EUR	AA	AA	-	AA	AA	-	15-Apr-2037
Class C Senior Secured Deferrable Floating Rate Notes	30,000,000.00	30,000,000.00	4.85400%	2.65000%	368,095.00	EUR	A	A	-	A	A	-	15-Apr-2037
Class D Senior Secured Deferrable Floating Rate Notes	35,000,000.00	35,000,000.00	5.95400%	3.75000%	526,763.61	EUR	BBB-	BBB-	-	BBB-	BBB-	-	15-Apr-2037
Class E Senior Secured Deferrable Floating Rate Notes	22,500,000.00	22,500,000.00	8.88400%	6.68000%	505,277.50	EUR	BB-	BB-	-	BB-	BB-	-	15-Apr-2037
Class F Senior Secured Deferrable Floating Rate Notes	15,000,000.00	15,000,000.00	10.68400%	8.48000%	405,101.67	EUR	B-	B-	-	B-	B-	-	15-Apr-2037
Subordinated Notes	36,600,000.00	36,600,000.00	N/A	N/A	Residual	EUR	NR	NR	-	NR	NR	-	15-Apr-2037
Total:	504,100,000.00	504,100,000.00			5,290,563.05								

Deal Summary

Description	Value
Closing Date	29-May-2024
Reinvestment Rate	0.00000%
Collection Period Start Date	04-Apr-2026
Collection Period End Date	03-Jul-2026
Current Payment Date	15-Jul-2026
Next Payment Date	15-Oct-2026
Next Collection Period Start Date	04-Jul-2026
Next Collection Period End Date	05-Oct-2026
Index Rate/Reference Rate	2.20400%
Stated Maturity	15-Apr-2037
Senior Secured Loans	463,052,952.00
Senior Unsecured Loans	0.00
Senior Secured Bonds	21,944,587.97
Senior Unsecured Bonds	0.00
Subordinated Obligations	0.00
First Call Date	15-Oct-2025
Defaulted Obligations	733333.33
Currency Exchange Spot Rate	0.862951 GBP = 1 EUR
Currency Exchange Spot Rate	1.17055 USD = 1 EUR

Test Results Summary

Test Type	Pass	Fail	N/A
Coverage Tests	11	0	0
Collateral Quality	7	0	0
Portfolio Profile Tests	40	0	0
Counterparty Tests	30	0	0
Other Tests	21	0	3

Miscellaneous Information

Description	Current
Aggregate Principal Balance	484,997,539.97
Principal Proceeds	14,623,006.90
Unused Proceeds	0.00
Collateral Principal Amount	499,620,546.87
Adjusted Collateral Principal Amount	498,142,199.69
Aggregate Funded Spread	16,888,659.08
Aggregate Unfunded Spread	0.00
Aggregate Excess Funded Spread	0.00
APB Selling Institution Not Lender of Record	0.00
Interest Proceeds used to purchase Loss Mitigation Obligations	0.00
Principal Proceeds used to purchase Loss Mitigation Obligations	0.00
Trading Gains paid into the Interest Account	0.00
Trading Gains Ledger Balance	0.00
Weighted Average Coupon Adjustment Percentage	0.01
Incentive Collateral Management Fee	0.00
Contributions received from a Contributor	0.00

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
Par Value					
Class A/B Par Value Test	498,142,199.69	365,000,000.00	136.48%	>= 126.99%	✓ Passed
Class C Par Value Test	498,142,199.69	395,000,000.00	126.11%	>= 119.58%	✓ Passed
Class D Par Value Test	498,142,199.69	430,000,000.00	115.85%	>= 110.28%	✓ Passed
Class E Par Value Test	498,142,199.69	452,500,000.00	110.09%	>= 106.00%	✓ Passed
Class F Par Value Test	498,142,199.69	467,500,000.00	106.55%	>= 102.95%	✓ Passed
Event of Default	498,930,296.87	305,000,000.00	163.58%	>= 102.50%	✓ Passed
Reinvestment Par Value Test	498,142,199.69	467,500,000.00	106.55%	>= 102.95%	✓ Passed
Interest Coverage					
Class A/B Interest Coverage Test	6,147,336.04	3,485,325.27	176.38%	>= 120.00%	✓ Passed
Class C Interest Coverage Test	6,147,336.04	3,853,420.27	159.53%	>= 115.00%	✓ Passed
Class D Interest Coverage Test	6,147,336.04	4,380,183.88	140.34%	>= 110.00%	✓ Passed
Class E Interest Coverage Test	6,147,336.04	4,885,461.38	125.83%	>= 105.00%	✓ Passed
Collateral Quality					
Fitch Maximum Weighted Average Rating Factor Test			24.71	<= 25.50	✓ Passed
Fitch Minimum Weighted Average Recovery Rate Test			62.30%	>= 60.37%	✓ Passed
Fitch Minimum Weighted Average Spread Test			3.52%	>= 3.50%	✓ Passed
Weighted Average Life Test			4.42	<= 5.25	✓ Passed
Moody's Minimum Diversity Test			66	>= 30	✓ Passed
Moody's Maximum Weighted Average Rating Factor Test			2,942	<= 3,400	✓ Passed
S&P CDO Monitor Test			61.24%	<= 66.29%	✓ Passed
Portfolio Profile					
(a) Senior Secured Obligations	498,887,213.54	498,934,191.90	99.99%	>= 96.00%	✓ Passed
(b) First Lien Loans	476,942,625.57	498,934,191.90	95.59%	>= 70.00%	✓ Passed
(c) Secured Senior Notes, High Yield Bonds and Mezzanine Obligations	21,944,587.97	498,934,191.90	4.40%	<= 30.00%	✓ Passed
(d) Unsecured Senior Obligations, Mezzanine Obligations, 2nd Lien Loans, First Lien Last Out Loans and High Yield Bonds	0.00	498,934,191.90	0.00%	<= 4.00%	✓ Passed
(e)(i) Highest Single Obligor	6,142,857.14	498,934,191.90	1.23%	<= 3.00%	✓ Passed
(e)(ii) 4th Highest Single Obligor	5,000,000.00	498,934,191.90	1.00%	<= 2.50%	✓ Passed
(e)(iii) Highest Single Obligor of not Senior Secured Obligations	0.00	498,934,191.90	0.00%	<= 1.50%	✓ Passed
(f) Non-Euro Obligations	0.00	498,934,191.90	0.00%	<= 20.00%	✓ Passed
(g) Participations	0.00	498,934,191.90	0.00%	<= 5.00%	✓ Passed
(h)(i) Current Pay Obligations and Class A Investor Condition not met	1,008,169.09	498,934,191.90	0.20%	<= 2.50%	✓ Passed
(h)(ii) Current Pay Obligations	0.00	498,934,191.90	0.00%	<= 5.00%	✓ Passed
(h)(iii) Current Pay Obligations that are Uptier Priming Debt	0.00	498,934,191.90	0.00%	<= 7.50%	✓ Passed
(i) Delayed Drawdown & Revolving Obligations	0.00	498,934,191.90	0.00%	<= 5.00%	✓ Passed
(j) Fitch CCC Obligations	21,895,464.31	498,934,191.90	4.39%	<= 7.50%	✓ Passed
(k) S&P CCC Obligations	19,406,694.83	498,934,191.90	3.89%	<= 7.50%	✓ Passed
(l) Moody's Caa Obligations	30,731,487.14	498,934,191.90	6.16%	<= 7.50%	✓ Passed
(m) PIK Securities	1,073,432.25	498,934,191.90	0.22%	<= 5.00%	✓ Passed

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
(n) Fixed Rate Collateral Debt Obligations	2,809,000.00	498,934,191.90	0.56%	<= 7.50%	✓ Passed
(o)(i) Largest Single Fitch Industry Classification	50,671,955.86	498,934,191.90	10.16%	<= 17.50%	✓ Passed
(o)(ii) 2nd Highest Fitch Industry Classification	43,008,979.36	498,934,191.90	8.62%	<= 15.00%	✓ Passed
(o)(iii) 3rd Highest Fitch Industry Classification	38,994,141.85	498,934,191.90	7.82%	<= 12.00%	✓ Passed
(o)(iv) Three Largest Fitch Industry Classification	132,675,077.07	498,934,191.90	26.59%	<= 40.00%	✓ Passed
(p)(i) Largest Single S&P Industry Classification	52,783,458.71	498,934,191.90	10.58%	<= 15.00%	✓ Passed
(p)(ii) 2nd Highest Single S&P Industry Classification	40,790,331.68	498,934,191.90	8.18%	<= 12.00%	✓ Passed
(p)(iii) Third Largest S&P Industry Classifications	34,997,943.47	498,934,191.90	7.01%	<= 10.00%	✓ Passed
(q) Obligors Domiciled in countries with a Fitch country ceiling rated below 'AAA'	14,530,164.40	498,934,191.90	2.91%	<= 10.00%	✓ Passed
(r) Obligors Domiciled in countries or jurisdictions rated below A- by S&P	17,630,164.40	498,934,191.90	3.53%	<= 20.00%	✓ Passed
(s) Cov-Lite Loans	7,437,107.74	498,934,191.90	1.49%	<= 25.00%	✓ Passed
(t) Obligors with Total Indebtedness >= 200m and < 250m	0.00	498,934,191.90	0.00%	<= 5.00%	✓ Passed
(u) Unhedged Collateral Obligations	0.00	498,934,191.90	0.00%	<= 2.50%	✓ Passed
(v) Annual Obligations	0.00	498,934,191.90	0.00%	<= 1.00%	✓ Passed
(w)(i) Corporate Rescue Loans and Defaulted Uptier Priming Debt	506,643.37	498,934,191.90	0.10%	<= 5.00%	✓ Passed
(w)(ii) Highest Single Obligor of Corporate Rescue Loans	433,211.12	498,934,191.90	0.09%	<= 2.00%	✓ Passed
(x) Distressed Exchanged Obligations	0.00	498,934,191.90	0.00%	<= 2.50%	✓ Passed
(z) Top 10 Obligors	50,498,812.17	498,934,191.90	10.12%	<= 20.00%	✓ Passed
(aa) Obligation with Maturity 11 years after Issue Date	0.00	498,934,191.90	0.00%	<= 10.00%	✓ Passed
(bb) Discount Obligations	2,011,230.52	498,934,191.90	0.40%	<= 25.00%	✓ Passed
(cc)(i) Uptier Priming Debt and Class A Investor Condition not met	0.00	498,934,191.90	0.00%	<= 0.00%	✓ Passed
(cc)(ii) Uptier Priming Debt	0.00	498,934,191.90	0.00%	<= 2.50%	✓ Passed
(dd) Portfolio Company Obligors	13,750,000.00	498,934,191.90	2.76%	<= 20.00%	✓ Passed
Counterparty					
(y) Fitch Aggregate Third Party Credit Exposure Rated AAA or Lower	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Aggregate Third Party Credit Exposure Rated AA+ or Lower	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Aggregate Third Party Credit Exposure Rated AA or Lower	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Aggregate Third Party Credit Exposure Rated AA- or Lower	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Aggregate Third Party Credit Exposure Rated A+ or Lower	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Aggregate Third Party Credit Exposure Rated A or Lower	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Aggregate Third Party Credit Exposure Rated A- or Lower	0.00	498,821,031.36	0.00%	<= 0.00%	✓ Passed
(y) Fitch Individual Third Party Credit Exposure Rated AAA	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Individual Third Party Credit Exposure Rated AA+	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Individual Third Party Credit Exposure Rated AA	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Individual Third Party Credit Exposure Rated AA-	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Individual Third Party Credit Exposure Rated A+	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Individual Third Party Credit Exposure Rated A	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) Fitch Individual Third Party Credit Exposure Rated A- or Lower	0.00	498,821,031.36	0.00%	<= 0.00%	✓ Passed
(y) S&P Aggregate Third Party Credit Exposure Rated AAA or Lower	0.00	498,821,031.36	0.00%	<= 20.00%	✓ Passed
(y) S&P Aggregate Third Party Credit Exposure Rated AA+ or Lower	0.00	498,821,031.36	0.00%	<= 10.00%	✓ Passed
(y) S&P Aggregate Third Party Credit Exposure Rated AA or Lower	0.00	498,821,031.36	0.00%	<= 10.00%	✓ Passed

Compliance Tests

Test Name	Numerator	Denominator	Outcome	Requirement	Result
(y) S&P Aggregate Third Party Credit Exposure Rated AA- or Lower	0.00	498,821,031.36	0.00%	<= 10.00%	✓ Passed
(y) S&P Aggregate Third Party Credit Exposure Rated A+ or Lower	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) S&P Aggregate Third Party Credit Exposure Rated A without Short Term A-1	0.00	498,821,031.36	0.00%	<= 0.00%	✓ Passed
(y) S&P Aggregate Third Party Credit Exposure Rated A and A-1 or Lower	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) S&P Aggregate Third Party Credit Exposure Rated A- or Lower	0.00	498,821,031.36	0.00%	<= 0.00%	✓ Passed
(y) S&P Individual Third Party Credit Exposure Rated AAA	0.00	498,821,031.36	0.00%	<= 20.00%	✓ Passed
(y) S&P Individual Third Party Credit Exposure Rated AA+	0.00	498,821,031.36	0.00%	<= 10.00%	✓ Passed
(y) S&P Individual Third Party Credit Exposure Rated AA	0.00	498,821,031.36	0.00%	<= 10.00%	✓ Passed
(y) S&P Individual Third Party Credit Exposure Rated AA-	0.00	498,821,031.36	0.00%	<= 10.00%	✓ Passed
(y) S&P Individual Third Party Credit Exposure Rated A+	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) S&P Individual Third Party Credit Exposure Rated A and A-1	0.00	498,821,031.36	0.00%	<= 5.00%	✓ Passed
(y) S&P Individual Third Party Credit Exposure Rated A without Short Term A-1	0.00	498,821,031.36	0.00%	<= 0.00%	✓ Passed
(y) S&P Individual Third Party Credit Exposure Rated A- or Lower	0.00	498,821,031.36	0.00%	<= 0.00%	✓ Passed
Other					
Weighted Average Floating Spread excl Agg Unfunded Spread	3.51		3.51%	N/A	● N/A
Weighted Average Floating Spread excl Agg Excess Funded Spread	3.51		3.51%	N/A	● N/A
Weighted Average Floating Spread excl Unfunded and Excess Agg Spread			3.51	N/A	● N/A
BCM Requirement	263,208,266.68	499,620,546.87	52.68%	>= 50.00%	✓ Passed
Long Dated Obligations	0.00	498,864,114.69	0.00%	<= 2.00%	✓ Passed
(i) Principal Balance of Loss Mitigation Obligations	0.00	500,000,000.00	0.00%	<= 2.00%	✓ Passed
(ii) Loss Mitigation Obligations acquired with Principal Proceeds since Issue date	0.00	500,000,000.00	0.00%	<= 5.00%	✓ Passed
(iii) Loss Mitigation Obligations acquired with a combination of Principal and/or Interest Proceeds	0.00	500,000,000.00	0.00%	<= 10.00%	✓ Passed
(iv) Extended Loss Mitigation Obligations	0.00	500,000,000.00	0.00%	<= 2.00%	✓ Passed
Determination of a) Frequency Switch Event - Frequency Switch Obligatons	0.00	484,307,289.97	0.00%	<= 20.00%	✓ Passed
Determination of b) of Frequency Switch Event	0.00		0.00	<= 120.00	✓ Passed
Determination of c) of Frequency Switch Event	0.00		0.00	<= 0.00	✓ Passed
Discretionary Sales	49,341,361.55	500,358,058.82	9.86%	<= 25.00%	✓ Passed
Swapped Non-Discount Clause (A)	0.00	500,000,000.00	0.00%	<= 10.00%	✓ Passed
Swapped Non-Discount clause (D)	0.00	499,620,546.87	0.00%	<= 5.00%	✓ Passed
Bankruptcy Exchanges (from the Issue Date)	0.00	500,000,000.00	0.00%	<= 10.00%	✓ Passed
Bankruptcy Exchanges (Current)	0.00	500,000,000.00	0.00%	<= 2.50%	✓ Passed
Trading Plan Purchases	0.00	499,620,546.87	0.00%	<= 5.00%	✓ Passed
Trade Date Cash Balance Test	14,623,006.90	484,997,539.97	3.02%	<= 5.00%	✓ Passed
Fitch Rating B- as no Fitch Credit Opinion available	0.00	484,997,539.97	0.00%	<= 10.00%	✓ Passed
S&P Rating derived from Fitch/Moody's exceeds 15% of CPA	0.00	498,930,296.87	0.00%	<= 15.00%	✓ Passed
S&P Rating exceeds 15% of CPA	0.00	498,930,296.87	0.00%	<= 15.00%	✓ Passed
Moody's Derived Rating clause (f)	0.00	499,620,546.87	0.00%	<= 5.00%	✓ Passed
BCM or Blackstone Affiliates ownership interest in BCM Portfolio	26,071,627.13	499,624,441.90	5.22%	<= 25.00%	✓ Passed

Par Value Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Par Value Test	498,142,199.69	365,000,000.00	136.48%	9.49%	>= 126.99%	✓ Passed
Class C Par Value Test	498,142,199.69	395,000,000.00	126.11%	6.53%	>= 119.58%	✓ Passed
Class D Par Value Test	498,142,199.69	430,000,000.00	115.85%	5.57%	>= 110.28%	✓ Passed
Class E Par Value Test	498,142,199.69	452,500,000.00	110.09%	4.09%	>= 106.00%	✓ Passed
Class F Par Value Test	498,142,199.69	467,500,000.00	106.55%	3.60%	>= 102.95%	✓ Passed
Event of Default	498,930,296.87	305,000,000.00	163.58%	61.08%	>= 102.50%	✓ Passed
Reinvestment Par Value Test	498,142,199.69	467,500,000.00	106.55%	3.60%	>= 102.95%	✓ Passed

Par Value Test Numerator Detail

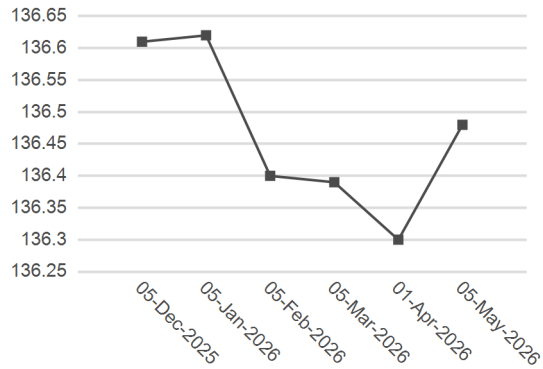
Aggregate Principal Balance	484,997,539.97
Principal Proceeds	14,623,006.90
Unused Proceeds	0.00
Purchased Accrued Interest	3,895.03
Sub Total:	499,624,441.90
Less:	
Deferring and Defaulted Adjustment Amount	690,250.00
Current Pay Adjustment	0.00
Discount Adjustment	791,992.21
Corporate Rescue Loan Adjustment	0.00
Distressed Exchange Adjustment	0.00
Caa/CCC Adjustment Amount	0.00
Uptier Priming Debt Adjustment	0.00
Defaulted Uptier Priming Debt Adjustment	0.00
Sub Total:	1,482,242.21
Adjusted Collateral Principal Amount	498,142,199.69

Par Value Test Denominator Detail

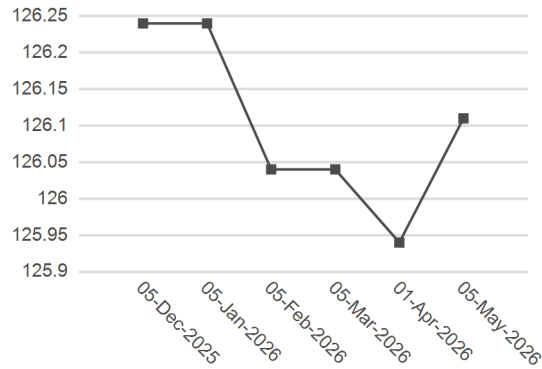
Tranche	Principal Amount
Class A Senior Secured Floating Rate Notes	305,000,000.00
Class B Senior Secured Floating Rate Notes	60,000,000.00
Class C Senior Secured Deferrable Floating Rate Notes	30,000,000.00
Class D Senior Secured Deferrable Floating Rate Notes	35,000,000.00
Class E Senior Secured Deferrable Floating Rate Notes	22,500,000.00
Class F Senior Secured Deferrable Floating Rate Notes	15,000,000.00

Par Value Tests Result Value History

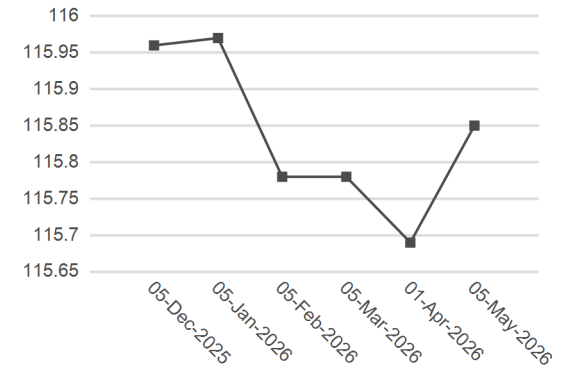
Class A/B Par Value Test



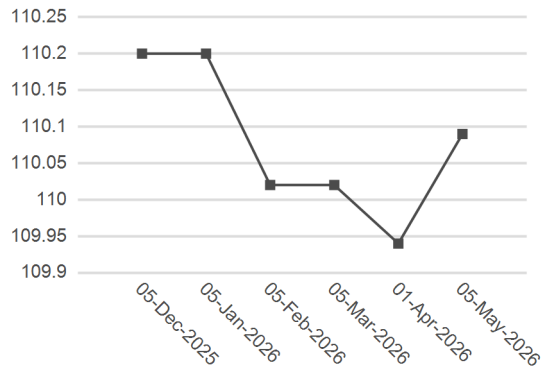
Class C Par Value Test



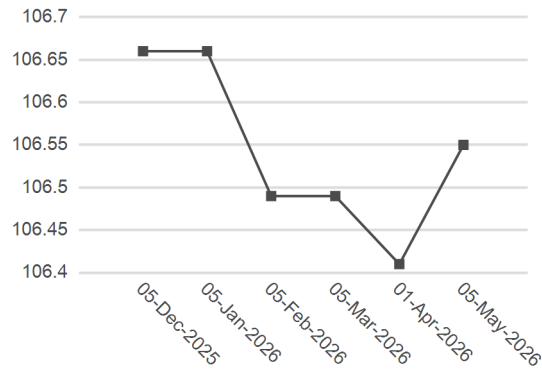
Class D Par Value Test



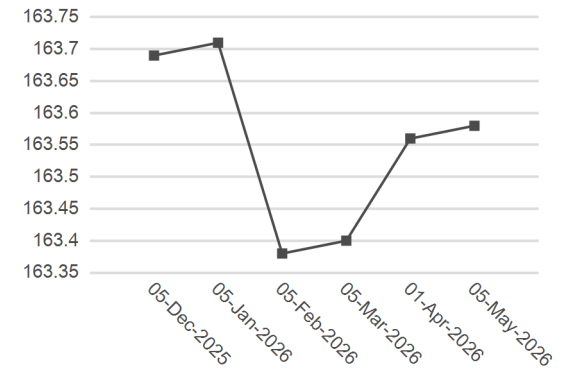
Class E Par Value Test



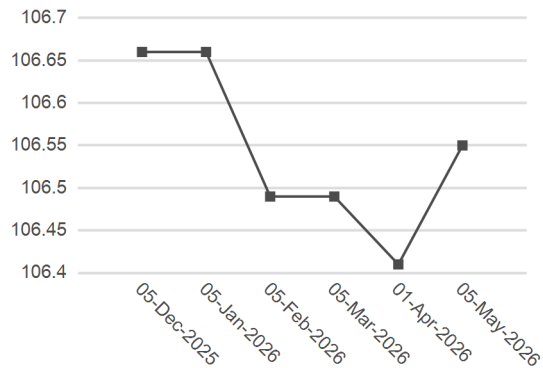
Class F Par Value Test



Event of Default



Reinvestment Par Value Test



Interest Coverage Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Interest Coverage Test	6,147,336.04	3,485,325.27	176.38%	56.38%	>= 120.00%	✓ Passed
Class C Interest Coverage Test	6,147,336.04	3,853,420.27	159.53%	44.53%	>= 115.00%	✓ Passed
Class D Interest Coverage Test	6,147,336.04	4,380,183.88	140.34%	30.34%	>= 110.00%	✓ Passed
Class E Interest Coverage Test	6,147,336.04	4,885,461.38	125.83%	20.83%	>= 105.00%	✓ Passed

Interest Coverage Test Numerator Detail

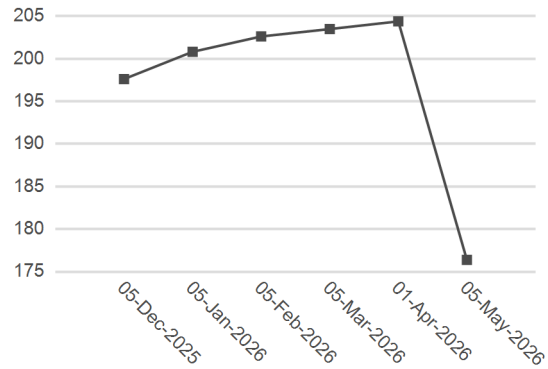
Actual Interest Received	1,992,761.73
Projected Interest	4,360,274.02
Reinvestment Interest	0.00
Interest on Account Balances	0.00
Miscellaneous Proceeds	0.00
Sub Total:	6,353,035.75
Plus:	
Amount Payable from Expense Reserve Account	0.00
Amount Payable from First Period Reserve Account	0.00
Amount Payable From Interest Smoothing Account	0.00
Interest Reserve Account	0.00
Scheduled Periodic Interest Rate Hedge Counterparty Payments	0.00
Sub Total:	0.00
Less:	
Amounts Payable into Interest Smoothing Account	0.00
Amounts Payable Priority of Payments	205,699.71
Principal Financed Accrued Interest	0.00
Ramp Accrued Interest	0.00
PIK Obligation that has been deferred (without duplication)	0.00
Sub Total:	205,699.71
Interest Coverage Numerator	6,147,336.04

Interest Coverage Test Denominator Detail

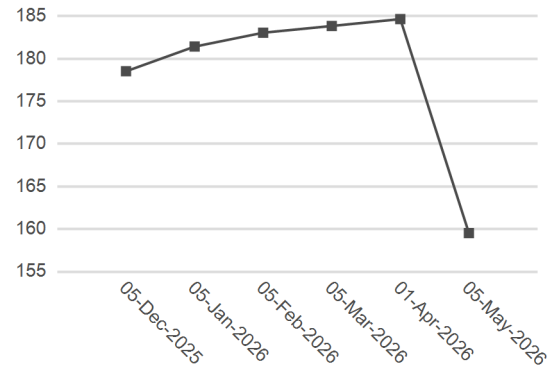
Tranche	Interest
Class A Senior Secured Floating Rate Notes	2,832,551.94
Class B Senior Secured Floating Rate Notes	652,773.33
Class C Senior Secured Deferrable Floating Rate Notes	368,095.00
Class D Senior Secured Deferrable Floating Rate Notes	526,763.61
Class E Senior Secured Deferrable Floating Rate Notes	505,277.50

Interest Coverage Tests Result Value History

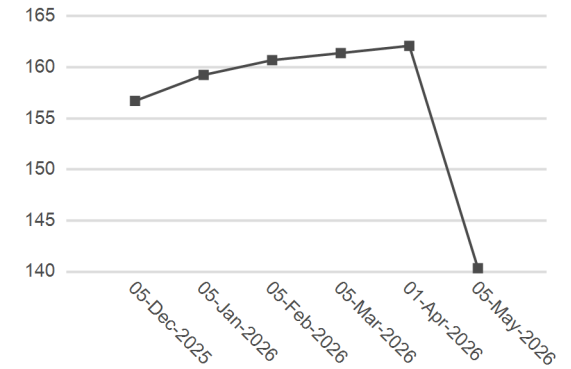
Class A/B Interest Coverage Test



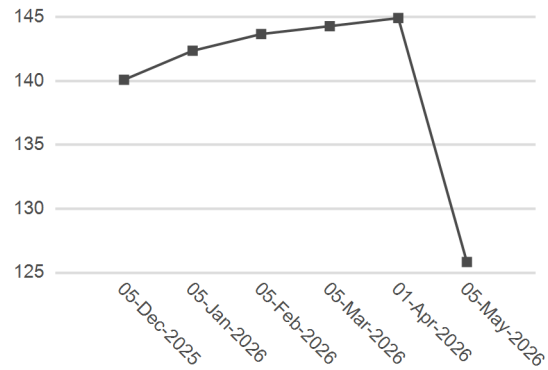
Class C Interest Coverage Test



Class D Interest Coverage Test



Class E Interest Coverage Test



Industry Concentrations

S&P Industry	# of Assets	Principal Balance	% of APB
Automobile components	3	7,987,399.36	1.65%
Beverages	1	1,000,000.00	0.21%
Biotechnology	2	5,574,242.44	1.15%
Broadline retail	3	6,402,777.78	1.32%
Building products	18	29,201,487.29	6.02%
Capital markets	2	5,485,000.00	1.13%
Chemicals	16	20,860,802.97	4.30%
Commercial services and supplies	17	28,440,012.91	5.86%
Construction and engineering	8	10,784,062.27	2.22%
Construction materials	1	3,295,146.46	0.68%
Consumer staples distribution and retail	6	12,572,609.65	2.59%
Containers and packaging	6	9,286,126.39	1.91%
Diversified consumer services	10	16,921,248.08	3.49%
Diversified telecommunication services	9	26,748,657.39	5.52%
Electric utilities	1	2,500,000.00	0.52%
Electrical equipment	2	4,000,000.00	0.82%
Electronic equipment, instruments, and components	3	2,704,644.41	0.56%
Entertainment	3	5,099,712.37	1.05%
Financial services	2	6,754,241.37	1.39%
Food products	15	22,413,338.53	4.62%
Healthcare equipment and supplies	4	11,162,666.80	2.30%
Healthcare providers and services	33	40,790,331.68	8.41%
Hotels, restaurants, and leisure	12	23,406,876.28	4.83%
Household durables	2	3,202,380.96	0.66%
Insurance	5	10,577,201.88	2.18%
Interactive media and services	4	3,600,000.00	0.74%
IT services	2	5,453,622.45	1.12%
Leisure products	2	2,269,077.04	0.47%
Life sciences tools and services	2	2,256,557.48	0.47%
Machinery	9	15,013,344.94	3.10%
Media	6	7,409,781.02	1.53%
Personal care products	1	2,000,000.00	0.41%
Pharmaceuticals	18	34,997,943.47	7.22%
Professional services	8	11,260,212.50	2.32%
Real estate management and development	3	5,500,000.00	1.13%
Software	34	52,783,458.71	10.88%
Specialty retail	4	5,080,000.00	1.05%
Textiles, apparel, and luxury goods	2	3,795,985.94	0.78%
Trading companies and distributors	3	10,800,000.00	2.23%
Transportation infrastructure	6	4,606,589.15	0.95%
Wireless telecommunication services	1	1,000,000.00	0.21%
Total:		484,997,539.97	100.00%

Fitch Industry	# of Assets	Principal Balance	% of APB
Aerospace & Defense	1	2,000,000.00	0.41%
Automobiles	3	7,987,399.36	1.65%
Banking & Finance	4	10,539,264.09	2.17%
Broadcasting & Media	8	9,799,781.02	2.02%
Building & Materials	21	31,404,178.73	6.48%
Business Services Data and Analytics	9	20,068,166.26	4.14%
Business Services General	22	32,482,290.63	6.70%
Cable	2	5,360,000.00	1.11%
Chemicals	19	33,885,802.97	6.99%
Consumer Products	9	14,302,380.96	2.95%
Environmental Services	5	9,344,347.74	1.93%
Food & Beverage & Tobacco	18	31,413,338.53	6.48%
Food & Drug Retail	4	8,572,301.91	1.77%
Gaming & Leisure & Entertainment	15	20,148,276.66	4.15%
Healthcare Devices	9	16,623,500.78	3.43%
Healthcare Providers	31	43,008,979.36	8.87%
Industrial/Manufacturing	24	38,994,141.85	8.04%
Lodging & Restaurants	6	14,140,000.00	2.92%
Packaging & Containers	5	7,378,581.41	1.52%
Pharmaceuticals	16	24,823,983.96	5.12%
Real Estate	4	8,146,139.04	1.68%
Retail (General)	7	13,654,071.46	2.82%
Technology Hardware	2	1,500,000.00	0.31%
Technology Software	33	50,671,955.86	10.45%
Telecommunications	9	23,248,657.39	4.79%
Transportation & Distribution	1	2,000,000.00	0.41%
Utilities	2	3,500,000.00	0.72%
Total:		484,997,539.97	100.00%

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Loan							
Ace Bidco GmbH - Facility B2	LX255578	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	08-Jul-2031
ACR II B.V. - Term Loan B	LX213839	Term Loan	733,333.33	733,333.33	0.00	Senior Secured	30-Dec-2027
Ad Education - Tlb	LX249460	Term Loan	1,100,000.00	1,100,000.00	0.00	Senior Secured	14-Nov-2031
Admiral Bidco GmbH - Facility B2	LX284437	Term Loan	2,646,139.04	2,646,139.04	0.00	Senior Secured	30-Sep-2032
Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Tlb	LX275558	Term Loan	1,907,544.98	1,907,544.98	0.00	Senior Secured	27-May-2030
Al Silk UK Midco 2 Limited - Facility B	LX226415	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	04-Mar-2031
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	LX264917	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	21-May-2031
AlixPartners LLP - 2025 Euro Term Loan	LX267276	Term Loan	1,910,212.50	1,910,212.50	0.00	Senior Secured	12-Aug-2032
Allied Universal Holdco LLC - Amendment No. 7 Replacement Euro Term Loan	LX267482	Term Loan	1,881,211.34	1,881,211.34	0.00	Senior Secured	20-Aug-2032
Almaviva Developpement - Term Loan B	LX266650	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	08-Apr-2031
Althea Acquisition Bidco S.a r.l. - Facility B	LX271610	Term Loan	3,399,258.34	3,399,258.34	0.00	Senior Secured	20-Jan-2033
Amber Finco Plc - Facility B3	LX264326	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	11-Jun-2029
Ammega Group BV - Facility B3 Loan	LX239654	Term Loan	2,324,792.31	2,324,792.31	0.00	Senior Secured	30-Dec-2028
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	Term Loan	3,485,000.00	3,485,000.00	0.00	Senior Secured	27-Feb-2032
Applegreen Finance Ireland DAC - Facility B Loan	LX257761	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Jan-2032
Aragon Bidco GMBH - Facility B Loan	LX199035	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	20-Nov-2028
Argent Finco LLC - Term Loan B	LX275787	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	12-Nov-2032
Artemis Acquisitions UK Limited - Incremental Facility B6	LX259024	Term Loan	1,200,000.00	1,200,000.00	0.00	Senior Secured	07-Jul-2031
Athena Bidco GmbH - 2025 Facility B	LX263339	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	31-May-2032
Athena Bidco - Facility B3	LX270141	Term Loan	3,500,000.00	3,500,000.00	0.00	Senior Secured	14-Apr-2031
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Term Loan	3,650,000.00	3,650,000.00	0.00	Senior Secured	28-Feb-2029
Avantor Funding, Inc - Incremental B-6 Euro Term Loan	LX270585	Term Loan	860,298.83	860,298.83	0.00	Senior Secured	11-Oct-2032
Aviv Group GMBH - Facility B2 Term Loan	LX282594	Term Loan	2,360,000.00	2,360,000.00	0.00	Senior Secured	23-Apr-2032
Banijay Entertainment - Term Loan B (Eur)	LX257835	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	10-Feb-2032
Barentz Bidco BV - Facility B3 (EUR)	LX258723	Term Loan	4,000,000.00	4,000,000.00	0.00	Senior Secured	03-Mar-2031
Beach Acquisition Bidco, LLC - Tranche B-2 Term Loans	LX264894	Term Loan	2,795,985.94	2,795,985.94	0.00	Senior Secured	12-Sep-2032
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	14-May-2031
Belron Finance 2019 LLC - (EUR) TLB	LX282168	Term Loan	4,375,000.00	4,375,000.00	0.00	Senior Secured	16-Oct-2031
Bending Spoons US Inc. - Tlb	LX266390	Term Loan	1,324,728.25	1,324,728.25	0.00	Senior Secured	07-Mar-2031
Betclic Everest Group - (EUR) TLB	LX281970	Term Loan	3,831,133.60	3,831,133.60	0.00	Senior Secured	10-Dec-2031
Blitz F21-433 GMBH - TI	LX259041	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	14-Mar-2029
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	Term Loan	3,319,306.09	3,319,306.09	0.00	Senior Secured	30-Jul-2031
BME Group Holding BV - Facility B2	LX217355	Term Loan	5,000,000.00	5,000,000.00	0.00	Senior Secured	31-Dec-2029
Bock Capital Bidco BV - Term Loan	LX194536	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Jun-2028
Boels Topholding B.V. - Facility B4	LX283683	Term Loan	1,956,896.55	1,956,896.55	0.00	Senior Secured	23-May-2031
Boluda Towage - FACILITY B3	LX228682	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Jan-2030
Boots Group Finco LP - Closing Date Euro Term Loan	LX266537	Term Loan	2,000,307.74	2,000,307.74	0.00	Senior Secured	30-Aug-2032
Breitling Financing S.A R.L. - Term Loan B	LX199187	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	25-Oct-2028
Broom Holdings Bidco Limited - Facility B	LX278029	Term Loan	2,957,728.32	2,957,728.32	0.00	Senior Secured	25-Aug-2031
CAB - Facility B Loan	LX192244	Term Loan	1,499,999.99	1,499,999.99	0.00	Senior Secured	09-Feb-2028
Casper Bidco SAS - Facility B7	LX283679	Term Loan	2,770,000.00	2,770,000.00	0.00	Senior Secured	21-Mar-2031

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
CDR Firefly Bidco Plc - TI	LX259865	Term Loan	3,080,000.00	3,080,000.00	0.00	Senior Secured	30-Apr-2029
Celeste BidCo B.V - Fcaility B2	LX258494	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	20-Jul-2029
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	28-Feb-2029
Chemours Company (The) - Tranche B-3 Euro Term Loan	LX214554	Term Loan	1,587,945.72	1,587,945.72	0.00	Senior Secured	18-Aug-2028
Chrysaor Bidco S.A R.L. - (Eur) TIb	LX272221	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Oct-2031
Cidron Aida Finco Sarl - Term Loan B	LX249777	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	22-Oct-2031
Circet Europe - Senior Facility B	LX196125	Term Loan	4,500,000.00	4,500,000.00	0.00	Senior Secured	13-Oct-2028
Clarios Global LP - TLB 2024	LX236134	Term Loan	2,612,399.36	2,612,399.36	0.00	Senior Secured	16-Jul-2031
Claudius Finance Parent SARL - Facility B3 Loan	LX257763	Term Loan	2,950,000.00	2,950,000.00	0.00	Senior Secured	31-Jan-2030
Claudius Finance Parent SARL - Facility B4	LX257805	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	10-Jul-2028
Cloud Software Group Inc - Euro Term B Facility	LX278512	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	16-Aug-2032
Cobalt Bidco - New Money Facility B	LX279043	Term Loan	433,211.12	433,211.12	0.00	Senior Secured	30-Nov-2031
Cobalt Bidco - Reinstated Facility B	LX279045	Term Loan	1,008,169.09	1,008,169.09	0.00	Senior Secured	30-Nov-2031
Concorde Lux - 2025 TLB	LX259411	Term Loan	2,414,501.44	2,414,501.44	0.00	Senior Secured	01-Mar-2030
Cooper Consumer Health - Facility B Loan	LX194161	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	04-Nov-2028
Crane Holdings, Co. - First Initial Term B Loan	LX275694	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Dec-2032
CTEC III GmbH - Rollover Facility B	LX284052	Term Loan	2,512,666.80	2,512,666.80	0.00	Senior Secured	15-Nov-2029
Cube Healthcare Europe Bidco - Fcaility B2	LX254153	Term Loan	1,224,043.00	1,224,043.00	0.00	Senior Secured	30-Oct-2029
Cube Safety Bidco AB - TIb	LX285114	Term Loan	1,356,589.15	1,356,589.15	0.00	Senior Secured	21-Feb-2033
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	29-Jun-2029
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - FACILITY B4 (EUR)	LX283693	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	27-Jan-2032
Dedalus Finance GmbH - Senior facility B2 Extension	LX264063	Term Loan	3,100,000.00	3,100,000.00	0.00	Senior Secured	04-May-2030
Diot-Siaci Bidco - Incremental Facility B	LX284432	Term Loan	3,522,937.79	3,522,937.79	0.00	Senior Secured	26-Jul-2032
Dynamo Newco II GMBH - Facility B2 (EUR)	LX271162	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	01-Oct-2031
Ecotone HoldCo III - Facility B3	LX274435	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	30-Sep-2029
Eircom Holdings (Ireland) Limited - Facility B6	LX275557	Term Loan	2,870,673.00	2,870,673.00	0.00	Senior Secured	15-May-2032
Eleda Management AB - Term Loan B	LX226815	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	03-Apr-2031
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	06-Jul-2029
Elsan SAS - Term Loan B6	LX259867	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	16-Jun-2031
Engineered Machinery Holdings Inc - 2025 EUR Refinancing Term Loan	LX276146	Term Loan	1,953,978.16	1,953,978.16	0.00	Senior Secured	26-Nov-2032
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	LX230557	Term Loan	1,116,600.79	1,116,600.79	0.00	Senior Secured	30-Jun-2028
Ephios Subco 3 S.a r. l. - TI Facility B	LX283759	Term Loan	1,773,985.83	1,773,985.83	0.00	Senior Secured	16-Apr-2031
Etna French Bidco SAS - Facility B1	LX254367	Term Loan	725,136.89	725,136.89	0.00	Senior Secured	10-Dec-2031
Etna French Bidco SAS - Delayed Draw Term Loan Facility 2	LX254478	Term Loan	50,293.67	50,293.67	0.00	Senior Secured	10-Dec-2031
Etna French Bidco SAS - Unfunded Commitment	LX254478	Term Loan	66,182.18	66,182.18	66,182.18	Senior Secured	10-Dec-2031
Etna French Bidco SAS - Facility B2	LX255861	Term Loan	358,387.26	358,387.26	0.00	Senior Secured	10-Dec-2031
etraveli Group Holding AB - New Facility B	LX265103	Term Loan	1,536,914.24	1,536,914.24	0.00	Senior Secured	02-Nov-2031
Euro Ethnic FoodsBidco SAS - Term Loan B-2	LX265118	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	11-Mar-2031
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	Term Loan	2,250,000.00	2,250,000.00	0.00	Senior Secured	28-Mar-2030
Financiere Mendel - Term Loan B	LX259022	Term Loan	6,000,000.00	6,000,000.00	0.00	Senior Secured	08-Nov-2030
Finastra Usa, Inc. - Initial EUR Term Loan	LX266937	Term Loan	2,049,266.32	2,049,266.32	0.00	Senior Secured	15-Sep-2032
Finco Utilitas Bv - FACILITY B3	LX283686	Term Loan	1,390,640.33	1,390,640.33	0.00	Senior Secured	27-Sep-2030

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Flora Food Management B.V. - Facility B16	LX283394	Term Loan	2,833,626.87	2,833,626.87	0.00	Senior Secured	31-Oct-2030
Foncia Management - Facility B Loan	LX193463	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	27-Mar-2028
Foncia Management - Term Loan B Add-On	LX209469	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	27-Mar-2028
Fortis 333, Inc. - Euro Term B Loan	LX258423	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	29-Mar-2032
Froneri International Limited - Facility B3	LX244533	Term Loan	3,444,444.45	3,444,444.45	0.00	Senior Secured	30-Sep-2031
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	Term Loan	2,875,000.00	2,875,000.00	0.00	Senior Secured	31-Jul-2031
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	Term Loan	997,474.75	997,474.75	0.00	Senior Secured	30-Jan-2032
Granite France Bidco SAS - Term Loan B	LX207140	Term Loan	2,453,622.45	2,453,622.45	0.00	Senior Secured	17-Oct-2028
Grant Thornton Advisors LLC - 2025 EUR Incremental Term Loans	LX269575	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	23-Sep-2032
Greenwich Bidco Limited - 2026 Facility B2	LX282143	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Jul-2032
Grifols International Services Designated Activity Company - EUR Term Loan B	LX287894	Term Loan	1,574,242.44	1,574,242.44	0.00	Senior Secured	14-Apr-2033
Herens Holdco Sarl - Euro Term Loan	LX194449	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	03-Jul-2028
Hestiafloor 2 - Term Loan B	LX283685	Term Loan	2,621,632.68	2,621,632.68	0.00	Senior Secured	27-Feb-2030
HIG Finance 2 Limited - 2025-3 EUR Refinancing Term Loan	LX277611	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	14-Feb-2031
Holding Socotec - Term facility 6	LX283433	Term Loan	1,577,165.72	1,577,165.72	0.00	Senior Secured	02-Jun-2031
Hologic, Inc. - EUR Initial Term B Loans	LX281520	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	07-Apr-2033
Home VI - Tlb	LX266909	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Oct-2029
Idemia Group - Facility B5 Eur	LX225618	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-Sep-2028
IGT Holding IV AB - B4 Incremental Facility	LX238948	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-Aug-2031
Inception Holdco S.A.R.L. - Facility B10	LX276061	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	09-Apr-2031
Ineos Finance PLC - New 2031 Term Loan	LX255772	Term Loan	3,286,800.00	3,286,800.00	0.00	Senior Secured	07-Feb-2031
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	Term Loan	1,150,000.00	1,150,000.00	0.00	Senior Secured	14-Mar-2030
Infinitas Learning Finco B.V. - TLB SEPT 2025	LX269820	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	07-Jan-2031
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	Term Loan	4,000,000.00	4,000,000.00	0.00	Senior Secured	06-Jul-2031
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	Term Loan	912,610.97	912,610.97	0.00	Senior Secured	19-Aug-2028
Innio Group Holding GmbH. - 2026 Extended Facility B Eur	LX283356	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	02-Nov-2031
Inovie Group - Senior Facility B	LX191106	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	03-Mar-2028
Inspired Finco Holdings Limited - FACILITY B8	LX283776	Term Loan	3,170,562.87	3,170,562.87	0.00	Senior Secured	28-Feb-2031
International Entertainment JCo3 Limited - Facility B USD	LX270596	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Apr-2032
Ion Platform Finance Us, Inc. - (EUR) TL	LX270363	Term Loan	4,701,015.97	4,701,015.97	0.00	Senior Secured	07-Oct-2032
IVC Acquisition Ltd - Facility B11	LX257767	Term Loan	6,142,857.14	6,142,857.14	0.00	Senior Secured	12-Dec-2028
Ki Knight France Bidco - Facility B	LX265163	Term Loan	1,554,264.09	1,554,264.09	0.00	Senior Secured	27-Oct-2032
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	25-Apr-2029
Loire Finco Luxembourg Sarl - B4 EUR T/L	LX284440	Term Loan	1,396,258.65	1,396,258.65	0.00	Senior Secured	21-Jan-2030
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	Term Loan	4,000,000.00	4,000,000.00	0.00	Senior Secured	25-Mar-2031
LSF10 Edilians Investments Sarl - Tlb	LX264883	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	05-Mar-2031
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Apr-2031
LSF11 Folio Bidco GMBH - Facility B Loan	LX199727	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Feb-2029
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	09-Mar-2028
Mar Bidco SARL - Eur Term Loan	LX194153	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	07-Jul-2028
Market Bidco Limited - Facility B3	LX249633	Term Loan	1,900,000.00	1,900,000.00	0.00	Senior Secured	04-Nov-2030

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Matterhorn Telecom SA - Facility B3	LX257770	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	30-Jan-2032
Mcafee Corp - Term Loan B 3 Eur	LX233937	Term Loan	4,400,176.89	4,400,176.89	0.00	Senior Secured	01-Mar-2029
Mediawan Financing - Facility B2	LX269884	Term Loan	1,600,000.00	1,600,000.00	0.00	Senior Secured	08-Jul-2031
Mehilainen Yhtymä Oy - Facility B7	LX264796	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	05-Aug-2031
Mermaid Bidco Inc - Facility B (Eur)	LX236699	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	03-Jul-2031
Meuse Finco - facility B2	LX265594	Term Loan	1,171,428.57	1,171,428.57	0.00	Senior Secured	31-Jul-2030
Modulaire Group Holdings Limited - facility B3	LX265112	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	10-Jul-2031
Motion Finco LLC - Facility B (New)	LX213009	Term Loan	2,422,713.32	2,422,713.32	0.00	Senior Secured	12-Nov-2029
MV Holding GmbH FKA Igloo Holdings Corp - Senior Facility B (EUR) Loan	LX259026	Term Loan	1,425,000.00	1,425,000.00	0.00	Senior Secured	17-Mar-2032
Neptune Bidco Sarl - Facility B3	LX270949	Term Loan	1,689,214.28	1,689,214.28	0.00	Senior Secured	28-Feb-2030
Neptune Bidco Us Inc. - 2026 Euro Term B Loans	LX283383	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	03-Feb-2033
Nidda Healthcare Holding GmbH - Term Loan B4	LX277790	Term Loan	1,299,999.71	1,299,999.71	0.00	Senior Secured	09-Dec-2032
Nobel Bidco BV - Term Loan	LX195412	Term Loan	2,952,380.96	2,952,380.96	0.00	Senior Secured	01-Sep-2028
Nobian Finance BV - Facility Tlb	LX246433	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	02-Jul-2029
Node Acquico GMBH - Term Loan	LX267053	Term Loan	1,911,581.41	1,911,581.41	0.00	Senior Secured	08-Dec-2032
Nomad Foods Europe Midco Limited - Facility B1 EUR	LX273722	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	28-Oct-2032
Normec 1 B.V. - Add-On TI	LX270413	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	16-Apr-2031
Oak-Eagle Acquireco, Inc. - EUR Term Loan B2	LX287248	Term Loan	2,099,712.37	2,099,712.37	0.00	Senior Secured	24-Mar-2033
Oat Bidco Limited - Facility B2 (EUR)	LX283358	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	07-Nov-2031
Obol France 3 SAS - Facility B3	LX239000	Term Loan	1,925,685.21	1,925,685.21	0.00	Senior Secured	31-Dec-2028
OCS Group Investments Limited - Facility B4	LX273400	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	28-Nov-2031
OCS Group Investments Limited - B4 Increase Incremental Facility	LX285720	Term Loan	125,000.00	125,000.00	0.00	Senior Secured	28-Nov-2031
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	Term Loan	1,279,329.00	1,279,329.00	0.00	Senior Secured	20-Jun-2031
Opal Bidco SAS - (Eur) TI	LX272548	Term Loan	1,635,000.00	1,635,000.00	0.00	Senior Secured	28-Apr-2032
Optimus Bidco SAS - Term Loan	LX213580	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Dec-2028
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	Term Loan	2,038,348.16	2,011,230.52	0.00	Senior Secured	08-Apr-2031
Organon & Co - Eur 2024 Term Loan B	LX256012	Term Loan	981,650.60	981,650.60	0.00	Senior Secured	22-Dec-2031
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	01-Nov-2028
Pax Holdco Spain, S.L.U. - Facility B5 2026	LX278538	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Dec-2029
Paysafe Group Holdings II Limited - Facility B2	LX195448	Term Loan	2,841,302.84	2,841,302.84	0.00	Senior Secured	28-Jun-2028
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Term Loan	3,390,000.00	3,390,000.00	0.00	Senior Secured	26-Feb-2029
Peer Holding III BV - Term Loan B6b	LX259874	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	01-Jul-2031
Peer Holding III BV - Facility B7B	LX271390	Term Loan	1,777,777.78	1,777,777.78	0.00	Senior Secured	26-Nov-2031
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	Term Loan	3,939,939.94	3,939,939.94	0.00	Senior Secured	12-Jul-2029
Peralta Inversiones Globales S.L. - Incremental Facility B2	LX258021	Term Loan	995,327.27	995,327.27	0.00	Senior Secured	15-Jul-2031
Phm Group Holding Oyj - Term Loan B	LX259106	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	22-Apr-2032
Piolin Bidco SAU - Term Loan B5	LX269818	Term Loan	732,162.80	732,162.80	0.00	Senior Secured	16-Sep-2029
Platform Bidco Limited - Facility B6 (EUR)	LX282162	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Sep-2031
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Term Loan	3,912,938.53	3,912,938.53	0.00	Senior Secured	02-Jun-2028
Precise Bidco BV - Facility B6 Term Loan	LX257766	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Nov-2030
Project Aurora Holdco 1 Limited - Facility B1	LX270628	Term Loan	1,204,644.41	1,204,644.41	0.00	Senior Secured	06-Dec-2032
Quimper AB - 2026 Term Loan B	LX283755	Term Loan	3,295,146.46	3,295,146.46	0.00	Senior Secured	31-Mar-2030

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Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Rainbow Finco S. A R.L. - Term Loan B	LX202335	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	23-Feb-2029
Ramsay Generale de Sante - Facility B5	LX258050	Term Loan	3,500,000.00	3,500,000.00	0.00	Senior Secured	13-Aug-2031
Ramudden Global (Group) GMBH - Facility B3	LX259290	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	10-Dec-2029
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Term Loan	1,012,989.00	1,012,989.00	0.00	Senior Secured	22-Mar-2031
Roar BidCo AB - Facility B Loan	LX193550	Term Loan	4,000,000.00	4,000,000.00	0.00	Senior Secured	17-Feb-2028
Rocket Software Inc - Euro Term Loan	LX217144	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	28-Nov-2028
Roehm Holding GMBH - New Term Loan B-1	LX228988	Term Loan	1,002,440.54	1,000,000.00	0.00	Senior Secured	31-Jan-2029
Root Bidco Sarl - Facility B4	LX273518	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	27-Sep-2030
Rubix Group Finco Limited - EXTENDED FACILITY B1	LX283700	Term Loan	2,600,000.00	2,600,000.00	0.00	Senior Secured	30-Sep-2031
Sandy Bidco BV - Facility B	LX197880	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	17-Aug-2029
Schon Klinik SE - Facility B2	LX258367	Term Loan	1,545,454.54	1,545,454.54	0.00	Senior Secured	12-Jan-2031
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	Term Loan	3,725,000.00	3,725,000.00	0.00	Senior Secured	04-Apr-2029
SCIL IV LLC - Facility B1	LX271492	Term Loan	2,163,164.40	2,163,164.40	0.00	Senior Secured	08-Nov-2032
Sector Alarm Holdings AS - FACILITY B4	LX283506	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	14-Jun-2032
Sector Alarm Holdings AS - Facility 2 TLB4	LX286844	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	14-Jun-2032
Seine Holdco SAS - 2023 - Facility B	LX220198	Term Loan	2,250,000.00	2,250,000.00	0.00	Senior Secured	11-Jan-2031
SEQENS UK LIMITED - Facility A1 Notes	LX289316	Term Loan	73,432.25	73,432.25	0.00	Senior Secured	30-Sep-2031
Shilton Bidco Limited - Facility B7	LX265165	Term Loan	1,750,000.00	1,750,000.00	0.00	Senior Secured	11-Jan-2030
Sirona Bidco - Facility B	LX199218	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	18-Dec-2028
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Jul-2028
Speed Midco 3 S.A R.L. - Facility B (EUR) Loan	LX270094	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	07-Oct-2032
Speedster Bidco GmbH - TERM LOAN B1 EUR	LX277637	Term Loan	2,189,781.02	2,189,781.02	0.00	Senior Secured	11-Dec-2031
Stars Uk Bidco Limited - Facility B4	LX264889	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	10-Aug-2029
Steel Parts Holdings, Inc. - Add On Tlb	LX288865	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	06-Feb-2031
Stella Group - Term Loan B2	LX236467	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	29-Jun-2029
Stepstone Group Midco 2 GmbH - Facility B1 Loan	LX254354	Term Loan	1,250,000.00	1,250,000.00	0.00	Senior Secured	26-Apr-2032
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	15-Mar-2030
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Term Loan	535,924.40	535,924.40	0.00	Senior Secured	31-Jan-2029
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	Term Loan	464,075.60	464,075.60	0.00	Senior Secured	31-Jan-2029
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	27-Jul-2028
Syntegon Topco GMBH - Facility B3	LX285255	Term Loan	3,159,574.47	3,159,574.47	0.00	Senior Secured	29-Dec-2032
TakeCare Bidco - Tlb	LX284430	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	17-Dec-2031
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	Term Loan	2,500,000.00	2,500,000.00	0.00	Senior Secured	15-Jul-2032
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	Term Loan	3,500,000.00	3,500,000.00	0.00	Senior Secured	30-Apr-2029
THG Operations Holding Limited - EUR Facility B2	LX260822	Term Loan	1,625,000.00	1,625,000.00	0.00	Senior Secured	10-Dec-2029
Timber Servicios Empresariales SA - Facility B	LX202736	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Mar-2029
TK Elevator Midco GmbH - (Eur) Term Loan B	LX259606	Term Loan	3,575,000.00	3,575,000.00	0.00	Senior Secured	30-Apr-2030
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	03-May-2028
Total Webhosting Solutions B.V. - Additional Facility B1	LX265241	Term Loan	1,500,000.00	1,500,000.00	0.00	Senior Secured	04-Nov-2031
Touchdown Acquirer Inc. - Initial Euro Term Loans	LX276048	Term Loan	2,175,000.00	2,175,000.00	0.00	Senior Secured	21-Feb-2031
Triley Midco 2 Limited - Facility B2	LX258210	Term Loan	3,354,014.60	3,354,014.60	0.00	Senior Secured	19-Apr-2029
Trivium Packaging Finance BV - Term Loan B 2025	LX276046	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-May-2030

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Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	02-Oct-2029
Tuple Us Bidco LLC - Facility B1 (EUR)	LX281470	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	28-Jan-2033
United Petfood Finance Bv - Term Loan B	LX258378	Term Loan	2,750,000.00	2,750,000.00	0.00	Senior Secured	26-Feb-2032
Urbaser, S.A. - Term Loan B	LX264574	Term Loan	1,210,934.21	1,210,934.21	0.00	Senior Secured	01-Jul-2032
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Term Loan	1,350,000.00	1,350,000.00	0.00	Senior Secured	03-Nov-2029
Vivalto Sante Investissement - Term Loan B	LX265587	Term Loan	2,000,000.00	2,000,000.00	0.00	Senior Secured	21-Jul-2031
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	Term Loan	2,398,648.65	2,398,648.65	0.00	Senior Secured	31-Jan-2033
VMED 02 UK 4 Holdco Limited - Virgin Media/O2 Tlz	LX283064	Term Loan	3,268,335.74	3,268,335.74	0.00	Senior Secured	15-Oct-2031
Windsor Holdings III LLC - Term Loan B	LX259144	Term Loan	4,810,000.00	4,810,000.00	0.00	Senior Secured	01-Aug-2030
Winterfell Financing Sarl - Facility B Loan	LX192684	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	04-May-2028
Winterfell Financing Sarl - Term Loan	LX211609	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	04-May-2028
WSH (WSH Services Holding) - Facility B4	LX273598	Term Loan	1,300,000.00	1,300,000.00	0.00	Senior Secured	16-May-2031
Zegona Holdco Limited - ADDITIONAL FACILITY B3	LX281653	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	17-Jul-2029
Zephyr German Bidco GmbH - Facility B1 Loan	LX191143	Term Loan	3,000,000.00	3,000,000.00	0.00	Senior Secured	10-Mar-2028
Zephyr Midco 2 Limited - Facility B-2 (2025)	LX272087	Term Loan	1,000,000.00	1,000,000.00	0.00	Senior Secured	20-Jul-2028
ZF Invest - Tlb	LX286013	Term Loan	3,672,301.91	3,672,301.91	0.00	Senior Secured	12-Jul-2033
Ziggo BV - Term Loan H	LX183461	Term Loan	4,500,000.00	4,500,000.00	0.00	Senior Secured	31-Jan-2029
Loan Subtotal:			463,082,510.18	463,052,952.00	66,182.18		
Bond							
Accorinvest Group S.A. - 5.734 15May32	XS3049460671		1,045,000.00	1,045,000.00	0.00	Senior Secured	15-May-2032
Apollo Swedish Bidco AB - 5.575 01Jul31	XS2842976289		500,000.00	500,000.00	0.00	Senior Secured	01-Jul-2031
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481		2,300,000.00	2,300,000.00	0.00	Senior Secured	18-Jul-2030
BetClic Everest Group SAS - 5.125 10Dec31	XS3266494221		430,000.00	430,000.00	0.00	Senior Secured	10-Dec-2031
Castello BC Bidco Spa - 4.5 14Nov31	XS2929905292		500,000.00	500,000.00	0.00	Senior Secured	14-Nov-2031
Castor Spa - 5.25 15Feb29	XS2445840809		3,194,000.00	3,194,000.00	0.00	Senior Secured	15-Feb-2029
Cedacri Mergeco Spa - 6.609 15May28	XS2345190263		1,740,000.00	1,740,000.00	0.00	Senior Secured	15-May-2028
Dolcetto Holdco S.P.A - 5.626 14Jul32	XS3106723516		581,000.00	581,000.00	0.00	Senior Secured	14-Jul-2032
Fiber Bidco Spa - 6.127 15Jan30	XS2748964850		967,000.00	967,000.00	0.00	Senior Secured	15-Jan-2030
Fibercop Spa - 4.939 30Jun31	XS3104483113		711,000.00	711,000.00	0.00	Senior Secured	30-Jun-2031
Guala Closures SPA - 6.15 29Jun29	XS2702257051		500,000.00	500,000.00	0.00	Senior Secured	29-Jun-2029
Irca Spa - 6.631 15Dec29	XS2947181769		750,000.00	750,000.00	0.00	Senior Secured	15-Dec-2029
Motion Finco SARL - 7.375 15Jun30	XS2623257503		295,000.00	295,000.00	0.00	Senior Secured	15-Jun-2030
Nidda Healthcare GmbH - 5.9 23Oct30	XS3067483431		1,450,000.00	1,450,000.00	0.00	Senior Secured	23-Oct-2030
Nidda Healthcare GmbH - Nidda Healthcare 5.234 15Oct32 Frn	XS3198991039		771,000.00	771,000.00	0.00	Senior Secured	15-Oct-2032
Nobel Bidco BV - 3.125 15Jun28	XS2355515516		250,000.00	250,000.00	0.00	Senior Secured	15-Jun-2028
Olympus Water US Holding Corporation - 3.875 01Oct28	XS2391351454		974,000.00	974,000.00	0.00	Senior Secured	01-Oct-2028
PachelBel Bidco SPA - 8.066 17May31	XS2816639095		100,000.00	100,000.00	0.00	Senior Secured	17-May-2031
Rossini Sarl - 7.549 31Dec29	XS2854309684		702,587.97	702,587.97	0.00	Senior Secured	31-Dec-2029
TeamSystem Holding S.p.A - 5.704 31Jul31	XS2864287466		1,315,000.00	1,315,000.00	0.00	Senior Secured	31-Jul-2031
TeamSystem Holding S.p.A - 3.25 01Jul32	XS3101375965		2,009,000.00	2,009,000.00	0.00	Senior Secured	01-Jul-2032
United Group BV - 6.375 14May33	XS3367705640		860,000.00	860,000.00	0.00	Senior Secured	14-May-2033
Bond Subtotal:			21,944,587.97	21,944,587.97	0.00		

Asset Information I

Description	Security ID	Loan Type	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Equity							
Colisee Group SAS - Equity			91,205.00	0.00	0.00		
Colisee Group SAS - Warrants			4,517.00	0.00	0.00		
		Equity Subtotal:	95,722.00	0.00	0.00		
		Total:	485,122,820.15	484,997,539.97	66,182.18		

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Life	Country
Loan									
Ace Bidco GmBh - Facility B2	LX255578	EUR	1,000,000.00	-	-	-	First Lien	5.18	United States
ACR II B.V. - Term Loan B	LX213839	EUR	733,333.33	-	-	-	First Lien	1.65	Netherlands
Ad Education - Tlb	LX249460	EUR	1,100,000.00	-	-	-	First Lien	5.53	France
Admiral Bidco GmbH - Facility B2	LX284437	EUR	2,646,139.04	-	-	-	First Lien	6.41	Germany
Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Tlb	LX275558	EUR	1,907,544.98	-	-	-	First Lien	4.06	Finland
AI Silk UK Midco 2 Limited - Facility B	LX226415	EUR	1,500,000.00	-	-	-	First Lien	4.83	France
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	LX264917	EUR	1,000,000.00	-	Yes	-	First Lien	5.05	Luxembourg
AlixPartners LLP - 2025 Euro Term Loan	LX267276	EUR	1,910,212.50	-	-	-	First Lien	6.08	United States
Allied Universal Holdco LLC - Amendment No. 7 Replacement Euro Term Loan	LX267482	EUR	1,881,211.34	-	-	-	First Lien	6.30	Luxembourg
Almaviva Developpement - Term Loan B	LX266650	EUR	1,250,000.00	-	-	-	First Lien	4.93	France
Althea Acquisition Bidco S.a r.l. - Facility B	LX271610	EUR	3,399,258.34	-	-	-	First Lien	6.72	Luxembourg
Amber Finco Plc - Facility B3	LX264326	EUR	1,500,000.00	-	-	-	First Lien	3.10	United Kingdom
Ammega Group BV - Facility B3 Loan	LX239654	EUR	2,324,792.31	-	-	-	First Lien	2.66	Netherlands
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	EUR	3,485,000.00	-	-	-	First Lien	5.82	Ireland
Applegreen Finance Ireland DAC - Facility B Loan	LX257761	EUR	1,000,000.00	-	-	-	First Lien	5.74	Ireland
Aragon Bidco GMBH - Facility B Loan	LX199035	EUR	2,500,000.00	-	-	-	First Lien	2.55	Germany
Argent Finco LLC - Term Loan B	LX275787	EUR	2,500,000.00	-	-	-	First Lien	6.95	France
Artemis Acquisitions UK Limited - Incremental Facility B6	LX259024	EUR	1,200,000.00	-	-	-	First Lien	5.18	United Kingdom
Athena Bidco - Facility B3	LX270141	EUR	3,500,000.00	-	-	-	First Lien	4.95	France
Athena Bidco GmbH - 2025 Facility B	LX263339	EUR	1,500,000.00	-	-	-	First Lien	6.08	Germany
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	EUR	3,650,000.00	-	-	-	First Lien	2.82	Luxembourg
Avantor Funding, Inc - Incremental B-6 Euro Term Loan	LX270585	EUR	860,298.83	-	-	-	First Lien	6.24	United States
Aviv Group GMBH - Facility B2 Term Loan	LX282594	EUR	2,360,000.00	-	-	-	First Lien	5.97	Germany
Banijay Entertainment - Term Loan B (Eur)	LX257835	EUR	1,000,000.00	-	-	-	First Lien	5.77	France
Barentz Bidco BV - Facility B3 (EUR)	LX258723	EUR	4,000,000.00	-	-	-	First Lien	4.83	Netherlands
Beach Acquisition Bidco, LLC - Tranche B-2 Term Loans	LX264894	EUR	2,795,985.94	-	-	-	First Lien	6.16	United States
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	EUR	2,000,000.00	-	-	-	First Lien	5.03	United Kingdom
Belron Finance 2019 LLC - (EUR) TLB	LX282168	EUR	4,375,000.00	-	-	-	First Lien	5.45	United Kingdom
Bending Spoons US Inc. - Tlb	LX266390	EUR	1,324,728.25	-	-	-	First Lien	4.25	Netherlands
Betclit Everest Group - (EUR) TLB	LX281970	EUR	3,831,133.60	-	-	-	First Lien	5.60	France
Blitz F21-433 GMBH - TI	LX259041	EUR	1,000,000.00	-	-	-	First Lien	2.86	Germany
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	EUR	3,319,306.09	-	-	-	First Lien	5.10	United States
BME Group Holding BV - Facility B2	LX217355	EUR	5,000,000.00	-	-	-	First Lien	3.66	Netherlands
Bock Capital Bidco BV - Term Loan	LX194536	EUR	2,000,000.00	-	-	-	First Lien	2.15	Netherlands
Boels Topholding B.V. - Facility B4	LX283683	EUR	1,956,896.55	-	-	-	First Lien	5.05	Netherlands
Boluda Towage - FACILITY B3	LX228682	EUR	2,000,000.00	-	-	-	First Lien	3.75	Spain
Boots Group Finco LP - Closing Date Euro Term Loan	LX266537	EUR	2,000,307.74	-	Yes	-	First Lien	6.13	United Kingdom
Breitling Financing S.A R.L. - Term Loan B	LX199187	EUR	1,000,000.00	-	-	-	First Lien	2.48	Luxembourg
Broom Holdings Bidco Limited - Facility B	LX278029	EUR	2,957,728.32	-	-	-	First Lien	5.31	Ireland
CAB - Facility B Loan	LX192244	EUR	1,499,999.99	-	-	-	First Lien	1.77	France

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
Casper Bidco SAS - Facility B7	LX283679	EUR	2,770,000.00	-	-	-	First Lien	4.88 France
CDR Firefly Bidco Plc - TI	LX259865	EUR	3,080,000.00	-	-	-	First Lien	2.99 United Kingdom
Celeste BidCo B.V - Fcaility B2	LX258494	EUR	3,000,000.00	-	-	-	First Lien	3.21 Netherlands
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	EUR	2,000,000.00	-	-	-	First Lien	2.82 Luxembourg
Chemours Company (The) - Tranche B-3 Euro Term Loan	LX214554	EUR	1,587,945.72	-	-	-	First Lien	2.29 United States
Chrysaor Bidco S.A R.L. - (Eur) TIb	LX272221	EUR	2,000,000.00	-	-	-	First Lien	5.49 Luxembourg
Cidron Aida Finco Sarl - Term Loan B	LX249777	EUR	1,250,000.00	-	-	-	First Lien	5.47 Luxembourg
Circet Europe - Senior Facility B	LX196125	EUR	4,500,000.00	-	-	-	First Lien	2.44 France
Clarios Global LP - TLB 2024	LX236134	EUR	2,612,399.36	-	-	-	First Lien	5.20 United States
Claudius Finance Parent SARL - Facility B3 Loan	LX257763	EUR	2,950,000.00	-	-	-	First Lien	3.75 Luxembourg
Claudius Finance Parent SARL - Facility B4	LX257805	EUR	1,000,000.00	-	-	-	First Lien	2.18 Luxembourg
Cloud Software Group Inc - Euro Term B Facility	LX278512	EUR	1,000,000.00	-	-	-	First Lien	6.29 United States
Cobalt Bidco - New Money Facility B	LX279043	EUR	433,211.12	Yes	-	-	First Lien	5.58 France
Cobalt Bidco - Reinstated Facility B	LX279045	EUR	1,008,169.09	-	-	-	First Lien	5.58 France
Concorde Lux - 2025 TLB	LX259411	EUR	2,414,501.44	-	-	-	First Lien	3.82 Luxembourg
Cooper Consumer Health - Facility B Loan	LX194161	EUR	3,000,000.00	-	-	-	First Lien	2.50 France
Crane Holdings, Co. - First Initial Term B Loan	LX275694	EUR	1,000,000.00	-	-	-	First Lien	6.62 United States
CTEC III GmbH - Rollover Facility B	LX284052	EUR	2,512,666.80	-	-	-	First Lien	3.53 Germany
Cube Healthcare Europe Bidco - Fcaility B2	LX254153	EUR	1,224,043.00	-	-	-	First Lien	3.49 France
Cube Safety Bidco AB - TIb	LX285114	EUR	1,356,589.15	-	-	-	First Lien	6.79 Sweden
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	EUR	1,000,000.00	-	-	-	First Lien	3.15 Netherlands
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - FACILITY B4 (EUR)	LX283693	EUR	2,500,000.00	-	-	-	First Lien	5.73 United Kingdom
Dedalus Finance GmbH - Senior facility B2 Extension	LX264063	EUR	3,100,000.00	-	-	-	First Lien	4.00 Germany
Diot-Siaci Bidco - Incremental Facility B	LX284432	EUR	3,522,937.79	-	-	-	First Lien	6.23 France
Dynamo Newco II GMBH - Facility B2 (Eur)	LX271162	EUR	1,000,000.00	-	-	-	First Lien	5.41 Germany
Ecotone HoldCo III - Facility B3	LX274435	EUR	1,500,000.00	-	-	-	First Lien	3.41 France
Eircom Holdings (Ireland) Limited - Facility B6	LX275557	EUR	2,870,673.00	-	-	-	First Lien	6.03 Luxembourg
Eleda Management AB - Term Loan B	LX226815	EUR	1,500,000.00	-	-	-	First Lien	4.92 Sweden
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	EUR	2,000,000.00	-	-	-	First Lien	3.17 United Kingdom
Elsan SAS - Term Loan B6	LX259867	EUR	2,000,000.00	-	-	-	First Lien	5.12 France
Engineered Machinery Holdings Inc - 2025 EUR Refinancing Term Loan	LX276146	EUR	1,953,978.16	-	-	-	First Lien	6.57 United States
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	LX230557	EUR	1,116,600.79	-	-	-	First Lien	2.16 United Kingdom
Ephios Subco 3 S.a r. l. - TI Facility B	LX283759	EUR	1,773,985.83	-	-	-	First Lien	4.95 Luxembourg
Etna French Bidco SAS - Delayed Draw Term Loan Facility 2	LX254478	EUR	50,293.67	-	-	-	First Lien	5.60 France
Etna French Bidco SAS - Facility B1	LX254367	EUR	725,136.89	-	-	-	First Lien	5.60 France
Etna French Bidco SAS - Facility B2	LX255861	EUR	358,387.26	-	-	-	First Lien	5.60 France
Etna French Bidco SAS - Unfunded Commitment	LX254478	EUR	66,182.18	-	-	-	First Lien	5.60 France
etraveli Group Holding AB - New Facility B	LX265103	EUR	1,536,914.24	-	-	-	First Lien	5.50 Sweden
Euro Ethnic FoodsBidco SAS - Term Loan B-2	LX265118	EUR	1,000,000.00	-	-	-	First Lien	4.85 France
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	EUR	2,250,000.00	-	-	-	First Lien	3.90 France
Financiere Mendel - Term Loan B	LX259022	EUR	6,000,000.00	-	-	-	First Lien	4.52 France

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
Finastra Usa, Inc. - Initial EUR Term Loan	LX266937	EUR	2,049,266.32	-	-	-	First Lien	6.37 United States
Finco Utilitas Bv - FACILITY B3	LX283686	EUR	1,390,640.33	-	-	-	First Lien	4.40 Belgium
Flora Food Management B.V. - Facility B16	LX283394	EUR	2,833,626.87	-	-	-	First Lien	4.49 Netherlands
Foncia Management - Facility B Loan	LX193463	EUR	1,500,000.00	-	-	-	First Lien	1.90 France
Foncia Management - Term Loan B Add-On	LX209469	EUR	1,000,000.00	-	-	-	First Lien	1.90 France
Fortis 333, Inc. - Euro Term B Loan	LX258423	EUR	1,000,000.00	-	-	-	First Lien	5.90 United States
Froneri International Limited - Facility B3	LX244533	EUR	3,444,444.45	-	-	-	First Lien	5.41 Luxembourg
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	EUR	2,875,000.00	-	-	-	First Lien	5.24 France
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	EUR	997,474.75	-	-	-	First Lien	5.58 United States
Granite France Bidco SAS - Term Loan B	LX207140	EUR	2,453,622.45	-	-	-	First Lien	2.45 France
Grant Thornton Advisors LLC - 2025 EUR Incremental Term Loans	LX269575	EUR	1,500,000.00	-	-	-	First Lien	6.39 Netherlands
Greenwich Bidco Limited - 2026 Facility B2	LX282143	EUR	1,000,000.00	-	-	-	First Lien	6.24 United Kingdom
Grifols International Services Designated Activity Company - EUR Term Loan B	LX287894	EUR	1,574,242.44	-	-	-	First Lien	6.95 Ireland
Herens Holdco Sarl - Euro Term Loan	LX194449	EUR	1,000,000.00	-	-	-	First Lien	2.16 Luxembourg
Hestiafloor 2 - Term Loan B	LX283685	EUR	2,621,632.68	-	-	-	First Lien	3.82 France
HIG Finance 2 Limited - 2025-3 EUR Refinancing Term Loan	LX277611	EUR	2,000,000.00	-	-	-	First Lien	4.78 United Kingdom
Holding Socotec - Term facility 6	LX283433	EUR	1,577,165.72	-	-	-	First Lien	5.08 France
Hologic, Inc. - EUR Initial Term B Loans	LX281520	EUR	2,500,000.00	-	-	-	First Lien	6.93 United States
Home VI - Tlb	LX266909	EUR	1,000,000.00	-	-	-	First Lien	3.49 France
Idemia Group - Facility B5 Eur	LX225618	EUR	3,000,000.00	-	-	-	First Lien	2.41 France
IGT Holding IV AB - B4 Incremental Facility	LX238948	EUR	3,000,000.00	-	-	-	First Lien	5.32 Sweden
Inception Holdco S.A.R.L. - Facility B10	LX276061	EUR	2,000,000.00	-	-	-	First Lien	4.93 Luxembourg
Ineos Finance PLC - New 2031 Term Loan	LX255772	EUR	3,286,800.00	-	Yes	-	First Lien	4.76 United Kingdom
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	EUR	1,150,000.00	-	Yes	-	First Lien	3.86 United Kingdom
Infinitas Learning Finco B.V. - TLB SEPT 2025	LX269820	EUR	1,000,000.00	-	-	-	First Lien	4.68 Netherlands
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	EUR	4,000,000.00	-	-	-	First Lien	5.17 United Kingdom
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	EUR	912,610.97	-	-	-	First Lien	2.27 United Kingdom
Innio Group Holding GmbH. - 2026 Extended Facility B Eur	LX283356	EUR	2,000,000.00	-	-	-	First Lien	5.50 Austria
Inovie Group - Senior Facility B	LX191106	EUR	2,000,000.00	-	-	-	First Lien	1.83 France
Inspired Finco Holdings Limited - FACILITY B8	LX283776	EUR	3,170,562.87	-	-	-	First Lien	4.82 United Kingdom
International Entertainment JJCo3 Limited - Facility B USD	LX270596	EUR	2,000,000.00	-	-	-	First Lien	5.99 United Kingdom
Ion Platform Finance Us, Inc. - (EUR) TL	LX270363	EUR	4,701,015.97	-	-	-	First Lien	6.23 Luxembourg
IVC Acquisition Ltd - Facility B11	LX257767	EUR	6,142,857.14	-	-	-	First Lien	2.61 United Kingdom
Ki Knight France Bidco - Facility B	LX265163	EUR	1,554,264.09	-	-	-	First Lien	6.48 France
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	EUR	2,500,000.00	-	-	-	First Lien	2.98 United Kingdom
Loire Finco Luxembourg Sarl - B4 EUR T/L	LX284440	EUR	1,396,258.65	-	-	-	First Lien	3.72 Luxembourg
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	EUR	4,000,000.00	-	-	-	First Lien	4.89 United Kingdom
LSF10 Edilians Investments Sarl - Tlb	LX264883	EUR	1,000,000.00	-	-	-	First Lien	4.84 Luxembourg
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	EUR	3,000,000.00	-	-	-	First Lien	4.99 Luxembourg
LSF11 Folio Bidco GMBH - Facility B Loan	LX199727	EUR	1,000,000.00	-	-	-	First Lien	2.82 Germany
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	EUR	1,000,000.00	-	-	-	First Lien	1.85 Netherlands

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
Mar Bidco SARL - Eur Term Loan	LX194153	EUR	3,000,000.00	-	-	-	First Lien	2.18 Luxembourg
Market Bidco Limited - Facility B3	LX249633	EUR	1,900,000.00	-	-	-	First Lien	4.50 United Kingdom
Matterhorn Telecom SA - Facility B3	LX257770	EUR	1,000,000.00	-	-	-	First Lien	5.74 Luxembourg
Mcafee Corp - Term Loan B 3 Eur	LX233937	EUR	4,400,176.89	-	-	-	First Lien	2.78 United States
Mediawan Financing - Facility B2	LX269884	EUR	1,600,000.00	-	-	-	First Lien	5.18 France
Mehilainen Yhtymä Oy - Facility B7	LX264796	EUR	2,000,000.00	-	-	-	First Lien	5.25 Finland
Mermaid Bidco Inc - Facility B (Eur)	LX236699	EUR	2,000,000.00	-	-	-	First Lien	5.16 United States
Meuse Finco - facility B2	LX265594	EUR	1,171,428.57	-	-	-	First Lien	4.24 Belgium
Modulaire Group Holdings Limited - facility B3	LX265112	EUR	2,500,000.00	-	-	-	First Lien	5.18 United Kingdom
Motion Finco LLC - Facility B (New)	LX213009	EUR	2,422,713.32	-	-	-	First Lien	3.53 Luxembourg
MV Holding GmbH FKA Igloo Holdings Corp - Senior Facility B (EUR) Loan	LX259026	EUR	1,425,000.00	-	-	-	First Lien	5.87 Germany
Neptune Bidco Sarl - Facility B3	LX270949	EUR	1,689,214.28	-	-	-	First Lien	3.82 Luxembourg
Neptune Bidco Us Inc. - 2026 Euro Term B Loans	LX283383	EUR	1,250,000.00	-	-	-	First Lien	6.76 United States
Nidda Healthcare Holding GmbH - Term Loan B4	LX277790	EUR	1,299,999.71	-	-	-	First Lien	6.60 Germany
Nobel Bidco BV - Term Loan	LX195412	EUR	2,952,380.96	-	-	-	First Lien	2.33 Netherlands
Nobian Finance BV - Facility Tlb	LX246433	EUR	1,500,000.00	-	-	-	First Lien	3.16 Netherlands
Node Acquico GMBH - Term Loan	LX267053	EUR	1,911,581.41	-	-	-	First Lien	6.60 Germany
Nomad Foods Europe Midco Limited - Facility B1 EUR	LX273722	EUR	2,000,000.00	-	-	-	First Lien	6.49 United Kingdom
Normec 1 B.V. - Add-On TI	LX270413	EUR	2,500,000.00	-	-	-	First Lien	4.95 Netherlands
Oak-Eagle Acquireco, Inc. - EUR Term Loan B2	LX287248	EUR	2,099,712.37	-	-	-	First Lien	6.89 United States
Oat Bidco Limited - Facility B2 (EUR)	LX283358	EUR	1,500,000.00	-	-	-	First Lien	5.51 United Kingdom
Obol France 3 SAS - Facility B3	LX239000	EUR	1,925,685.21	-	-	-	First Lien	2.66 France
OCS Group Investments Limited - B4 Increase Incremental Facility	LX285720	EUR	125,000.00	-	-	-	First Lien	5.57 United Kingdom
OCS Group Investments Limited - Facility B4	LX273400	EUR	1,250,000.00	-	-	-	First Lien	5.57 United Kingdom
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	EUR	1,279,329.00	-	-	-	First Lien	5.13 United States
Opal Bidco SAS - (Eur) TI	LX272548	EUR	1,635,000.00	-	-	-	First Lien	5.99 France
Optimus Bidco SAS - Term Loan	LX213580	EUR	1,000,000.00	-	-	-	First Lien	2.66 France
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	EUR	2,011,230.52	-	-	-	First Lien	4.93 Germany
Organon & Co - Eur 2024 Term Loan B	LX256012	EUR	981,650.60	-	-	-	First Lien	5.47 United States
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	EUR	3,000,000.00	-	-	-	First Lien	2.50 United Kingdom
Pax Holdco Spain, S.L.U. - Facility B5 2026	LX278538	EUR	2,000,000.00	-	-	-	First Lien	3.66 Spain
Paysafe Group Holdings II Limited - Facility B2	LX195448	EUR	2,841,302.84	-	-	-	First Lien	2.15 United States
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	EUR	3,390,000.00	-	-	-	First Lien	2.82 Netherlands
Peer Holding III BV - Facility B7B	LX271390	EUR	1,777,777.78	-	-	-	First Lien	5.56 Netherlands
Peer Holding III BV - Term Loan B6b	LX259874	EUR	3,000,000.00	-	-	-	First Lien	5.16 Netherlands
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	EUR	3,939,939.94	-	-	-	First Lien	3.19 Netherlands
Peralta Inversiones Globales S.L. - Incremental Facility B2	LX258021	EUR	995,327.27	-	-	-	First Lien	5.20 Spain
Phm Group Holding Oyj - Term Loan B	LX259106	EUR	3,000,000.00	-	-	-	First Lien	5.97 Finland
Piolin Bidco SAU - Term Loan B5	LX269818	EUR	732,162.80	-	-	-	First Lien	3.37 Spain
Platform Bidco Limited - Facility B6 (EUR)	LX282162	EUR	2,000,000.00	-	-	-	First Lien	5.41 United Kingdom
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	EUR	3,912,938.53	-	-	-	First Lien	2.06 United States

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
Precise Bidco BV - Facility B6 Term Loan	LX257766	EUR	2,000,000.00	-	-	-	First Lien	4.53 Netherlands
Project Aurora Holdco 1 Limited - Facility B1	LX270628	EUR	1,204,644.41	-	-	-	First Lien	6.59 United States
Quimper AB - 2026 Term Loan B	LX283755	EUR	3,295,146.46	-	-	-	First Lien	3.91 Sweden
Rainbow Finco S. A R.L. - Term Loan B	LX202335	EUR	2,000,000.00	-	-	-	First Lien	2.81 Luxembourg
Ramsay Generale de Sante - Facility B5	LX258050	EUR	3,500,000.00	-	-	-	First Lien	5.28 France
Ramudden Global (Group) GMBH - Facility B3	LX259290	EUR	1,250,000.00	-	-	-	First Lien	3.60 Germany
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	EUR	1,012,989.00	-	-	-	First Lien	4.88 United Kingdom
Roar BidCo AB - Facility B Loan	LX193550	EUR	4,000,000.00	-	-	-	First Lien	1.79 Sweden
Rocket Software Inc - Euro Term Loan	LX217144	EUR	3,000,000.00	-	-	-	First Lien	2.57 United States
Roehm Holding GMBH - New Term Loan B-1	LX228988	EUR	1,000,000.00	-	-	Yes	First Lien	2.75 Germany
Root Bidco Sarl - Facility B4	LX273518	EUR	1,000,000.00	-	-	-	First Lien	4.40 Luxembourg
Rubix Group Finco Limited - EXTENDED FACILITY B1	LX283700	EUR	2,600,000.00	-	-	-	First Lien	5.41 United Kingdom
Sandy Bidco BV - Facility B	LX197880	EUR	3,000,000.00	-	-	-	First Lien	3.29 Netherlands
Schon Klinik SE - Facility B2	LX258367	EUR	1,545,454.54	-	-	-	First Lien	4.69 Germany
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	EUR	3,725,000.00	-	-	-	First Lien	2.92 United States
SCIL IV LLC - Facility B1	LX271492	EUR	2,163,164.40	-	-	-	First Lien	6.52 Italy
Sector Alarm Holdings AS - Facility 2 TLB4	LX286844	EUR	2,500,000.00	-	-	-	First Lien	6.12 Norway
Sector Alarm Holdings AS - FACILITY B4	LX283506	EUR	1,000,000.00	-	-	-	First Lien	6.12 Norway
Seine Holdco SAS - 2023 - Facility B	LX220198	EUR	2,250,000.00	-	-	-	First Lien	4.69 France
SEQENS UK LIMITED - Facility A1 Notes	LX289316	EUR	73,432.25	Yes	-	Yes	First Lien	5.41 United Kingdom
Shilton Bidco Limited - Facility B7	LX265165	EUR	1,750,000.00	-	-	-	First Lien	3.69 United Kingdom
Sirona Bidco - Facility B	LX199218	EUR	2,000,000.00	-	-	-	First Lien	2.62 France
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	EUR	1,000,000.00	-	-	-	First Lien	2.23 France
Speed Midco 3 S.A R.L. - Facility B (EUR) Loan	LX270094	EUR	1,250,000.00	-	-	-	First Lien	6.43 Luxembourg
Speedster Bidco Gmbh - TERM LOAN B1 EUR	LX277637	EUR	2,189,781.02	-	-	-	First Lien	5.61 Germany
Stars Uk Bidco Limited - Facility B4	LX264889	EUR	2,000,000.00	-	-	-	First Lien	3.27 United Kingdom
Steel Parts Holdings, Inc. - Add On Tlb	LX288865	EUR	1,000,000.00	-	-	-	First Lien	4.76 France
Stella Group - Term Loan B2	LX236467	EUR	2,500,000.00	-	-	-	First Lien	3.15 France
Stepstone Group Midco 2 GmbH - Facility B1 Loan	LX254354	EUR	1,250,000.00	-	-	-	First Lien	5.98 Germany
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	EUR	1,000,000.00	-	-	-	First Lien	3.86 United States
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	EUR	464,075.60	-	-	-	First Lien	2.75 Luxembourg
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	EUR	535,924.40	-	-	-	First Lien	2.75 Luxembourg
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	EUR	1,000,000.00	-	-	-	First Lien	2.23 Luxembourg
Syntegon Topco GMBH - Facility B3	LX285255	EUR	3,159,574.47	-	-	-	First Lien	6.66 Germany
TakeCare Bidco - Tlb	LX284430	EUR	2,000,000.00	-	-	-	First Lien	5.62 France
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	EUR	2,500,000.00	-	-	-	First Lien	6.20 Germany
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	EUR	3,500,000.00	-	-	-	First Lien	2.99 Luxembourg
THG Operations Holding Limited - EUR Facility B2	LX260822	EUR	1,625,000.00	-	-	-	First Lien	3.60 United Kingdom
Timber Servicios Empresariales SA - Facility B	LX202736	EUR	3,000,000.00	-	-	-	First Lien	2.90 Spain
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	EUR	3,575,000.00	-	-	-	First Lien	3.99 Germany
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	EUR	2,000,000.00	-	-	-	First Lien	2.00 Netherlands
Total Webhosting Solutions B.V. - Additional Facility B1	LX265241	EUR	1,500,000.00	-	-	-	First Lien	5.50 Netherlands

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
Touchdown Acquirer Inc. - Initial Euro Term Loans	LX276048	EUR	2,175,000.00	-	-	-	First Lien	4.80 United States
Triley Midco 2 Limited - Facility B2	LX258210	EUR	3,354,014.60	-	-	-	First Lien	2.96 United Kingdom
Trivium Packaging Finance BV - Term Loan B 2025	LX276046	EUR	1,000,000.00	-	-	-	First Lien	4.07 Netherlands
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	EUR	2,000,000.00	-	-	-	First Lien	3.41 Germany
Tuple Us Bidco LLC - Facility B1 (EUR)	LX281470	EUR	1,000,000.00	-	-	-	First Lien	6.74 United Kingdom
United Petfood Finance Bv - Term Loan B	LX258378	EUR	2,750,000.00	-	-	-	First Lien	5.82 Belgium
Urbaser, S.A. - Term Loan B	LX264574	EUR	1,210,934.21	-	-	-	First Lien	6.16 Luxembourg
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	EUR	1,350,000.00	-	-	-	First Lien	3.50 Netherlands
Vivalto Sante Investissement - Term Loan B	LX265587	EUR	2,000,000.00	-	-	-	First Lien	5.21 France
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	EUR	2,398,648.65	-	-	-	First Lien	6.75 United Kingdom
VMED 02 UK 4 Holdco Limited - Virgin Media/O2 Tlz	LX283064	EUR	3,268,335.74	-	-	-	First Lien	5.45 United Kingdom
Windsor Holdings III LLC - Term Loan B	LX259144	EUR	4,810,000.00	-	-	-	First Lien	4.24 United States
Winterfell Financing Sarl - Facility B Loan	LX192684	EUR	1,000,000.00	-	-	-	First Lien	2.00 Luxembourg
Winterfell Financing Sarl - Term Loan	LX211609	EUR	1,000,000.00	-	-	-	First Lien	2.00 Luxembourg
WSH (WSH Services Holding) - Facility B4	LX273598	EUR	1,300,000.00	-	-	-	First Lien	5.03 United Kingdom
Zegona Holdco Limited - ADDITIONAL FACILITY B3	LX281653	EUR	1,000,000.00	-	-	-	First Lien	3.20 United Kingdom
Zephyr German Bidco GmbH - Facility B1 Loan	LX191143	EUR	3,000,000.00	-	-	-	First Lien	1.85 Germany
Zephyr Midco 2 Limited - Facility B-2 (2025)	LX272087	EUR	1,000,000.00	-	-	-	First Lien	2.21 United Kingdom
ZF Invest - Tlb	LX286013	EUR	3,672,301.91	-	-	-	First Lien	7.19 France
Ziggo BV - Term Loan H	LX183461	EUR	4,500,000.00	-	-	-	First Lien	2.75 Netherlands
Loan SubTotal:			463,052,952.00					

Bond

Accorinvest Group S.A. - 5.734 15May32	XS3049460671	EUR	1,045,000.00	-	-	-	6.03 Luxembourg
Apollo Swedish Bidco AB - 5.575 01Jul31	XS2842976289	EUR	500,000.00	-	-	-	5.16 Sweden
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481	EUR	2,300,000.00	-	-	-	4.21 France
BetClic Everest Group SAS - 5.125 10Dec31	XS3266494221	EUR	430,000.00	-	-	-	5.60 France
Castello BC Bidco Spa - 4.5 14Nov31	XS2929905292	EUR	500,000.00	-	-	-	5.53 Italy
Castor Spa - 5.25 15Feb29	XS2445840809	EUR	3,194,000.00	-	-	-	2.79 Italy
Cedacri Mergeco Spa - 6.609 15May28	XS2345190263	EUR	1,740,000.00	-	-	-	2.03 Italy
Dolcetto Holdco S.P.A - 5.626 14Jul32	XS3106723516	EUR	581,000.00	-	-	-	6.20 Italy
Fiber Bidco Spa - 6.127 15Jan30	XS2748964850	EUR	967,000.00	-	-	-	3.70 Italy
Fibercop Spa - 4.939 30Jun31	XS3104483113	EUR	711,000.00	-	-	-	5.16 Italy
Guala Closures SPA - 6.15 29Jun29	XS2702257051	EUR	500,000.00	-	-	-	3.15 Italy
Irca Spa - 6.631 15Dec29	XS2947181769	EUR	750,000.00	-	-	-	3.62 Italy
Motion Finco SARL - 7.375 15Jun30	XS2623257503	EUR	295,000.00	-	-	-	4.12 Luxembourg
Nidda Healthcare GmbH - 5.9 23Oct30	XS3067483431	EUR	1,450,000.00	-	-	-	4.47 Germany
Nidda Healthcare GmbH - Nidda Healthcare 5.234 15Oct32 Frn	XS3198991039	EUR	771,000.00	-	-	-	6.45 Germany
Nobel Bidco BV - 3.125 15Jun28	XS2355515516	EUR	250,000.00	-	-	-	2.12 Netherlands
Olympus Water US Holding Corporation - 3.875 01Oct28	XS2391351454	EUR	974,000.00	-	-	-	2.41 United States
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	EUR	100,000.00	-	-	-	5.04 Italy
Rossini Sarl - 7.549 31Dec29	XS2854309684	EUR	702,587.97	-	-	-	3.66 Luxembourg

Asset Information II

Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Obligation	PIK	Lien Type	Avg Country Life
TeamSystem Holding S.p.A - 3.25 01Jul32	XS3101375965	EUR	2,009,000.00	-	-	-		6.16 Italy
TeamSystem Holding S.p.A - 5.704 31Jul31	XS2864287466	EUR	1,315,000.00	-	-	-		5.24 Italy
United Group BV - 6.375 14May33	XS3367705640	EUR	860,000.00	-	-	-		7.03 Netherlands
	Bond SubTotal:		21,944,587.97					
	Total:		484,997,539.97					

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P	Fitch	Principal Balance
Accorinvest Group S.A. - 5.734 15May32	XS3049460671	BBG01TVPFK68	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	B	1,045,000.00
Apollo Swedish Bidco AB - 5.575 01Jul31	XS2842976289	BBG01N85QC58	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	B	500,000.00
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481	BBG01N2F4SM2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	B	375,000.00
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481	BBG01N2F4SM2	Yes	-	-	-	-	-	-	-	-	-	-	-	97.3750	B-		425,000.00
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481	BBG01N2F4SM2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1000	B-		1,500,000.00
BetClic Everest Group SAS - 5.125 10Dec31	XS3266494221	BBG01ZQH1Z15	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B+	BB-	430,000.00
Castello BC Bidco Spa - 4.5 14Nov31	XS2929905292	BBG01QK268K8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B		500,000.00
Castor Spa - 5.25 15Feb29	XS2445840809	BBG015663DG8	Yes	-	-	-	-	-	-	-	-	-	-	-	97.2500	B-	B	1,790,000.00
Castor Spa - 5.25 15Feb29	XS2445840809	BBG015663DG8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.1990	B-	B	1,000,000.00
Castor Spa - 5.25 15Feb29	XS2445840809	BBG015663DG8	Yes	-	-	-	-	-	-	-	-	-	-	-	88.8750	B	B-	404,000.00
Cedacri Mergeco Spa - 6.609 15May28	XS2345190263	BBG010Z18525	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0500	B	B	90,000.00
Cedacri Mergeco Spa - 6.609 15May28	XS2345190263	BBG010Z18525	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250	B	B	450,000.00
Cedacri Mergeco Spa - 6.609 15May28	XS2345190263	BBG010Z18525	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0500	B	B	200,000.00
Cedacri Mergeco Spa - 6.609 15May28	XS2345190263	BBG010Z18525	Yes	-	-	-	-	-	-	-	-	-	-	-	95.0000	B	B	500,000.00
Cedacri Mergeco Spa - 6.609 15May28	XS2345190263	BBG010Z18525	Yes	-	-	-	-	-	-	-	-	-	-	-	95.0000	B	B	500,000.00
Dolcetto Holdco S.P.A - 5.626 14Jul32	XS3106723516	BBG01VQY8874	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B		581,000.00
Fiber Bidco Spa - 6.127 15Jan30	XS2748964850	BBG01KXZ19W4	Yes	-	-	-	-	-	-	-	-	-	-	-	98.9500	B-	B+	302,000.00
Fiber Bidco Spa - 6.127 15Jan30	XS2748964850	BBG01KXZ19W4	Yes	-	-	-	-	-	-	-	-	-	-	-	98.7500	B-	B+	665,000.00
Fiberco Spa - 4.939 30Jun31	XS3104483113	BBG01VKRPH58	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	BB+	BB	711,000.00
Guala Closures SPA - 6.15 29Jun29	XS2702257051	BBG01JLRNZD7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.4470	B		500,000.00
Irca Spa - 6.631 15Dec29	XS2947181769	BBG01R0HFV60	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B-	B	750,000.00
Motion Finco SARL - 7.375 15Jun30	XS2623257503	BBG01GS3NVT1	Yes	-	-	-	-	-	-	-	-	-	-	-	85.5000	CCC+		295,000.00
Nidda Healthcare GmbH - 5.9 23Oct30	XS3067483431	BBG01TRMGV01	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	B	1,450,000.00
Nidda Healthcare GmbH - Nidda Healthcare 5.234 15Oct32 Frn	XS3198991039	BBG01XMHN4R1	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	B	771,000.00
Nobel Bidco BV - 3.125 15Jun28	XS2355515516	BBG011BXM CW5	Yes	-	-	-	-	-	-	-	-	-	-	-	89.2500	B	B	250,000.00
Olympus Water US Holding Corporation - 3.875 01Oct28	XS2391351454	BBG012N0ZDY4	Yes	-	-	-	-	-	-	-	-	-	-	-	92.7500	B-	***	974,000.00
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	BBG01MNJX91	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	B	100,000.00

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P Fitch	Principal Balance
Rossini Sarl - 7.549 31Dec29	XS2854309684	BBG01NP684Z2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B B	702,587.97
TeamSystem Holding S.p.A - 3.25 01Jul32	XS3101375965	BBG01VKR4F91	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B- B	2,009,000.00
TeamSystem Holding S.p.A - 5.704 31Jul31	XS2864287466	BBG01NSCT278	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B B-	1,000,000.00
TeamSystem Holding S.p.A - 5.704 31Jul31	XS2864287466	BBG01NSCT278	Yes	-	-	-	-	-	-	-	Yes	-	-	-	94.5000	B- B	315,000.00
United Group BV - 6.375 14May33	XS3367705640	BBG021ZR8T41	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B ***	860,000.00
Bond SubTotal:																	21,944,587.97
Ace Bidco GmBh - Facility B2	LX255578	BBG01R4ZSVP1	Yes	-	-	-	-	-	-	-	-	-	-	-	99.2500		1,000,000.00
ACR II B.V. - Term Loan B	LX213839	BBG008H4MSH1	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000	B- ***	733,333.33
Ad Education - Senior Facility B	LX249460	BBG01Q8XBMZ1	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B-	1,100,000.00
Admiral Bidco GmbH - Facility B2	LX284437	BBG01ZZQ3GP9	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000		2,447,678.61
Admiral Bidco GmbH - Facility B2	LX284437	BBG01ZZQ3GP9	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000		198,460.43
Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Facility B4 (EUR)	LX275558	BBG01YGLNT92	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B- B+	1,907,544.98
AI Silk UK Midco 2 Limited - Facility B	LX226415	BBG01LCHSDL9	Yes	-	-	-	-	-	-	-	-	-	-	-	98.2500	B- B-	500,000.00
AI Silk UK Midco 2 Limited - Facility B	LX226415	BBG01LCHSDL9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.6250	B-	1,000,000.00
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	LX264917	BBG01VL54XJ8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		1,000,000.00
AlixPartners LLP - 2025 Euro Term Loan	LX267276	BBG01WD8FXT6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250	***	1,910,212.50
Allied Universal Holdco LLC - Amendment No. 7 Replacement Euro Term Loan	LX267482	BBG01WG5RTR7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B B	1,881,211.34
Almaviva Developpement - Term Loan B	LX266650	BBG01W3QCBN4	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B B	1,250,000.00
Althea Acquisition Bidco S.a r.l. - Facility B	LX271610	BBG01XN9S7F9	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	3,399,258.34
Amber Finco Plc - Facility B3	LX264326	BBG01VCT6G38	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		1,500,000.00
Ammega Group BV - Facility B3 Loan	LX239654	BBG01NY6DWH4	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000	B- B-	824,792.31
Ammega Group BV - Facility B3 Loan	LX239654	BBG01NY6DWH4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B- B-	1,500,000.00
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	BBG01S807F07	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B- B	1,485,000.00
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	BBG01S807F07	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0835		1,000,000.00
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	BBG01S807F07	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0835		1,000,000.00
Applegreen Finance Ireland DAC - Facility B Loan	LX257761	BBG01RQ4HJL9	Yes	-	-	-	-	-	-	-	-	-	-	-	100.6750	B- B-	1,000,000.00
Aragon Bidco GMBH - Facility B Loan	LX199035	BBG012R0NFX9	Yes	-	-	-	-	-	-	-	-	-	-	-	94.2500	B	1,000,000.00
Aragon Bidco GMBH - Facility B Loan	LX199035	BBG012R0NFX9	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0000	B	1,000,000.00

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P	Fitch	Principal Balance
Aragon Bidco GMBH - Facility B Loan	LX199035	BBG012R0NFX9	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000	B	B-	500,000.00
Argent Finco LLC - Term Loan B	LX275787	BBG01YHJGKF6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B		2,500,000.00
Artemis Acquisitions UK Limited - Incremental Facility B6	LX259024	BBG01S7KBGG0	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		***	1,200,000.00
Athena Bidco - Facility B3	LX270141	BBG01XB9P3M6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.3750			500,000.00
Athena Bidco - Facility B3	LX270141	BBG01XB9P3M6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.3750			750,000.00
Athena Bidco - Facility B3	LX270141	BBG01XB9P3M6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.3750			750,000.00
Athena Bidco - Facility B3	LX270141	BBG01XB9P3M6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.3750			500,000.00
Athena Bidco - Facility B3	LX270141	BBG01XB9P3M6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.5000	B		1,000,000.00
Athena Bidco GmbH - 2025 Facility B	LX263339	BBG01TYDJSY0	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,500,000.00
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			2,000,000.00
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	BBG01VR4KPY7	Yes	-	-	-	-	-	-	-	-	-	-	-	98.8750	B	B	1,650,000.00
Avantor Funding, Inc - Incremental B-6 Euro Term Loan	LX270585	BBG01XH6L386	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	BB+	BB+	860,298.83
Aviv Group GMBH - Facility B2 Term Loan	LX282594	BBG01ZNDHCR3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			1,360,000.00
Aviv Group GMBH - Facility B2 Term Loan	LX282594	BBG01ZNDHCR3	Yes	-	-	-	-	-	-	-	-	-	-	-	93.8750	B-	B+	1,000,000.00
Banijay Entertainment - Facility B4 Loan	LX257835	BBG01RR9FZH8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B+	B+	1,000,000.00
Barentz Bidco BV - Facility B3 (Eur)	LX258723	BBG01S4CGYZ6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.5000			4,000,000.00
Beach Acquisition Bidco, LLC - Tranche B-2 Term Loans	LX264894	BBG01VKVTQR1	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	BB-	B+	2,795,985.94
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	BBG01ML5ZCK8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B+	B+	2,000,000.00
Belron Finance 2019 LLC - (EUR) TLB	LX282168	BBG01ZJZH98	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			4,375,000.00
Bending Spoons US Inc. - Tlb	LX266390	BBG01W0Z3HK7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B+		1,324,728.25
Betclie Everest Group - (EUR) TLB	LX281970	BBG01ZHB96R6	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B+	BB-	3,831,133.60
Blitz F21-433 GMBH - Facility B2	LX259041	BBG01S7Q10V6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	BBG01RXFSZV7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.2945		***	985,050.00
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	BBG01RXFSZV7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.5555		***	1,041,464.34
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	BBG01RXFSZV7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000		***	307,741.75
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	BBG01RXFSZV7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.2945		***	985,050.00
BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	Yes	-	-	-	-	-	-	-	-	-	-	-	96.5000	B	B	4,000,000.00

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P Fitch	Principal Balance
BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0000	B B	1,000,000.00
Bock Capital Bidco BV - Facility B Loan	LX194536	BBG00ZSB32Q1	Yes	-	-	-	-	-	-	-	-	-	-	-	99.3750	B- B	1,000,000.00
Bock Capital Bidco BV - Facility B Loan	LX194536	BBG00ZSB32Q1	Yes	-	-	-	-	-	-	-	-	-	-	-	98.2500	B- B	1,000,000.00
Boels Topholding B.V. - Facility B4	LX283683	BBG01ZVN2RT3	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000		1,956,896.55
Boluda Towage - Facility B3	LX228682	BBG01M1GVK13	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	BB- BB	2,000,000.00
Boots Group Finco LP - Closing Date Euro Term Loan	LX266537	BBG01W3DFZV8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B+ BB-	2,000,307.74
Breitling Financing S.A R.L. - Term Loan B	LX199187	BBG012TW7HV3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000	B B	1,000,000.00
Broom Holdings Bidco Limited - Facility B	LX278029	BBG01YV5GC40	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B	457,728.32
Broom Holdings Bidco Limited - Facility B	LX278029	BBG01YV5GC40	Yes	-	-	-	-	-	-	-	-	-	-	-	100.2500		1,000,000.00
Broom Holdings Bidco Limited - Facility B	LX278029	BBG01YV5GC40	Yes	-	-	-	-	-	-	-	-	-	-	-	100.2500		1,500,000.00
CAB - Facility B Loan	LX192244	BBG00ZOWX889	Yes	-	-	-	-	-	-	-	-	-	-	-	96.7500	B- B	1,000,000.00
CAB - Facility B Loan	LX192244	BBG00ZOWX889	Yes	-	-	-	-	-	-	-	-	-	-	-	95.5000	B B	499,999.99
Casper Bidco SAS - Facility B7	LX283679	BBG01ZVNLG5	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		1,270,000.00
Casper Bidco SAS - Facility B7	LX283679	BBG01ZVNLG5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250		1,000,000.00
Casper Bidco SAS - Facility B7	LX283679	BBG01ZVNLG5	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		500,000.00
CDR Firefly Bidco Plc - Facility B11	LX259865	BBG01SMWM1P8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	3,080,000.00
Celeste BidCo B.V - Facility B2	LX258494	BBG01S1MMCv2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		3,000,000.00
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	BBG014LPPKV5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B B	2,000,000.00
Chemours Company (The) - Tranche B-3 Euro Term Loan	LX214554	BBG01R33HFY0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.2710	BB- ***	196,379.47
Chemours Company (The) - Tranche B-3 Euro Term Loan	LX214554	BBG01R33HFY0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.2710	BB- ***	66,265.05
Chemours Company (The) - Tranche B-3 Euro Term Loan	LX214554	BBG01R33HFY0	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250	BB- ***	1,325,301.20
Chrysaor Bidco S.A R.L. - New Eur B1 Term	LX272221	BBG01XR0LRS3	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000		1,862,089.03
Chrysaor Bidco S.A R.L. - New Eur B1 Term	LX272221	BBG01XR0LRS3	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B NR	137,910.97
Cidron Aida Finco Sarl - Term Loan B	LX249777	BBG01Q6RZ0C3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B- B	1,250,000.00
Circet Europe - Senior Facility B	LX196125	BBG011M0MT03	Yes	-	-	-	-	-	-	-	-	-	-	-	98.3750	BB- B+	2,000,000.00
Circet Europe - Senior Facility B	LX196125	BBG011M0MT03	Yes	-	-	-	-	-	-	-	-	-	-	-	99.2500	BB- B+	1,000,000.00
Circet Europe - Senior Facility B	LX196125	BBG011M0MT03	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	BB- B+	1,500,000.00
Clarios Global LP - Tlb 2024	LX236134	BBG01N67CH05	Yes	-	-	-	-	-	-	-	-	-	-	-	100.2625	B BB-	1,112,399.36
Clarios Global LP - Tlb 2024	LX236134	BBG01N67CH05	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B BB-	1,500,000.00

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P Fitch	Principal Balance
Claudius Finance Parent SARL - Facility B3 Loan	LX257763	BBG01RQS1Z82	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B+	2,950,000.00
Claudius Finance Parent SARL - Facility B4	LX257805	BBG01RR6QP84	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250		1,000,000.00
Cloud Software Group Inc - Euro Term B Facility	LX278512	BBG01YYMKRT5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B B+	1,000,000.00
Cobalt Bidco - Reinstated Facility B	LX279045	BBG022115MB3	Yes	-	-	Yes	-	-	-	-	-	-	-	-	99.5000		1,008,169.09
Cobalt Bidco - Super Senior Facility B	LX279043	BBG021ZXVYY8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	CCC-	433,211.12
Concorde Lux - 2025 Term Loan B	LX259411	BBG01SCWCVD7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B-	1,314,500.00
Concorde Lux - 2025 Term Loan B	LX259411	BBG01SCWCVD7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.3750	B-	295,123.40
Concorde Lux - 2025 Term Loan B	LX259411	BBG01SCWCVD7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.3750		804,878.04
Cooper Consumer Health - Facility B Loan	LX194161	BBG00ZXND9Q3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B B	1,000,000.00
Cooper Consumer Health - Facility B Loan	LX194161	BBG00ZXND9Q3	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000	B B	2,000,000.00
Crane Holdings, Co. - First Initial Term B Loan	LX275694	BBG01YV591Q8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	BB+	260,768.08
Crane Holdings, Co. - First Initial Term B Loan	LX275694	BBG01YV591Q8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	BB+	739,231.92
CTEC III GmbH - Rollover Facility B	LX284052	BBG01ZXXYC61	Yes	-	-	-	-	-	-	-	-	-	-	-	98.3750		1,000,000.00
CTEC III GmbH - Rollover Facility B	LX284052	BBG01ZXXYC61	Yes	-	-	-	-	-	-	-	-	-	-	-	100.6385	B	1,500,000.00
CTEC III GmbH - Rollover Facility B	LX284052	BBG01ZXXYC61	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B	12,666.80
Cube Healthcare Europe Bidco - Facility B2	LX254153	BBG01VQYFBW1	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000		1,224,043.00
Cube Safety Bidco AB - Tlb	LX285114	BBG0204281L4	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B	1,356,589.15
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	BBG013RR4HR2	Yes	-	-	-	-	-	-	-	-	-	-	-	90.0000	CCC+	1,000,000.00
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - Facility B4 (EUR)	LX283693	BBG01ZVTBRC8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		2,500,000.00
Dedalus Finance GmbH - Senior Facility B2 Extension	LX264063	BBG01V89B0G2	Yes	-	-	-	-	-	-	-	-	-	-	-	97.7500		2,100,000.00
Dedalus Finance GmbH - Senior Facility B2 Extension	LX264063	BBG01V89B0G2	Yes	-	-	-	-	-	-	-	-	-	-	-	97.7500		1,000,000.00
Diot-Siaci Bidco - Incremental Facility B	LX284432	BBG01ZZQ8S50	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		350,564.94
Diot-Siaci Bidco - Incremental Facility B	LX284432	BBG01ZZQ8S50	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		1,472,372.85
Diot-Siaci Bidco - Incremental Facility B	LX284432	BBG01ZZQ8S50	Yes	-	-	-	-	-	-	-	-	-	-	-	98.7500	B B	1,700,000.00
Dynamo Newco II GMBH - Facility B2 (Eur)	LX271162	BBG01XNY2D87	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B B	1,000,000.00
Ecotone HoldCo III - Facility B3	LX274435	BBG01Y5NVZM2	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000		500,000.00
Ecotone HoldCo III - Facility B3	LX274435	BBG01Y5NVZM2	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000		1,000,000.00
Eircom Holdings (Ireland) Limited - Facility B6	LX275557	BBG01YGLXYG2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0160		877,777.78
Eircom Holdings (Ireland) Limited - Facility B6	LX275557	BBG01YGLXYG2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0160		500,000.00
Eircom Holdings (Ireland) Limited - Facility B6	LX275557	BBG01YGLXYG2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0160		472,222.22
Eircom Holdings (Ireland) Limited - Facility B6	LX275557	BBG01YGLXYG2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B+ B+	1,020,673.00

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P	Fitch	Principal Balance
Eleda Management AB - Term Loan B	LX226815	BBG01L03P668	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5625	B	B	250,000.00
Eleda Management AB - Term Loan B	LX226815	BBG01L03P668	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5625	B	B	1,250,000.00
Element Materials Technology Group US Holdings Inc - EUR Term B facility	LX245322	BBG0200Q2809	Yes	-	-	-	-	-	-	-	-	-	-	-	99.9100		***	1,000,000.00
Element Materials Technology Group US Holdings Inc - EUR Term B facility	LX245322	BBG0200Q2809	Yes	-	-	-	-	-	-	-	-	-	-	-	99.9100		***	1,000,000.00
Elsan SAS - Term Loan B6	LX259867	BBG01SMVZ5X8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000		***	1,000,000.00
Elsan SAS - Term Loan B6	LX259867	BBG01SMVZ5X8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.8750		***	1,000,000.00
Engineered Machinery Holdings Inc - 2025 EUR Refinancing Term Loan	LX276146	BBG01YLJ6F81	Yes	-	-	-	-	-	-	-	-	-	-	-	100.2500		***	1,953,978.16
Entain Holdings (Gibraltar) Limited - Facility B4 (Eur)	LX230557	BBG01ML3TQQ3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	BB-	BB	1,116,600.79
Ephios Subco 3 S.a r. l. - TI Facility B	LX283759	BBG01ZVNZ7Z4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			770,124.83
Ephios Subco 3 S.a r. l. - TI Facility B	LX283759	BBG01ZVNZ7Z4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250			1,003,861.00
Etna French Bidco SAS - Delayed Draw Term Loan Facility 2	LX254478	BBG01R5VH783	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0500	B-	B	116,475.85
Etna French Bidco SAS - Facility B1	LX254367	BBG01R5VHG38	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0500	B-	B	725,136.89
Etna French Bidco SAS - Facility B2	LX255861	BBG01R5VHC55	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0500	B-	B	358,387.26
etraveli Group Holding AB - New Facility B	LX265103	BBG01VR04YD7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		***	536,914.24
etraveli Group Holding AB - New Facility B	LX265103	BBG01VR04YD7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		***	1,000,000.00
Euro Ethnic FoodsBidco SAS - Term Loan B-2	LX265118	BBG01VQYB5Q5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B		1,000,000.00
Expleo Services (fka Assystem Technologies) - Term Loan B	LX213673	BBG01H7SCBM0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.4375	B-	B-	1,125,000.00
Expleo Services (fka Assystem Technologies) - Term Loan B	LX213673	BBG01H7SCBM0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.4375	B-	B-	1,125,000.00
Financiere Mendel - Term Loan B	LX259022	BBG01S6X23G2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.5000			6,000,000.00
Finastra Usa, Inc. - Initial EUR Term Loan	LX266937	BBG01W8W9KX9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000	B-	B	2,049,266.32
Finco Utilitas Bv - Facility B3	LX283686	BBG01ZVQNNC0	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,390,640.33
Flora Food Management B.V. - Facility B16	LX283394	BBG01ZT1FK51	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000	B	B	2,833,626.87
Foncia Management - Additional Facility B2 Loan	LX209469	BBG01BJBWT91	Yes	-	-	-	-	-	-	-	-	-	-	-	81.0000	B-	B-	1,000,000.00
Foncia Management - Facility B Loan	LX193463	BBG00ZLHJMM8	Yes	-	-	-	-	-	-	-	-	-	-	-	85.7500	B-	B-	1,500,000.00
Fortis 333, Inc. - Euro Term B Loan	LX258423	BBG01S0PL1N0	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	B+	1,000,000.00
Froneri International Limited - Facility B3	LX244533	BBG01PKMC7H5	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,000,000.00
Froneri International Limited - Facility B3	LX244533	BBG01PKMC7H5	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	BB-		2,444,444.45

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P Fitch	Principal Balance
Galileo Global Education Finance S.a r.l. - Facility B4	LX259242	BBG01SC43RJ2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	579,665.69
Galileo Global Education Finance S.a r.l. - Facility B4	LX259242	BBG01SC43RJ2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		295,334.31
Galileo Global Education Finance S.a r.l. - Facility B4	LX259242	BBG01SC43RJ2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		2,000,000.00
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	BBG01RQWRJP2	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000	B ***	997,474.75
Granite France Bidco SAS - Term Loan B	LX207140	BBG019MDFBQ7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.3540	B B	817,874.15
Granite France Bidco SAS - Term Loan B	LX207140	BBG019MDFBQ7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.3540	B B	817,874.15
Granite France Bidco SAS - Term Loan B	LX207140	BBG019MDFBQ7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250	B B	817,874.15
Grant Thornton Advisors LLC - 2025 EUR Incremental Term Loans	LX269575	BBG01X0ZXZS4	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B NR	1,500,000.00
Greenwich Bidco Limited - 2026 Facility B2	LX282143	BBG01ZJZTPJ6	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B B	1,000,000.00
Grifols International Services Designated Activity Company - Euro Tranche B Term Loan	LX287894	BBG0217Y4YQ6	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	BB- BB-	1,574,242.44
Herens Holdco Sarl - Euro Term Loan	LX194449	BBG00ZTK8KS3	Yes	-	-	-	-	-	-	-	-	-	-	-	95.1250	B-	1,000,000.00
Hestiafloor 2 - Term Loan B	LX283685	BBG01ZVNHFT3	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B B+	2,621,632.68
HIG Finance 2 Limited - 2025-3 EUR Refinancing Term Loan	LX277611	BBG01YV49Q22	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0520	***	1,000,000.00
HIG Finance 2 Limited - 2025-3 EUR Refinancing Term Loan	LX277611	BBG01YV49Q22	Yes	-	-	-	-	-	-	-	-	-	-	-	100.3750	***	1,000,000.00
Holding Socotec - Incremental Term facility 6	LX283433	BBG01ZSZMW99	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		1,577,165.72
Hologic, Inc. - EUR Initial Term B Loans	LX281520	BBG01ZFT9KS7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B+	2,500,000.00
Home VI - Additional Senior Facility 5	LX266909	BBG01W8TJMR8	Yes	-	-	-	-	-	-	-	-	-	-	-	89.5000	***	1,000,000.00
Idemia Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1875	B B	1,000,000.00
Idemia Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.4690	B B	1,000,000.00
Idemia Group - Facility B5 Eur	LX225618	BBG01L3RT9J8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250	B B	1,000,000.00
IGT Holding IV AB - B4 Incremental Facility	LX238948	BBG01NY4NTD9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B- B	3,000,000.00
Inception Holdco S.A.R.L. - Facility B10	LX276061	BBG01YLFFJ54	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000		2,000,000.00
Ineos Finance PLC - New 2031 Term Loan	LX255772	BBG01R3WHCB8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	BB BB	3,286,800.00
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	BBG01FNBS4K4	Yes	-	-	-	-	-	-	-	-	-	-	-	89.2500	BB BB-	1,150,000.00
Infinitas Learning Finco B.V. - TLB SEPT 2025	LX269820	BBG01X4Q1TH1	Yes	-	-	-	-	-	-	-	-	-	-	-	99.8750		1,000,000.00
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	BBG01YX0MRM9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.1250		2,000,000.00

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P	Rating at Acquisition Fitch	Principal Balance
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	BBG01YX0MRM9	Yes	-	-	-	-	-	-	-	-	-	-	-	98.6250			2,000,000.00
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	BBG011XXY6P9	Yes	-	-	-	-	-	-	-	-	-	-	-	100.2295	B	B	912,610.97
Innio Group Holding GmbH. - 2026 Extended Facility B Eur	LX283356	BBG01ZRHMP7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.5000			2,000,000.00
Inovie Group - Senior Facility B	LX191106	BBG00Y9ZSGQ4	Yes	-	-	-	-	-	-	-	-	-	-	-	94.7250	B-	B	2,000,000.00
Inspired Finco Holdings Limited - Facility B8	LX283776	BBG01ZVQDWR5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1440			961,585.43
Inspired Finco Holdings Limited - Facility B8	LX283776	BBG01ZVQDWR5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0565			167,856.98
Inspired Finco Holdings Limited - Facility B8	LX283776	BBG01ZVQDWR5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0565			616,877.16
Inspired Finco Holdings Limited - Facility B8	LX283776	BBG01ZVQDWR5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0565			462,657.87
Inspired Finco Holdings Limited - Facility B8	LX283776	BBG01ZVQDWR5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0565			961,585.43
International Entertainment JCo3 Limited - New Facility B Eur	LX270596	BBG01XH90VH1	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250	B		2,000,000.00
Ion Platform Finance Us, Inc. - (EUR) TL	LX270363	BBG01XF8RQN0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000	B+	***	3,701,015.97
Ion Platform Finance Us, Inc. - (EUR) TL	LX270363	BBG01XF8RQN0	Yes	-	-	-	-	-	-	-	-	-	-	-	90.2500	B+	***	1,000,000.00
IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	Yes	-	-	-	-	-	-	-	-	-	-	-	99.6250			5,000,000.00
IVC Acquisition Ltd - Facility B11	LX257767	BBG01RQTM2X2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.3990	B-	B	1,142,857.14
Ki Knight France Bidco - Facility B	LX265163	BBG01VQYK9C2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B		1,554,264.09
Lernen Bidco Limited - Facility B3 (Eur)	LX277510	BBG01VYC7ZB9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.8750			1,000,000.00
Lernen Bidco Limited - Facility B3 (Eur)	LX277510	BBG01VYC7ZB9	Yes	-	-	-	-	-	-	-	-	-	-	-	100.3750			1,500,000.00
Loire Finco Luxembourg Sarl - B4 EUR TL	LX284440	BBG01ZZQ4WV6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			352,930.29
Loire Finco Luxembourg Sarl - B4 EUR TL	LX284440	BBG01ZZQ4WV6	Yes	-	-	-	-	-	-	-	-	-	-	-	97.3750			1,043,328.36
Lorca Telecom Bidco S.A. - Facility B5	LX259202	BBG01SB8NPY9	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000			4,000,000.00
LSF10 Edilians Investments Sarl - Facility B4	LX264883	BBG01VKRQGS4	Yes	-	-	-	-	-	-	-	-	-	-	-	97.7500			1,000,000.00
Lsf10 Xi Investments S.A R.L. - Facility B5	LX264968	BBG01VL4X181	Yes	-	-	-	-	-	-	-	-	-	-	-	93.0000			2,000,000.00
Lsf10 Xi Investments S.A R.L. - Facility B5	LX264968	BBG01VL4X181	Yes	-	-	-	-	-	-	-	-	-	-	-	99.2500	B-		1,000,000.00
LSF11 Folio Bidco GMBH - Facility B Loan	LX199727	BBG0135CF9Z6	Yes	-	-	-	-	-	-	-	-	-	-	-	96.5000	B-	B-	1,000,000.00
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	BBG00Z83G4H3	Yes	-	-	-	-	-	-	-	-	-	-	-	96.2500	B-	B-	1,000,000.00
Mar Bidco SARL - Eur Term Loan	LX194153	BBG00ZXDYDK2	Yes	-	-	-	-	-	-	-	-	-	-	-	97.7500	***	***	1,000,000.00
Mar Bidco SARL - Eur Term Loan	LX194153	BBG00ZXDYDK2	Yes	-	-	-	-	-	-	-	-	-	-	-	98.2500	***	***	2,000,000.00
Market Bidco Limited - Facility B3	LX249633	BBG01Q9FJQ73	Yes	-	-	-	-	-	-	-	-	-	-	-	97.7500			900,000.00
Market Bidco Limited - Facility B3	LX249633	BBG01Q9FJQ73	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5000	B	B	1,000,000.00

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P Fitch	Principal Balance
Matterhorn Telecom SA - Facility B3	LX257770	BBG01RQXV2W4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	BB-	1,000,000.00
Mcafee Corp - Term Loan B 3 Eur	LX233937	BBG01N07Z5K0	Yes	-	-	-	-	-	-	-	-	-	-	-	91.0000	B-	997,461.93
Mcafee Corp - Term Loan B 3 Eur	LX233937	BBG01N07Z5K0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B-	2,422,708.58
Mcafee Corp - Term Loan B 3 Eur	LX233937	BBG01N07Z5K0	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000	B-	980,006.38
Mediawan Financing - Facility B2	LX269884	BBG01X54YSF7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000		1,600,000.00
Mehilainen Yhtymä Oy - Facility B7	LX264796	BBG01VK7VD18	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		2,000,000.00
Mermaid Bidco Inc - Facility B (Eur)	LX236699	BBG01NFZZJ22	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B	2,000,000.00
Meuse Finco - Facility B2	LX265594	BBG01VVGYZFZ1	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		1,171,428.57
Modulaire Group Holdings Limited - Facility B3	LX265112	BBG01VQZB6V4	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000	B	2,500,000.00
Motion Finco LLC - Facility B (New)	LX213009	BBG01GX47MB0	Yes	-	-	-	-	-	-	-	-	-	-	-	89.1250	CCC+	1,000,000.00
Motion Finco LLC - Facility B (New)	LX213009	BBG01GX47MB0	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	1,422,713.32
MV Holding GmbH FKA Igloo Holdings Corp - Senior Facility B (EUR) Loan	LX259026	BBG01S7L1NV7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	BB-	1,425,000.00
Neptune Bidco Sarl - Facility B3	LX270949	BBG01XK1K9Q1	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		689,214.28
Neptune Bidco Sarl - Facility B3	LX270949	BBG01XK1K9Q1	Yes	-	-	-	-	-	-	-	-	-	-	-	97.5565		1,000,000.00
Neptune Bidco Us Inc. - 2026 Euro Term B Loans	LX283383	BBG01ZSP3L9	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B-	1,250,000.00
Nidda Healthcare Holding GmbH - Term Loan B4	LX277790	BBG01YV3X7T0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.4835		1,000,000.00
Nidda Healthcare Holding GmbH - Term Loan B4	LX277790	BBG01YV3X7T0	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		299,999.71
Nobel Bidco BV - Facility B Loan	LX195412	BBG0109Z1HW7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.2500	B	1,000,000.00
Nobel Bidco BV - Facility B Loan	LX195412	BBG0109Z1HW7	Yes	-	-	-	-	-	-	-	-	-	-	-	96.7500	B	976,190.48
Nobel Bidco BV - Facility B Loan	LX195412	BBG0109Z1HW7	Yes	-	-	-	-	-	-	-	-	-	-	-	96.5000	B	976,190.48
Nobian Finance BV - Facility Tlb	LX246433	BBG01PSNH2L6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	1,500,000.00
Node Acquico GMBH - Term Loan	LX267053	BBG01W98WQN3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B+	1,911,581.41
Nomad Foods Europe Midco Limited - Facility B1 EUR	LX273722	BBG01Y1VH1M9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	BB-	1,000,000.00
Nomad Foods Europe Midco Limited - Facility B1 EUR	LX273722	BBG01Y1VH1M9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.3750	BB-	1,000,000.00
Normec 1 B.V. - Additional Facility B3A	LX270413	BBG01XK1C6G7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		1,274,436.08
Normec 1 B.V. - Additional Facility B3A	LX270413	BBG01XK1C6G7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		110,526.32
Normec 1 B.V. - Additional Facility B3A	LX270413	BBG01XK1C6G7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		38,345.87
Normec 1 B.V. - Additional Facility B3A	LX270413	BBG01XK1C6G7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		76,691.73
Normec 1 B.V. - Additional Facility B3A	LX270413	BBG01XK1C6G7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.3625		849,624.06
Normec 1 B.V. - Additional Facility B3A	LX270413	BBG01XK1C6G7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.3625		150,375.94
Oak-Eagle Acquireco, Inc. - EUR Term Loan B2	LX287248	BBG0210857Q8	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000	BB-	2,099,712.37

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P	Fitch	Principal Balance
Oat Bidco Limited - Facility B2 (Eur)	LX283358	BBG01ZSYXH66	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			1,500,000.00
Obol France 3 SAS - Facility B3	LX239000	BBG01NY7SYD6	Yes	-	-	-	-	-	-	-	-	-	-	-	98.8750	NR	***	917,230.33
Obol France 3 SAS - Facility B3	LX239000	BBG01NY7SYD6	Yes	-	-	-	-	-	-	-	-	-	-	-	98.9535	NR	***	1,008,454.88
OCS Group Investments Limited - B4 Increase Incremental Facility	LX285720	BBG020D42TS8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B		125,000.00
OCS Group Investments Limited - Facility B4	LX273400	BBG01Y39LQK8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000			1,250,000.00
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	BBG01N50MZ64	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1875	B-	***	639,664.50
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	BBG01N50MZ64	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1875	B-	***	639,664.50
Opal Bidco SAS - Facility B3	LX272548	BBG01XRPBJJ7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			1,635,000.00
Optimus Bidco SAS - Term Loan B	LX213580	BBG01H9WM202	Yes	-	-	-	-	-	-	-	-	-	-	-	99.6425	B-	B-	1,000,000.00
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	BBG01VF1LSX0	Yes	-	Yes	-	-	-	-	-	-	-	-	-	61.2500	B-	***	1,000,000.00
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	BBG01VF1LSX0	Yes	-	Yes	-	-	-	-	-	-	-	-	-	60.0000	B-	***	1,011,230.52
Organon & Co - Eur 2024 Term Loan B	LX256012	BBG01R6JLLF5	Yes	-	-	-	-	-	-	-	-	-	-	-	98.8750	BB	***	981,650.60
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	BBG012V0YHW9	Yes	-	-	-	-	-	-	-	-	-	-	-	92.3750	B-	B-	1,000,000.00
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	BBG012V0YHW9	Yes	-	-	-	-	-	-	-	-	-	-	-	92.1250	B-	B-	2,000,000.00
Pax Holdco Spain, S.L.U. - Facility B5 2026	LX278538	BBG01YYLX0Q5	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000			1,000,000.00
Pax Holdco Spain, S.L.U. - Facility B5 2026	LX278538	BBG01YYLX0Q5	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000			1,000,000.00
Paysafe Group Holdings II Limited - Facility B2	LX195448	BBG0118YPV89	Yes	-	-	-	-	-	-	-	-	-	-	-	99.9445	B	***	983,229.38
Paysafe Group Holdings II Limited - Facility B2	LX195448	BBG0118YPV89	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7265	B	***	458,073.46
Paysafe Group Holdings II Limited - Facility B2	LX195448	BBG0118YPV89	Yes	-	-	-	-	-	-	-	-	-	-	-	99.9645	B	***	1,400,000.00
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B+	B	2,000,000.00
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B		390,000.00
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	BBG014L5WWK7	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0000	B		1,000,000.00
Peer Holding III BV - Facility B7B	LX271390	BBG01XMJ53X2	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000			1,777,777.78
Peer Holding III BV - Term Loan B6b	LX259874	BBG01SMWGF5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			3,000,000.00
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	BBG01X5749M7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			3,000,000.00
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	BBG01X5749M7	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			939,939.94
Peralta Inversiones Globales S.L. - Incremental Facility B2	LX258021	BBG01RX4DFM2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B		995,327.27

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P Fitch	Principal Balance
Phm Group Holding Oyj - Term Loan B	LX259106	BBG01S89Y4L0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B	3,000,000.00
Piolin Bidco SAU - Term Loan B5	LX269818	BBG00PV1R9Z0	Yes	-	-	-	-	-	-	-	-	-	-	-	98.9635		315,168.85
Piolin Bidco SAU - Term Loan B5	LX269818	BBG00PV1R9Z0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.8750		416,993.95
Platform Bidco Limited - Facility B6 (EUR)	LX282162	BBG01ZK182X7	Yes	-	-	-	-	-	-	-	-	-	-	-	97.6250		1,000,000.00
Platform Bidco Limited - Facility B6 (EUR)	LX282162	BBG01ZK182X7	Yes	-	-	-	-	-	-	-	-	-	-	-	98.1250		1,000,000.00
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	BBG0113FZW91	Yes	-	-	-	-	-	-	-	-	-	-	-	96.5000	B-	1,953,964.19
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	BBG0113FZW91	Yes	-	-	-	-	-	-	-	-	-	-	-	96.1250	B-	1,958,974.34
Precise Bidco BV - Facility B6 Term Loan	LX257766	BBG01RQTKYK8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.2500		2,000,000.00
Project Aurora Holdco 1 Limited - Facility B1	LX270628	BBG01W16Z353	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	1,204,644.41
Quimper AB - 2026 Term Loan B	LX283755	BBG01ZVN65L5	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		1,000,000.00
Quimper AB - 2026 Term Loan B	LX283755	BBG01ZVN65L5	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5250		1,000,000.00
Quimper AB - 2026 Term Loan B	LX283755	BBG01ZVN65L5	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		1,295,146.46
Rainbow Finco S. A R.L. - Term Loan B	LX202335	BBG014LXJB54	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	1,000,000.00
Rainbow Finco S. A R.L. - Term Loan B	LX202335	BBG014LXJB54	Yes	-	-	-	-	-	-	-	-	-	-	-	99.8750	B	1,000,000.00
Ramsay Generale de Sante - Facility B5	LX258050	BBG01RX60F14	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	BB-	200,000.00
Ramsay Generale de Sante - Facility B5	LX258050	BBG01RX60F14	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500		1,500,000.00
Ramsay Generale de Sante - Facility B5	LX258050	BBG01RX60F14	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		800,000.00
Ramsay Generale de Sante - Facility B5	LX258050	BBG01RX60F14	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	BB-	1,000,000.00
Ramudden Global (Group) GMBH - Facility B4	LX259290	BBG01SC6CRR8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0520		555,555.56
Ramudden Global (Group) GMBH - Facility B4	LX259290	BBG01SC6CRR8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0520		444,444.44
Ramudden Global (Group) GMBH - Facility B4	LX259290	BBG01SC6CRR8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	250,000.00
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	BBG01VGZQM80	Yes	-	-	-	-	-	-	-	-	-	-	-	100.5000		1,012,989.00
Roar BidCo AB - Facility B Loan	LX193550	BBG00ZNS7LN6	Yes	-	-	-	-	-	-	-	-	-	-	-	99.1250	B	4,000,000.00
Rocket Software Inc - Euro Term Loan	LX217144	BBG01VYFZRW6	Yes	-	-	-	-	-	-	-	-	-	-	-	90.0000	B-	1,000,000.00
Rocket Software Inc - Euro Term Loan	LX217144	BBG01VYFZRW6	Yes	-	-	-	-	-	-	-	-	-	-	-	99.8750	B-	1,000,000.00
Rocket Software Inc - Euro Term Loan	LX217144	BBG01VYFZRW6	Yes	-	-	-	-	-	-	-	-	-	-	-	98.6300	B-	1,000,000.00
Roehm Holding GMBH - New Term Loan B-1	LX228988	BBG01M7787V9	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0000	B-	1,000,000.00
Root Bidco Sarl - Facility B4	LX273518	BBG01XZS24D1	Yes	-	-	-	-	-	-	-	-	-	-	-	97.7500		1,000,000.00
Rubix Group Finco Limited - Extended Facility B1	LX283700	BBG01ZVQFXF4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	2,600,000.00
Sandy Bidco BV - Facility B	LX197880	BBG012CQ12V3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.1250	B-	1,000,000.00
Sandy Bidco BV - Facility B	LX197880	BBG012CQ12V3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.9665	B	1,000,000.00

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P	Fitch	Principal Balance
Sandy Bidco BV - Facility B	LX197880	BBG012CQ12V3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.9665	B	B	1,000,000.00
Schon Klinik SE - Facility B2	LX258367	BBG01S0LB837	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B+	B+	1,545,454.54
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	BBG014V0Q319	Yes	-	-	-	-	-	-	-	-	-	-	-	98.0250	B-	B	1,500,000.00
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	BBG014V0Q319	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000	B	B	725,000.00
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	BBG014V0Q319	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	B	1,500,000.00
SCIL IV LLC - Facility B1	LX271492	BBG01XMJ06K4	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	BB-		2,163,164.40
Sector Alarm Holdings AS - Facility 2 TLB4	LX286844		Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000			1,000,000.00
Sector Alarm Holdings AS - Facility 2 TLB4	LX286844		Yes	-	-	-	-	-	-	-	-	-	-	-	96.0355			1,500,000.00
Sector Alarm Holdings AS - Facility B4	LX283506	BBG01ZTT89Y1	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250	B		1,000,000.00
Seine Holdco SAS - 2023 - Facility B	LX220198	BBG01N86F7W9	Yes	-	-	-	-	-	-	-	-	-	-	-	100.5000	B+	B-	1,000,000.00
Seine Holdco SAS - 2023 - Facility B	LX220198	BBG01N86F7W9	Yes	-	-	-	-	-	-	-	-	-	-	-	100.5000	B+	B-	1,250,000.00
SEQENS UK LIMITED - Facility A1 Notes	LX289316		Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	CCC		73,432.25
Shilton Bidco Limited - Facility B7	LX265165	BBG01VR25M93	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	***	***	250,000.00
Shilton Bidco Limited - Facility B7	LX265165	BBG01VR25M93	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0250	***	***	1,500,000.00
Sirona Bidco - Facility B	LX199218	BBG012VCDYP7	Yes	-	-	-	-	-	-	-	-	-	-	-	90.5695	B-		2,000,000.00
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	BBG01RMHWP88	Yes	-	-	-	-	-	-	-	-	-	-	-	0.0000	B		1,000,000.00
Speed Midco 3 S.A R.L. - Facility B (EUR) Loan	LX270094	BBG01X9TW2S3	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B+		1,250,000.00
Speedster Bidco GmbH - Term Loan B1 EUR	LX277637	BBG01YV3RR77	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B-	B	2,189,781.02
Stars Uk Bidco Limited - Facility B4	LX264889	BBG01VNM76T4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.2500			2,000,000.00
Steel Parts Holdings, Inc. - Add On Tlb	LX288865	BBG021KSDVK6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	BB-	***	1,000,000.00
Stella Group - Term Loan B2	LX236467	BBG01NBM4Y44	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7190	B	B	1,000,000.00
Stella Group - Term Loan B2	LX236467	BBG01NBM4Y44	Yes	-	-	-	-	-	-	-	-	-	-	-	99.6250	B	B	1,500,000.00
Stepstone Group Midco 2 GmbH - Facility B1 Loan	LX254354	BBG01QYDHL37	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000	B	B+	1,250,000.00
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	BBG01LTG1LG0	Yes	-	-	-	-	-	-	-	-	-	-	-	94.5000	B-		1,000,000.00
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	BBG01L4Z6SL9	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B-	B-	535,924.40
Summer (BC) Bidco B LLC - Extended Facility B (Eur) Additional Facility (Bnc)	LX228294	BBG01N099V64	Yes	-	-	-	-	-	-	-	-	-	-	-	99.9270	B-	B-	134,006.80
Summer (BC) Bidco B LLC - Extended Facility B (Eur) Additional Facility (Bnc)	LX228294	BBG01N099V64	Yes	-	-	-	-	-	-	-	-	-	-	-	99.9270	B-	B-	134,006.80
Summer (BC) Bidco B LLC - Extended Facility B (Eur) Additional Facility (Bnc)	LX228294	BBG01N099V64	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B-	B-	196,062.00

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P Fitch	Principal Balance
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	BBG00ZXY5JQ6	Yes	-	-	-	-	-	-	-	-	-	-	-	99.8750	***	1,000,000.00
Syntegon Topco GMBH - Facility B3	LX285255	BBG0204N1PR6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	3,159,574.47
TakeCare Bidco - Additional Senior Term Facility B3	LX284430	BBG01ZZPK5R4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0500		1,000,000.00
TakeCare Bidco - Additional Senior Term Facility B3	LX284430	BBG01ZZPK5R4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0500		1,000,000.00
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	BBG01X0HZZG5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0240		1,000,000.00
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	BBG01X0HZZG5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0960		1,500,000.00
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	BBG00RHH0YN4	Yes	-	-	-	-	-	-	-	-	-	-	-	99.3750	BB-	3,500,000.00
THG Operations Holding Limited - Eur Facility B2	LX260822	BBG01T2B3NH6	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0000	B-	1,625,000.00
Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	Yes	-	-	-	-	-	-	-	-	-	-	-	95.5000	B	1,000,000.00
Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	Yes	-	-	-	-	-	-	-	-	-	-	-	95.0000	B	2,000,000.00
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	BBG01SJ4SLZ3	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7610		2,000,000.00
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	BBG01SJ4SLZ3	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	1,575,000.00
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	BBG01RR6W7P8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		1,000,000.00
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	BBG01RR6W7P8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		1,000,000.00
Total Webhosting Solutions B.V. - Additional Facility B1	LX265241	BBG01VRYVKJ7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.0000		1,500,000.00
Touchdown Acquirer Inc. - Initial Euro Term Loans	LX276048	BBG01YL8DKZ6	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000		1,175,000.00
Touchdown Acquirer Inc. - Initial Euro Term Loans	LX276048	BBG01YL8DKZ6	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B	1,000,000.00
Triley Midco 2 Limited - Facility B2	LX258210	BBG01RYVK2Q8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.4205		927,007.30
Triley Midco 2 Limited - Facility B2	LX258210	BBG01RYVK2Q8	Yes	-	-	-	-	-	-	-	-	-	-	-	99.4205		927,007.30
Triley Midco 2 Limited - Facility B2	LX258210	BBG01RYVK2Q8	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250		1,500,000.00
Trivium Packaging Finance BV - Term Loan B 2025	LX276046	BBG01YL7TQK4	Yes	-	-	-	-	-	-	-	-	-	-	-	98.5000		1,000,000.00
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	BBG01RRRCBS2	Yes	-	-	-	-	-	-	-	-	-	-	-	100.1250		2,000,000.00
Tuple Us Bidco LLC - Facility B1 (EUR)	LX281470	BBG01ZF64NR7	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000	B	1,000,000.00
United Petfood Finance Bv - Term Loan B	LX258378	BBG01S0L4951	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	BB-	2,750,000.00
Urbaser, S.A. - Facility B	LX264574	BBG01VG1VCQ1	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	BB-	1,210,934.21
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	BBG01ML3KNX1	Yes	-	-	-	-	-	-	-	-	-	-	-	92.0380	B	1,350,000.00
Vivalto Sante Investissement - Term Loan B	LX265587	BBG01VVH3N95	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	1,000,000.00
Vivalto Sante Investissement - Term Loan B	LX265587	BBG01VVH3N95	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000		1,000,000.00
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	BBG01YYLN4Y9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B+	1,398,648.65
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	BBG01YYLN4Y9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.3750		1,000,000.00

Asset Information III

Description	Security ID	FIGI	Eligible Investment	High Yield Bond	Discount Obligation	Current Pay	Not Covenant-Lite per Proviso	Annual Obligation	First Lien Last Out Loan	Defaulted Uptier Priming Debt	Uptier Priming Debt	Asset Priming Obligor	Secured SPV Participation Assets	Transferred Participation not Elevated	Purchase Price	Rating at Acquisition S&P	Fitch	Principal Balance
VMED 02 UK 4 Holdco Limited - TL FAC AF	LX283064	BBG01ZQQFNR9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500	B+	BB-	418,335.74
VMED 02 UK 4 Holdco Limited - TL FAC AF	LX283064	BBG01ZQQFNR9	Yes	-	-	-	-	-	-	-	-	-	-	-	99.7500			2,850,000.00
Windsor Holdings III LLC - Term Loan B	LX259144	BBG01S9CTHH4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B+	B+	1,010,000.00
Windsor Holdings III LLC - Term Loan B	LX259144	BBG01S9CTHH4	Yes	-	-	-	-	-	-	-	-	-	-	-	100.6250			1,800,000.00
Windsor Holdings III LLC - Term Loan B	LX259144	BBG01S9CTHH4	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0000	B+	B+	1,000,000.00
Windsor Holdings III LLC - Term Loan B	LX259144	BBG01S9CTHH4	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0000	B+	B+	1,000,000.00
Winterfell Financing Sarl - Term Loan	LX192684	BBG00YY9RVN5	Yes	-	-	-	-	-	-	-	-	-	-	-	82.3750	B-	B-	1,000,000.00
Winterfell Financing Sarl - Term Loan	LX211609	BBG01G07FMM8	Yes	-	-	-	-	-	-	-	-	-	-	-	98.7500	B	B	1,000,000.00
WSH (WSH Services Holding) - Facility B4	LX273598	BBG01Y0MJF56	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	B+	1,300,000.00
Zegona Holdco Limited - Additional Facility B3	LX281653	BBG01ZF2GH41	Yes	-	-	-	-	-	-	-	-	-	-	-	99.5000			1,000,000.00
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	BBG00YC6GWS0	Yes	-	-	-	-	-	-	-	-	-	-	-	98.3750	B	B	1,000,000.00
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	BBG00YC6GWS0	Yes	-	-	-	-	-	-	-	-	-	-	-	98.8750	B	B	1,000,000.00
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	BBG00YC6GWS0	Yes	-	-	-	-	-	-	-	-	-	-	-	99.8875	B	B	1,000,000.00
Zephyr Midco 2 Limited - Facility B-2 (2025)	LX272087	BBG01XH95VW9	Yes	-	-	-	-	-	-	-	-	-	-	-	100.5000			1,000,000.00
ZF Invest - Tlb	LX286013	BBG020KQF4Y5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	***	1,477,347.04
ZF Invest - Tlb	LX286013	BBG020KQF4Y5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	***	2,000,000.00
ZF Invest - Tlb	LX286013	BBG020KQF4Y5	Yes	-	-	-	-	-	-	-	-	-	-	-	100.0000	B	***	194,954.87
Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0300	B+	B+	28,488.50
Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	Yes	-	-	-	-	-	-	-	-	-	-	-	96.0300	B+	B+	971,511.50
Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	Yes	-	-	-	-	-	-	-	-	-	-	-	96.4375	B+	B+	1,000,000.00
Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	Yes	-	-	-	-	-	-	-	-	-	-	-	97.0260	B+	B+	1,000,000.00
Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	Yes	-	-	-	-	-	-	-	-	-	-	-	97.8750	B+	B+	1,000,000.00
Ziggo BV - Term Loan H	LX183461	BBG00QKHM6B2	Yes	-	-	-	-	-	-	-	-	-	-	-	97.7500	B+	B+	500,000.00
Loan SubTotal:																		463,052,952.00
Colisee Group SAS - Equity			-	-	-	-	-	-	-	-	-	-	-	-	0.0000			0.00
Colisee Group SAS - Warrants			-	-	-	-	-	-	-	-	-	-	-	-	0.0000			0.00
Equity SubTotal:																		0.00
Total:																		484,997,539.97

Asset Information IV (Equity Securities)

Purchase Lot ID	Description	Security ID	Par Amount
Equity			
12667950	Colisee Group SAS - Equity		91,205.00
12667951	Colisee Group SAS - Warrants		4,517.00
			95,722.00

Market Value (including MV Determined By Investment Manager)

Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Principal Balance	Market Price	Market Value
Accorinvest Group S.A. - 5.734 15May32	Bond	XS3049460671	-	0.21%	1,045,000.00	100.7926	1,053,282.77
Ace Bidco GmBh - Facility B2	Loan	LX255578	-	0.20%	1,000,000.00	85.6670	856,670.00
ACR II B.V. - Term Loan B	Loan	LX213839	-	0.15%	733,333.33	5.8750	43,083.33
Ad Education - Tlb	Loan	LX249460	-	0.22%	1,100,000.00	66.1250	727,375.00
Admiral Bidco GmbH - Facility B2	Loan	LX284437	-	0.53%	2,646,139.04	100.3070	2,654,262.69
Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Tlb	Loan	LX275558	-	0.38%	1,907,544.98	100.1250	1,909,929.41
AI Silk UK Midco 2 Limited - Facility B	Loan	LX226415	-	0.30%	1,500,000.00	89.2500	1,338,750.00
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	Loan	LX264917	-	0.20%	1,000,000.00	100.4020	1,004,020.00
AlixPartners LLP - 2025 Euro Term Loan	Loan	LX267276	-	0.38%	1,910,212.50	100.2050	1,914,128.44
Allied Universal Holdco LLC - Amendment No. 7 Replacement Euro Term Loan	Loan	LX267482	-	0.38%	1,881,211.34	100.5970	1,892,442.17
Almaviva Developpement - Term Loan B	Loan	LX266650	-	0.25%	1,250,000.00	100.2250	1,252,812.50
Althea Acquisition Bidco S.a r.l. - Facility B	Loan	LX271610	-	0.68%	3,399,258.34	100.1880	3,405,648.95
Amber Finco Plc - Facility B3	Loan	LX264326	-	0.30%	1,500,000.00	100.7920	1,511,880.00
Ammega Group BV - Facility B3 Loan	Loan	LX239654	-	0.47%	2,324,792.31	78.5420	1,825,938.38
Apex Group Treasury Limited - Eur Term Loan 2025	Loan	LX259078	-	0.70%	3,485,000.00	93.4690	3,257,394.65
Apollo Swedish Bidco AB - 5.575 01Jul31	Bond	XS2842976289	-	0.10%	500,000.00	100.2709	501,354.25
Applegreen Finance Ireland DAC - Facility B Loan	Loan	LX257761	-	0.20%	1,000,000.00	100.6250	1,006,250.00
Aragon Bidco GMBH - Facility B Loan	Loan	LX199035	-	0.50%	2,500,000.00	76.8750	1,921,875.00
Argent Finco LLC - Term Loan B	Loan	LX275787	-	0.50%	2,500,000.00	100.5000	2,512,500.00
Artemis Acquisitions UK Limited - Incremental Facility B6	Loan	LX259024	-	0.24%	1,200,000.00	99.9250	1,199,100.00
Athena Bidco - Facility B3	Loan	LX270141	-	0.70%	3,500,000.00	100.0520	3,501,820.00
Athena Bidco GmbH - 2025 Facility B	Loan	LX263339	-	0.30%	1,500,000.00	98.1670	1,472,505.00
Auris Luxembourg III SARL - Facility B7 Euro	Loan	LX265182	-	0.73%	3,650,000.00	99.3880	3,627,662.00
Avantor Funding, Inc - Incremental B-6 Euro Term Loan	Loan	LX270585	-	0.17%	860,298.83	100.0500	860,728.98
Aviv Group GMBH - Facility B2 Term Loan	Loan	LX282594	-	0.47%	2,360,000.00	97.2190	2,294,368.40
Banijay Entertainment - Term Loan B (Eur)	Loan	LX257835	-	0.20%	1,000,000.00	100.4750	1,004,750.00
Barentz Bidco BV - Facility B3 (EUR)	Loan	LX258723	-	0.80%	4,000,000.00	97.5830	3,903,320.00
Beach Acquisition Bidco, LLC - Tranche B-2 Term Loans	Loan	LX264894	-	0.56%	2,795,985.94	99.9550	2,794,727.75
Bellis Acquisition Company PLC - Seven-Year Term Loan B	Loan	LX230713	-	0.40%	2,000,000.00	91.2950	1,825,900.00
Belron Finance 2019 LLC - (EUR) TLB	Loan	LX282168	-	0.88%	4,375,000.00	100.2080	4,384,100.00
Bending Spoons US Inc. - Tlb	Loan	LX266390	-	0.27%	1,324,728.25	92.6250	1,227,029.54
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	Bond	XS2831749481	-	0.46%	2,300,000.00	99.9032	2,297,774.06
Betclie Everest Group - (EUR) TLB	Loan	LX281970	-	0.77%	3,831,133.60	99.8000	3,823,471.33
BetClie Everest Group SAS - 5.125 10Dec31	Bond	XS3266494221	-	0.09%	430,000.00	100.2483	431,067.69
Blitz F21-433 GMBH - TI	Loan	LX259041	-	0.20%	1,000,000.00	93.3750	933,750.00
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	Loan	LX258134	-	0.66%	3,319,306.09	95.7400	3,177,903.65
BME Group Holding BV - Facility B2	Loan	LX217355	-	1.00%	5,000,000.00	74.5800	3,729,000.00
Bock Capital Bidco BV - Term Loan	Loan	LX194536	-	0.40%	2,000,000.00	99.6000	1,992,000.00
Boels Topholding B.V. - Facility B4	Loan	LX283683	-	0.39%	1,956,896.55	100.0520	1,957,914.14
Boluda Towage - FACILITY B3	Loan	LX228682	-	0.40%	2,000,000.00	100.7880	2,015,760.00
Boots Group Finco LP - Closing Date Euro Term Loan	Loan	LX266537	-	0.40%	2,000,307.74	100.6880	2,014,069.86
Breitling Financing S.A R.L. - Term Loan B	Loan	LX199187	-	0.20%	1,000,000.00	83.6880	836,880.00

Market Value (including MV Determined By Investment Manager)

Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Principal Balance	Market Price	Market Value
Broom Holdings Bidco Limited - Facility B	Loan	LX278029	-	0.59%	2,957,728.32	98.3570	2,909,132.84
CAB - Facility B Loan	Loan	LX192244	-	0.30%	1,499,999.99	98.2970	1,474,454.99
Casper Bidco SAS - Facility B7	Loan	LX283679	-	0.55%	2,770,000.00	99.7880	2,764,127.60
Castello BC Bidco Spa - 4.5 14Nov31	Bond	XS2929905292	-	0.10%	500,000.00	100.3606	501,802.80
Castor Spa - 5.25 15Feb29	Bond	XS2445840809	-	0.64%	3,194,000.00	82.7467	2,642,929.28
CDR Firefly Bidco Plc - TI	Loan	LX259865	-	0.62%	3,080,000.00	100.6460	3,099,896.80
Cedacri Mergeco Spa - 6.609 15May28	Bond	XS2345190263	-	0.35%	1,740,000.00	97.6370	1,698,883.28
Celeste BidCo B.V - Fcaility B2	Loan	LX258494	-	0.60%	3,000,000.00	100.6560	3,019,680.00
Cep V Investment 23 S.A R.L. - Facility B Loan	Loan	LX202330	-	0.40%	2,000,000.00	100.0710	2,001,420.00
Chemours Company (The) - Tranche B-3 Euro Term Loan	Loan	LX214554	-	0.32%	1,587,945.72	100.3250	1,593,106.54
Chrysaor Bidco S.A R.L. - (Eur) Tlb	Loan	LX272221	-	0.40%	2,000,000.00	100.3750	2,007,500.00
Cidron Aida Finco Sarl - Term Loan B	Loan	LX249777	-	0.25%	1,250,000.00	96.4580	1,205,725.00
Circet Europe - Senior Facility B	Loan	LX196125	-	0.90%	4,500,000.00	100.3850	4,517,325.00
Clarios Global LP - TLB 2024	Loan	LX236134	-	0.52%	2,612,399.36	100.3750	2,622,195.86
Claudius Finance Parent SARL - Facility B3 Loan	Loan	LX257763	-	0.59%	2,950,000.00	96.7220	2,853,299.00
Claudius Finance Parent SARL - Facility B4	Loan	LX257805	-	0.20%	1,000,000.00	97.2710	972,710.00
Cloud Software Group Inc - Euro Term B Facility	Loan	LX278512	-	0.20%	1,000,000.00	95.6500	956,500.00
Cobalt Bidco - New Money Facility B	Loan	LX279043	-	0.09%	433,211.12	107.2080	464,436.98
Cobalt Bidco - Reinstated Facility B	Loan	LX279045	-	0.20%	1,008,169.09	88.3330	890,546.00
Colisee Group SAS - Equity	Equity		-	-	0.00		0.00
Colisee Group SAS - Warrants	Equity		-	-	0.00		0.00
Concorde Lux - 2025 TLB	Loan	LX259411	-	0.48%	2,414,501.44	91.5830	2,211,272.85
Cooper Consumer Health - Facility B Loan	Loan	LX194161	-	0.60%	3,000,000.00	100.3410	3,010,230.00
Crane Holdings, Co. - First Initial Term B Loan	Loan	LX275694	-	0.20%	1,000,000.00	100.5000	1,005,000.00
CTEC III GmbH - Rollover Facility B	Loan	LX284052	-	0.50%	2,512,666.80	99.4130	2,497,917.45
Cube Healthcare Europe Bidco - Fcaility B2	Loan	LX254153	-	0.24%	1,224,043.00	100.7030	1,232,648.02
Cube Safety Bidco AB - Tlb	Loan	LX285114	-	0.27%	1,356,589.15	99.9060	1,355,313.96
Cuppa Bidco B.V. - Facility B1 EUR	Loan	LX209709	-	0.20%	1,000,000.00	69.7920	697,920.00
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - FACILITY B4 (EUR)	Loan	LX283693	-	0.50%	2,500,000.00	100.2080	2,505,200.00
Dedalus Finance GmbH - Senior facility B2 Extension	Loan	LX264063	-	0.62%	3,100,000.00	99.5880	3,087,228.00
Diot-Siaci Bidco - Incremental Facility B	Loan	LX284432	-	0.71%	3,522,937.79	100.1880	3,529,560.91
Dolcetto Holdco S.P.A - 5.626 14Jul32	Bond	XS3106723516	-	0.12%	581,000.00	100.7085	585,116.56
Dynamo Newco II GMBH - Facility B2 (Eur)	Loan	LX271162	-	0.20%	1,000,000.00	89.8750	898,750.00
Ecotone HoldCo III - Facility B3	Loan	LX274435	-	0.30%	1,500,000.00	100.5210	1,507,815.00
Eircom Holdings (Ireland) Limited - Facility B6	Loan	LX275557	-	0.57%	2,870,673.00	100.3080	2,879,514.67
Eleda Management AB - Term Loan B	Loan	LX226815	-	0.30%	1,500,000.00	100.7920	1,511,880.00
Element Materials Technology Group US Holdings Inc - (EUR) TL	Loan	LX245322	-	0.40%	2,000,000.00	100.4290	2,008,580.00
Elsan SAS - Term Loan B6	Loan	LX259867	-	0.40%	2,000,000.00	95.7270	1,914,540.00
Engineered Machinery Holdings Inc - 2025 EUR Refinancing Term Loan	Loan	LX276146	-	0.39%	1,953,978.16	100.2500	1,958,863.11
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	Loan	LX230557	-	0.22%	1,116,600.79	100.7680	1,125,176.28
Ephios Subco 3 S.a r. l. - TI Facility B	Loan	LX283759	-	0.36%	1,773,985.83	99.2270	1,760,272.92
Etna French Bidco SAS - Delayed Draw Term Loan Facility 2	Loan	LX254478	-	0.01%	50,293.67	94.3040	47,428.94

Market Value (including MV Determined By Investment Manager)

Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Principal Balance	Market Price	Market Value
Etna French Bidco SAS - Facility B1	Loan	LX254367	-	0.15%	725,136.89	94.3040	683,833.09
Etna French Bidco SAS - Facility B2	Loan	LX255861	-	0.07%	358,387.26	94.3040	337,973.52
Etna French Bidco SAS - Unfunded Commitment	Loan	LX254478	-	0.01%	66,182.18	94.3040	62,412.44
etraveli Group Holding AB - New Facility B	Loan	LX265103	-	0.31%	1,536,914.24	93.8500	1,442,394.01
Euro Ethnic FoodsBidco SAS - Term Loan B-2	Loan	LX265118	-	0.20%	1,000,000.00	100.3000	1,003,000.00
Expleo Services (fka Assystem Technologies) - Term loan	Loan	LX213673	-	0.45%	2,250,000.00	79.7970	1,795,432.50
Fiber Bidco Spa - 6.127 15Jan30	Bond	XS2748964850	-	0.19%	967,000.00	97.3753	941,619.54
Fibercop Spa - 4.939 30Jun31	Bond	XS3104483113	-	0.14%	711,000.00	100.7003	715,978.85
Financiere Mendel - Term Loan B	Loan	LX259022	-	1.20%	6,000,000.00	100.4790	6,028,740.00
Finastra Usa, Inc. - Initial EUR Term Loan	Loan	LX266937	-	0.41%	2,049,266.32	94.6810	1,940,265.84
Finco Utilitas Bv - FACILITY B3	Loan	LX283686	-	0.28%	1,390,640.33	99.9460	1,389,889.38
Flora Food Management B.V. - Facility B16	Loan	LX283394	-	0.57%	2,833,626.87	96.9060	2,745,954.45
Foncia Management - Facility B Loan	Loan	LX193463	-	0.30%	1,500,000.00	81.4640	1,221,960.00
Foncia Management - Term Loan B Add-On	Loan	LX209469	-	0.20%	1,000,000.00	81.8500	818,500.00
Fortis 333, Inc. - Euro Term B Loan	Loan	LX258423	-	0.20%	1,000,000.00	99.2500	992,500.00
Froneri International Limited - Facility B3	Loan	LX244533	-	0.69%	3,444,444.45	99.8750	3,440,138.89
Galileo Global Education Finance S.a r.l. - Facility B4(A)	Loan	LX259242	-	0.58%	2,875,000.00	99.0000	2,846,250.00
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	Loan	LX257847	-	0.20%	997,474.75	98.6250	983,759.47
Granite France Bidco SAS - Term Loan B	Loan	LX207140	-	0.49%	2,453,622.45	63.2860	1,552,799.50
Grant Thornton Advisors LLC - 2025 EUR Incremental Term Loans	Loan	LX269575	-	0.30%	1,500,000.00	99.4760	1,492,140.00
Greenwich Bidco Limited - 2026 Facility B2	Loan	LX282143	-	0.20%	1,000,000.00	99.7970	997,970.00
Grifols International Services Designated Activity Company - EUR Term Loan B	Loan	LX287894	-	0.32%	1,574,242.44	100.3750	1,580,145.85
Guala Closures SPA - 6.15 29Jun29	Bond	XS2702257051	-	0.10%	500,000.00	99.3303	496,651.55
Herens Holdco Sarl - Euro Term Loan	Loan	LX194449	-	0.20%	1,000,000.00	92.5880	925,880.00
Hestiafloor 2 - Term Loan B	Loan	LX283685	-	0.52%	2,621,632.68	100.0940	2,624,097.01
HIG Finance 2 Limited - 2025-3 EUR Refinancing Term Loan	Loan	LX277611	-	0.40%	2,000,000.00	99.6770	1,993,540.00
Holding Socotec - Term facility 6	Loan	LX283433	-	0.32%	1,577,165.72	100.2950	1,581,818.36
Hologic, Inc. - EUR Initial Term B Loans	Loan	LX281520	-	0.50%	2,500,000.00	99.7600	2,494,000.00
Home VI - Tlb	Loan	LX266909	-	0.20%	1,000,000.00	100.0380	1,000,380.00
Idemia Group - Facility B5 Eur	Loan	LX225618	-	0.60%	3,000,000.00	100.0230	3,000,690.00
IGT Holding IV AB - B4 Incremental Facility	Loan	LX238948	-	0.60%	3,000,000.00	99.0890	2,972,670.00
Inception Holdco S.A.R.L. - Facility B10	Loan	LX276061	-	0.40%	2,000,000.00	100.4380	2,008,760.00
Ineos Finance PLC - New 2031 Term Loan	Loan	LX255772	-	0.66%	3,286,800.00	95.5500	3,140,537.40
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	Loan	LX211165	-	0.23%	1,150,000.00	91.3860	1,050,939.00
Infinitas Learning Finco B.V. - TLB SEPT 2025	Loan	LX269820	-	0.20%	1,000,000.00	99.6380	996,380.00
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	Loan	LX278089	-	0.80%	4,000,000.00	98.9530	3,958,120.00
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	Loan	LX196751	-	0.18%	912,610.97	91.2500	832,757.51
Innio Group Holding GmbH. - 2026 Extended Facility B Eur	Loan	LX283356	-	0.40%	2,000,000.00	100.4430	2,008,860.00
Inovie Group - Senior Facility B	Loan	LX191106	-	0.40%	2,000,000.00	93.8630	1,877,260.00
Inspired Finco Holdings Limited - FACILITY B8	Loan	LX283776	-	0.63%	3,170,562.87	100.1790	3,176,238.18
International Entertainment JJCo3 Limited - Facility B USD	Loan	LX270596	-	0.40%	2,000,000.00	100.1140	2,002,280.00
Ion Platform Finance Us, Inc. - (EUR) TL	Loan	LX270363	-	0.94%	4,701,015.97	79.3000	3,727,905.66

Market Value (including MV Determined By Investment Manager)

Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Principal Balance	Market Price	Market Value
Irca Spa - 6.631 15Dec29	Bond	XS2947181769	-	0.15%	750,000.00	100.6745	755,059.05
IVC Acquisition Ltd - Facility B11	Loan	LX257767	-	1.23%	6,142,857.14	100.1810	6,153,975.71
Ki Knight France Bidco - Facility B	Loan	LX265163	-	0.31%	1,554,264.09	100.0360	1,554,823.63
Lernen Bidco Limited - Facility B3 (EUR)	Loan	LX277510	-	0.50%	2,500,000.00	98.2880	2,457,200.00
Loire Finco Luxembourg Sarl - B4 EUR T/L	Loan	LX284440	-	0.28%	1,396,258.65	100.2680	1,400,000.62
Lorca Telecom Bidco S.A. - Term Loan B	Loan	LX259202	-	0.80%	4,000,000.00	99.9020	3,996,080.00
LSF10 Edilians Investments Sarl - Tlb	Loan	LX264883	-	0.20%	1,000,000.00	100.5940	1,005,940.00
Lsf10 XI Investments S.A R.L. - Facility B5	Loan	LX264968	-	0.60%	3,000,000.00	100.2680	3,008,040.00
LSF11 Folio Bidco GMBH - Facility B Loan	Loan	LX199727	-	0.20%	1,000,000.00	93.8750	938,750.00
Magellan Dutch Bidco BV - Facility B Loan (Eur)	Loan	LX192775	-	0.20%	1,000,000.00	99.7750	997,750.00
Mar Bidco SARL - Eur Term Loan	Loan	LX194153	-	0.60%	3,000,000.00	93.2190	2,796,570.00
Market Bidco Limited - Facility B3	Loan	LX249633	-	0.38%	1,900,000.00	99.3330	1,887,327.00
Matterhorn Telecom SA - Facility B3	Loan	LX257770	-	0.20%	1,000,000.00	100.4170	1,004,170.00
Mcafee Corp - Term Loan B 3 Eur	Loan	LX233937	-	0.88%	4,400,176.89	91.8610	4,042,046.49
Mediawan Financing - Facility B2	Loan	LX269884	-	0.32%	1,600,000.00	99.4380	1,591,008.00
Mehilainen Yhtymä Oy - Facility B7	Loan	LX264796	-	0.40%	2,000,000.00	100.5970	2,011,940.00
Mermaid Bidco Inc - Facility B (Eur)	Loan	LX236699	-	0.40%	2,000,000.00	98.2500	1,965,000.00
Meuse Finco - facility B2	Loan	LX265594	-	0.23%	1,171,428.57	100.4580	1,176,793.71
Modulaire Group Holdings Limited - facility B3	Loan	LX265112	-	0.50%	2,500,000.00	90.7290	2,268,225.00
Motion Finco LLC - Facility B (New)	Loan	LX213009	-	0.48%	2,422,713.32	88.0360	2,132,859.90
Motion Finco SARL - 7.375 15Jun30	Bond	XS2623257503	-	0.06%	295,000.00	88.4081	260,803.95
MV Holding GmbH FKA Igloo Holdings Corp - Senior Facility B (EUR) Loan	Loan	LX259026	-	0.29%	1,425,000.00	100.5180	1,432,381.50
Neptune Bidco Sarl - Facility B3	Loan	LX270949	-	0.34%	1,689,214.28	100.0110	1,689,400.09
Neptune Bidco Us Inc. - 2026 Euro Term B Loans	Loan	LX283383	-	0.25%	1,250,000.00	99.3500	1,241,875.00
Nidda Healthcare GmbH - 5.9 23Oct30	Bond	XS3067483431	-	0.29%	1,450,000.00	100.6812	1,459,877.26
Nidda Healthcare GmbH - Nidda Healthcare 5.234 15Oct32 Frn	Bond	XS3198991039	-	0.15%	771,000.00	99.9998	770,998.77
Nidda Healthcare Holding GmbH - Term Loan B4	Loan	LX277790	-	0.26%	1,299,999.71	100.3130	1,304,068.71
Nobel Bidco BV - 3.125 15Jun28	Bond	XS2355515516	-	0.05%	250,000.00	98.4385	246,096.15
Nobel Bidco BV - Term Loan	Loan	LX195412	-	0.59%	2,952,380.96	99.7810	2,945,915.25
Nobian Finance BV - Facility Tlb	Loan	LX246433	-	0.30%	1,500,000.00	98.6560	1,479,840.00
Node Acquico GMBH - Term Loan	Loan	LX267053	-	0.38%	1,911,581.41	100.1920	1,915,251.65
Nomad Foods Europe Midco Limited - Facility B1 EUR	Loan	LX273722	-	0.40%	2,000,000.00	99.3040	1,986,080.00
Normec 1 B.V. - Add-On TI	Loan	LX270413	-	0.50%	2,500,000.00	100.2500	2,506,250.00
Oak-Eagle Acquireco, Inc. - EUR Term Loan B2	Loan	LX287248	-	0.42%	2,099,712.37	100.0000	2,099,712.37
Oat Bidco Limited - Facility B2 (EUR)	Loan	LX283358	-	0.30%	1,500,000.00	99.9580	1,499,370.00
Obol France 3 SAS - Facility B3	Loan	LX239000	-	0.39%	1,925,685.21	99.0360	1,907,121.60
OCS Group Investments Limited - B4 Increase Incremental Facility	Loan	LX285720	-	0.03%	125,000.00	100.1250	125,156.25
OCS Group Investments Limited - Facility B4	Loan	LX273400	-	0.25%	1,250,000.00	100.1250	1,251,562.50
Olympus Water US Holding Corporation - 3.875 01Oct28	Bond	XS2391351454	-	0.19%	974,000.00	98.2208	956,670.20
Olympus Water US Holding Corporation - Term B-5 Euro Loans	Loan	LX235123	-	0.26%	1,279,329.00	100.1250	1,280,928.16
Opal Bidco SAS - (Eur) TI	Loan	LX272548	-	0.33%	1,635,000.00	100.6250	1,645,218.75
Optimus Bidco SAS - Term Loan	Loan	LX213580	-	0.20%	1,000,000.00	87.9380	879,380.00

Market Value (including MV Determined By Investment Manager)

Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Principal Balance	Market Price	Market Value
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	Loan	LX168813	-	0.41%	2,011,230.52	60.8000	1,222,828.16
Organon & Co - Eur 2024 Term Loan B	Loan	LX256012	-	0.20%	981,650.60	99.6670	978,381.70
PachelBel Bidco SPA - 8.066 17May31	Bond	XS2816639095	-	0.02%	100,000.00	100.6305	100,630.53
Patagonia Bidco Limited - Facility B2 (EUR)	Loan	LX199090	-	0.60%	3,000,000.00	68.1790	2,045,370.00
Pax Holdco Spain, S.L.U. - Facility B5 2026	Loan	LX278538	-	0.40%	2,000,000.00	98.5140	1,970,280.00
Paysafe Group Holdings II Limited - Facility B2	Loan	LX195448	-	0.57%	2,841,302.84	89.1880	2,534,101.18
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	Loan	LX202499	-	0.68%	3,390,000.00	91.3540	3,096,900.60
Peer Holding III BV - Facility B7B	Loan	LX271390	-	0.36%	1,777,777.78	100.3470	1,783,946.67
Peer Holding III BV - Term Loan B6b	Loan	LX259874	-	0.60%	3,000,000.00	100.3380	3,010,140.00
Pegasus Bidco Bv - 2025-1 Euro Term Loan	Loan	LX269900	-	0.79%	3,939,939.94	100.7500	3,969,489.49
Peralta Inversiones Globales S.L. - Incremental Facility B2	Loan	LX258021	-	0.20%	995,327.27	99.8610	993,943.77
Phm Group Holding Oyj - Term Loan B	Loan	LX259106	-	0.60%	3,000,000.00	99.7500	2,992,500.00
Piolin Bidco SAU - Term Loan B5	Loan	LX269818	-	0.15%	732,162.80	100.4380	735,369.67
Platform Bidco Limited - Facility B6 (EUR)	Loan	LX282162	-	0.40%	2,000,000.00	98.5250	1,970,500.00
Polaris Newco LLC - First Lien Euro Term Loan	Loan	LX195132	-	0.78%	3,912,938.53	85.1530	3,331,984.55
Precise Bidco BV - Facility B6 Term Loan	Loan	LX257766	-	0.40%	2,000,000.00	97.8180	1,956,360.00
Project Aurora Holdco 1 Limited - Facility B1	Loan	LX270628	-	0.24%	1,204,644.41	100.6250	1,212,173.44
Quimper AB - 2026 Term Loan B	Loan	LX283755	-	0.66%	3,295,146.46	99.8380	3,289,808.32
Rainbow Finco S. A R.L. - Term Loan B	Loan	LX202335	-	0.40%	2,000,000.00	100.7640	2,015,280.00
Ramsay Generale de Sante - Facility B5	Loan	LX258050	-	0.70%	3,500,000.00	100.0420	3,501,470.00
Ramudden Global (Group) GMBH - Facility B3	Loan	LX259290	-	0.25%	1,250,000.00	99.8040	1,247,550.00
Redhalo Midco (UK) Limited - Term Loan B5	Loan	LX264641	-	0.20%	1,012,989.00	96.7500	980,066.86
Roar BidCo AB - Facility B Loan	Loan	LX193550	-	0.80%	4,000,000.00	99.7640	3,990,560.00
Rocket Software Inc - Euro Term Loan	Loan	LX217144	-	0.60%	3,000,000.00	95.0770	2,852,310.00
Roehm Holding GMBH - New Term Loan B-1	Loan	LX228988	-	0.20%	1,000,000.00	97.2250	972,250.00
Root Bidco Sarl - Facility B4	Loan	LX273518	-	0.20%	1,000,000.00	92.8000	928,000.00
Rossini Sarl - 7.549 31Dec29	Bond	XS2854309684	-	0.14%	702,587.97	100.6752	707,331.91
Rubix Group Finco Limited - EXTENDED FACILITY B1	Loan	LX283700	-	0.52%	2,600,000.00	99.2220	2,579,772.00
Sandy Bidco BV - Facility B	Loan	LX197880	-	0.60%	3,000,000.00	94.0000	2,820,000.00
Schon Klinik SE - Facility B2	Loan	LX258367	-	0.31%	1,545,454.54	100.5000	1,553,181.81
Scientific Games Holdings LP - Initial Euro Term Loan	Loan	LX202415	-	0.75%	3,725,000.00	98.7500	3,678,437.50
SCIL IV LLC - Facility B1	Loan	LX271492	-	0.43%	2,163,164.40	99.1880	2,145,599.51
Sector Alarm Holdings AS - Facility 2 TLB4	Loan	LX286844	-	0.50%	2,500,000.00	99.8520	2,496,300.00
Sector Alarm Holdings AS - FACILITY B4	Loan	LX283506	-	0.20%	1,000,000.00	99.8520	998,520.00
Seine Holdco SAS - 2023 - Facility B	Loan	LX220198	-	0.45%	2,250,000.00	99.2500	2,233,125.00
SEQENS UK LIMITED - Facility A1 Notes	Loan	LX289316	-	0.01%	73,432.25	100.0000	73,432.25
Shilton Bidco Limited - Facility B7	Loan	LX265165	-	0.35%	1,750,000.00	99.7660	1,745,905.00
Sirona Bidco - Facility B	Loan	LX199218	-	0.40%	2,000,000.00	31.1250	622,500.00
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	Loan	LX257399	-	0.20%	1,000,000.00	100.7290	1,007,290.00
Speed Midco 3 S.A R.L. - Facility B (EUR) Loan	Loan	LX270094	-	0.25%	1,250,000.00	98.9170	1,236,462.50
Speedster Bidco GmbH - TERM LOAN B1 EUR	Loan	LX277637	-	0.44%	2,189,781.02	98.2340	2,151,109.49
Stars UK Bidco Limited - Facility B4	Loan	LX264889	-	0.40%	2,000,000.00	100.8250	2,016,500.00

Market Value (including MV Determined By Investment Manager)

Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Principal Balance	Market Price	Market Value
Steel Parts Holdings, Inc. - Add On Tlb	Loan	LX288865	-	0.20%	1,000,000.00	100.6090	1,006,090.00
Stella Group - Term Loan B2	Loan	LX236467	-	0.50%	2,500,000.00	100.2190	2,505,475.00
Stepstone Group Midco 2 GmbH - Facility B1 Loan	Loan	LX254354	-	0.25%	1,250,000.00	86.0880	1,076,100.00
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	Loan	LX228036	-	0.20%	1,000,000.00	99.0540	990,540.00
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	Loan	LX228294	-	0.09%	464,075.60	87.6540	406,780.83
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	Loan	LX225664	-	0.11%	535,924.40	87.6540	469,759.17
Sunrise Bidco Sarl - Senior Facility B Loan	Loan	LX194166	-	0.20%	1,000,000.00	97.2500	972,500.00
Syntegon Topco GMBH - Facility B3	Loan	LX285255	-	0.63%	3,159,574.47	100.2500	3,167,473.41
TakeCare Bidco - Tlb	Loan	LX284430	-	0.40%	2,000,000.00	100.4500	2,009,000.00
TeamSystem Holding S.p.A - 3.25 01Jul32	Bond	XS3101375965	-	0.40%	2,009,000.00	95.7189	1,922,992.70
TeamSystem Holding S.p.A - 5.704 31Jul31	Bond	XS2864287466	-	0.26%	1,315,000.00	97.2962	1,279,445.16
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	Loan	LX269558	-	0.50%	2,500,000.00	100.5520	2,513,800.00
Telenet International Finance Sarl - Term Loan AQ Facility	Loan	LX185374	-	0.70%	3,500,000.00	99.8750	3,495,625.00
THG Operations Holding Limited - EUR Facility B2	Loan	LX260822	-	0.33%	1,625,000.00	98.7500	1,604,687.50
Timber Servicios Empresariales SA - Facility B	Loan	LX202736	-	0.60%	3,000,000.00	89.1460	2,674,380.00
TK Elevator Midco GmbH - (Eur) Term Loan B	Loan	LX259606	-	0.72%	3,575,000.00	100.4170	3,589,907.75
TMF Sapphire Bidco BV - Term B5 Eur	Loan	LX257871	-	0.40%	2,000,000.00	100.7660	2,015,320.00
Total Webhosting Solutions B.V. - Additional Facility B1	Loan	LX265241	-	0.30%	1,500,000.00	88.2340	1,323,510.00
Touchdown Acquirer Inc. - Initial Euro Term Loans	Loan	LX276048	-	0.44%	2,175,000.00	99.5180	2,164,516.50
Triley Midco 2 Limited - Facility B2	Loan	LX258210	-	0.67%	3,354,014.60	98.3040	3,297,130.51
Trivium Packaging Finance BV - Term Loan B 2025	Loan	LX276046	-	0.20%	1,000,000.00	99.8930	998,930.00
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	Loan	LX257890	-	0.40%	2,000,000.00	99.2270	1,984,540.00
Tuple Us Bidco LLC - Facility B1 (EUR)	Loan	LX281470	-	0.20%	1,000,000.00	95.3750	953,750.00
United Group BV - 6.375 14May33	Bond	XS3367705640	-	0.17%	860,000.00	99.7794	858,102.50
United Petfood Finance Bv - Term Loan B	Loan	LX258378	-	0.55%	2,750,000.00	100.2320	2,756,380.00
Urbaser, S.A. - Term Loan B	Loan	LX264574	-	0.24%	1,210,934.21	100.2840	1,214,373.26
Villa Dutch Bidco BV - Additional Facility B2 Loan	Loan	LX230415	-	0.27%	1,350,000.00	84.9580	1,146,933.00
Vivalto Sante Investissement - Term Loan B	Loan	LX265587	-	0.40%	2,000,000.00	100.4690	2,009,380.00
VMED 02 UK 4 Holdco Limited - New AE Term Loan	Loan	LX278503	-	0.48%	2,398,648.65	93.8370	2,250,819.93
VMED 02 UK 4 Holdco Limited - Virgin Media/O2 Tlz	Loan	LX283064	-	0.65%	3,268,335.74	95.9550	3,136,131.56
Windsor Holdings III LLC - Term Loan B	Loan	LX259144	-	0.96%	4,810,000.00	99.6070	4,791,096.70
Winterfell Financing Sarl - Facility B Loan	Loan	LX192684	-	0.20%	1,000,000.00	75.4640	754,640.00
Winterfell Financing Sarl - Term Loan	Loan	LX211609	-	0.20%	1,000,000.00	76.6560	766,560.00
WSH (WSH Services Holding) - Facility B4	Loan	LX273598	-	0.26%	1,300,000.00	100.5750	1,307,475.00
Zegona Holdco Limited - ADDITIONAL FACILITY B3	Loan	LX281653	-	0.20%	1,000,000.00	100.4170	1,004,170.00
Zephyr German Bidco GmbH - Facility B1 Loan	Loan	LX191143	-	0.60%	3,000,000.00	100.5000	3,015,000.00
Zephyr Midco 2 Limited - Facility B-2 (2025)	Loan	LX272087	-	0.20%	1,000,000.00	98.0750	980,750.00
ZF Invest - Tlb	Loan	LX286013	-	0.74%	3,672,301.91	100.1670	3,678,434.65
Ziggo BV - Term Loan H	Loan	LX183461	-	0.90%	4,500,000.00	99.3250	4,469,625.00
Total:					484,997,539.97		466,641,826.92

Purchases and Sales

Description	Security ID	Trade Date	Settlement Date	CCY	Par	Price	Principal	Interest	Total	Reason for Trade	Affiliate to PM
Purchase											
Steel Parts Holdings, Inc. - Add On Tlb	LX288865	10-Apr-2026		EUR	1,000,000.00	100.0000	(1,000,000.00)	0.00	(1,000,000.00)		-
SEQENS UK LIMITED - Facility A1 Notes	LX289316	15-Apr-2026	17-Apr-2026	EUR	73,432.25	100.0000	(73,432.25)	0.00	(73,432.25)		-
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	17-Apr-2026		EUR	997,474.75	99.0000	(987,500.00)	0.00	(987,500.00)		-
Greenwich Bidco Limited - 2026 Facility B2	LX282143	17-Apr-2026		EUR	1,000,000.00	99.5000	(995,000.00)	0.00	(995,000.00)		-
International Entertainment JJCo3 Limited - New Facility B Eur	LX270596	17-Apr-2026		EUR	2,000,000.00	100.1250	(2,002,500.00)	0.00	(2,002,500.00)		-
Nobel Bidco BV - Facility B Loan	LX195412	17-Apr-2026		EUR	1,000,000.00	99.2500	(992,500.00)	0.00	(992,500.00)		-
Touchdown Acquirer Inc. - Initial Euro Term Loans	LX276048	17-Apr-2026	18-May-2026	EUR	1,000,000.00	99.5000	(995,000.00)	0.00	(995,000.00)		-
Athena Bidco - Facility B3	LX270141	20-Apr-2026		EUR	1,000,000.00	100.5000	(1,005,000.00)	0.00	(1,005,000.00)		-
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	20-Apr-2026	14-May-2026	EUR	1,650,000.00	98.8750	(1,631,437.50)	0.00	(1,631,437.50)		-
Bertrand Franchise Finance SAS - 3.75 18Jul2030	XS2831749481	20-Apr-2026	22-Apr-2026	EUR	1,500,000.00	100.1000	(1,501,500.00)	(998.00)	(1,502,498.00)		-
Nomad Foods Europe Midco Limited - Facility B1 EUR	LX273722	20-Apr-2026		EUR	1,000,000.00	99.3750	(993,750.00)	0.00	(993,750.00)		-
Sector Alarm Holdings AS - Facility B4	LX283506	20-Apr-2026		EUR	1,000,000.00	100.1250	(1,001,250.00)	0.00	(1,001,250.00)		-
Motion Finco LLC - Facility B (New)	LX213009	27-Apr-2026	11-May-2026	EUR	1,000,000.00	89.1250	(891,250.00)	0.00	(891,250.00)		-
United Group BV - 6.375 14May33	XS3367705640	29-Apr-2026	14-May-2026	EUR	860,000.00	100.0000	(860,000.00)	0.00	(860,000.00)		-
Idemia Group - Facility B5 Eur	LX225618	01-May-2026	18-May-2026	EUR	1,000,000.00	100.4690	(1,004,690.00)	0.00	(1,004,690.00)		-
IVC Acquisition Ltd - Facility B11	LX257767	01-May-2026	19-May-2026	EUR	1,142,857.14	100.3990	(1,147,417.14)	0.00	(1,147,417.14)		-
EUR Total:					17,223,764.14		(17,082,226.89)	(998.00)	(17,083,224.89)		
Sale											
Idemia Group - Facility B5 Eur	LX225618	16-Apr-2026	18-May-2026	EUR	(1,000,000.00)	99.7500	997,500.00	0.00	997,500.00		-
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	23-Apr-2026		EUR	(1,017,884.63)	99.0000	1,007,705.78	0.00	1,007,705.78	Discretionary	-
Mehilainen Yhtymaa Oy - Facility B7	LX264796	30-Apr-2026		EUR	(1,000,000.00)	100.8695	1,008,695.00	0.00	1,008,695.00	Discretionary	-
Pax Holdco Spain, S.L.U. - Facility B5 2026	LX278538	30-Apr-2026		EUR	(1,000,000.00)	98.9585	989,585.00	0.00	989,585.00	Discretionary	-
EUR Total:					(4,017,884.63)		4,003,485.78	0.00	4,003,485.78		
EUR Grand Total:					13,205,879.51		(13,078,741.11)	(998.00)	(13,079,739.11)		

Unsettled Trades Information

Description	Security ID	TradeDate	Unsettled Par Balance	Price	Unsettled Prin Balance	Total Reason Proceeds for Trade
Purchase						
Etna French Bidco SAS - Delayed Draw Term Loan Facility 2	LX254478	08-Jul-2025	121,333.99	100.0500	(121,394.66)	(121,394.66)
Betclac Everest Group - Facility B2 (EUR)	LX281970	20-Jan-2026	3,831,133.60	99.7500	(3,821,555.77)	(3,821,555.77)
Mcafee Corp - Term Loan B 3 Eur	LX233937	02-Feb-2026	997,461.93	91.0000	(907,690.36)	(907,690.36)
Diot-Siaci Bidco - Incremental Facility B	LX284432	10-Feb-2026	1,700,000.00	98.7500	(1,678,750.00)	(1,678,750.00)
Cube Safety Bidco AB - Tlb	LX285114	13-Feb-2026	1,356,589.15	99.7500	(1,353,197.68)	(1,353,197.68)
Syntegon Topco GMBH - Facility B3	LX285255	18-Feb-2026	3,159,574.47	100.0000	(3,159,574.47)	(3,159,574.47)
ZF Invest - Tlb	LX286013	27-Feb-2026	1,477,347.04	100.0000	(1,477,347.04)	(1,477,347.04)
Aviv Group GMBH - Facility B2 Term Loan	LX282594	24-Mar-2026	1,000,000.00	93.8750	(938,750.00)	(938,750.00)
Oak-Eagle Acquireco, Inc. - EUR Term Loan B2	LX287248	24-Mar-2026	2,099,712.37	98.5000	(2,068,216.68)	(2,068,216.68)
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	24-Mar-2026	1,013,483.11	61.2500	(620,758.40)	(620,758.40)
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	27-Mar-2026	1,024,865.05	60.0000	(614,919.03)	(614,919.03)
Applegreen Finance Ireland DAC - Facility B Loan	LX257761	01-Apr-2026	1,000,000.00	100.6750	(1,006,750.00)	(1,006,750.00)
Steel Parts Holdings, Inc. - Add On Tlb	LX288865	10-Apr-2026	1,000,000.00	100.0000	(1,000,000.00)	(1,000,000.00)
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	17-Apr-2026	997,474.75	99.0000	(987,500.00)	(987,500.00)
Greenwich Bidco Limited - 2026 Facility B2	LX282143	17-Apr-2026	1,000,000.00	99.5000	(995,000.00)	(995,000.00)
International Entertainment JJCo3 Limited - New Facility B Eur	LX270596	17-Apr-2026	2,000,000.00	100.1250	(2,002,500.00)	(2,002,500.00)
Nobel Bidco BV - Facility B Loan	LX195412	17-Apr-2026	1,000,000.00	99.2500	(992,500.00)	(992,500.00)
Touchdown Acquirer Inc. - Initial Euro Term Loans	LX276048	17-Apr-2026	1,000,000.00	99.5000	(995,000.00)	(995,000.00)
Athena Bidco - Facility B3	LX270141	20-Apr-2026	1,000,000.00	100.5000	(1,005,000.00)	(1,005,000.00)
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	20-Apr-2026	1,650,000.00	98.8750	(1,631,437.50)	(1,631,437.50)
Nomad Foods Europe Midco Limited - Facility B1 EUR	LX273722	20-Apr-2026	1,000,000.00	99.3750	(993,750.00)	(993,750.00)
Sector Alarm Holdings AS - Facility B4	LX283506	20-Apr-2026	1,000,000.00	100.1250	(1,001,250.00)	(1,001,250.00)
Motion Finco LLC - Facility B (New)	LX213009	27-Apr-2026	1,000,000.00	89.1250	(891,250.00)	(891,250.00)
United Group BV - 6.375 14May33	XS3367705640	29-Apr-2026	860,000.00	100.0000	(860,000.00)	(860,000.00)
Idemia Group - Facility B5 Eur	LX225618	01-May-2026	1,000,000.00	100.4690	(1,004,690.00)	(1,004,690.00)
IVC Acquisition Ltd - Facility B11	LX257767	01-May-2026	1,142,857.14	100.3990	(1,147,417.14)	(1,147,417.14)
SubTotal:			34,431,832.60		(33,276,198.73)	(33,276,198.73)
Sale						
Etna French Bidco SAS - Facility B1	LX254367	04-Sep-2025	(604,280.73)	99.8750	603,525.38	603,525.38
Etna French Bidco SAS - Facility B2	LX255861	04-Sep-2025	(298,656.05)	99.8750	298,282.73	298,282.73
Etna French Bidco SAS - Delayed Draw Term Loan Facility 2	LX254478	04-Sep-2025	(97,063.22)	99.8750	96,941.89	96,941.89
Ephios Subco 3 S.a.r.l. - TL Fac B	LX284426	05-Feb-2026	0.00	100.0000	0.00	0.00
Nidda Healthcare Holding GmbH - Term Loan B4	LX277790	04-Mar-2026	(1,000,000.00)	100.0000	1,000,000.00	1,000,000.00 Discretionary
Entain Holdings (Gibraltar) Limited - Facility B4 (Eur)	LX230557	05-Mar-2026	(1,000,000.00)	100.5725	1,005,725.00	1,005,725.00 Discretionary
IVC Acquisition Ltd - Facility B11	LX257767	27-Mar-2026	(1,000,000.00)	99.5960	995,960.00	995,960.00 Discretionary
CDR Firefly Bidco Plc - Facility B11	LX259865	01-Apr-2026	(1,000,000.00)	100.2315	1,002,315.00	1,002,315.00
Idemia Group - Facility B5 Eur	LX225618	16-Apr-2026	(1,000,000.00)	99.7500	997,500.00	997,500.00
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	23-Apr-2026	(1,017,884.63)	99.0000	1,007,705.78	1,007,705.78 Discretionary

Unsettled Trades Information

Description	Security ID	TradeDate	Unsettled Par Balance	Price	Unsettled Prin Balance	Total Proceeds	Reason for Trade
Sale							
Mehilainen Yhtymä Oy - Facility B7	LX264796	30-Apr-2026	(1,000,000.00)	100.8695	1,008,695.00	1,008,695.00	Discretionary
Pax Holdco Spain, S.L.U. - Facility B5 2026	LX278538	30-Apr-2026	(1,000,000.00)	98.9585	989,585.00	989,585.00	Discretionary
		SubTotal:	(9,017,884.63)		9,006,235.78	9,006,235.78	
		Total:	25,413,947.97		(24,269,962.94)	(24,269,962.94)	

Restructured Assets

Description	Security ID	Security Type	Restructured Date	CCY	Restructured Amount	Maturity Date	Name of Asset prior to Restructuring	Prior Security ID	Prior Par	Prior Maturity Date
Cobalt Bidco - Reinstated Facility B	LX279045	Loan	30-Apr-2026	EUR	1,008,169.09	30-Nov-2031	Cobalt Bidco - Repriced Facility B Loan	LX195644	1,750,000.00	26-Nov-2027
Ephios Subco 3 S.a r. l. - TI Facility B	LX283759	Loan	27-Apr-2026	EUR	770,124.83	16-Apr-2031	Ephios Subco 3 S.a r. l. - TL Fac B	LX284426	770,124.83	16-Apr-2031
Total :					1,778,293.92				2,520,124.83	

Account Balances

Account Name	CCY	Native Currency (Trade Date Basis)	Native Currency (Received Date Basis)	Deal Currency (Trade Date Basis)	Deal Currency (Received Date Basis)
Collection Account					
FERNHILL PARK CLO DAC ISSUER PROFIT - EUR	EUR	0.00	0.00	0.00	0.00
FERNHILL PARK CLO DAC ISSUER PROFIT - GBP	GBP	0.00	0.00	0.00	0.00
FERNHILL PARK CLO DAC ISSUER PROFIT - USD	USD	0.00	0.00	0.00	0.00
Collection Account Subtotal:				0.00	0.00
Interest Funding Account					
Fernhill Park CLO DAC Int Smoothing - EUR	EUR	0.00	0.00	0.00	0.00
FERNHILL PARK CLO DAC INTEREST - EUR	EUR	1,992,761.73	1,992,761.73	1,992,761.73	1,992,761.73
FERNHILL PARK CLO DAC INTEREST - GBP	GBP	0.00	0.00	0.00	0.00
FERNHILL PARK CLO DAC INTEREST - USD	USD	0.00	0.00	0.00	0.00
Interest Funding Account Subtotal:				1,992,761.73	1,992,761.73
Principal Funding Account					
FERNHILL PARK CLO DAC CUSTODY - EUR	EUR	0.00	0.00	0.00	0.00
FERNHILL PARK CLO DAC CUSTODY - GBP	GBP	0.00	0.00	0.00	0.00
FERNHILL PARK CLO DAC CUSTODY - USD	USD	0.00	0.00	0.00	0.00
Fernhill Park CLO DAC Payment - EUR	EUR	0.00	0.00	0.00	0.00
FERNHILL PARK CLO DAC PRINCIPAL - EUR	EUR	14,623,006.90	38,892,741.94	14,623,006.90	38,892,741.94
FERNHILL PARK CLO DAC PRINCIPAL - GBP	GBP	0.00	0.00	0.00	0.00
FERNHILL PARK CLO DAC PRINCIPAL - USD	USD	0.00	0.00	0.00	0.00
Fernhill Park CLO DAC Unfunded Rev - EUR	EUR	0.00	0.00	0.00	0.00
Principal Funding Account Subtotal:				14,623,006.90	38,892,741.94
Reserve Account					
Fernhill Park CLO DAC Expense Res - EUR	EUR	0.00	0.00	0.00	0.00
Fernhill Park CLO DAC First Per Res - EUR	EUR	0.00	0.00	0.00	0.00
Fernhill Park CLO DAC Supp Reserve - EUR	EUR	0.00	0.00	0.00	0.00
Reserve Account Subtotal:				0.00	0.00
Total:				16,615,768.63	40,885,503.67

Rating Concentrations

Fitch Rating	# of Assets	Principal Balance	% of Balance
BBB-	1	4,000,000.00	0.82%
BB+	5	7,638,076.61	1.57%
BB	5	10,202,600.79	2.10%
BB-	16	31,990,961.04	6.60%
B+	34	79,499,785.35	16.39%
B	115	226,972,803.17	46.80%
B-	56	102,064,515.37	21.04%
CCC+	9	16,130,651.85	3.33%
CCC	4	3,764,812.46	0.78%
CCC-	1	2,000,000.00	0.41%
CC	1	733,333.33	0.15%
Total:	247	484,997,539.97	

S&P Rating	# of Assets	Principal Balance	% of Balance
BBB-	1	4,000,000.00	0.82%
BB+	5	7,349,076.61	1.52%
BB	4	5,938,547.15	1.22%
BB-	18	39,444,495.47	8.13%
B+	29	70,319,912.01	14.50%
B	111	213,481,484.66	44.02%
B-	66	124,323,995.91	25.63%
CCC+	8	15,891,882.37	3.28%
CCC	2	2,073,432.25	0.43%
CCC-	2	1,441,380.21	0.30%
CC	1	733,333.33	0.15%
Total:	247	484,997,539.97	

Rating Concentrations

S&P Rating Pre-Notch	# of Assets	Principal Balance	% of Balance	Fitch Rating Pre-Notch	# of Assets	Principal Balance	% of Balance
BB+	6	11,349,076.61	2.34%	BBB-	1	4,000,000.00	0.82%
BB	4	5,938,547.15	1.22%	BB+	5	7,638,076.61	1.57%
BB-	18	39,444,495.47	8.13%	BB	5	10,202,600.79	2.10%
B+	29	70,319,912.01	14.50%	BB-	16	31,990,961.04	6.60%
B	110	210,481,484.66	43.40%	B+	34	79,499,785.35	16.39%
B-	68	129,573,995.91	26.72%	B	115	226,972,803.17	46.80%
CCC+	7	13,641,882.37	2.81%	B-	58	104,064,515.37	21.46%
CCC	2	2,073,432.25	0.43%	CCC+	8	16,380,651.85	3.38%
CCC-	2	1,441,380.21	0.30%	CCC	3	1,514,812.46	0.31%
CC	1	733,333.33	0.15%	CCC-	1	2,000,000.00	0.41%
Total:	247	484,997,539.97		CC	1	733,333.33	0.15%
				Total:	247	484,997,539.97	

Rating Upgrades and Downgrades

Description	Security ID	Change Date	Prior Rating	Current Rating	Upgrade	Downgrade
S&P						
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	30-Apr-2026	B-	CCC+	0.00	2,250,000.00
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	09-Apr-2026	B-	CCC+	0.00	2,011,230.52
S&P Total:					0.00	4,261,230.52
Fitch						
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	30-Apr-2026	B-	CCC	0.00	2,250,000.00
Fitch Total:					0.00	2,250,000.00

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Ace Bidco GmBh - Facility B2	LX255578	1,000,000.00	B	40.00	3(60%)	Construction and engineering	B-	75.00		Building & Materials
ACR II B.V. - Term Loan B	LX213839	733,333.33	CC	50.00	NR(0%)	Chemicals	***	***	***	Chemicals
Ad Education - Tlb	LX249460	1,100,000.00	B-	40.00	3(60%)	Diversified consumer services	B-	65.00		Consumer Products
Admiral Bidco GmbH - Facility B2	LX284437	2,646,139.04	B	30.00	3(50%)	Commercial services and supplies	B	57.00	RR3	Real Estate
Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Tlb	LX275558	1,907,544.98	B-	27.00	4(40%)	Containers and packaging	B	45.00	RR4	Building & Materials
AI Silk UK Midco 2 Limited - Facility B	LX226415	1,500,000.00	B-	30.00	3(50%)	Diversified consumer services	B-	65.00		Business Services Data and Analytics
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	LX264917	1,000,000.00	BB-	27.00	4(40%)	Electrical equipment	BB-	80.00	RR2	Utilities
AlixPartners LLP - 2025 Euro Term Loan	LX267276	1,910,212.50	B+	30.00	3(50%)	Professional services	***	***	***	Business Services Data and Analytics
Allied Universal Holdco LLC - Amendment No. 7 Replacement Euro Term Loan	LX267482	1,881,211.34	B	30.00	3(50%)	Commercial services and supplies	B-	65.00		Business Services General
Almaviva Developpement - Term Loan B	LX266650	1,250,000.00	B	30.00	3(50%)	Healthcare providers and services	B	52.00	RR3	Healthcare Providers
Althea Acquisition Bidco S.a r.l. - Facility B	LX271610	3,399,258.34	B	40.00	3(60%)	Pharmaceuticals	B	65.00		Healthcare Devices
Amber Finco Plc - Facility B3	LX264326	1,500,000.00	BB-	45.00	3(65%)	Construction and engineering	B+	54.00	RR3	Business Services General
Ammega Group BV - Facility B3 Loan	LX239654	2,324,792.31	B-	30.00	3(50%)	Machinery	B-	39.00	RR4	Industrial/Manufacturing
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	3,485,000.00	B-	30.00	3(50%)	Capital markets	B	51.00	RR3	Banking & Finance
Applegreen Finance Ireland DAC - Facility B Loan	LX257761	1,000,000.00	B-	30.00	3(50%)	Specialty retail	B-	47.00	RR4	Retail (General)
Aragon Bidco GMBH - Facility B Loan	LX199035	2,500,000.00	B-	35.00	3(55%)	Healthcare providers and services	CCC+	65.00		Healthcare Providers
Argent Finco LLC - Term Loan B	LX275787	2,500,000.00	B	30.00	3(50%)	Healthcare equipment and supplies	B	65.00		Healthcare Devices
Artemis Acquisitions UK Limited - Incremental Facility B6	LX259024	1,200,000.00	B	30.00	3(50%)	Food products	***	***	***	Food & Beverage & Tobacco
Athena Bidco - Facility B3	LX270141	3,500,000.00	B	30.00	3(50%)	Insurance	B	65.00		Banking & Finance
Athena Bidco GmbH - 2025 Facility B	LX263339	1,500,000.00	B	40.00	3(60%)	Software	B-	65.00		Technology Software
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	3,650,000.00	B	45.00	3(65%)	Healthcare equipment and supplies	B	55.00	RR3	Healthcare Devices
Avantor Funding, Inc - Incremental B-6 Euro Term Loan	LX270585	860,298.83	BB+	70.00	1(95%)	Life sciences tools and services	BB+	95.00	RR1	Pharmaceuticals
Aviv Group GMBH - Facility B2 Term Loan	LX282594	2,360,000.00	B-	45.00	3(65%)	Media	B+	53.00	RR3	Broadcasting & Media
Banijay Entertainment - Term Loan B (Eur)	LX257835	1,000,000.00	B+	40.00	3(60%)	Entertainment	B+	66.00	RR3	Broadcasting & Media
Barentz Bidco BV - Facility B3 (EUR)	LX258723	4,000,000.00	B-	40.00	3(60%)	Biotechnology	B-	65.00		Chemicals
Beach Acquisition Bidco, LLC - Tranche B-2 Term Loans	LX264894	2,795,985.94	BB-	50.00		Textiles, apparel, and luxury goods	B+	61.00	RR3	Retail (General)
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	2,000,000.00	B	40.00	3(60%)	Consumer staples distribution and retail	B	74.00	RR2	Food & Drug Retail
Belron Finance 2019 LLC - (EUR) TLB	LX282168	4,375,000.00	BB-	40.00	3(60%)	Automobile components	BB	80.00	RR2	Automobiles
Bending Spoons US Inc. - Tlb	LX266390	1,324,728.25	B+	45.00	3(65%)	Software	B+	65.00		Business Services General
Betclit Everest Group - (EUR) TLB	LX281970	3,831,133.60	B+	45.00	3(65%)	Hotels, restaurants, and leisure	BB-	80.00	RR2	Gaming & Leisure & Entertainment
Blitz F21-433 GMBH - TI	LX259041	1,000,000.00	B	40.00	3(60%)	Healthcare providers and services	B-	65.00		Healthcare Providers
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	3,319,306.09	B	30.00	3(50%)	Software	***	***	***	Technology Software
BME Group Holding BV - Facility B2	LX217355	5,000,000.00	B-	30.00	3(50%)	Building products	B-	65.00		Building & Materials
Bock Capital Bidco BV - Term Loan	LX194536	2,000,000.00	B	40.00	3(60%)	Software	B	53.00	RR3	Technology Software

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Boels Topholding B.V. - Facility B4	LX283683	1,956,896.55	BB	30.00	3(50%)	Construction and engineering	BB-	65.00		Industrial/Manufacturing
Boluda Towage - FACILITY B3	LX228682	2,000,000.00	BB	30.00	3(50%)	Transportation infrastructure	BB	65.00		Transportation & Distribution
Boots Group Finco LP - Closing Date Euro Term Loan	LX266537	2,000,307.74	B+	35.00	3(55%)	Consumer staples distribution and retail	BB-	60.00	RR3	Retail (General)
Breitling Financing S.A R.L. - Term Loan B	LX199187	1,000,000.00	B-	40.00	3(60%)	Textiles, apparel, and luxury goods	B-	65.00		Consumer Products
Broom Holdings Bidco Limited - Facility B	LX278029	2,957,728.32	B	30.00	3(50%)	Commercial services and supplies	B	65.00		Environmental Services
CAB - Facility B Loan	LX192244	1,499,999.99	B	35.00	3(55%)	Healthcare providers and services	B	52.00	RR3	Healthcare Providers
Casper Bidco SAS - Facility B7	LX283679	2,770,000.00	B-	40.00	3(60%)	Hotels, restaurants, and leisure	B-	65.00		Lodging & Restaurants
CDR Firefly Bidco Plc - TI	LX259865	3,080,000.00	B	35.00	3(55%)	Specialty retail	B	65.00		Retail (General)
Celeste BidCo B.V - Fcaility B2	LX258494	3,000,000.00	B	40.00	3(60%)	Healthcare providers and services	B-	65.00		Healthcare Providers
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	2,000,000.00	B	40.00	3(60%)	Software	B	65.00		Technology Software
Chemours Company (The) - Tranche B-3 Euro Term Loan	LX214554	1,587,945.72	BB-	70.00	1(95%)	Chemicals	***	***	***	Chemicals
Chrysaor Bidco S.A R.L. - (Eur) TIb	LX272221	2,000,000.00	B	40.00	3(60%)	Capital markets	B-	65.00		Business Services Data and Analytics
Cidron Aida Finco Sarl - Term Loan B	LX249777	1,250,000.00	B-	30.00	3(50%)	Pharmaceuticals	B	57.00	RR3	Pharmaceuticals
Circet Europe - Senior Facility B	LX196125	4,500,000.00	B+	28.50	4(45%)	Diversified telecommunication services	B+	65.00		Telecommunications
Clarios Global LP - TLB 2024	LX236134	2,612,399.36	BB-	30.00	3(50%)	Automobile components	B	53.00	RR3	Automobiles
Claudius Finance Parent SARL - Facility B3 Loan	LX257763	2,950,000.00	B+	45.00	3(65%)	Software	B	65.00		Technology Software
Claudius Finance Parent SARL - Facility B4	LX257805	1,000,000.00	B+	45.00	3(65%)	Software	B	65.00		Technology Software
Cloud Software Group Inc - Euro Term B Facility	LX278512	1,000,000.00	B	35.00	3(55%)	Software	B+	97.00	RR1	Technology Software
Cobalt Bidco - New Money Facility B	LX279043	433,211.12	CCC-	30.00		Healthcare providers and services	CCC	65.00		Healthcare Providers
Cobalt Bidco - Reinstated Facility B	LX279045	1,008,169.09	CCC-	30.00		Healthcare providers and services	CCC	65.00		Healthcare Providers
Concorde Lux - 2025 TLB	LX259411	2,414,501.44	B-	40.00	3(60%)	Software	B-	65.00		Technology Software
Cooper Consumer Health - Facility B Loan	LX194161	3,000,000.00	B	30.00	3(50%)	Pharmaceuticals	B	53.00	RR3	Pharmaceuticals
Crane Holdings, Co. - First Initial Term B Loan	LX275694	1,000,000.00	BB+	50.00		Machinery	BB+	75.00		Technology Hardware
CTEC III GmbH - Rollover Facility B	LX284052	2,512,666.80	B	40.00	3(60%)	Healthcare equipment and supplies	B	65.00		Industrial/Manufacturing
Cube Healthcare Europe Bidco - Fcaility B2	LX254153	1,224,043.00	B	35.00	3(55%)	Healthcare providers and services	B	65.00		Healthcare Providers
Cube Safety Bidco AB - TIb	LX285114	1,356,589.15	B	40.00	3(60%)	Transportation infrastructure	B	65.00		Industrial/Manufacturing
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	1,000,000.00	CCC+	35.00	3(55%)	Beverages	CCC+	65.00		Food & Beverage & Tobacco
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - FACILITY B4 (EUR)	LX283693	2,500,000.00	B-	40.00	3(60%)	Pharmaceuticals	B+	68.00	RR3	Pharmaceuticals
Dedalus Finance GmbH - Senior facility B2 Extension	LX264063	3,100,000.00	B-	35.00	3(55%)	Software	B-	51.00	RR3	Healthcare Providers
Diot-Siaci Bidco - Incremental Facility B	LX284432	3,522,937.79	B	35.00	3(55%)	Insurance	B	52.00	RR3	Business Services Data and Analytics
Dynamo Newco II GMBH - Facility B2 (Eur)	LX271162	1,000,000.00	B	30.00	3(50%)	Electronic equipment, instruments, and components	B	54.00	RR3	Industrial/Manufacturing
Ecotone HoldCo III - Facility B3	LX274435	1,500,000.00	B-	35.00		Food products	B-	65.00		Food & Beverage & Tobacco

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Eircom Holdings (Ireland) Limited - Facility B6	LX275557	2,870,673.00	B+	35.00	3(55%)	Diversified telecommunication services	B+	67.00	RR3	Telecommunications
Eleda Management AB - Term Loan B	LX226815	1,500,000.00	B	30.00	3(50%)	Construction and engineering	B	65.00		Building & Materials
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	2,000,000.00	B	35.00	3(55%)	Professional services	***	***	***	Aerospace & Defense
Elsan SAS - Term Loan B6	LX259867	2,000,000.00	B	30.00	3(50%)	Healthcare providers and services	***	***	***	Healthcare Providers
Engineered Machinery Holdings Inc - 2025 EUR Refinancing Term Loan	LX276146	1,953,978.16	B-	45.00	3(65%)	Machinery	***	***	***	Industrial/Manufacturing
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	LX230557	1,116,600.79	BB-	40.00	3(60%)	Hotels, restaurants, and leisure	BB	60.00	RR3	Gaming & Leisure & Entertainment
Ephios Subco 3 S.a r. l. - TI Facility B	LX283759	1,773,985.83	B	50.00	2(70%)	Healthcare providers and services	B	54.00	RR3	Healthcare Providers
Etna French Bidco SAS - Delayed Draw Term Loan Facility 2	LX254478	50,293.67	B-	28.50	4(45%)	Software	B	57.00	RR3	Technology Software
Etna French Bidco SAS - Facility B1	LX254367	725,136.89	B-	28.50	4(45%)	Software	B	57.00	RR3	Technology Software
Etna French Bidco SAS - Facility B2	LX255861	358,387.26	B-	28.50	4(45%)	Software	B	57.00	RR3	Technology Software
Etna French Bidco SAS - Unfunded Commitment	LX254478	66,182.18	B-	28.50	4(45%)	Software	B	57.00	RR3	Technology Software
etraveli Group Holding AB - New Facility B	LX265103	1,536,914.24	B	35.00	3(55%)	Leisure products	***	***	***	Gaming & Leisure & Entertainment
Euro Ethnic FoodsBidco SAS - Term Loan B-2	LX265118	1,000,000.00	B	35.00	3(55%)	Consumer staples distribution and retail	B	65.00		Food & Drug Retail
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	2,250,000.00	CCC+	30.00	3(50%)	Construction and engineering	CCC	39.00	RR4	Business Services General
Financiere Mendel - Term Loan B	LX259022	6,000,000.00	B	40.00	3(60%)	Pharmaceuticals	B+	52.00	RR3	Food & Beverage & Tobacco
Finastra Usa, Inc. - Initial EUR Term Loan	LX266937	2,049,266.32	B-	45.00	3(65%)	Software	B	69.00	RR3	Technology Software
Finco Utilitas Bv - FACILITY B3	LX283686	1,390,640.33	B	40.00	3(60%)	Building products	B	65.00		Building & Materials
Flora Food Management B.V. - Facility B16	LX283394	2,833,626.87	B	30.00	3(50%)	Food products	B	54.00	RR3	Food & Beverage & Tobacco
Foncia Management - Facility B Loan	LX193463	1,500,000.00	B-	30.00	3(50%)	Real estate management and development	B-	51.00	RR3	Real Estate
Foncia Management - Term Loan B Add-On	LX209469	1,000,000.00	B-	30.00	3(50%)	Real estate management and development	B-	51.00	RR3	Real Estate
Fortis 333, Inc. - Euro Term B Loan	LX258423	1,000,000.00	B	30.00	3(50%)	Chemicals	B+	55.00	RR3	Chemicals
Froneri International Limited - Facility B3	LX244533	3,444,444.45	BB-	35.00	3(55%)	Food products	B+	65.00		Food & Beverage & Tobacco
Galileo Global Education Finance S.a r.l. - Facility B4(A)	LX259242	2,875,000.00	B	35.00	3(55%)	Diversified consumer services	B	65.00		Consumer Products
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	997,474.75	B	30.00	3(50%)	Software	***	***	***	Technology Software
Granite France Bidco SAS - Term Loan B	LX207140	2,453,622.45	B-	30.00	3(50%)	IT services	B-	65.00		Business Services General
Grant Thornton Advisors LLC - 2025 EUR Incremental Term Loans	LX269575	1,500,000.00	B	30.00	3(50%)	Professional services	B	65.00		Business Services Data and Analytics
Greenwich Bidco Limited - 2026 Facility B2	LX282143	1,000,000.00	B	40.00	3(60%)	Interactive media and services	B	58.00	RR3	Broadcasting & Media
Grifols International Services Designated Activity Company - EUR Term Loan B	LX287894	1,574,242.44	BB-	40.00	3(60%)	Biotechnology	BB-	80.00	RR2	Healthcare Devices
Herens Holdco Sarl - Euro Term Loan	LX194449	1,000,000.00	B-	35.00	3(55%)	Chemicals	B-	65.00		Chemicals
Hestiafloor 2 - Term Loan B	LX283685	2,621,632.68	B	35.00	3(55%)	Building products	B+	52.00	RR3	Building & Materials

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
HIG Finance 2 Limited - 2025-3 EUR Refinancing Term Loan	LX277611	2,000,000.00	B	35.00	3(55%)	Insurance	***	***	***	Banking & Finance
Holding Socotec - Term facility 6	LX283433	1,577,165.72	B	28.50	4(45%)	Construction and engineering	B	65.00		Business Services General
Hologic, Inc. - EUR Initial Term B Loans	LX281520	2,500,000.00	B+	40.00	3(60%)	Healthcare equipment and supplies	B+	75.00		Healthcare Devices
Home VI - Tlb	LX266909	1,000,000.00	B	28.50	4(45%)	Healthcare providers and services	***	***	***	Healthcare Providers
Idemia Group - Facility B5 Eur	LX225618	3,000,000.00	B	40.00	3(60%)	IT services	B	53.00	RR3	Industrial/Manufacturing
IGT Holding IV AB - B4 Incremental Facility	LX238948	3,000,000.00	B	35.00	3(55%)	Software	B-	65.00		Technology Software
Inception Holdco S.A.R.L. - Facility B10	LX276061	2,000,000.00	B	35.00	3(55%)	Healthcare providers and services	B	52.00	RR3	Healthcare Providers
Ineos Finance PLC - New 2031 Term Loan	LX255772	3,286,800.00	B+	40.00	3(60%)	Chemicals	BB-	80.00	RR2	Chemicals
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	1,150,000.00	B	40.00	3(60%)	Chemicals	B	55.00	RR3	Chemicals
Infinitas Learning Finco B.V. - TLB SEPT 2025	LX269820	1,000,000.00	B-	35.00	3(55%)	Interactive media and services	B-	65.00		Broadcasting & Media
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	4,000,000.00	B	35.00	3(55%)	Building products	B	65.00		Building & Materials
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	912,610.97	B-	35.00	3(55%)	Healthcare providers and services	B-	65.00		Gaming & Leisure & Entertainment
Innio Group Holding GmbH. - 2026 Extended Facility B Eur	LX283356	2,000,000.00	B+	40.00	3(60%)	Machinery	B+	42.00	RR4	Industrial/Manufacturing
Inovie Group - Senior Facility B	LX191106	2,000,000.00	B-	35.00	3(55%)	Healthcare providers and services	B	55.00	RR3	Healthcare Providers
Inspired Finco Holdings Limited - FACILITY B8	LX283776	3,170,562.87	B	40.00	3(60%)	Diversified consumer services	B	65.00		Business Services General
International Entertainment JCo3 Limited - Facility B USD	LX270596	2,000,000.00	B	40.00	3(60%)	Entertainment	B	65.00		Gaming & Leisure & Entertainment
Ion Platform Finance Us, Inc. - (EUR) TL	LX270363	4,701,015.97	B+	35.00	3(55%)	Software	***	***	***	Business Services Data and Analytics
IVC Acquisition Ltd - Facility B11	LX257767	6,142,857.14	B-	40.00	3(60%)	Healthcare providers and services	B	47.00	RR4	Healthcare Providers
Ki Knight France Bidco - Facility B	LX265163	1,554,264.09	B	30.00	3(50%)	Insurance	B	65.00		Banking & Finance
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	2,500,000.00	B-	30.00	3(50%)	Diversified consumer services	B	38.00	RR4	Consumer Products
Loire Finco Luxembourg Sarl - B4 EUR T/L	LX284440	1,396,258.65	B-	30.00	3(50%)	Life sciences tools and services	B	45.00	RR4	Healthcare Providers
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	4,000,000.00	BBB-	45.00	3(65%)	Diversified telecommunication services	BBB-	65.00		Telecommunications
LSF10 Edilians Investments Sarl - Tlb	LX264883	1,000,000.00	B+	45.00	3(65%)	Building products	B+	65.00		Building & Materials
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	3,000,000.00	B	30.00	3(50%)	Building products	B-	65.00		Building & Materials
LSF11 Folio Bidco GMBH - Facility B Loan	LX199727	1,000,000.00	B-	28.50	4(45%)	Machinery	B-	43.00	RR4	Industrial/Manufacturing
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	1,000,000.00	B-	30.00	3(50%)	Healthcare providers and services	B-	65.00		Healthcare Devices
Mar Bidco SARL - Eur Term Loan	LX194153	3,000,000.00	***	***	***	Containers and packaging	***	***	***	Packaging & Containers
Market Bidco Limited - Facility B3	LX249633	1,900,000.00	B	55.00	2(75%)	Consumer staples distribution and retail	B	80.00	RR2	Food & Drug Retail
Matterhorn Telecom SA - Facility B3	LX257770	1,000,000.00	BB-	35.00	3(55%)	Wireless telecommunication services	BB-	80.00	RR2	Telecommunications
Mcafee Corp - Term Loan B 3 Eur	LX233937	4,400,176.89	B-	35.00	3(55%)	Software	B-	75.00		Technology Software
Mediawan Financing - Facility B2	LX269884	1,600,000.00	B	40.00	3(60%)	Interactive media and services	B	53.00	RR3	Gaming & Leisure & Entertainment
Mehilainen Yhtymaa Oy - Facility B7	LX264796	2,000,000.00	B	45.00	3(65%)	Healthcare providers and services	B	48.00	RR4	Healthcare Providers

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Mermaid Bidco Inc - Facility B (Eur)	LX236699	2,000,000.00	B	30.00	3(50%)	Professional services	***	***	***	Technology Software
Meuse Finco - facility B2	LX265594	1,171,428.57	B-	50.00		Hotels, restaurants, and leisure	B+	56.00	RR3	Gaming & Leisure & Entertainment
Modulaire Group Holdings Limited - facility B3	LX265112	2,500,000.00	B-	30.00	3(50%)	Commercial services and supplies	B-	60.00	RR3	Business Services General
Motion Finco LLC - Facility B (New)	LX213009	2,422,713.32	CCC+	50.00	2(70%)	Hotels, restaurants, and leisure	CCC+	65.00		Gaming & Leisure & Entertainment
MV Holding GmbH FKA Igloo Holdings Corp - Senior Facility B (EUR) Loan	LX259026	1,425,000.00	BB-	40.00	3(60%)	Commercial services and supplies	BB-	65.00		Industrial/Manufacturing
Neptune Bidco Sarl - Facility B3	LX270949	1,689,214.28	B	28.50	4(45%)	Building products	B-	65.00		Building & Materials
Neptune Bidco Us Inc. - 2026 Euro Term B Loans	LX283383	1,250,000.00	B-	45.00	3(65%)	Professional services	B+	60.00	RR3	Broadcasting & Media
Nidda Healthcare Holding GmbH - Term Loan B4	LX277790	1,299,999.71	B	35.00		Pharmaceuticals	B	54.00	RR3	Pharmaceuticals
Nobel Bidco BV - Term Loan	LX195412	2,952,380.96	B	30.00	3(50%)	Household durables	B	65.00		Consumer Products
Nobian Finance BV - Facility T1b	LX246433	1,500,000.00	B	40.00	3(60%)	Chemicals	B	65.00		Chemicals
Node Acquico GMBH - Term Loan	LX267053	1,911,581.41	B+	35.00	3(55%)	Containers and packaging	B	44.00	RR4	Packaging & Containers
Nomad Foods Europe Midco Limited - Facility B1 EUR	LX273722	2,000,000.00	BB-	45.00	3(65%)	Food products	BB	80.00	RR2	Food & Beverage & Tobacco
Normec 1 B.V. - Add-On T1	LX270413	2,500,000.00	B	40.00	3(60%)	Diversified consumer services	B	65.00		Business Services General
Oak-Eagle Acquireco, Inc. - EUR Term Loan B2	LX287248	2,099,712.37	BB-	62.50	2(85%)	Entertainment	B+	75.00		Gaming & Leisure & Entertainment
Oat Bidco Limited - Facility B2 (EUR)	LX283358	1,500,000.00	B	35.00	3(55%)	Commercial services and supplies	B	65.00		Environmental Services
Obol France 3 SAS - Facility B3	LX239000	1,925,685.21	B-	40.00	3(60%)	Diversified consumer services	***	***	***	Environmental Services
OCS Group Investments Limited - B4 Increase Incremental Facility	LX285720	125,000.00	B	30.00	3(50%)	Commercial services and supplies	B	65.00		Business Services General
OCS Group Investments Limited - Facility B4	LX273400	1,250,000.00	B	30.00	NR(0%)	Commercial services and supplies	B	65.00		Business Services General
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	1,279,329.00	B-	30.00	3(50%)	Chemicals	***	***	***	Chemicals
Opal Bidco SAS - (Eur) T1	LX272548	1,635,000.00	B+	40.00	3(60%)	Pharmaceuticals	B+	62.00	RR3	Healthcare Providers
Optimus Bidco SAS - Term Loan	LX213580	1,000,000.00	CCC+	35.00	3(55%)	Construction and engineering	CCC+	65.00		Industrial/Manufacturing
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	2,011,230.52	CCC+	45.00	3(65%)	Chemicals	***	***	***	Chemicals
Organon & Co - Eur 2024 Term Loan B	LX256012	981,650.60	BB	35.00	3(55%)	Pharmaceuticals	***	***	***	Pharmaceuticals
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	3,000,000.00	CCC+	35.00	3(55%)	Building products	CCC+	65.00		Building & Materials
Pax Holdco Spain, S.L.U. - Facility B5 2026	LX278538	2,000,000.00	B	40.00	3(60%)	Consumer staples distribution and retail	B	65.00		Food & Beverage & Tobacco
Paysafe Group Holdings II Limited - Facility B2	LX195448	2,841,302.84	B	40.00	3(60%)	Financial services	***	***	***	Technology Software
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	3,390,000.00	B-	35.00	3(55%)	Trading companies and distributors	B-	65.00		Chemicals
Peer Holding III BV - Facility B7B	LX271390	1,777,777.78	BB+	40.00	3(60%)	Broadline retail	BB+	65.00		Retail (General)
Peer Holding III BV - Term Loan B6b	LX259874	3,000,000.00	BB+	40.00	3(60%)	Broadline retail	BB+	65.00		Retail (General)
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	3,939,939.94	B+	40.00	3(60%)	Food products	B+	65.00		Food & Beverage & Tobacco

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Peralta Inversiones Globales S.L. - Incremental Facility B2	LX258021	995,327.27	B	35.00	3(55%)	Food products	B	65.00		Food & Beverage & Tobacco
Phm Group Holding Oyj - Term Loan B	LX259106	3,000,000.00	B	30.00	3(50%)	Real estate management and development	B-	65.00		Real Estate
Piolin Bidco SAU - Term Loan B5	LX269818	732,162.80	B-	35.00	3(55%)	Leisure products	B-	65.00		Gaming & Leisure & Entertainment
Platform Bidco Limited - Facility B6 (EUR)	LX282162	2,000,000.00	B-	30.00	3(50%)	Food products	B-	54.00	RR3	Food & Beverage & Tobacco
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	3,912,938.53	CCC+	40.00	3(60%)	Financial services	***	***	***	Technology Software
Precise Bidco BV - Facility B6 Term Loan	LX257766	2,000,000.00	B	40.00	3(60%)	Software	B	65.00		Technology Software
Project Aurora Holdco 1 Limited - Facility B1	LX270628	1,204,644.41	B	40.00	3(60%)	Electronic equipment, instruments, and components	B	54.00	RR3	Industrial/Manufacturing
Quimper AB - 2026 Term Loan B	LX283755	3,295,146.46	B+	35.00	3(55%)	Construction materials	B+	46.00	RR4	Building & Materials
Rainbow Finco S. A R.L. - Term Loan B	LX202335	2,000,000.00	B	40.00	3(60%)	Personal care products	B	65.00		Consumer Products
Ramsay Generale de Sante - Facility B5	LX258050	3,500,000.00	BB-	40.00	3(60%)	Healthcare providers and services	B+	65.00		Healthcare Providers
Ramudden Global (Group) GMBH - Facility B3	LX259290	1,250,000.00	B	40.00	3(60%)	Transportation infrastructure	B	65.00		Industrial/Manufacturing
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	1,012,989.00	B	40.00	3(60%)	Software	B	65.00		Technology Software
Roar BidCo AB - Facility B Loan	LX193550	4,000,000.00	B-	40.00	3(60%)	Pharmaceuticals	B	51.00	RR3	Pharmaceuticals
Rocket Software Inc - Euro Term Loan	LX217144	3,000,000.00	B-	30.00	3(50%)	Software	B	83.00	RR2	Technology Software
Roehm Holding GMBH - New Term Loan B-1	LX228988	1,000,000.00	B-	40.00	3(60%)	Chemicals	B-	46.00	RR4	Chemicals
Root Bidco Sarl - Facility B4	LX273518	1,000,000.00	B-	30.00	3(50%)	Chemicals	B-	40.00	RR4	Chemicals
Rubix Group Finco Limited - EXTENDED FACILITY B1	LX283700	2,600,000.00	B	30.00	3(50%)	Trading companies and distributors	***	***	***	Industrial/Manufacturing
Sandy Bidco BV - Facility B	LX197880	3,000,000.00	B-	40.00	3(60%)	Hotels, restaurants, and leisure	B-	65.00		Lodging & Restaurants
Schon Klinik SE - Facility B2	LX258367	1,545,454.54	B+	45.00	3(65%)	Healthcare providers and services	B+	58.00	RR3	Healthcare Providers
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	3,725,000.00	B-	40.00	3(60%)	Hotels, restaurants, and leisure	B	66.00	RR3	Lodging & Restaurants
SCIL IV LLC - Facility B1	LX271492	2,163,164.40	BB-	30.00	3(50%)	Chemicals	B+	65.00		Chemicals
Sector Alarm Holdings AS - Facility 2 TLB4	LX286844	2,500,000.00	B	40.00		Commercial services and supplies	B	65.00		Business Services General
Sector Alarm Holdings AS - FACILITY B4	LX283506	1,000,000.00	B	40.00	3(60%)	Commercial services and supplies	B	65.00		Business Services General
Seine Holdco SAS - 2023 - Facility B	LX220198	2,250,000.00	B+	45.00	3(65%)	Software	B	65.00		Technology Software
SEQENS UK LIMITED - Facility A1 Notes	LX289316	73,432.25	CCC	50.00		Pharmaceuticals	CCC	65.00		Pharmaceuticals
Shilton Bidco Limited - Facility B7	LX265165	1,750,000.00	***	***	***	Commercial services and supplies	***	***	***	Environmental Services
Sirona Bidco - Facility B	LX199218	2,000,000.00	CCC	40.00	3(60%)	Pharmaceuticals	CCC-	65.00		Pharmaceuticals
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	1,000,000.00	B	30.00	3(50%)	Food products	B	65.00		Food & Beverage & Tobacco
Speed Midco 3 S.A R.L. - Facility B (EUR) Loan	LX270094	1,250,000.00	B+	30.00	3(50%)	Diversified consumer services	B+	65.00		Business Services General
Speedster Bidco GmbH - TERM LOAN B1 EUR	LX277637	2,189,781.02	B-	50.00	2(70%)	Media	B	54.00	RR3	Broadcasting & Media
Stars Uk Bidco Limited - Facility B4	LX264889	2,000,000.00	B	35.00	3(55%)	Pharmaceuticals	B	65.00		Pharmaceuticals
Steel Parts Holdings, Inc. - Add On Tlb	LX288865	1,000,000.00	BB-	30.00	3(50%)	Automobile components	***	***	***	Automobiles
Stella Group - Term Loan B2	LX236467	2,500,000.00	B	40.00	3(60%)	Building products	B	65.00		Industrial/Manufacturing

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Stepstone Group Midco 2 GmbH - Facility B1 Loan	LX254354	1,250,000.00	B	40.00	3(60%)	Professional services	B	57.00	RR3	Business Services General
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	1,000,000.00	B-	30.00	3(50%)	Specialty retail	B-	75.00		Gaming & Leisure & Entertainment
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	464,075.60	B-	35.00	3(55%)	Media	B-	65.00		Gaming & Leisure & Entertainment
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	535,924.40	B-	35.00	3(55%)	Media	B-	65.00		Gaming & Leisure & Entertainment
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	1,000,000.00	***	***	***	Healthcare providers and services	***	***	***	Healthcare Providers
Syntegon Topco GMBH - Facility B3	LX285255	3,159,574.47	B	35.00	3(55%)	Machinery	B	65.00		Industrial/Manufacturing
TakeCare Bidco - Tlb	LX284430	2,000,000.00	B	30.00	3(50%)	Healthcare providers and services	B	65.00		Healthcare Devices
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	2,500,000.00	B+	40.00	3(60%)	Electric utilities	B	65.00	RR3	Utilities
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	3,500,000.00	BB-	35.00	3(55%)	Diversified telecommunication services	BB-	80.00	RR2	Telecommunications
THG Operations Holding Limited - EUR Facility B2	LX260822	1,625,000.00	B-	30.00	3(50%)	Broadline retail	B+	65.00	RR3	Consumer Products
Timber Servicios Empresariales SA - Facility B	LX202736	3,000,000.00	B-	40.00	3(60%)	Building products	***	***	***	Chemicals
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	3,575,000.00	B	40.00	3(60%)	Machinery	B	53.00	RR3	Industrial/Manufacturing
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	2,000,000.00	B	40.00	3(60%)	Commercial services and supplies	***	***	***	Business Services General
Total Webhosting Solutions B.V. - Additional Facility B1	LX265241	1,500,000.00	B	45.00	3(65%)	Software	B	65.00		Technology Software
Touchdown Acquirer Inc. - Initial Euro Term Loans	LX276048	2,175,000.00	B	30.00	3(50%)	Chemicals	B	75.00		Industrial/Manufacturing
Triley Midco 2 Limited - Facility B2	LX258210	3,354,014.60	B	55.00	2(75%)	Pharmaceuticals	B	52.00	RR3	Pharmaceuticals
Trivium Packaging Finance BV - Term Loan B 2025	LX276046	1,000,000.00	B	35.00	3(55%)	Containers and packaging	B-	65.00		Packaging & Containers
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	2,000,000.00	B	40.00	3(60%)	Commercial services and supplies	B	53.00	RR3	Business Services General
Tuple Us Bidco LLC - Facility B1 (EUR)	LX281470	1,000,000.00	B	35.00	3(55%)	Software	B+	61.00	RR3	Technology Software
United Petfood Finance Bv - Term Loan B	LX258378	2,750,000.00	BB-	40.00	3(60%)	Food products	BB-	80.00	RR2	Food & Beverage & Tobacco
Urbaser, S.A. - Term Loan B	LX264574	1,210,934.21	B+	40.00	3(60%)	Commercial services and supplies	B	90.00	RR2	Environmental Services
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	1,350,000.00	B	35.00	3(55%)	Professional services	B-	65.00		Business Services General
Vivalto Sante Investissement - Term Loan B	LX265587	2,000,000.00	B	30.00	3(50%)	Healthcare providers and services	B	65.00		Healthcare Providers
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	2,398,648.65	B+	45.00	3(65%)	Diversified telecommunication services	BB-	80.00	RR2	Telecommunications
VMED 02 UK 4 Holdco Limited - Virgin Media/O2 Tlz	LX283064	3,268,335.74	B+	45.00	3(65%)	Diversified telecommunication services	BB-	80.00	RR2	Telecommunications
Windsor Holdings III LLC - Term Loan B	LX259144	4,810,000.00	B+	35.00	3(55%)	Trading companies and distributors	B+	52.00	RR3	Chemicals
Winterfell Financing Sarl - Facility B Loan	LX192684	1,000,000.00	B-	35.00	3(55%)	Building products	CCC+	42.00	RR4	Building & Materials
Winterfell Financing Sarl - Term Loan	LX211609	1,000,000.00	B-	35.00	3(55%)	Building products	CCC+	42.00	RR4	Building & Materials
WSH (WSH Services Holding) - Facility B4	LX273598	1,300,000.00	B	35.00	3(55%)	Hotels, restaurants, and leisure	B+	38.00	RR4	Lodging & Restaurants

Ratings and Recovery Detail

Description	Security ID	Principal Balance	S&P Rating	S&P Recovery Rate (%)	S&P Recovery Rating	S&P Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Zegona Holdco Limited - ADDITIONAL FACILITY B3	LX281653	1,000,000.00	BB	45.00	3(65%)	Diversified telecommunication services	BB+	80.00	RR2	Telecommunications
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	3,000,000.00	B	35.00	3(55%)	Electrical equipment	B+	58.00	RR3	Industrial/Manufacturing
Zephyr Midco 2 Limited - Facility B-2 (2025)	LX272087	1,000,000.00	B	40.00	3(60%)	Media	B	65.00		Broadcasting & Media
ZF Invest - Tlb	LX286013	3,672,301.91	B	35.00	3(55%)	Consumer staples distribution and retail	***	***	***	Food & Drug Retail
Ziggo BV - Term Loan H	LX183461	4,500,000.00	B+	45.00	3(65%)	Diversified telecommunication services	B+	90.00	RR2	Cable
Accorinvest Group S.A. - 5.734 15May32	XS3049460671	1,045,000.00	B	50.00	2(70%)	Hotels, restaurants, and leisure	B	60.00		Lodging & Restaurants
Apollo Swedish Bidco AB - 5.575 01Jul31	XS2842976289	500,000.00	B+	35.00	3(55%)	Commercial services and supplies	B	39.00	RR4	Business Services General
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481	2,300,000.00	B-	35.00	3(55%)	Hotels, restaurants, and leisure	B-	60.00		Lodging & Restaurants
BetClic Everest Group SAS - 5.125 10Dec31	XS3266494221	430,000.00	B+	45.00	3(65%)	Hotels, restaurants, and leisure	BB-	80.00	RR2	Gaming & Leisure & Entertainment
Castello BC Bidco Spa - 4.5 14Nov31	XS2929905292	500,000.00	B	40.00	3(60%)	Electronic equipment, instruments, and components	B	60.00		Technology Hardware
Castor Spa - 5.25 15Feb29	XS2445840809	3,194,000.00	B	35.00	3(55%)	Commercial services and supplies	B-	46.00	RR4	Business Services Data and Analytics
Cedacri Mergeco Spa - 6.609 15May28	XS2345190263	1,740,000.00	B	40.00	3(60%)	Software	B	42.00	RR4	Business Services Data and Analytics
Dolcetto Holdco S.P.A - 5.626 14Jul32	XS3106723516	581,000.00	B	30.00	3(50%)	Pharmaceuticals	B-	60.00		Pharmaceuticals
Fiber Bidco Spa - 6.127 15Jan30	XS2748964850	967,000.00	B-	23.50	4(35%)	Containers and packaging	B-	60.00		Packaging & Containers
Fibercop Spa - 4.939 30Jun31	XS3104483113	711,000.00	BB+	45.00	3(65%)	Diversified telecommunication services	BB	80.00	RR2	Telecommunications
Guala Closures SPA - 6.15 29Jun29	XS2702257051	500,000.00	B	23.50	4(35%)	Containers and packaging	B	60.00		Packaging & Containers
Irca Spa - 6.631 15Dec29	XS2947181769	750,000.00	B-	35.00	3(55%)	Food products	B	53.00	RR3	Food & Beverage & Tobacco
Motion Finco SARL - 7.375 15Jun30	XS2623257503	295,000.00	CCC+	50.00	2(70%)	Hotels, restaurants, and leisure	CCC+	60.00		Gaming & Leisure & Entertainment
Nidda Healthcare GmbH - 5.9 23Oct30	XS3067483431	1,450,000.00	B	35.00	3(55%)	Pharmaceuticals	B	54.00	RR3	Pharmaceuticals
Nidda Healthcare GmbH - Nidda Healthcare 5.234 15Oct32 Frn	XS3198991039	771,000.00	B	35.00	3(55%)	Pharmaceuticals	B	54.00	RR3	Pharmaceuticals
Nobel Bidco BV - 3.125 15Jun28	XS2355515516	250,000.00	B	30.00	3(50%)	Household durables	B	60.00		Consumer Products
Olympus Water US Holding Corporation - 3.875 01Oct28	XS2391351454	974,000.00	B-	30.00	3(50%)	Chemicals	***	***	***	Chemicals
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	100,000.00	B	30.00	3(50%)	Diversified consumer services	B	60.00		Business Services General
Rossini Sarl - 7.549 31Dec29	XS2854309684	702,587.97	B	23.50	4(35%)	Pharmaceuticals	B	33.00	RR4	Pharmaceuticals
TeamSystem Holding S.p.A - 3.25 01Jul32	XS3101375965	2,009,000.00	B-	30.00	3(50%)	Software	B	43.00	RR4	Technology Software
TeamSystem Holding S.p.A - 5.704 31Jul31	XS2864287466	1,315,000.00	B-	30.00	3(50%)	Software	B	43.00	RR4	Technology Software
United Group BV - 6.375 14May33	XS3367705640	860,000.00	B	41.00		Media	***	***	***	Cable
Total:		484,997,539.97								

S&P CCC Obligations

Description	Security ID	S&P Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value of Excess	Excess Adj Amount
Cobalt Bidco - New Money Facility B	LX279043	CCC-	107.2080	464,436.98	433,211.12	0.00	0.00	0.00
SEQENS UK LIMITED - Facility A1 Notes	LX289316	CCC	100.0000	73,432.25	73,432.25	0.00	0.00	0.00
Motion Finco SARL - 7.375 15Jun30	XS2623257503	CCC+	88.4081	260,803.95	295,000.00	0.00	0.00	0.00
Cobalt Bidco - Reinstated Facility B	LX279045	CCC-	88.3330	890,546.00	1,008,169.09	0.00	0.00	0.00
Motion Finco LLC - Facility B (New)	LX213009	CCC+	88.0360	2,132,859.90	2,422,713.32	0.00	0.00	0.00
Optimus Bidco SAS - Term Loan	LX213580	CCC+	87.9380	879,380.00	1,000,000.00	0.00	0.00	0.00
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	CCC+	85.1530	3,331,984.55	3,912,938.53	0.00	0.00	0.00
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	CCC+	79.7970	1,795,432.50	2,250,000.00	0.00	0.00	0.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	CCC+	69.7920	697,920.00	1,000,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	CCC+	68.1790	2,045,370.00	3,000,000.00	0.00	0.00	0.00
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	CCC+	60.8000	1,222,828.16	2,011,230.52	0.00	0.00	0.00
Sirona Bidco - Facility B	LX199218	CCC	31.1250	622,500.00	2,000,000.00	0.00	0.00	0.00
			Total:	14,417,494.28	19,406,694.83	0.00	0.00	0.00

Fitch CCC Obligations

Description	Security ID	Fitch Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value of Excess	Excess Adj Amount
Cobalt Bidco - New Money Facility B	LX279043	CCC	107.2080	464,436.98	433,211.12	0.00	0.00	0.00
SEQENS UK LIMITED - Facility A1 Notes	LX289316	CCC	100.0000	73,432.25	73,432.25	0.00	0.00	0.00
Motion Finco SARL - 7.375 15Jun30	XS2623257503	CCC+	88.4081	260,803.95	295,000.00	0.00	0.00	0.00
Cobalt Bidco - Reinstated Facility B	LX279045	CCC	88.3330	890,546.00	1,008,169.09	0.00	0.00	0.00
Motion Finco LLC - Facility B (New)	LX213009	CCC+	88.0360	2,132,859.90	2,422,713.32	0.00	0.00	0.00
Optimus Bidco SAS - Term Loan	LX213580	CCC+	87.9380	879,380.00	1,000,000.00	0.00	0.00	0.00
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	***	85.1530	3,331,984.55	3,912,938.53	0.00	0.00	0.00
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	CCC	79.7970	1,795,432.50	2,250,000.00	0.00	0.00	0.00
Aragon Bidco GMBH - Facility B Loan	LX199035	CCC+	76.8750	1,921,875.00	2,500,000.00	0.00	0.00	0.00
Winterfell Financing Sarl - Term Loan	LX211609	CCC+	76.6560	766,560.00	1,000,000.00	0.00	0.00	0.00
Winterfell Financing Sarl - Facility B Loan	LX192684	CCC+	75.4640	754,640.00	1,000,000.00	0.00	0.00	0.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	CCC+	69.7920	697,920.00	1,000,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	CCC+	68.1790	2,045,370.00	3,000,000.00	0.00	0.00	0.00
Sirona Bidco - Facility B	LX199218	CCC-	31.1250	622,500.00	2,000,000.00	0.00	0.00	0.00
			Total:	16,637,741.13	21,895,464.31	0.00	0.00	0.00

Moody's Caa Obligations

Description	Security ID	Moody's DP Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value of Excess	Excess Adj Amount
Cobalt Bidco - New Money Facility B	LX279043	Ca	107.2080	464,436.98	433,211.12	0.00	0.00	0.00
SEQENS UK LIMITED - Facility A1 Notes	LX289316	Caa3	100.0000	73,432.25	73,432.25	0.00	0.00	0.00
Roehm Holding GMBH - New Term Loan B-1	LX228988	Caa1	97.2250	972,250.00	1,000,000.00	0.00	0.00	0.00
Mar Bidco SARL - Eur Term Loan	LX194153	***	93.2190	2,796,570.00	3,000,000.00	0.00	0.00	0.00
Motion Finco SARL - 7.375 15Jun30	XS2623257503	Caa1	88.4081	260,803.95	295,000.00	0.00	0.00	0.00
Cobalt Bidco - Reinstated Facility B	LX279045	Ca	88.3330	890,546.00	1,008,169.09	0.00	0.00	0.00
Motion Finco LLC - Facility B (New)	LX213009	Caa1	88.0360	2,132,859.90	2,422,713.32	0.00	0.00	0.00
Optimus Bidco SAS - Term Loan	LX213580	Caa1	87.9380	879,380.00	1,000,000.00	0.00	0.00	0.00
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Caa1	85.1530	3,331,984.55	3,912,938.53	0.00	0.00	0.00
Foncia Management - Term Loan B Add-On	LX209469	Caa1	81.8500	818,500.00	1,000,000.00	0.00	0.00	0.00
Foncia Management - Facility B Loan	LX193463	Caa1	81.4640	1,221,960.00	1,500,000.00	0.00	0.00	0.00
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	Caa1	79.7970	1,795,432.50	2,250,000.00	0.00	0.00	0.00
Ammega Group BV - Facility B3 Loan	LX239654	Caa1	78.5420	1,825,938.38	2,324,792.31	0.00	0.00	0.00
Aragon Bidco GMBH - Facility B Loan	LX199035	Caa1	76.8750	1,921,875.00	2,500,000.00	0.00	0.00	0.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Caa1	69.7920	697,920.00	1,000,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Caa1	68.1790	2,045,370.00	3,000,000.00	0.00	0.00	0.00
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	Caa1	60.8000	1,222,828.16	2,011,230.52	0.00	0.00	0.00
Sirona Bidco - Facility B	LX199218	Caa3	31.1250	622,500.00	2,000,000.00	0.00	0.00	0.00
			Total:	23,974,587.66	30,731,487.14	0.00	0.00	0.00

CCC Obligations

CCC Obligations Fitch	21,895,464.31
CCC Obligations S&P	19,406,694.83
Aggregate Collateral Balance for Fitch CCC Obligations	498,930,296.87
Aggregate Collateral Balance for S&P CCC Obligations	498,930,296.87
7.5% of Aggregate Collateral Balance for Fitch CCC Obligations	37,419,772.27
7.5% of Aggregate Collateral Balance for S&P CCC Obligations	37,419,772.27
Excess of CCC Obligations Fitch	0.00
Excess of CCC Obligations S&P	0.00
CCC Fitch / S&P Haircut Amount	0.00

Description	Security ID	Fitch Rating	S&P Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value Excess	Excess Adj Amount
Cobalt Bidco - New Money Facility B	LX279043	CCC	CCC-	107.2080	464,436.98	433,211.12	0.00	0.00	0.00
SEQENS UK LIMITED - Facility A1 Notes	LX289316	CCC	CCC	100.0000	73,432.25	73,432.25	0.00	0.00	0.00
Motion Finco SARL - 7.375 15Jun30	XS2623257503	CCC+	CCC+	88.4081	260,803.95	295,000.00	0.00	0.00	0.00
Cobalt Bidco - Reinstated Facility B	LX279045	CCC	CCC-	88.3330	890,546.00	1,008,169.09	0.00	0.00	0.00
Motion Finco LLC - Facility B (New)	LX213009	CCC+	CCC+	88.0360	2,132,859.90	2,422,713.32	0.00	0.00	0.00
Optimus Bidco SAS - Term Loan	LX213580	CCC+	CCC+	87.9380	879,380.00	1,000,000.00	0.00	0.00	0.00
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	***	CCC+	85.1530	3,331,984.55	3,912,938.53	0.00	0.00	0.00
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	CCC	CCC+	79.7970	1,795,432.50	2,250,000.00	0.00	0.00	0.00
Aragon Bidco GMBH - Facility B Loan	LX199035	CCC+	B-	76.8750	1,921,875.00	2,500,000.00	0.00	0.00	0.00
Winterfell Financing Sarl - Term Loan	LX211609	CCC+	B-	76.6560	766,560.00	1,000,000.00	0.00	0.00	0.00
Winterfell Financing Sarl - Facility B Loan	LX192684	CCC+	B-	75.4640	754,640.00	1,000,000.00	0.00	0.00	0.00
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	CCC+	CCC+	69.7920	697,920.00	1,000,000.00	0.00	0.00	0.00
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	CCC+	CCC+	68.1790	2,045,370.00	3,000,000.00	0.00	0.00	0.00
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	***	CCC+	60.8000	1,222,828.16	2,011,230.52	0.00	0.00	0.00
Sirona Bidco - Facility B	LX199218	CCC-	CCC	31.1250	622,500.00	2,000,000.00	0.00	0.00	0.00
				Total:	17,860,569.28	23,906,694.83	0.00	0.00	0.00

Collateral Enhancement Obligations

No data available for this request

Defaulted Obligations

Description	Security ID	Default Date	Par Amount	Principal Balance	Market Price	Market Value	S&P RR	S&P Rec Amt	Fitch RR	Fitch Rec Amt	Haircut Amount
ACR II B.V. - Term Loan B	LX213839	27-Jan-2026	733,333.33	733,333.33	5.8750	43,083.33	50.00	366,666.67	***	***	690,250.00
Total:			733,333.33	733,333.33		43,083.33		366,666.67		0.00	690,250.00

Hedge Transactions

No data available for this request

Deferring Obligations

No data available for this request

Discount Obligations

Description	Security ID	Purchase Price	Discount Amount	Haircut Amount
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	60.0000	1,011,230.52	404,492.21
		61.2500	1,000,000.00	387,500.00
		Issue SubTotal :	2,011,230.52	791,992.21
		Total :	2,011,230.52	791,992.21

Frequency Switch Event

Description

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

Weighted Average Coupon Calculation

APB of Collateral Debt Obligations	484,997,539.97
APB of Fixed Rate Collateral Debt Obligations	2,809,000.00
Aggregate Coupon (X)	144,173.75
Weighted Average Coupon Denominator (Y)	2,809,000.00
Weighted Average Fixed Coupon ((X)/(Y))	5.13%
Reference Weighted Average Fixed Coupon	4.25%
Weighted Average Fixed Coupon Adjustment Percentage	0.01%

Diversity Score

Report Total	484,264,206.64
Issuer Count	226
Average Par Amount	2,142,761.98
Diversity Score	66
Requirement	>= 30
Result	Passed

Issuer	Balance	% of Avg	Equivalent Unit Score	Industry Diversity Score
Automotive				
Belron Group SA	4,375,000.00	2.04	1.00	
Clarios Global LP	2,612,399.36	1.22	1.00	
Steel Parts Holdings, Inc.	1,000,000.00	0.47	0.47	
Automotive Total:	7,987,399.36	3.73	2.47	1.75
Banking, finance, insurance and real estate				
Apex Structured Intermediate Holdings Ltd	3,485,000.00	1.63	1.00	
Athena Holdco SAS	3,500,000.00	1.63	1.00	
Chrysaor Bidco S.A R.L.	2,000,000.00	0.93	0.93	
Diot-Siaci Bidco	3,522,937.79	1.64	1.00	
Finastra Usa, Inc.	2,049,266.32	0.96	0.96	
Hestia Holding SAS	1,554,264.09	0.73	0.73	
HGH Finance Limited	2,000,000.00	0.93	0.93	
Paysafe Group Holdings II Limited	2,841,302.84	1.33	1.00	
Polaris Parent, LLC	3,912,938.53	1.83	1.00	
Banking, finance, insurance and real estate Total:	24,865,709.57	11.60	8.55	3.63
Beverage, food and tobacco				
Artemis Midco (UK) Limited	1,200,000.00	0.56	0.56	
Bertrand Franchise Finance SAS	2,300,000.00	1.07	1.00	
Cuppa Bidco B.V.	1,000,000.00	0.47	0.47	
Ecotone HoldCo III	1,500,000.00	0.70	0.70	
Froneri International Limited	3,444,444.45	1.61	1.00	
IRCA Group Luxembourg Midco 3 S.a r.l.	750,000.00	0.35	0.35	
Market Holdco 3 Limited	1,900,000.00	0.89	0.89	
Nomad Foods Limited	2,000,000.00	0.93	0.93	
Pax Holdco Spain, S.L.U.	2,000,000.00	0.93	0.93	
Pegasus Midco B.V.	3,939,939.94	1.84	1.00	
Peralta Inversiones Globales S.L.	995,327.27	0.46	0.46	
Platform Bidco Limited	2,000,000.00	0.93	0.93	
Sigma Holdco BV	2,833,626.87	1.32	1.00	
Solina Group Holding	1,000,000.00	0.47	0.47	

Diversity Score

Report Total	484,264,206.64
Issuer Count	226
Average Par Amount	2,142,761.98
Diversity Score	66
Requirement	>= 30
Result	Passed

Issuer	Balance	% of Avg	Equivalent Unit Score	Industry Diversity Score
United Petfood Finance Bv	2,750,000.00	1.28	1.00	
Beverage, food and tobacco Total:	29,613,338.53	13.82	11.69	4.17

Capital equipment

Albion HoldCo Limited	1,000,000.00	0.47	0.47	
Ammega Group BV	2,324,792.31	1.08	1.00	
Boels Topholding B.V.	1,956,896.55	0.91	0.91	
CTEC II GmbH	2,512,666.80	1.17	1.00	
Dynamo Midco B.V.	1,000,000.00	0.47	0.47	
Engineered Machinery Holdings Inc	1,953,978.16	0.91	0.91	
LSF11 Folio Bidco GMBH	1,000,000.00	0.47	0.47	
MV Holding GmbH FKA Igloo Holdings Corp	1,425,000.00	0.67	0.67	
Platin2025 Holdings S.A R.L.	3,159,574.47	1.47	1.00	
Project Aurora Holdco 1 Limited	1,204,644.41	0.56	0.56	
TK ELEVATOR HOLDCO GMBH	3,575,000.00	1.67	1.00	
Zephyr German TopCo GmbH	3,000,000.00	1.40	1.00	
Capital equipment Total:	24,112,552.70	11.25	9.45	3.88

Chemicals, plastics and rubber

Barentz Midco B.V.	4,000,000.00	1.87	1.00	
Chemours Company (The)	1,587,945.72	0.74	0.74	
Fortis 333, Inc.	1,000,000.00	0.47	0.47	
Herens Midco SARL	1,000,000.00	0.47	0.47	
Ineos Group Holdings SA	3,286,800.00	1.53	1.00	
INEOS Quattro Holdings Ltd	1,150,000.00	0.54	0.54	
Nobian Holding 2 BV	1,500,000.00	0.70	0.70	
OXEA Holding Vier GmbH	2,011,230.52	0.94	0.94	
Pearls (Netherlands) Bidco B.V.	3,390,000.00	1.58	1.00	
Rohm HoldCo II GmbH	1,000,000.00	0.47	0.47	
Root Bidco Sarl	1,000,000.00	0.47	0.47	
SCIL IV LLC	2,163,164.40	1.01	1.00	
Solenis Holdings Limited.	2,253,329.00	1.05	1.00	
Timber Servicios Empresariales SA	3,000,000.00	1.40	1.00	

Diversity Score

Report Total	484,264,206.64
Issuer Count	226
Average Par Amount	2,142,761.98
Diversity Score	66
Requirement	>= 30
Result	Passed

Issuer	Balance	% of Avg	Equivalent Unit Score	Industry Diversity Score
Windsor Holdings III LLC	4,810,000.00	2.24	1.00	
Chemicals, plastics and rubber Total:	33,152,469.64	15.47	11.78	4.18
Construction and building				
Ace Holdings III B.V.	1,000,000.00	0.47	0.47	
BME Group Holding BV	5,000,000.00	2.33	1.00	
Eleda Management AB	1,500,000.00	0.70	0.70	
Hestiafloor 2	2,621,632.68	1.22	1.00	
Infinity Bidco 1 Limited	4,000,000.00	1.87	1.00	
LSF10 Edilians Investments Sarl	1,000,000.00	0.47	0.47	
LSF10 XL Investments Sarl	3,000,000.00	1.40	1.00	
Neptune Holdco Sarl	1,689,214.28	0.79	0.79	
PAI Aldringen Participations 3 S.à.r.l	1,390,640.33	0.65	0.65	
Patagonia Holdco 3 Ltd	3,000,000.00	1.40	1.00	
Quimper AB	3,295,146.46	1.54	1.00	
Stella Group	2,500,000.00	1.17	1.00	
Touchdown Acquirer Inc.	2,175,000.00	1.02	1.00	
TTD Holding III GmbH	2,000,000.00	0.93	0.93	
Winterfell Financing Sarl	2,000,000.00	0.93	0.93	
Construction and building Total:	36,171,633.75	16.88	12.94	4.29
Consumer goods: durable				
Breitling Financing S.A R.L.	1,000,000.00	0.47	0.47	
Optimus Bidco SAS	1,000,000.00	0.47	0.47	
Rainbow UK Holdco Limited	2,000,000.00	0.93	0.93	
Consumer goods: durable Total:	4,000,000.00	1.87	1.87	1.45
Consumer goods: non-durable				
Nobel Bidco BV	3,202,380.96	1.49	1.00	
Consumer goods: non-durable Total:	3,202,380.96	1.49	1.00	1.00
Containers, packaging and glass				
Ahlstrom Holding 3 Oy fka Spa Holdings 3	1,907,544.98	0.89	0.89	
Guala Closures SPA	500,000.00	0.23	0.23	

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Mar Bidco SARL	3,000,000.00	1.40	1.00	
Node HoldCo GmbH	1,911,581.41	0.89	0.89	
Trivium Packaging B.V.	1,000,000.00	0.47	0.47	
Containers, packaging and glass Total:	8,319,126.39	3.88	3.48	2.17

Energy: electricity

INNIO Group Holding GmbH	2,000,000.00	0.93	0.93	
Energy: electricity Total:	2,000,000.00	0.93	0.93	0.90

Environmental industries

Broom Holdings Bidco Limited	2,957,728.32	1.38	1.00	
Luna 2.5 S.A R.L.	1,210,934.21	0.57	0.57	
Obol France 2 SAS	1,925,685.21	0.90	0.90	
Shilton Bidco Limited	1,750,000.00	0.82	0.82	
Environmental industries Total:	7,844,347.74	3.66	3.28	2.10

Forest products and paper

Fiber Bidco Spa	967,000.00	0.45	0.45	
Forest products and paper Total:	967,000.00	0.45	0.45	0.50

Healthcare and pharmaceuticals

ADVANZ PHARMA HoldCo Limited	1,250,000.00	0.58	0.58	
Almaviva Developpement	1,250,000.00	0.58	0.58	
Althea Acquisition Bidco S.a r.l.	3,399,258.34	1.59	1.00	
Aragon Holdco	2,500,000.00	1.17	1.00	
Avantor Funding, Inc	860,298.83	0.40	0.40	
Boots Group Finco LP	2,000,307.74	0.93	0.93	
Celeste Midco 1 B.V.	3,000,000.00	1.40	1.00	
Colisee Group	1,441,380.21	0.67	0.67	
Cooper Consumer Health	3,000,000.00	1.40	1.00	
Cube Healthcare Europe Bidco	1,224,043.00	0.57	0.57	
Dechra TopCo Limited	2,500,000.00	1.17	1.00	
Dolcetto Holdco S.P.A	581,000.00	0.27	0.27	
Elsan SAS	2,000,000.00	0.93	0.93	
Financiere Mendel	6,000,000.00	2.80	1.00	

Diversity Score

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Issuer	Balance	% of Avg	Equivalent Unit Score	Industry Diversity Score
Grifols S.A.	1,574,242.44	0.73	0.73	
Hologic, Inc.	2,500,000.00	1.17	1.00	
Home VI	1,000,000.00	0.47	0.47	
Inception Holdco S.A.R.L.	2,000,000.00	0.93	0.93	
Inovie Group	2,000,000.00	0.93	0.93	
IVC Acquisition Midco Ltd	6,142,857.14	2.87	1.00	
Laboratoire Eimer	1,499,999.99	0.70	0.70	
Loire UK Midco 3 Limited	1,396,258.65	0.65	0.65	
Magellan Dutch Bidco BV	1,000,000.00	0.47	0.47	
Mehilainen Yhtymä Oy	2,000,000.00	0.93	0.93	
Nenelite Limited	912,610.97	0.43	0.43	
Nidda Bondco GMBH	3,520,999.71	1.64	1.00	
Opal Holdo 4 SAS	1,635,000.00	0.76	0.76	
Organon & Co	981,650.60	0.46	0.46	
Ramsay Generale de Sante	3,500,000.00	1.63	1.00	
Roar Bidco	4,000,000.00	1.87	1.00	
Rossini Acquisition Sarl	702,587.97	0.33	0.33	
Schon Klinik SE	1,545,454.54	0.72	0.72	
Sebia Finance SAS	2,500,000.00	1.17	1.00	
SEQENS UK LIMITED	73,432.25	0.03	0.03	
Sirona HoldCo	2,000,000.00	0.93	0.93	
Stars Uk Bidco Limited	2,000,000.00	0.93	0.93	
Sunrise Bidco Sarl	1,000,000.00	0.47	0.47	
TakeCare Bidco	2,000,000.00	0.93	0.93	
Triley Midco 2 Limited	3,354,014.60	1.57	1.00	
Veonet Lense GmbH (FKA Blitz F21-433 GmbH)	1,000,000.00	0.47	0.47	
Vivalto Sante Investissement	2,000,000.00	0.93	0.93	
Ws Audiology A/S	3,650,000.00	1.70	1.00	
Healthcare and pharmaceuticals Total:	88,495,396.98	41.30	32.17	5.00

High tech industries

Bending Spoons US Inc.	1,324,728.25	0.62	0.62	
Boxer Parent Company Inc	3,319,306.09	1.55	1.00	
Castello BC Midco Spa	500,000.00	0.23	0.23	

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Issuer	Balance	% of Avg	Equivalent Unit Score	Industry Diversity Score
Claudius Finance Parent SARL	3,950,000.00	1.84	1.00	
Cloud Software Group Inc	1,000,000.00	0.47	0.47	
Crane Nxt, Co.	1,000,000.00	0.47	0.47	
Datasite International LLC	2,000,000.00	0.93	0.93	
Dedalus S.p.A.	3,100,000.00	1.45	1.00	
Etna French Bidco SAS	1,200,000.00	0.56	0.56	
Genesys Cloud Services Holdings I, LLC	997,474.75	0.47	0.47	
Idemia Group	3,000,000.00	1.40	1.00	
IGT Holding III AB	3,000,000.00	1.40	1.00	
Mcafee Corp	4,400,176.89	2.05	1.00	
Redhalo Midco (UK) Limited	1,012,989.00	0.47	0.47	
Rocket Software Inc	3,000,000.00	1.40	1.00	
High tech industries Total:	32,804,674.98	15.31	11.22	4.12
Hotel, gaming and leisure				
Accorinvest Group S.A.	1,045,000.00	0.49	0.49	
BetClc Everest Group SAS	4,261,133.60	1.99	1.00	
Casper MidCo SAS	2,770,000.00	1.29	1.00	
Entain PLC	1,116,600.79	0.52	0.52	
etraveli Group Holding AB	1,536,914.24	0.72	0.72	
International Entertainment Holdings Limited	2,000,000.00	0.93	0.93	
Meuse Finco	1,171,428.57	0.55	0.55	
Motion Midco Limited	2,717,713.32	1.27	1.00	
Oak-Eagle Acquireco, Inc.	2,099,712.37	0.98	0.98	
Piolin II Sarl	732,162.80	0.34	0.34	
Pugnacious Endeavors Inc	1,000,000.00	0.47	0.47	
Sandy Midco B.V.	3,000,000.00	1.40	1.00	
Scientific Games Holdings LP	3,725,000.00	1.74	1.00	
WSH (WSH Services Holding)	1,300,000.00	0.61	0.61	
Hotel, gaming and leisure Total:	28,475,665.69	13.29	10.60	4.06
Media: advertising, printing and publishing				
AVIV Group MidCo GmbH	2,360,000.00	1.10	1.00	
Infinitas Learning Finco B.V.	1,000,000.00	0.47	0.47	

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Speedster Bidco Gmbh	2,189,781.02	1.02	1.00	
Zephyr Midco 2 Limited	1,000,000.00	0.47	0.47	
Media: advertising, printing and publishing Total:	6,549,781.02	3.06	2.93	1.95

Media: broadcasting and subscription

Adria Midco BV	860,000.00	0.40	0.40	
Banijay Group SAS	1,000,000.00	0.47	0.47	
Greenwich Bidco Limited	1,000,000.00	0.47	0.47	
Telenet Group Holding NV	3,500,000.00	1.63	1.00	
VMED O2 UK Holdings Limited	5,666,984.39	2.64	1.00	
VodafoneZiggo Group B.V.	4,500,000.00	2.10	1.00	
Media: broadcasting and subscription Total:	16,526,984.39	7.71	4.33	2.43

Media: diversified and production

Mediawan Holding SAS	1,600,000.00	0.75	0.75	
Neptune Bidco US Inc	1,250,000.00	0.58	0.58	
Media: diversified and production Total:	2,850,000.00	1.33	1.33	1.15

Retail

Applegreen Finance Ireland DAC	1,000,000.00	0.47	0.47	
Beach Acquisition Bidco, LLC	2,795,985.94	1.30	1.00	
Bellis Finco PLC	2,000,000.00	0.93	0.93	
CD&R Firefly 4 Limited	3,080,000.00	1.44	1.00	
Euro Ethnic Foods Topco	1,000,000.00	0.47	0.47	
Peer Holding III BV	4,777,777.78	2.23	1.00	
The Hut Group Ltd	1,625,000.00	0.76	0.76	
ZF Invest	3,672,301.91	1.71	1.00	
Retail Total:	19,951,065.63	9.31	6.63	3.15

Services: business

Admiral Bidco GmbH	2,646,139.04	1.23	1.00	
AI Silk UK Midco 2 Limited	1,500,000.00	0.70	0.70	
AlixPartners LLP	1,910,212.50	0.89	0.89	
Amber Holdco Limited	1,500,000.00	0.70	0.70	
Apollo Swedish Bidco AB	500,000.00	0.23	0.23	

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Athena Bidco GmbH	1,500,000.00	0.70	0.70	
ATLAS ONTARIO LP	1,881,211.34	0.88	0.88	
BCP V Modular Services Holdings III Limited	2,500,000.00	1.17	1.00	
Bock Capital Bidco BV	2,000,000.00	0.93	0.93	
Cedacti S.P.A	1,740,000.00	0.81	0.81	
Cep V Investment 23 S.A R.L.	2,000,000.00	0.93	0.93	
Cerved Group S.P.A.	3,194,000.00	1.49	1.00	
Concorde Midco Limited	2,414,501.44	1.13	1.00	
EM Midco 2 Limited	2,000,000.00	0.93	0.93	
Ephios Subco 3 S.a r. l.	1,773,985.83	0.83	0.83	
Expleo Services (fka Assystem Technologies)	2,250,000.00	1.05	1.00	
Flamingo Lux II SCA	2,500,000.00	1.17	1.00	
Granite France Bidco SAS	2,453,622.45	1.15	1.00	
Grant Thornton Advisors LLC	1,500,000.00	0.70	0.70	
House of HR Group B.V.	1,350,000.00	0.63	0.63	
Ion Platform Finance Us, Inc.	4,701,015.97	2.19	1.00	
Kantar Global Holdings S.a.r.l	1,000,000.00	0.47	0.47	
Normec 1 B.V.	2,500,000.00	1.17	1.00	
Oat Bidco Limited	1,500,000.00	0.70	0.70	
OCS Group Investments Limited	1,375,000.00	0.64	0.64	
PHM Group Holding	3,000,000.00	1.40	1.00	
Precise Midco BV	2,000,000.00	0.93	0.93	
Seine Holdco SAS	2,250,000.00	1.05	1.00	
Soco 1 SAS	1,577,165.72	0.74	0.74	
Speed Midco 3 S.A R.L.	1,250,000.00	0.58	0.58	
Stepstone Group Midco 2 GmbH	1,250,000.00	0.58	0.58	
Teamsystem SPA	3,324,000.00	1.55	1.00	
TMF Sapphire Midco B.V.	2,000,000.00	0.93	0.93	
Your.World B.V.	1,500,000.00	0.70	0.70	
Services: business Total:	68,340,854.29	31.89	28.15	5.00
Services: consumer				
Ad Education	1,100,000.00	0.51	0.51	
GGE BCo1 SAS	2,875,000.00	1.34	1.00	

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Inspired Education Holdings Limited	3,170,562.87	1.48	1.00	
Lernen Bidco Limited	2,500,000.00	1.17	1.00	
Multiversity SPA	100,000.00	0.05	0.05	
Sector Alarm Holding AS	3,500,000.00	1.63	1.00	
Tuple Us Bidco LLC	1,000,000.00	0.47	0.47	
Services: consumer Total:	14,245,562.87	6.65	5.03	2.67
Telecommunications				
Circet Europe	4,500,000.00	2.10	1.00	
Eircom Holdings (Ireland) Limited	2,870,673.00	1.34	1.00	
Fibercop Spa	711,000.00	0.33	0.33	
MasOrange Holdco Limited	4,000,000.00	1.87	1.00	
Matterhorn Telecom Holding SA	1,000,000.00	0.47	0.47	
Zegona Holdco Limited	1,000,000.00	0.47	0.47	
Telecommunications Total:	14,081,673.00	6.57	4.27	2.43
Transportation: cargo				
Boluda Towage	2,000,000.00	0.93	0.93	
Transportation: cargo Total:	2,000,000.00	0.93	0.93	0.90
Transportation: consumer				
Cube Safety Bidco AB	2,606,589.15	1.22	1.00	
Transportation: consumer Total:	2,606,589.15	1.22	1.00	1.00
Utilities: electric				
Techem Verwaltungsgesellschaft 674 mbH	2,500,000.00	1.17	1.00	
Utilities: electric Total:	2,500,000.00	1.17	1.00	1.00
Wholesale				
Rubix Group Midco Limited	2,600,000.00	1.21	1.00	
Wholesale Total:	2,600,000.00	1.21	1.00	1.00
Total:	484,264,206.64	226.00	178.48	65.87

S&P CDO Monitor Test

BDR	66.49%
A (Target Par Amount)	500,000,000.00
B (CPA for S&P CDO Monitor Test)	498,930,296.87
WARR (S&P Weighted Average Recovery Rate for the Class A Notes)	37.10%
S&P CDO Adjusted BDR = $BDR * (A/B) + (B-A) / (B * (1-WARR))$	66.29%
0.247621	0.247621
plus: (SPWARF/9162.65)	0.308459
minus: (DRD/16757.2)	0.035172
minus: (ODM/7677.8)	0.023106
minus: (IDM/2177.56)	0.009486
minus: (RDM/34.0948)	0.037630
plus: (WAL/27.3896)	0.161740
S&P CDO SDR	61.24%
S&P CDO Monitor Test	PASS
Input	Value
S&P Weighted Average Rating Factor	2,826.30
S&P Default Rate Dispersion	589.39
S&P Industry Diversity Measure	20.66
S&P Obligor Diversity Measure	177.40
S&P Regional Diversity Measure	1.28
S&P Weighted Average Spread	3.51%
S&P Weighted Average Life	4.43
S&P Weighted Average Recovery Rate (CDO Monitor)	37.10%

BCM Requirement

BCM Requirement

"BCM Requirement" means the requirement which will be satisfied if:

(a) the Aggregate Principal Balance of Collateral Obligations and the aggregate principal balance of Loss Mitigation Obligations which were acquired by the Issuer from BCM (including Originated Assets);
divided by

(b) the Aggregate Principal Balance of Collateral Obligations and the aggregate principal balance of Loss Mitigation Obligations,

499,620,546.87

BCM Requirement

52.7%

is greater than 50.0 per cent. (as determined by the Collateral Manager and by the Collateral Administrator) where, for the purposes of determining paragraph (a) above, amounts standing to the credit of the Principal Account representing Principal Proceeds in respect of Collateral Obligations and Loss Mitigation Obligations which were acquired by the Issuer from BCM or are Originated Assets shall be deemed to form part of, and remain outstanding on, the relevant Collateral Obligation (notwithstanding that the relevant Collateral Obligation or Loss Mitigation Obligation may no longer form part of the Portfolio), provided however that, during the Reinvestment Period and subject to subparagraph (i) below, in order to satisfy the BCM Requirement, the Collateral Manager will ensure that any such Principal Proceeds are reinvested in Collateral Obligations or Loss Mitigation Obligations acquired from BCM (or assets which are Originated Assets) until such time as the calculation above is satisfied,

50.0%

provided further that:

(i) if the BCM Requirement set out in this definition is not satisfied at any time that it is required to be, a Collateral Obligation may still be acquired by the Issuer if such Collateral Obligation is purchased by the Issuer from BCM; and

(ii) if, following the Issue Date, the Collateral Manager reasonably determines (based on guidance provided by the EBA (and the applicable UK regulator) and a legal opinion from legal counsel of reputable standing) that the calculation in Article 3(4)(b) of the CRR Commission Delegated Regulation (and its UK equivalent) is only applicable on the date on which a programme or securitisation scheme is established and not on an ongoing basis through the life of the programme or securitisation scheme and notifies the Issuer, the Trustee, the Collateral Administrator and the Initial Purchaser (for the avoidance of doubt, none of whose consent is required to be obtained) in writing of such determination, then the BCM Requirement shall (without the consent of any Person) be amended (A) by the removal of the requirement on the Collateral Manager to ensure that any Principal Proceeds are reinvested in Collateral Obligations or Loss Mitigation Obligations acquired from BCM (or assets which are Originated Assets) until such time as the calculation above is satisfied; and (B) so it is not applicable and does not need to be satisfied at any time other than on the Issue Date.

Is BCM Requirement?

Passed

Risk Retention Confirmation

Risk Retention Confirmation

Confirmation that the Collateral Administrator has received written confirmation from BCM that:

(a) it continues to hold the Retention Notes; and

(b) it has not sold, hedged or otherwise mitigated its credit risk under or associated with the Retention Notes or the underlying Portfolio, except to the extent permitted in accordance with the Retention Requirements.

Transaction Parties

Entity	Role	Original Credit Rating		Current Credit Rating		Rating Downgrades / Replacements
		S&P	Fitch	S&P	Fitch	
FERNHILL PARK CLO DAC	Issuer					
BNY MELLON CORPORATE TRUSTEE SERVICES LIMITED	Trustee	AA-	AA-	AA-	AA-	
THE BANK OF NEW YORK MELLON, LONDON BRANCH	Principal Paying Agent, Custodian, Calculation Agent and Account Bank	AA-	AA-	AA-	AA-	
THE BANK OF NEW YORK MELLON SA/NV, DUBLIN BRANCH	Collateral Administrator, Information Agent, Registrar and Transfer Agent	AA-	AA-	AA-	AA	

Eligible Investments

No data available for this request

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Non Hedge Transactions										
Fixed										
BetClic Everest Group SAS - 5.125 10Dec31	XS3266494221	Semi-Annual	430,000.00	-	5.12500%	-	-	-	-	5.12500%
Motion Finco SARL - 7.375 15Jun30	XS2623257503	Semi-Annual	295,000.00	-	7.37500%	-	-	-	-	7.37500%
Nobel Bidco BV - 3.125 15Jun28	XS2355515516	Semi-Annual	250,000.00	-	3.12500%	-	-	-	-	3.12500%
Olympus Water US Holding Corporation - 3.875 01Oct28	XS2391351454	Semi-Annual	974,000.00	-	3.87500%	-	-	-	-	3.87500%
United Group BV - 6.375 14May33	XS3367705640	Semi-Annual	860,000.00	-	6.37500%	-	-	-	-	6.37500%
Fixed Non Hedge Transactions Total:			2,809,000.00							
Floating										
Accorinvest Group S.A. - 5.734 15May32	XS3049460671	Quarterly	1,045,000.00	EURIBOR	1.98400%	0.00000%	3.75000%	-	3.75000%	5.73400%
Ace Bidco GmBh - Facility B2	LX255578	Monthly	725,000.00	EURIBOR	1.90900%	0.00000%	4.00000%	-	4.00000%	5.90900%
Ace Bidco GmBh - Facility B2	LX255578	Monthly	275,000.00	EURIBOR	1.90900%	0.00000%	4.00000%	-	4.00000%	5.90900%
Ad Education - Tlb	LX249460	Semi-Annual	943,261.00	EURIBOR	2.13900%	0.00000%	4.00000%	-	4.00000%	6.13900%
Ad Education - Tlb	LX249460	Semi-Annual	156,739.00	EURIBOR	2.13900%	0.00000%	4.00000%	-	4.00000%	6.13900%
Admiral Bidco GmbH - Facility B2	LX284437	Quarterly	2,646,139.04	EURIBOR	2.15000%	0.00000%	3.25000%	-	3.25000%	5.40000%
Ahlstrom Holding 3 Oy fka Spa Holdings 3 - Tlb	LX275558	Quarterly	1,907,544.98	EURIBOR	2.12700%	0.00000%	3.75000%	-	3.75000%	5.87700%
Al Silk UK Midco 2 Limited - Facility B	LX226415	Semi-Annual	1,500,000.00	EURIBOR	2.13100%	0.00000%	5.00000%	-	5.00000%	7.13100%
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans Facility	LX264917	Quarterly	1,000,000.00	EURIBOR	2.20400%	0.00000%	3.00000%	-	3.00000%	5.20400%
AlixPartners LLP - 2025 Euro Term Loan	LX267276	Quarterly	1,910,212.50	EURIBOR	2.12700%	0.00000%	3.00000%	-	3.00000%	5.12700%
Allied Universal Holdco LLC - Amendment No. 7 Replacement Euro Term Loan	LX267482	Monthly	1,881,211.34	EURIBOR	2.01000%	0.00000%	3.75000%	-	3.75000%	5.76000%
Almaviva Developpement - Term Loan B	LX266650	Quarterly	1,250,000.00	EURIBOR	2.12700%	0.00000%	4.25000%	-	4.25000%	6.37700%
Althea Acquisition Bidco S.a r.l. - Facility B	LX271610	Quarterly	3,399,258.34	EURIBOR	2.07800%	0.00000%	3.25000%	-	3.25000%	5.32800%
Amber Finco Plc - Facility B3	LX264326	Quarterly	1,500,000.00	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Ammega Group BV - Facility B3 Loan	LX239654	Quarterly	2,213,335.13	EURIBOR	2.12700%	0.00000%	4.75000%	-	4.75000%	6.87700%
Ammega Group BV - Facility B3 Loan	LX239654	Quarterly	111,457.18	EURIBOR	2.12700%	0.00000%	4.75000%	-	4.75000%	6.87700%
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	Monthly	3,485,000.00	EURIBOR	2.01000%	0.00000%	3.75000%	-	3.75000%	5.76000%
Apollo Swedish Bidco AB - 5.575 01Jul31	XS2842976289	Quarterly	500,000.00	EURIBOR	2.02600%	0.00000%	3.50000%	-	3.50000%	5.52600%
Applegreen Finance Ireland DAC - Facility B Loan	LX257761	Quarterly	506,008.66	EURIBOR	2.15000%	0.00000%	4.50000%	-	4.50000%	6.65000%
Applegreen Finance Ireland DAC - Facility B Loan	LX257761	Quarterly	493,991.34	EURIBOR	2.15000%	0.00000%	4.50000%	-	4.50000%	6.65000%
Aragon Bidco GMBH - Facility B Loan	LX199035	Quarterly	2,500,000.00	EURIBOR	2.15000%	0.00000%	3.75000%	-	3.75000%	5.90000%
Argent Finco LLC - Term Loan B	LX275787	Quarterly	2,500,000.00	EURIBOR	2.15210%	0.00000%	3.25000%	-	3.25000%	5.40210%
Artemis Acquisitions UK Limited - Incremental Facility B6	LX259024	Quarterly	1,024,689.96	EURIBOR	2.20400%	0.00000%	3.00000%	-	3.00000%	5.20400%
Artemis Acquisitions UK Limited - Incremental Facility B6	LX259024	Quarterly	175,310.04	EURIBOR	2.20400%	0.00000%	3.00000%	-	3.00000%	5.20400%
Athena Bidco - Facility B3	LX270141	Quarterly	3,500,000.00	EURIBOR	2.12700%	0.00000%	3.00000%	-	3.00000%	5.12700%
Athena Bidco GmbH - 2025 Facility B	LX263339	Quarterly	1,500,000.00	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Semi-Annual	3,650,000.00	EURIBOR	2.44300%	0.00000%	3.75000%	-	3.75000%	6.19300%
Avantor Funding, Inc - Incremental B-6 Euro Term Loan	LX270585	Monthly	860,298.83	EURIBOR	2.01000%	0.00000%	2.50000%	-	2.50000%	4.51000%
Aviv Group GMBH - Facility B2 Term Loan	LX282594	Semi-Annual	2,360,000.00	EURIBOR	2.38100%	0.00000%	3.50000%	-	3.50000%	5.88100%
Banijay Entertainment - Term Loan B (Eur)	LX257835	Quarterly	1,000,000.00	EURIBOR	2.07900%	0.00000%	3.25000%	-	3.25000%	5.32900%
Barentz Bidco BV - Facility B3 (EUR)	LX258723	Quarterly	4,000,000.00	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Beach Acquisition Bidco, LLC - Tranche B-2 Term Loans	LX264894	Quarterly	2,795,985.94	EURIBOR	2.12700%	0.00000%	3.50000%	-	3.50000%	5.62700%
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	Semi-Annual	2,000,000.00	EURIBOR	2.48800%	0.00000%	4.00000%	-	4.00000%	6.48800%
Belron Finance 2019 LLC - (EUR) TLB	LX282168	Quarterly	4,375,000.00	EURIBOR	2.02000%	0.00000%	2.25000%	-	2.25000%	4.27000%
Bending Spoons US Inc. - Tlb	LX266390	Quarterly	1,324,728.25	EURIBOR	2.12700%	0.00000%	5.25000%	-	5.25000%	7.37700%
Bertrand Franchise Finance SAS - EURIBOR3M 3.75 - 07/2030	XS2831749481	Quarterly	2,300,000.00	EURIBOR	2.23800%	0.00000%	3.75000%	-	3.75000%	5.98800%
Betclic Everest Group - (EUR) TLB	LX281970	Semi-Annual	3,831,133.60	EURIBOR	0.00000%	0.00000%	3.00000%	-	3.00000%	3.00000%
Blitz F21-433 GMBH - TI	LX259041	Semi-Annual	1,000,000.00	EURIBOR	2.50400%	0.00000%	3.50000%	-	3.50000%	6.00400%
BMC Software (Boxer/ Bladelogic) - 2031 Replacement Euro Term Loan	LX258134	Quarterly	3,319,306.09	EURIBOR	2.15000%	0.00000%	3.50000%	-	3.50000%	5.65000%
BME Group Holding BV - Facility B2	LX217355	Quarterly	5,000,000.00	EURIBOR	2.15000%	0.00000%	4.75000%	-	4.75000%	6.90000%
Bock Capital Bidco BV - Term Loan	LX194536	Quarterly	2,000,000.00	EURIBOR	2.12700%	0.00000%	3.50000%	-	3.50000%	5.62700%
Boels Topholding B.V. - Facility B4	LX283683	Monthly	1,956,896.55	EURIBOR	1.96200%	0.00000%	2.50000%	-	2.50000%	4.46200%
Boluda Towage - FACILITY B3	LX228682	Monthly	2,000,000.00	EURIBOR	2.01000%	0.00000%	3.50000%	-	3.50000%	5.51000%
Boots Group Finco LP - Closing Date Euro Term Loan	LX266537	Quarterly	2,000,307.74	EURIBOR	2.15000%	0.00000%	3.25000%	-	3.25000%	5.40000%
Breitling Financing S.A R.L. - Term Loan B	LX199187	Semi-Annual	1,000,000.00	EURIBOR	2.12400%	0.00000%	3.90000%	-	3.90000%	6.02400%
Broom Holdings Bidco Limited - Facility B	LX278029	Semi-Annual	2,957,728.32	EURIBOR	2.11900%	0.00000%	3.25000%	-	3.25000%	5.36900%
CAB - Facility B Loan	LX192244	Quarterly	109,736.76	EURIBOR	1.98100%	0.00000%	3.25000%	-	3.25000%	5.23100%
CAB - Facility B Loan	LX192244	Quarterly	66,545.46	EURIBOR	1.98100%	0.00000%	3.25000%	-	3.25000%	5.23100%
CAB - Facility B Loan	LX192244	Quarterly	10,639.87	EURIBOR	1.98100%	0.00000%	3.25000%	-	3.25000%	5.23100%
CAB - Facility B Loan	LX192244	Quarterly	262,070.74	EURIBOR	1.98100%	0.00000%	3.25000%	-	3.25000%	5.23100%
CAB - Facility B Loan	LX192244	Quarterly	935,596.65	EURIBOR	1.98100%	0.00000%	3.25000%	-	3.25000%	5.23100%
CAB - Facility B Loan	LX192244	Quarterly	115,410.51	EURIBOR	1.98100%	0.00000%	3.25000%	-	3.25000%	5.23100%
Casper Bidco SAS - Facility B7	LX283679	Monthly	2,770,000.00	EURIBOR	2.01000%	0.00000%	3.25000%	-	3.25000%	5.26000%
Castello BC Bidco Spa - 4.5 14Nov31	XS2929905292	Quarterly	500,000.00	EURIBOR	2.12700%	0.00000%	4.50000%	-	4.50000%	6.62700%
Castor Spa - 5.25 15Feb29	XS2445840809	Quarterly	3,194,000.00	EURIBOR	2.15000%	0.00000%	5.25000%	-	5.25000%	7.40000%
CDR Firefly Bidco Plc - TI	LX259865	Quarterly	3,080,000.00	EURIBOR	2.15000%	0.00000%	3.25000%	-	3.25000%	5.40000%
Cedacri Mergeco Spa - 6.609 15May28	XS2345190263	Quarterly	1,740,000.00	EURIBOR	1.99900%	0.00000%	4.62500%	-	4.62500%	6.62400%
Celeste BidCo B.V - Fcaility B2	LX258494	Quarterly	3,000,000.00	EURIBOR	2.16500%	0.00000%	3.50000%	-	3.50000%	5.66500%
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	Semi-Annual	2,000,000.00	EURIBOR	2.50400%	0.00000%	3.75000%	-	3.75000%	6.25400%
Chemours Company (The) - Tranche B-3 Euro Term Loan	LX214554	Monthly	1,587,945.72	EURIBOR	2.01000%	0.00000%	3.25000%	-	3.25000%	5.26000%
Chrysaor Bidco S.A R.L. - (Eur) Tlb	LX272221	Quarterly	2,000,000.00	EURIBOR	2.15000%	0.00000%	3.50000%	-	3.50000%	5.65000%
Cidron Aida Finco Sarl - Term Loan B	LX249777	Monthly	1,250,000.00	EURIBOR	2.01000%	0.00000%	4.25000%	-	4.25000%	6.26000%
Circet Europe - Senior Facility B	LX196125	Quarterly	4,500,000.00	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Clarios Global LP - TLB 2024	LX236134	Monthly	2,612,399.36	EURIBOR	2.01000%	0.00000%	3.00000%	-	3.00000%	5.01000%
Claudius Finance Parent SARL - Facility B3 Loan	LX257763	Quarterly	2,950,000.00	EURIBOR	2.15000%	0.00000%	2.75000%	-	2.75000%	4.90000%
Claudius Finance Parent SARL - Facility B4	LX257805	Quarterly	1,000,000.00	EURIBOR	2.15000%	0.00000%	2.75000%	-	2.75000%	4.90000%
Cloud Software Group Inc - Euro Term B Facility	LX278512	Quarterly	997,500.00	EURIBOR	2.12700%	0.00000%	3.00000%	-	3.00000%	5.12700%
Cloud Software Group Inc - Euro Term B Facility	LX278512	Quarterly	2,500.00	EURIBOR	2.12700%	0.00000%	3.00000%	-	3.00000%	5.12700%
Cobalt Bidco - New Money Facility B	LX279043	Monthly	433,211.12	EURIBOR	2.01000%	0.00000%	4.25000%	-	4.25000%	6.26000%
Cobalt Bidco - Reinstated Facility B	LX279045	Monthly	1,008,169.09	EURIBOR	2.01000%	0.00000%	4.25000%	-	4.25000%	6.26000%
Concorde Lux - 2025 TLB	LX259411	Quarterly	2,414,501.44	EURIBOR	2.07500%	0.00000%	3.50000%	-	3.50000%	5.57500%
Cooper Consumer Health - Facility B Loan	LX194161	Quarterly	3,000,000.00	EURIBOR	2.12700%	0.00000%	3.75000%	-	3.75000%	5.87700%

Interest Accrual Detail

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Crane Holdings, Co. - First Initial Term B Loan	LX275694	Monthly	1,000,000.00	EURIBOR	1.99200%	0.00000%	2.75000%	-	2.75000%	4.74200%
CTEC III GmbH - Rollover Facility B	LX284052	Quarterly	2,512,666.80	EURIBOR	2.01100%	0.00000%	3.75000%	-	3.75000%	5.76100%
Cube Healthcare Europe Bidco - Facility B2	LX254153	Monthly	1,224,043.00	EURIBOR	1.96200%	0.00000%	3.50000%	-	3.50000%	5.46200%
Cube Safety Bidco AB - Tlb	LX285114	Quarterly	1,356,589.15	EURIBOR	0.00000%	0.00000%	3.25000%	-	3.25000%	3.25000%
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Semi-Annual	1,000,000.00	EURIBOR	2.12400%	0.00000%	4.75000%	-	4.75000%	6.87400%
Dechra Pharmaceuticals Holdings Limited (f/k/a Freya Bidco Limited) - FACILITY B4 (EUR)	LX283693	Semi-Annual	2,500,000.00	EURIBOR	2.15700%	0.00000%	3.00000%	-	3.00000%	5.15700%
Dedalus Finance GmbH - Senior facility B2 Extension	LX264063	Semi-Annual	3,100,000.00	EURIBOR	2.10700%	0.00000%	3.75000%	-	3.75000%	5.85700%
Diot-Siaci Bidco - Incremental Facility B	LX284432	Quarterly	858,151.50	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Diot-Siaci Bidco - Incremental Facility B	LX284432	Quarterly	2,664,786.29	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Dolcetto Holdco S.P.A - 5.626 14Jul32	XS3106723516	Quarterly	581,000.00	EURIBOR	2.15000%	0.00000%	3.62500%	-	3.62500%	5.77500%
Dynamo Newco II GMBH - Facility B2 (Eur)	LX271162	Monthly	1,000,000.00	EURIBOR	2.01000%	0.00000%	3.25000%	-	3.25000%	5.26000%
Ecotone HoldCo III - Facility B3	LX274435	Monthly	1,500,000.00	EURIBOR	2.01000%	0.00000%	4.00000%	-	4.00000%	6.01000%
Eircom Holdings (Ireland) Limited - Facility B6	LX275557	Monthly	2,870,673.00	EURIBOR	1.96200%	0.00000%	2.75000%	-	2.75000%	4.71200%
Eleda Management AB - Term Loan B	LX226815	Quarterly	1,500,000.00	EURIBOR	2.12700%	0.00000%	3.50000%	-	3.50000%	5.62700%
Element Materials Technology Group US Holdings Inc - (EUR) TL	LX245322	Quarterly	2,000,000.00	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Elsan SAS - Term Loan B6	LX259867	Quarterly	2,000,000.00	EURIBOR	2.15000%	0.00000%	3.40000%	-	3.40000%	5.55000%
Engineered Machinery Holdings Inc - 2025 EUR Refinancing Term Loan	LX276146	Quarterly	1,953,978.16	EURIBOR	2.12700%	0.00000%	3.50000%	-	3.50000%	5.62700%
Entain Holdings (Gibraltar) Limited - Facility B4 (EUR)	LX230557	Quarterly	1,116,600.79	EURIBOR	2.13500%	0.00000%	3.50000%	-	3.50000%	5.63500%
Ephios Subco 3 S.a.r.l. - TI Facility B	LX283759	Quarterly	1,773,985.83	EURIBOR	2.16500%	0.00000%	3.25000%	-	3.25000%	5.41500%
Etna French Bidco SAS - Delayed Draw Term Loan Facility 2	LX254478	Quarterly	50,293.67	EURIBOR	2.07500%	0.00000%	4.50000%	-	4.50000%	6.57500%
Etna French Bidco SAS - Facility B1	LX254367	Quarterly	725,136.89	EURIBOR	2.07500%	0.00000%	4.50000%	-	4.50000%	6.57500%
Etna French Bidco SAS - Facility B2	LX255861	Quarterly	358,387.26	EURIBOR	2.07500%	0.00000%	4.50000%	-	4.50000%	6.57500%
Etna French Bidco SAS - Unfunded Commitment	LX254478	Quarterly	66,182.18	-	0.00000%	0.00000%	-	-	0.00000%	0.00000%
etraveli Group Holding AB - New Facility B	LX265103	Quarterly	1,536,914.24	EURIBOR	2.12700%	0.00000%	3.75000%	-	3.75000%	5.87700%
Euro Ethnic FoodsBidco SAS - Term Loan B-2	LX265118	Quarterly	1,000,000.00	EURIBOR	2.12700%	0.00000%	3.42500%	-	3.42500%	5.55200%
Expleo Services (fka Assystem Technologies) - Term loan	LX213673	Semi-Annual	2,250,000.00	EURIBOR	2.50400%	0.00000%	5.00000%	-	5.00000%	7.50400%
Fiber Bidco Spa - 6.127 15Jan30	XS2748964850	Quarterly	967,000.00	EURIBOR	2.12700%	0.00000%	4.00000%	-	4.00000%	6.12700%
Fibercop Spa - 4.939 30Jun31	XS3104483113	Quarterly	711,000.00	EURIBOR	2.20400%	0.00000%	3.00000%	-	3.00000%	5.20400%
Financiere Mendel - Term Loan B	LX259022	Quarterly	6,000,000.00	EURIBOR	2.12700%	0.00000%	3.00000%	-	3.00000%	5.12700%
Finastra Usa, Inc. - Initial EUR Term Loan	LX266937	Quarterly	2,049,266.32	EURIBOR	0.00000%	-	4.25000%	-	4.25000%	4.25000%
Finco Utilitas Bv - FACILITY B3	LX283686	Bi-Monthly	1,390,640.33	EURIBOR	1.98100%	0.00000%	3.00000%	-	3.00000%	4.98100%
Flora Food Management B.V. - Facility B16	LX283394	Semi-Annual	1,732,419.64	EURIBOR	2.10400%	0.00000%	4.25000%	-	4.25000%	6.35400%
Flora Food Management B.V. - Facility B16	LX283394	Semi-Annual	1,101,207.23	EURIBOR	2.09000%	0.00000%	4.25000%	-	4.25000%	6.34000%
Foncia Management - Facility B Loan	LX193463	Quarterly	1,500,000.00	EURIBOR	2.13500%	0.00000%	3.50000%	-	3.50000%	5.63500%
Foncia Management - Term Loan B Add-On	LX209469	Quarterly	1,000,000.00	EURIBOR	2.13500%	0.00000%	5.25000%	-	5.25000%	7.38500%
Fortis 333, Inc. - Euro Term B Loan	LX258423	Monthly	1,000,000.00	EURIBOR	2.01000%	0.00000%	3.75000%	-	3.75000%	5.76000%
Froneri International Limited - Facility B3	LX244533	Semi-Annual	3,444,444.45	EURIBOR	2.14900%	0.00000%	2.75000%	-	2.75000%	4.89900%
Galileo Global Education Finance S.a.r.l. - Facility B4(A)	LX259242	Quarterly	2,875,000.00	EURIBOR	2.01100%	0.00000%	3.00000%	-	3.00000%	5.01100%
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	Quarterly	997,474.75	EURIBOR	2.15000%	0.00000%	3.25000%	-	3.25000%	5.40000%
Granite France Bidco SAS - Term Loan B	LX207140	Quarterly	2,453,622.45	EURIBOR	2.11100%	0.00000%	4.95000%	-	4.95000%	7.06100%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Grant Thornton Advisors LLC - 2025 EUR Incremental Term Loans	LX269575	Monthly	1,500,000.00	EURIBOR	2.01000%	0.00000%	3.25000%	-	3.25000%	5.26000%
Greenwich Bidco Limited - 2026 Facility B2	LX282143	Quarterly	1,000,000.00	EURIBOR	2.15000%	0.00000%	3.25000%	-	3.25000%	5.40000%
Grifols International Services Designated Activity Company - EUR Term Loan B	LX287894	Quarterly	1,574,242.44	EURIBOR	2.19800%	0.00000%	3.00000%	-	3.00000%	5.19800%
Guala Closures SPA - 6.15 29Jun29	XS2702257051	Quarterly	500,000.00	EURIBOR	2.15000%	0.00000%	4.00000%	-	4.00000%	6.15000%
Herens Holdco Sarl - Euro Term Loan	LX194449	Quarterly	270,151.84	EURIBOR	2.12700%	0.00000%	3.92500%	-	3.92500%	6.05200%
Herens Holdco Sarl - Euro Term Loan	LX194449	Quarterly	729,848.16	EURIBOR	2.12700%	0.00000%	3.92500%	-	3.92500%	6.05200%
Hestiafloor 2 - Term Loan B	LX283685	Quarterly	2,621,632.68	EURIBOR	2.12700%	0.00000%	3.00000%	-	3.00000%	5.12700%
HIG Finance 2 Limited - 2025-3 EUR Refinancing Term Loan	LX277611	Monthly	2,000,000.00	EURIBOR	2.06250%	0.00000%	3.25000%	-	3.25000%	5.31250%
Holding Socotec - Term facility 6	LX283433	Quarterly	1,577,165.72	EURIBOR	2.12700%	0.00000%	3.00000%	-	3.00000%	5.12700%
Hologic, Inc. - EUR Initial Term B Loans	LX281520	Quarterly	2,500,000.00	EURIBOR	2.07500%	0.00000%	2.75000%	-	2.75000%	4.82500%
Home VI - Tlb	LX266909	Quarterly	1,000,000.00	EURIBOR	2.15000%	0.00000%	4.75000%	-	4.75000%	6.90000%
Idemia Group - Facility B5 Eur	LX225618	Quarterly	3,000,000.00	EURIBOR	2.12700%	0.00000%	4.00000%	-	4.00000%	6.12700%
IGT Holding IV AB - B4 Incremental Facility	LX238948	Quarterly	3,000,000.00	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Inception Holdco S.A.R.L. - Facility B10	LX276061	Quarterly	2,000,000.00	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Ineos Finance PLC - New 2031 Term Loan	LX255772	Monthly	3,286,800.00	EURIBOR	2.01000%	0.00000%	3.25000%	-	3.25000%	5.26000%
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	Monthly	1,150,000.00	EURIBOR	2.01000%	0.00000%	4.00000%	-	4.00000%	6.01000%
Infinitas Learning Finco B.V. - Tlb SEPT 2025	LX269820	Semi-Annual	959,935.90	EURIBOR	2.50400%	0.00000%	3.70000%	-	3.70000%	6.20400%
Infinitas Learning Finco B.V. - Tlb SEPT 2025	LX269820	Semi-Annual	40,064.10	EURIBOR	2.50400%	0.00000%	3.70000%	-	3.70000%	6.20400%
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	Quarterly	649,056.60	EURIBOR	2.50400%	0.00000%	3.40000%	-	3.40000%	5.90400%
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	Monthly	1,338,364.78	EURIBOR	2.01000%	0.00000%	3.40000%	-	3.40000%	5.41000%
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	Quarterly	2,012,578.62	EURIBOR	2.12700%	0.00000%	3.40000%	-	3.40000%	5.52700%
Inizio Group Limited a/k/a Hunter Holdco 3 Limited - Initial Euro Term Loan	LX196751	Quarterly	912,610.97	EURIBOR	2.12700%	0.00000%	4.00000%	-	4.00000%	6.12700%
Innio Group Holding GmbH - 2026 Extended Facility B Eur	LX283356	Quarterly	2,000,000.00	EURIBOR	2.02000%	0.00000%	2.50000%	-	2.50000%	4.52000%
Inovie Group - Senior Facility B	LX191106	Quarterly	1,485,062.70	EURIBOR	2.12700%	0.00000%	4.00000%	-	4.00000%	6.12700%
Inovie Group - Senior Facility B	LX191106	Quarterly	514,937.30	EURIBOR	2.12700%	0.00000%	4.00000%	-	4.00000%	6.12700%
Inspired Finco Holdings Limited - FACILITY B8	LX283776	Monthly	3,170,562.87	EURIBOR	2.01000%	0.00000%	3.00000%	-	3.00000%	5.01000%
International Entertainment JJCo3 Limited - Facility B USD	LX270596	Quarterly	2,000,000.00	EURIBOR	2.15000%	0.00000%	3.25000%	-	3.25000%	5.40000%
Ion Platform Finance Us, Inc. - (EUR) TL	LX270363	Quarterly	4,701,015.97	EURIBOR	2.12700%	0.00000%	4.00000%	-	4.00000%	6.12700%
Irca Spa - 6.631 15Dec29	XS2947181769	Quarterly	750,000.00	EURIBOR	2.15000%	0.00000%	3.75000%	-	3.75000%	5.90000%
IVC Acquisition Ltd - Facility B11	LX257767	Quarterly	6,142,857.14	EURIBOR	2.12100%	0.00000%	4.00000%	-	4.00000%	6.12100%
Ki Knight France Bidco - Facility B	LX265163	Quarterly	1,554,264.09	EURIBOR	2.08200%	0.00000%	3.75000%	-	3.75000%	5.83200%
Lernen Bidco Limited - Facility B3 (EUR)	LX277510	Semi-Annual	2,500,000.00	EURIBOR	2.12100%	0.00000%	3.75000%	-	3.75000%	5.87100%
Loire Finco Luxembourg Sarl - B4 EUR T/L	LX284440	Quarterly	1,396,258.65	EURIBOR	2.01100%	0.00000%	3.75000%	-	3.75000%	5.76100%
Lorca Telecom Bidco S.A. - Term Loan B	LX259202	Semi-Annual	4,000,000.00	EURIBOR	2.13400%	0.00000%	2.25000%	-	2.25000%	4.38400%
LSF10 Edilians Investments Sarl - Tlb	LX264883	Quarterly	1,000,000.00	EURIBOR	2.15000%	0.00000%	3.42500%	-	3.42500%	5.57500%
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	Bi-Monthly	2,075,066.90	EURIBOR	2.00400%	0.00000%	4.75000%	-	4.75000%	6.75400%
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	Bi-Monthly	643,532.72	EURIBOR	2.00400%	0.00000%	4.75000%	-	4.75000%	6.75400%
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	Bi-Monthly	224,990.18	EURIBOR	2.00400%	0.00000%	4.75000%	-	4.75000%	6.75400%
Lsf10 XI Investments S.A R.L. - Facility B5	LX264968	Bi-Monthly	56,410.20	EURIBOR	2.00400%	0.00000%	4.75000%	-	4.75000%	6.75400%
LSF11 Folio Bidco GMBH - Facility B Loan	LX199727	Quarterly	1,000,000.00	EURIBOR	2.01100%	0.00000%	4.17500%	-	4.17500%	6.18600%
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Quarterly	386,207.60	EURIBOR	2.19400%	0.00000%	3.50000%	-	3.50000%	5.69400%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Quarterly	613,792.40	EURIBOR	2.19400%	0.00000%	3.50000%	-	3.50000%	5.69400%
Mar Bidco SARL - Eur Term Loan	LX194153	Quarterly	3,000,000.00	EURIBOR	2.12700%	0.00000%	3.70000%	-	3.70000%	5.82700%
Market Bidco Limited - Facility B3	LX249633	Quarterly	1,900,000.00	EURIBOR	2.01100%	0.00000%	4.50000%	-	4.50000%	6.51100%
Matterhorn Telecom SA - Facility B3	LX257770	Quarterly	1,000,000.00	EURIBOR	2.11100%	0.00000%	2.50000%	-	2.50000%	4.61100%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Quarterly	4,388,980.52	EURIBOR	2.15000%	0.00000%	3.50000%	-	3.50000%	5.65000%
Mcafee Corp - Term Loan B 3 Eur	LX233937	Monthly	11,196.37	EURIBOR	2.01000%	0.00000%	3.50000%	-	3.50000%	5.51000%
Mediawan Financing - Facility B2	LX269884	Quarterly	1,600,000.00	EURIBOR	1.98100%	0.00000%	3.50000%	-	3.50000%	5.48100%
Mehilainen Yhtymä Oy - Facility B7	LX264796	Quarterly	1,333,333.33	EURIBOR	2.12700%	0.00000%	3.40000%	-	3.40000%	5.52700%
Mehilainen Yhtymä Oy - Facility B7	LX264796	Quarterly	548,387.10	EURIBOR	2.12700%	0.00000%	3.40000%	-	3.40000%	5.52700%
Mehilainen Yhtymä Oy - Facility B7	LX264796	Quarterly	64,516.13	EURIBOR	2.12700%	0.00000%	3.40000%	-	3.40000%	5.52700%
Mehilainen Yhtymä Oy - Facility B7	LX264796	Quarterly	53,763.44	EURIBOR	2.12700%	0.00000%	3.40000%	-	3.40000%	5.52700%
Mermaid Bidco Inc - Facility B (Eur)	LX236699	Quarterly	2,000,000.00	EURIBOR	2.19900%	0.00000%	3.75000%	-	3.75000%	5.94900%
Meuse Finco - facility B2	LX265594	Semi-Annual	1,171,428.57	EURIBOR	2.13900%	0.00000%	3.50000%	-	3.50000%	5.63900%
Modulaire Group Holdings Limited - facility B3	LX265112	Quarterly	2,500,000.00	EURIBOR	2.12700%	0.00000%	4.42500%	-	4.42500%	6.55200%
Motion Finco LLC - Facility B (New)	LX213009	Quarterly	2,422,713.32	EURIBOR	2.12700%	0.00000%	3.75000%	-	3.75000%	5.87700%
MV Holding GmbH FKA Igloo Holdings Corp - Senior Facility B (EUR) Loan	LX259026	Monthly	1,425,000.00	EURIBOR	2.01000%	0.00000%	2.00000%	-	2.00000%	4.01000%
Neptune Bidco Sarl - Facility B3	LX270949	Semi-Annual	930,664.51	EURIBOR	2.13900%	0.00000%	3.50000%	-	3.50000%	5.63900%
Neptune Bidco Sarl - Facility B3	LX270949	Semi-Annual	758,549.77	EURIBOR	2.13900%	0.00000%	3.50000%	-	3.50000%	5.63900%
Neptune Bidco Us Inc. - 2026 Euro Term B Loans	LX283383	Quarterly	1,250,000.00	EURIBOR	2.15000%	0.00000%	5.00000%	-	5.00000%	7.15000%
Nidda Healthcare GmbH - 5.9 23Oct30	XS3067483431	Quarterly	1,450,000.00	EURIBOR	1.98400%	0.00000%	3.75000%	-	3.75000%	5.73400%
Nidda Healthcare GmbH - Nidda Healthcare 5.234 15Oct32 Frn	XS3198991039	Quarterly	771,000.00	EURIBOR	1.98400%	0.00000%	3.25000%	-	3.25000%	5.23400%
Nidda Healthcare Holding GmbH - Term Loan B4	LX277790	Quarterly	1,299,999.71	EURIBOR	2.02400%	0.00000%	3.50000%	-	3.50000%	5.52400%
Nobel Bidco BV - Term Loan	LX195412	Semi-Annual	2,952,380.96	EURIBOR	2.12800%	0.00000%	3.00000%	-	3.00000%	5.12800%
Nobian Finance BV - Facility T1b	LX246433	Semi-Annual	1,500,000.00	EURIBOR	2.51200%	0.00000%	3.65000%	-	3.65000%	6.16200%
Node Acquico GMBH - Term Loan	LX267053	Quarterly	1,911,581.41	EURIBOR	2.17000%	0.00000%	3.50000%	-	3.50000%	5.67000%
Nomad Foods Europe Midco Limited - Facility B1 EUR	LX273722	Semi-Annual	2,000,000.00	EURIBOR	2.12900%	0.00000%	2.50000%	-	2.50000%	4.62900%
Normec 1 B.V. - Add-On T1	LX270413	Monthly	2,500,000.00	EURIBOR	0.00000%	-	3.00000%	-	3.00000%	3.00000%
Oak-Eagle Acquireco, Inc. - EUR Term Loan B2	LX287248	Quarterly	2,099,712.37	EURIBOR	0.00000%	0.00000%	3.50000%	-	3.50000%	3.50000%
Oat Bidco Limited - Facility B2 (EUR)	LX283358	Quarterly	1,500,000.00	EURIBOR	2.07500%	0.00000%	3.00000%	-	3.00000%	5.07500%
Obol France 3 SAS - Facility B3	LX239000	Semi-Annual	1,925,685.21	EURIBOR	2.52500%	0.00000%	5.00000%	-	5.00000%	7.52500%
OCS Group Investments Limited - B4 Increase Incremental Facility	LX285720	Quarterly	80,693.75	EURIBOR	2.04800%	0.00000%	4.25000%	-	4.25000%	6.29800%
OCS Group Investments Limited - B4 Increase Incremental Facility	LX285720	Quarterly	44,306.25	EURIBOR	1.97600%	0.00000%	4.25000%	-	4.25000%	6.22600%
OCS Group Investments Limited - Facility B4	LX273400	Semi-Annual	1,250,000.00	EURIBOR	2.11300%	0.00000%	4.25000%	-	4.25000%	6.36300%
Olympus Water US Holding Corporation - Term B-5 Euro Loans	LX235123	Quarterly	1,279,329.00	EURIBOR	2.12700%	0.00000%	3.75000%	-	3.75000%	5.87700%
Opal Bidco SAS - (Eur) T1	LX272548	Quarterly	1,635,000.00	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Optimus Bidco SAS - Term Loan	LX213580	Quarterly	1,000,000.00	EURIBOR	2.12700%	0.00000%	5.00000%	-	5.00000%	7.12700%
OQ Chemicals International Holding GmbH f/k/a Oxea Corporation - Tranche B-1 Term Loan	LX168813	Quarterly	2,011,230.52	EURIBOR	2.07500%	0.00000%	4.75000%	-	4.75000%	6.82500%
Organon & Co - Eur 2024 Term Loan B	LX256012	Monthly	981,650.60	EURIBOR	2.01000%	0.00000%	2.75000%	-	2.75000%	4.76000%
PachelBel Bidco SPA - 8.066 17May31	XS2816639095	Quarterly	100,000.00	EURIBOR	2.15000%	0.00000%	4.25000%	-	4.25000%	6.40000%
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Quarterly	3,000,000.00	EURIBOR	2.02000%	0.00000%	4.00000%	-	4.00000%	6.02000%
Pax Holdco Spain, S.L.U. - Facility B5 2026	LX278538	Semi-Annual	2,000,000.00	EURIBOR	2.13500%	0.00000%	3.50000%	-	3.50000%	5.63500%

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Paysafe Group Holdings II Limited - Facility B2	LX195448	Monthly	2,841,302.84	EURIBOR	2.01000%	0.00000%	3.00000%	-	3.00000%	5.01000%
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Quarterly	3,390,000.00	EURIBOR	2.15000%	0.00000%	3.50000%	-	3.50000%	5.65000%
Peer Holding III BV - Facility B7B	LX271390	Quarterly	1,777,777.78	EURIBOR	2.12700%	0.00000%	2.75000%	-	2.75000%	4.87700%
Peer Holding III BV - Term Loan B6b	LX259874	Quarterly	3,000,000.00	EURIBOR	2.12700%	0.00000%	2.75000%	-	2.75000%	4.87700%
Pegasus Bidco Bv - 2025-1 Euro Term Loan	LX269900	Quarterly	3,939,939.94	EURIBOR	1.99900%	0.00000%	3.00000%	-	3.00000%	4.99900%
Peralta Inversiones Globales S.L. - Incremental Facility B2	LX258021	Quarterly	995,327.27	EURIBOR	2.20400%	0.00000%	3.50000%	-	3.50000%	5.70400%
Phm Group Holding Oyj - Term Loan B	LX259106	Quarterly	3,000,000.00	EURIBOR	2.07500%	0.00000%	3.50000%	-	3.50000%	5.57500%
Piolin Bidco SAU - Term Loan B5	LX269818	Quarterly	732,162.80	EURIBOR	2.13500%	0.00000%	3.75000%	-	3.75000%	5.88500%
Platform Bidco Limited - Facility B6 (EUR)	LX282162	Semi-Annual	2,000,000.00	EURIBOR	2.50400%	0.00000%	4.00000%	-	4.00000%	6.50400%
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Quarterly	3,912,938.53	EURIBOR	2.15000%	0.00000%	4.00000%	-	4.00000%	6.15000%
Precise Bidco BV - Facility B6 Term Loan	LX257766	Quarterly	2,000,000.00	EURIBOR	2.15000%	0.00000%	3.00000%	-	3.00000%	5.15000%
Project Aurora Holdco 1 Limited - Facility B1	LX270628	Quarterly	1,204,644.41	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Quimper AB - 2026 Term Loan B	LX283755	Quarterly	3,295,146.46	EURIBOR	2.12200%	0.00000%	3.00000%	-	3.00000%	5.12200%
Rainbow Finco S. A R.L. - Term Loan B	LX202335	Semi-Annual	2,000,000.00	EURIBOR	2.14100%	0.00000%	3.25000%	-	3.25000%	5.39100%
Ramsay Generale de Sante - Facility B5	LX258050	Quarterly	3,500,000.00	EURIBOR	2.19400%	0.00000%	3.25000%	-	3.25000%	5.44400%
Ramudden Global (Group) GMBH - Facility B3	LX259290	Quarterly	80,272.37	EURIBOR	2.16200%	0.00000%	3.50000%	-	3.50000%	5.66200%
Ramudden Global (Group) GMBH - Facility B3	LX259290	Quarterly	666,852.87	EURIBOR	2.16200%	0.00000%	3.50000%	-	3.50000%	5.66200%
Ramudden Global (Group) GMBH - Facility B3	LX259290	Quarterly	283,220.45	EURIBOR	2.16200%	0.00000%	3.50000%	-	3.50000%	5.66200%
Ramudden Global (Group) GMBH - Facility B3	LX259290	Quarterly	219,654.31	EURIBOR	2.16200%	0.00000%	3.50000%	-	3.50000%	5.66200%
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Quarterly	161,993.06	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Quarterly	781,928.51	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Redhalo Midco (UK) Limited - Term Loan B5	LX264641	Quarterly	69,067.43	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	3,067,264.57	EURIBOR	1.99900%	0.00000%	2.95000%	-	2.95000%	4.94900%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	932,735.43	EURIBOR	1.99900%	0.00000%	2.95000%	-	2.95000%	4.94900%
Rocket Software Inc - Euro Term Loan	LX217144	Monthly	3,000,000.00	EURIBOR	2.01000%	0.00000%	3.75000%	-	3.75000%	5.76000%
Roehm Holding GMBH - New Term Loan B-1	LX228988	Semi-Annual	964,713.87	EURIBOR	2.14900%	0.00000%	5.00000%	-	5.00000%	7.14900%
Roehm Holding GMBH - New Term Loan B-1	LX228988	Semi-Annual	35,286.13	EURIBOR	2.14900%	0.00000%	5.00000%	-	5.00000%	7.14900%
Root Bidco Sarl - Facility B4	LX273518	Quarterly	1,000,000.00	EURIBOR	2.20400%	0.00000%	5.00000%	-	5.00000%	7.20400%
Rossini Sarl - 7.549 31Dec29	XS2854309684	Quarterly	702,587.97	EURIBOR	2.12700%	0.00000%	3.87500%	-	3.87500%	6.00200%
Rubix Group Finco Limited - EXTENDED FACILITY B1	LX283700	Quarterly	2,600,000.00	EURIBOR	1.98100%	0.00000%	3.50000%	-	3.50000%	5.48100%
Sandy Bidco BV - Facility B	LX197880	Semi-Annual	3,000,000.00	EURIBOR	2.40600%	0.00000%	3.85000%	-	3.85000%	6.25600%
Schon Klinik SE - Facility B2	LX258367	Quarterly	1,545,454.54	EURIBOR	2.12700%	0.00000%	3.00000%	-	3.00000%	5.12700%
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	Quarterly	3,725,000.00	EURIBOR	2.10300%	0.00000%	3.75000%	-	3.75000%	5.85300%
SCIL IV LLC - Facility B1	LX271492	Semi-Annual	2,163,164.40	EURIBOR	2.13400%	0.00000%	4.00000%	-	4.00000%	6.13400%
Sector Alarm Holdings AS - Facility 2 TLB4	LX286844	Quarterly	2,500,000.00	EURIBOR	2.01100%	0.00000%	3.00000%	-	3.00000%	5.01100%
Sector Alarm Holdings AS - FACILITY B4	LX283506	Quarterly	1,000,000.00	EURIBOR	2.01100%	0.00000%	3.00000%	-	3.00000%	5.01100%
Seine Holdco SAS - 2023 - Facility B	LX220198	Quarterly	1,384,615.39	EURIBOR	2.19800%	0.00000%	3.25000%	-	3.25000%	5.44800%
Seine Holdco SAS - 2023 - Facility B	LX220198	Quarterly	865,384.61	EURIBOR	2.19800%	0.00000%	3.25000%	-	3.25000%	5.44800%
SEQENS UK LIMITED - Facility A1 Notes	LX289316	Quarterly	73,432.25	EURIBOR	2.24000%	0.00000%	1.00000%	-	1.00000%	3.24000%
Shilton Bidco Limited - Facility B7	LX265165	Quarterly	1,750,000.00	EURIBOR	2.12700%	0.00000%	3.75000%	-	3.75000%	5.87700%
Sirona Bidco - Facility B	LX199218	Semi-Annual	2,000,000.00	EURIBOR	2.16400%	0.00000%	4.50000%	-	4.50000%	6.66400%

Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	Semi-Annual	91,007.76	EURIBOR	2.13200%	0.00000%	3.40000%	-	3.40000%	5.53200%
Solina Group Services (fka Powder Bidco) - Additional Term Facility 8	LX257399	Semi-Annual	908,992.24	EURIBOR	2.13200%	0.00000%	3.40000%	-	3.40000%	5.53200%
Speed Midco 3 S.A R.L. - Facility B (EUR) Loan	LX270094	Semi-Annual	1,250,000.00	EURIBOR	2.48800%	0.00000%	2.75000%	-	2.75000%	5.23800%
Speedster Bidco Gmbh - TERM LOAN B1 EUR	LX277637	Semi-Annual	2,189,781.02	EURIBOR	2.50400%	0.00000%	3.25000%	-	3.25000%	5.75400%
Stars Uk Bidco Limited - Facility B4	LX264889	Semi-Annual	2,000,000.00	EURIBOR	2.12400%	0.00000%	3.00000%	-	3.00000%	5.12400%
Steel Parts Holdings, Inc. - Add On Tlb	LX288865	Semi-Annual	1,000,000.00	EURIBOR	0.00000%	0.00000%	3.00000%	-	3.00000%	3.00000%
Stella Group - Term Loan B2	LX236467	Quarterly	2,500,000.00	EURIBOR	2.02000%	0.00000%	4.00000%	-	4.00000%	6.02000%
Stepstone Group Midco 2 GmbH - Facility B1 Loan	LX254354	Semi-Annual	1,250,000.00	EURIBOR	2.38500%	0.00000%	4.50000%	-	4.50000%	6.88500%
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	Monthly	1,000,000.00	EURIBOR	2.01000%	0.00000%	5.00000%	-	5.00000%	7.01000%
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Quarterly	535,924.40	EURIBOR	2.02600%	0.00000%	4.50000%	-	4.50000%	6.52600%
Summer (BC) Bidco B LLC - Extended Facility B (EUR) Additional Facility (BNC)	LX228294	Quarterly	464,075.60	EURIBOR	2.02600%	0.00000%	4.50000%	-	4.50000%	6.52600%
Sunrise Bidco Sarl - Senior Facility B Loan	LX194166	Semi-Annual	1,000,000.00	EURIBOR	2.15400%	0.00000%	3.25000%	-	3.25000%	5.40400%
Syntegon Topco GMBH - Facility B3	LX285255	Quarterly	3,159,574.47	EURIBOR	2.08200%	0.00000%	3.50000%	0.00000%	3.50000%	5.58200%
TakeCare Bidco - Tlb	LX284430	Quarterly	919,487.80	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
TakeCare Bidco - Tlb	LX284430	Quarterly	1,080,512.20	EURIBOR	2.12700%	0.00000%	3.25000%	-	3.25000%	5.37700%
TeamSystem Holding S.p.A - 3.25 01Jul32	XS3101375965	Quarterly	2,009,000.00	EURIBOR	2.20400%	0.00000%	3.25000%	-	3.25000%	5.45400%
TeamSystem Holding S.p.A - 5.704 31Jul31	XS2864287466	Quarterly	1,315,000.00	EURIBOR	2.20400%	0.00000%	3.50000%	-	3.50000%	5.70400%
Techem Verwaltungsgesellschaft 675 mbH - Facility B6	LX269558	Quarterly	2,500,000.00	EURIBOR	1.98100%	0.00000%	3.25000%	-	3.25000%	5.23100%
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	Monthly	3,500,000.00	EURIBOR	2.00300%	0.00000%	2.25000%	-	2.25000%	4.25300%
THG Operations Holding Limited - EUR Facility B2	LX260822	Semi-Annual	1,625,000.00	EURIBOR	2.17200%	0.00000%	5.00000%	-	5.00000%	7.17200%
Timber Servicios Empresariales SA - Facility B	LX202736	Semi-Annual	3,000,000.00	EURIBOR	2.50400%	0.00000%	4.65000%	-	4.65000%	7.15400%
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	Quarterly	2,569,531.25	EURIBOR	2.14900%	0.00000%	3.00000%	-	3.00000%	5.14900%
TK Elevator Midco Gmbh - (Eur) Term Loan B	LX259606	Quarterly	1,005,468.75	EURIBOR	2.14900%	0.00000%	3.00000%	-	3.00000%	5.14900%
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	Quarterly	2,000,000.00	EURIBOR	2.07200%	0.00000%	3.25000%	-	3.25000%	5.32200%
Total Webhosting Solutions B.V. - Additional Facility B1	LX265241	Monthly	589,223.47	EURIBOR	2.01000%	0.00000%	4.00000%	-	4.00000%	6.01000%
Total Webhosting Solutions B.V. - Additional Facility B1	LX265241	Monthly	910,776.53	EURIBOR	2.01000%	0.00000%	4.00000%	-	4.00000%	6.01000%
Touchdown Acquirer Inc. - Initial Euro Term Loans	LX276048	Quarterly	2,175,000.00	EURIBOR	2.01300%	0.00000%	3.25000%	-	3.25000%	5.26300%
Triley Midco 2 Limited - Facility B2	LX258210	Monthly	3,354,014.60	EURIBOR	2.01000%	0.00000%	3.75000%	-	3.75000%	5.76000%
Trivium Packaging Finance BV - Term Loan B 2025	LX276046	Quarterly	1,000,000.00	EURIBOR	2.15000%	0.00000%	3.75000%	-	3.75000%	5.90000%
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	Monthly	2,000,000.00	EURIBOR	2.00400%	0.00000%	3.50000%	-	3.50000%	5.50400%
Tuple Us Bidco LLC - Facility B1 (EUR)	LX281470	Semi-Annual	1,000,000.00	EURIBOR	2.15600%	0.00000%	3.75000%	-	3.75000%	5.90600%
United Petfood Finance Bv - Term Loan B	LX258378	Semi-Annual	1,025,021.71	EURIBOR	2.14900%	0.00000%	2.25000%	-	2.25000%	4.39900%
United Petfood Finance Bv - Term Loan B	LX258378	Semi-Annual	1,724,978.29	EURIBOR	2.14900%	0.00000%	2.25000%	-	2.25000%	4.39900%
Urbaser, S.A. - Term Loan B	LX264574	Quarterly	1,210,934.21	EURIBOR	2.07500%	0.00000%	3.50000%	-	3.50000%	5.57500%
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Monthly	187,066.97	EURIBOR	1.98200%	0.00000%	5.25000%	-	5.25000%	7.23200%
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Monthly	1,162,933.03	EURIBOR	1.98200%	0.00000%	5.25000%	-	5.25000%	7.23200%
Vivalto Sante Investissement - Term Loan B	LX265587	Quarterly	2,000,000.00	EURIBOR	2.12700%	0.00000%	3.50000%	-	3.50000%	5.62700%
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	Monthly	2,398,648.65	EURIBOR	2.00300%	0.00000%	3.25000%	-	3.25000%	5.25300%
VMED 02 UK 4 Holdco Limited - Virgin Media/O2 Tlz	LX283064	Monthly	3,268,335.74	EURIBOR	2.00300%	0.00000%	3.00000%	-	3.00000%	5.00300%
Windsor Holdings III LLC - Term Loan B	LX259144	Monthly	4,810,000.00	EURIBOR	2.01000%	0.00000%	2.75000%	-	2.75000%	4.76000%
Winterfell Financing Sarl - Facility B Loan	LX192684	Semi-Annual	1,000,000.00	EURIBOR	2.12700%	0.00000%	3.42500%	-	3.42500%	5.55200%
Winterfell Financing Sarl - Term Loan	LX211609	Semi-Annual	1,000,000.00	EURIBOR	2.12700%	0.00000%	5.00000%	-	5.00000%	7.12700%
WSH (WSH Services Holding) - Facility B4	LX273598	Monthly	1,300,000.00	EURIBOR	2.00400%	0.00000%	3.75000%	-	3.75000%	5.75400%
Zegona Holdco Limited - ADDITIONAL FACILITY B3	LX281653	Semi-Annual	1,000,000.00	EURIBOR	2.14100%	0.00000%	2.25000%	-	2.25000%	4.39100%
Zephyr German Bidco Gmbh - Facility B1 Loan	LX191143	Quarterly	3,000,000.00	EURIBOR	2.15000%	0.00000%	3.15000%	-	3.15000%	5.30000%
Zephyr Midco 2 Limited - Facility B-2 (2025)	LX272087	Monthly	1,000,000.00	EURIBOR	1.98200%	0.00000%	3.25000%	-	3.25000%	5.23200%
ZF Invest - Tlb	LX286013	Quarterly	3,672,301.91	EURIBOR	2.20000%	-	3.75000%	-	3.75000%	5.95000%
Ziggo BV - Term Loan H	LX183461	Monthly	4,500,000.00	EURIBOR	2.00300%	0.00000%	3.00000%	-	3.00000%	5.00300%
Floating Non Hedge Transactions Total:			481,455,206.64							

Interest Accrual Detail

Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Non Hedge Transactions Total:			484,264,206.64							
Total:			484,264,206.64							

Principal Paydowns/Borrowings

Description	Security ID	Date	Currency	Amount	Maturity Date
Facility - Borrowing					
SEQENS UK LIMITED - Facility A1 Notes	LX289316	17-Apr-2026	EUR	73,432.25	30-Sep-2031
EUR Subtotal:				73,432.25	
Facility - Paydown					
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	08-Apr-2026	EUR	(1,000,000.00)	30-Sep-2028
AI Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B5	LX263029	08-Apr-2026	EUR	(1,644,927.54)	31-Dec-2030
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	14-Apr-2026	EUR	(1,263,267.18)	15-Nov-2027
Sam Bidco - (Eur) Term Loan B	LX225334	15-Apr-2026	EUR	(4,500,000.00)	13-Dec-2027
Tackle Sarl - Facility B2	LX258696	23-Apr-2026	EUR	(4,782,281.19)	22-May-2028
Chemours Company (The) - Tranche B-3 Euro Term Loan	LX214554	30-Apr-2026	EUR	(808,408.75)	18-Aug-2028
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	30-Apr-2026	EUR	(2,576.92)	30-Jan-2032
Platin2025 Holdings S.A R.L. - Facility B2	LX259019	30-Apr-2026	EUR	(4,000,000.00)	30-Dec-2028
EUR Subtotal:				(18,001,461.58)	
Facility Purchase - Commitment Reduction					
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	30-Apr-2026	EUR	(2,525.25)	30-Jan-2032
EUR Subtotal:				(2,525.25)	
Facility Sale - Commitment Reduction					
Ephios Subco 3 S.a r. l. - TL Fac B	LX284426	27-Apr-2026	EUR	770,124.83	16-Apr-2031
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	30-Apr-2026	EUR	2,576.92	30-Jan-2032
EUR Subtotal:				772,701.75	
EUR Total:				(17,157,852.83)	

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
FERNHILL PARK CLO DAC INTEREST - EUR					
Banijay Entertainment - Facility B4 Loan	LX257835	Loan - Interest Payment (R)	EUR	2-Apr-2026	12,750.33
Scientific Games Holdings LP - Initial Euro Term Loan	LX202415	Loan - Interest Payment (R)	EUR	6-Apr-2026	45,000.66
Oat Bidco Limited - Facility B (Eur) Loan	LX248915	Facility - Interest Payment (R)	EUR	7-Apr-2026	7,953.00
Bellis Acquisition Company PLC - Seven-Year Term Loan B	LX230713	Loan - Interest Payment (R)	EUR	7-Apr-2026	62,816.33
Concorde Lux - 2025 Term Loan B	LX259411	Loan - Interest Payment (R)	EUR	7-Apr-2026	34,097.59
Etna French Bidco SAS - Delayed Draw Term Loan Facility 2	LX254478	Loan - Interest Payment (R)	EUR	7-Apr-2026	1,521.74
Etna French Bidco SAS - Facility B1	LX254367	Loan - Interest Payment (R)	EUR	7-Apr-2026	21,940.52
Etna French Bidco SAS - Facility B2	LX255861	Loan - Interest Payment (R)	EUR	7-Apr-2026	10,843.75
Oat Bidco Limited - Facility B2 (Eur)	LX283358	Loan - Interest Payment (R)	EUR	7-Apr-2026	11,955.75
Phm Group Holding Oyj - Term Loan B	LX259106	Loan - Interest Payment (R)	EUR	7-Apr-2026	5,413.70
Phm Group Holding Oyj - Term Loan B	LX259106	Loan - Interest Payment (R)	EUR	7-Apr-2026	36,091.30
Speed Midco 3 S.A R.L. - Facility B (EUR) Loan	LX270094	Loan - Interest Payment (R)	EUR	7-Apr-2026	20,187.50
Tackle Sarl - Facility B2	LX258696	Loan - Interest Payment (R)	EUR	7-Apr-2026	7,513.76
TMF Sapphire Bidco BV - Term B5 Eur	LX257871	Loan - Interest Payment (R)	EUR	7-Apr-2026	26,966.22
Urbaser, S.A. - Facility B	LX264574	Loan - Interest Payment (R)	EUR	7-Apr-2026	5,864.15
Apollo Swedish Bidco AB - 5.575 01Jul31	W1R7F4AB0	Security - Interest Payment (R)	EUR	7-Apr-2026	7,061.00
Transfer from FERNHILL PARK CLO DAC		Transfer from FERNHILL PARK CLO DAC INTEREST - EUR to FERNHILL PARK CLO DAC INTEREST - USD (FX Transfer from Interest EUR to Interest USD@1.15037400000)	EUR	7-Apr-2026	(293.81)
Ace Bidco GmbH - Facility B2	LX255578	Loan - Interest Payment (R)	EUR	8-Apr-2026	4,142.88
Ace Bidco GmbH - Facility B2	LX255578	Loan - Interest Payment (R)	EUR	8-Apr-2026	10,922.13
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Loan - Interest Payment (R)	EUR	8-Apr-2026	1,309.33
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B5	LX263029	Loan - Interest Payment (R)	EUR	8-Apr-2026	2,153.76
Nobian Finance BV - Facility Tlb	LX246433	Loan - Interest Payment (R)	EUR	9-Apr-2026	21,590.83
Node Acquico GMBH - Term Loan	LX267053	Loan - Interest Payment (R)	EUR	9-Apr-2026	8,979.39
Obol France 3 SAS - Facility B3	LX239000	Loan - Interest Payment (R)	EUR	10-Apr-2026	43,493.00
Ramudden Global (Group) GMBH - Facility B4	LX259290	Loan - Interest Payment (R)	EUR	10-Apr-2026	121.26
Ramudden Global (Group) GMBH - Facility B4	LX259290	Loan - Interest Payment (R)	EUR	10-Apr-2026	331.80
Ramudden Global (Group) GMBH - Facility B4	LX259290	Loan - Interest Payment (R)	EUR	10-Apr-2026	427.82
Ramudden Global (Group) GMBH - Facility B4	LX259290	Loan - Interest Payment (R)	EUR	10-Apr-2026	1,007.32
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	13-Apr-2026	(1,910.94)
Cep V Investment 23 S.A R.L. - Facility B Loan	LX202330	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	13-Apr-2026	574.96
Boels Topholding B.V. - Facility B4	LX283683	Loan - Interest Payment (R)	EUR	13-Apr-2026	7,481.87
Chrysaor Bidco S.A R.L. - New Eur B1 Term	LX272221	Loan - Interest Payment (R)	EUR	13-Apr-2026	27,962.28
Cube Healthcare Europe Bidco - Facility B2	LX254153	Loan - Interest Payment (R)	EUR	13-Apr-2026	5,930.90
Eircom Holdings (Ireland) Limited - Facility B6	LX275557	Loan - Interest Payment (R)	EUR	13-Apr-2026	12,344.13
LSF10 Edilians Investments Sarl - Facility B4	LX264883	Loan - Interest Payment (R)	EUR	13-Apr-2026	25,448.72
Neptune Bidco Us Inc. - 2026 Euro Term B Loans	LX283383	Loan - Interest Payment (R)	EUR	13-Apr-2026	14,892.05
Zephyr German Bidco GmbH - Facility B1 Loan	LX191143	Loan - Interest Payment (R)	EUR	13-Apr-2026	39,289.25
Expense - Other (D)		Expense - Other (D) (Internal transfer from Interest to Payment)	EUR	14-Apr-2026	(6,900,082.67)
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	Loan - Interest Payment (R)	EUR	14-Apr-2026	2,034.84

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
Seine Holdco SAS - 2023 - Facility B	LX220198	Loan - Interest Payment (R)	EUR	14-Apr-2026	11,401.44
Seine Holdco SAS - 2023 - Facility B	LX220198	Loan - Interest Payment (R)	EUR	14-Apr-2026	18,242.31
Tackle Sarl - Facility B2	LX258696	Loan - Interest Payment (R)	EUR	14-Apr-2026	4,784.27
HBX Group International PLC - Facility B Loan	LX260202	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	15-Apr-2026	(2,804.08)
HBX Group International PLC - Facility B Loan	LX260202	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	15-Apr-2026	1,205.49
Peralta Inversiones Globales S.L. - Incremental Facility B2	LX258021	Loan - Interest Payment (R)	EUR	15-Apr-2026	13,725.56
Root Bidco Sarl - Facility B4	LX273518	Loan - Interest Payment (R)	EUR	15-Apr-2026	17,540.00
Sam Bidco - (Eur) Term Loan B	LX225334	Loan - Interest Payment (R)	EUR	15-Apr-2026	4,881.30
Sam Bidco - (Eur) Term Loan B	LX225334	Loan - Interest Payment (R)	EUR	15-Apr-2026	5,228.70
Telenet International Finance Sarl - Term Loan AQ Facility	LX185374	Loan - Interest Payment (R)	EUR	15-Apr-2026	12,220.83
VMED 02 UK 4 Holdco Limited - New AE Term Loan	LX278503	Loan - Interest Payment (R)	EUR	15-Apr-2026	10,374.16
VMED 02 UK 4 Holdco Limited - TL FAC AF	LX283064	Loan - Interest Payment (R)	EUR	15-Apr-2026	13,397.24
ZF Invest - Tlb	LX263938	Loan - Interest Payment (R)	EUR	15-Apr-2026	11,550.97
ZF Invest - Tlb	LX263938	Loan - Interest Payment (R)	EUR	15-Apr-2026	18,717.46
Ziggo BV - Term Loan H	LX183461	Loan - Interest Payment (R)	EUR	15-Apr-2026	18,525.00
Fibercop Spa - 4.939 30Jun31	T42137AB4	Security - Interest Payment (R)	EUR	15-Apr-2026	8,915.94
TeamSystem Holding S.p.A - 3.25 01Jul32	T9T377AK6	Security - Interest Payment (R)	EUR	15-Apr-2026	26,086.18
TeamSystem Holding S.p.A - 5.704 31Jul31	T9T377AG5	Security - Interest Payment (R)	EUR	15-Apr-2026	16,362.12
Crane Holdings, Co. - First Initial Term B Loan	LX275694	Loan - Interest Payment (R)	EUR	16-Apr-2026	1,053.14
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	Loan - Interest Payment (R)	EUR	20-Apr-2026	14,512.00
WSH (WSH Services Holding) - Facility B4	LX273598	Loan - Interest Payment (R)	EUR	20-Apr-2026	6,577.42
Bertrand Franchise Finance SAS - 3.75 18Jul2030		Security - Interest Payment (R)	EUR	20-Apr-2026	11,552.00
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	21-Apr-2026	(20,310.67)
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	21-Apr-2026	(1,059.89)
Summer (BC) Bidco B LLC - Extended Facility B (Eur)	LX225664	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	21-Apr-2026	5,430.55
TTD Holding IV GmbH (f/k/a Freshworld Holding IV GMBH) - Term Loan B6	LX257890	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	21-Apr-2026	384.27
Albion Financing 3 SARL - 2025-A Refinancing Euro Term Loans	LX264917	Loan - Interest Payment (R)	EUR	21-Apr-2026	12,572.50
Artemis Acquisitions UK Limited - Incremental Facility B6	LX259024	Loan - Interest Payment (R)	EUR	21-Apr-2026	2,204.09
Artemis Acquisitions UK Limited - Incremental Facility B6	LX259024	Loan - Interest Payment (R)	EUR	21-Apr-2026	12,882.91
Tackle Sarl - Facility B2	LX258696	Loan - Interest Payment (R)	EUR	21-Apr-2026	4,805.66
Crane Holdings, Co. - First Initial Term B Loan	LX275694	Facility - Ticking Fee (R)	EUR	22-Apr-2026	1,157.62
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Loan - Interest Payment (R)	EUR	22-Apr-2026	5,336.42
Magellan Dutch Bidco BV - Facility B Loan (Eur)	LX192775	Loan - Interest Payment (R)	EUR	22-Apr-2026	8,481.08
Ramsay Generale de Sante - Facility B5	LX258050	Loan - Interest Payment (R)	EUR	22-Apr-2026	46,173.75
Ki Knight France Bidco - Facility B	LX265163	Loan - Interest Payment (R)	EUR	23-Apr-2026	2,898.67
Ki Knight France Bidco - Facility B	LX265163	Loan - Interest Payment (R)	EUR	23-Apr-2026	39,517.41
Tackle Sarl - Facility B2	LX258696	Loan - Interest Payment (R)	EUR	23-Apr-2026	1,375.97
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Loan - Interest Payment (R)	EUR	23-Apr-2026	1,154.98
Villa Dutch Bidco BV - Additional Facility B2 Loan	LX230415	Loan - Interest Payment (R)	EUR	23-Apr-2026	7,180.14
Zephyr Midco 2 Limited - Facility B-2 (2025)	LX272087	Loan - Interest Payment (R)	EUR	23-Apr-2026	6,749.72
Foncia Management - Additional Facility B2 Loan	LX209469	Facility Purchase - Delayed Comp Accrued Interest Received (R)	EUR	24-Apr-2026	1,435.97
Foncia Management - Additional Facility B2 Loan	LX209469	Facility Purchase - Delayed Comp Cost of Carry Paid (D)	EUR	24-Apr-2026	(314.26)

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
Aviv Group GMBH - Facility B Loan	LX258039	Loan - Interest Payment (R)	EUR	24-Apr-2026	23,731.89
Aviv Group GMBH - Facility B2 Term Loan	LX282594	Loan - Interest Payment (R)	EUR	24-Apr-2026	16,709.90
Stepstone Group Midco 2 GmbH - Facility B1 Loan	LX254354	Loan - Interest Payment (R)	EUR	24-Apr-2026	41,702.01
Ephios Subco 3 S.a r. l. - Facility B	LX246913	Facility - Interest Payment (R)	EUR	27-Apr-2026	4,478.20
Celeste BidCo B.V - Facility B2	LX258494	Loan - Interest Payment (R)	EUR	27-Apr-2026	42,581.67
Ephios Subco 3 S.a r. l. - Facility B	LX246913	Loan - Interest Payment (R)	EUR	27-Apr-2026	4,512.91
Ephios Subco 3 S.a r. l. - TL Fac B	LX284426	Loan - Interest Payment (R)	EUR	27-Apr-2026	3,501.50
Ephios Subco 3 S.a r. l. - TI Facility B	LX283759	Loan - Interest Payment (R)	EUR	27-Apr-2026	9,275.68
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	29-Apr-2026	(4,964.56)
Cuppa Bidco B.V. - Facility B1 EUR	LX209709	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	29-Apr-2026	1,009.21
Cash Account - Interest Payment Rec		Cash Account - Interest Payment Received (R) (Reinvestment Income)	EUR	30-Apr-2026	73.93
Cash Account - Interest Payment Rec		Cash Account - Interest Payment Received (R) (Reinvestment Income)	EUR	30-Apr-2026	369.08
Cash Account - Interest Payment Rec		Cash Account - Interest Payment Received (R) (Reinvestment Income)	EUR	30-Apr-2026	5,997.76
Cash Account - Interest Payment Rec		Cash Account - Interest Payment Received (R) (Reinvestment Income)	EUR	30-Apr-2026	48,551.75
Grifols International Services Designated Activity Company - Euro Tranche B Term Loan	LX287894	Facility Purchase - Delayed Comp Accrued Interest Received (R)	EUR	30-Apr-2026	681.91
Grifols International Services Designated Activity Company - Euro Tranche B Term Loan	LX287894	Facility Purchase - Delayed Comp Cost of Carry Paid (D)	EUR	30-Apr-2026	(493.66)
TakeCare Bidco - Additional Senior Term Facility B3	LX284430	Facility Sale - Delayed Comp Accrued Interest Paid (D)	EUR	30-Apr-2026	(12,474.34)
TakeCare Bidco - Additional Senior Term Facility B3	LX284430	Facility Sale - Delayed Comp Cost of Carry Received (R)	EUR	30-Apr-2026	4,562.98
Admiral Bidco GmbH - Facility B2	LX284437	Loan - Interest Payment (R)	EUR	30-Apr-2026	10,977.80
Allied Universal Holdco LLC - Amendment No. 7 Replacement Euro Te	LX267482	Loan - Interest Payment (R)	EUR	30-Apr-2026	8,844.83
Apex Group Treasury Limited - Eur Term Loan 2025	LX259078	Loan - Interest Payment (R)	EUR	30-Apr-2026	16,385.31
Aragon Bidco GMBH - Facility B Loan	LX199035	Loan - Interest Payment (R)	EUR	30-Apr-2026	36,100.00
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Loan - Interest Payment (R)	EUR	30-Apr-2026	59,056.28
Avantor Funding, Inc - Incremental B-6 Euro Term Loan	LX270585	Loan - Interest Payment (R)	EUR	30-Apr-2026	3,148.69
BMC Software (Boxer/ Bladologic) - 2031 Replacement Euro Term Loan	LX258134	Loan - Interest Payment (R)	EUR	30-Apr-2026	45,856.21
BME Group Holding BV - Facility B2	LX217355	Loan - Interest Payment (R)	EUR	30-Apr-2026	84,700.00
Boluda Towage - Facility B3	LX228682	Loan - Interest Payment (R)	EUR	30-Apr-2026	9,312.06
Casper Bidco SAS - Facility B7	LX283679	Loan - Interest Payment (R)	EUR	30-Apr-2026	34,727.49
Casper Bidco SAS - Term Loan B6	LX257859	Loan - Interest Payment (R)	EUR	30-Apr-2026	43,833.79
CDR Firefly Bidco Plc - Facility B11	LX259865	Loan - Interest Payment (R)	EUR	30-Apr-2026	53,815.20
Chemours Company (The) - Tranche B-3 Euro Term Loan	LX214554	Loan - Interest Payment (R)	EUR	30-Apr-2026	10,284.35
Cidron Aida Finco Sarl - Term Loan B	LX249777	Loan - Interest Payment (R)	EUR	30-Apr-2026	6,397.92
Clarios Global LP - T1b 2024	LX236134	Loan - Interest Payment (R)	EUR	30-Apr-2026	10,649.88
Claudius Finance Parent SARL - Facility B3 Loan	LX257763	Loan - Interest Payment (R)	EUR	30-Apr-2026	11,411.58
Claudius Finance Parent SARL - Facility B4	LX257805	Loan - Interest Payment (R)	EUR	30-Apr-2026	3,868.33
Dynamo Newco II GMBH - Facility B2 (Eur)	LX271162	Loan - Interest Payment (R)	EUR	30-Apr-2026	4,285.00
Ecotone HoldCo III - Facility B3	LX274435	Loan - Interest Payment (R)	EUR	30-Apr-2026	7,365.00
Fortis 333, Inc. - Euro Term B Loan	LX258423	Loan - Interest Payment (R)	EUR	30-Apr-2026	4,701.67
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	Loan - Interest Payment (R)	EUR	30-Apr-2026	13,459.89
Grant Thornton Advisors LLC - 2025 EUR Incremental Term Loans	LX269575	Loan - Interest Payment (R)	EUR	30-Apr-2026	6,427.50

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
HIG Finance 2 Limited - 2025-3 EUR Refinancing Term Loan	LX277611	Loan - Interest Payment (R)	EUR	30-Apr-2026	10,663.19
Home VI - Additional Senior Facility 5	LX266909	Loan - Interest Payment (R)	EUR	30-Apr-2026	16,940.00
Ineos Finance PLC - New 2031 Term Loan	LX255772	Loan - Interest Payment (R)	EUR	30-Apr-2026	14,083.94
Ineos Quattro Holdings UK Limited - 2030 Tranche B Euro Term Loan	LX211165	Loan - Interest Payment (R)	EUR	30-Apr-2026	5,646.50
Infinity Bidco 1 Limited - Additional Term Facility B2 (EUR)	LX278089	Loan - Interest Payment (R)	EUR	30-Apr-2026	5,902.19
Inspired Finco Holdings Limited - Facility B8	LX283776	Loan - Interest Payment (R)	EUR	30-Apr-2026	12,925.33
Ki Knight France Bidco - Facility B	LX265163	Loan - Interest Payment (R)	EUR	30-Apr-2026	1,714.18
Mcafee Corp - Term Loan B 3 Eur	LX233937	Loan - Interest Payment (R)	EUR	30-Apr-2026	47,008.51
MV Holding GmbH FKA Igloo Holdings Corp - Senior Facility B (EUR) Loan	LX259026	Loan - Interest Payment (R)	EUR	30-Apr-2026	4,621.75
Normec 1 B.V. - Additional Facility B3A	LX270413	Loan - Interest Payment (R)	EUR	30-Apr-2026	10,191.67
Organon & Co - Eur 2024 Term Loan B	LX256012	Loan - Interest Payment (R)	EUR	30-Apr-2026	3,797.35
Paysafe Group Holdings II Limited - Facility B2	LX195448	Loan - Interest Payment (R)	EUR	30-Apr-2026	11,583.04
Pearls (Netherlands) Bidco B.V. - Facility B (Eur) Loan	LX202499	Loan - Interest Payment (R)	EUR	30-Apr-2026	46,832.85
Platin2025 Holdings S.A R.L. - Facility B2	LX259019	Loan - Interest Payment (R)	EUR	30-Apr-2026	17,006.67
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Loan - Interest Payment (R)	EUR	30-Apr-2026	58,106.05
Rocket Software Inc - Euro Term Loan	LX217144	Loan - Interest Payment (R)	EUR	30-Apr-2026	14,105.00
StubHub Holdco Sub LLC (F/K/A Pug LLC) - (Eur) Extended Term Loan B	LX228036	Loan - Interest Payment (R)	EUR	30-Apr-2026	5,551.89
Total Webhosting Solutions B.V. - Additional Facility B1	LX265241	Loan - Interest Payment (R)	EUR	30-Apr-2026	2,893.09
Total Webhosting Solutions B.V. - Additional Facility B1	LX265241	Loan - Interest Payment (R)	EUR	30-Apr-2026	4,471.91
Triley Midco 2 Limited - Facility B2	LX258210	Loan - Interest Payment (R)	EUR	30-Apr-2026	15,769.46
Trivium Packaging Finance BV - Term Loan B 2025	LX276046	Loan - Interest Payment (R)	EUR	30-Apr-2026	14,440.00
Windsor Holdings III LLC - Term Loan B	LX259144	Loan - Interest Payment (R)	EUR	30-Apr-2026	18,606.68
PachelBel Bidco SPA - 8.066 17May31	T7S3D8AA4	Security - Interest Payment (R)	EUR	30-Apr-2026	1,569.00
Mermaid Bidco Inc - Facility B (Eur)	LX236699	Loan - Interest Payment (R)	EUR	5-May-2026	28,573.94
Ending Balance			EUR	5-May-2026	1,992,761.73

FERNHILL PARK CLO DAC INTEREST - USD

Transfer from FERNHILL PARK CLO DAC	Transfer from FERNHILL PARK CLO DAC INTEREST - EUR to FERNHILL PARK CLO DAC INTEREST - USD (FX Transfer from Interest EUR to Interest USD@1.15037400000)	USD	7-Apr-2026	337.99
Expense - Other (D)	Expense - Other (D) (Buyside Fees Invoice No. IE0M002X56)	USD	15-Apr-2026	(337.99)
Ending Balance		USD	5-May-2026	0.00

FERNHILL PARK CLO DAC PRINCIPAL - EUR

Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B3 Euro Term Loan	LX226715	Facility - Paydown (R)	EUR	8-Apr-2026	1,000,000.00
Al Sirona (Luxembourg) Acquisition S.a.r.l. - Facility B5	LX263029	Facility - Paydown (R)	EUR	8-Apr-2026	1,644,927.54
Transfer from FERNHILL PARK CLO DAC	Transfer from FERNHILL PARK CLO DAC PRINCIPAL - EUR to FERNHILL PARK CLO DAC PRINCIPAL - GBP (FX transfer from EUR to GBP@0.8654440000)		EUR	8-Apr-2026	(1,733.21)
Steel Parts Holdings, Inc. - Add On Tlb	LX288865	Facility - Purchase (D)	EUR	10-Apr-2026	(1,000,000.00)
Cash Account - Interest Payment Rec	Cash Account - Interest Payment Received (R) (Internal transfer from Supp Reserve to Principal)		EUR	14-Apr-2026	100,000.00
Grifols Worldwide Operations Limited - Euro Tranche B Term Loan	LX183734	Facility - Paydown (R)	EUR	14-Apr-2026	1,263,267.18
Sam Bidco - (Eur) Term Loan B	LX225334	Facility - Paydown (R)	EUR	15-Apr-2026	4,500,000.00

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
TeamSystem Holding S.p.A - 5.704 31Jul31	T9T377AG5	Security - Interest Payment (R)	EUR	15-Apr-2026	1,523.32
SEQENS UK LIMITED - Facility A1 Notes	LX289316	Transfer from FERNHILL PARK CLO DAC PRINCIPAL - EUR to Fernhill Park CLO DAC Unfunded Rev - EUR (68747497 - Purchase)	EUR	15-Apr-2026	(73,432.25)
Idemia Group - Facility B5 Eur	LX225618	Facility - Sale (R)	EUR	16-Apr-2026	997,500.00
Idemia Group - Facility B5 Eur	LX225618	Facility - Transfer Fee (D)	EUR	16-Apr-2026	(2,785.71)
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	Facility - Purchase (D)	EUR	17-Apr-2026	(990,000.00)
Greenwich Bidco Limited - 2026 Facility B2	LX282143	Facility - Purchase (D)	EUR	17-Apr-2026	(995,000.00)
International Entertainment JJCo3 Limited - New Facility B Eur	LX270596	Facility - Purchase (D)	EUR	17-Apr-2026	(2,002,500.00)
Nobel Bidco BV - Facility B Loan	LX195412	Facility - Purchase (D)	EUR	17-Apr-2026	(992,500.00)
Touchdown Acquirer Inc. - Initial Euro Term Loans	LX276048	Facility - Purchase (D)	EUR	17-Apr-2026	(995,000.00)
Athena Bidco - Facility B3	LX270141	Facility - Purchase (D)	EUR	20-Apr-2026	(1,005,000.00)
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Facility - Purchase (D)	EUR	20-Apr-2026	(1,631,437.50)
Nomad Foods Europe Midco Limited - Facility B1 EUR	LX273722	Facility - Purchase (D)	EUR	20-Apr-2026	(993,750.00)
Sector Alarm Holdings AS - Facility B4	LX283506	Facility - Purchase (D)	EUR	20-Apr-2026	(1,001,250.00)
Auris Luxembourg III SARL - Facility B7 Euro	LX265182	Facility - Transfer Fee (D)	EUR	20-Apr-2026	(1,750.00)
Bertrand Franchise Finance SAS - 3.75 18Jul2030		Security - Purchase (D)	EUR	20-Apr-2026	(1,501,500.00)
Bertrand Franchise Finance SAS - 3.75 18Jul2030		Security - Purchased Accrued Interest (D)	EUR	20-Apr-2026	(998.00)
Tackle Sarl - Facility B2	LX258696	Facility - Paydown (R)	EUR	23-Apr-2026	4,782,281.19
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	Facility - Sale (R)	EUR	23-Apr-2026	1,010,256.93
Motion Finco LLC - Facility B (New)	LX213009	Facility - Purchase (D)	EUR	27-Apr-2026	(891,250.00)
Ephios Subco 3 S.a r. l. - TL Fac B	LX284426	Facility Sale - Commitment Reduction (D)	EUR	27-Apr-2026	(770,124.83)
United Group BV - 6.375 14May33	N9015VBA7	Security - Purchase (D)	EUR	29-Apr-2026	(860,000.00)
Cobalt Bidco - Reinstated Facility B	LX279045	Facility - Original Discount Fee (OID) (R)	EUR	30-Apr-2026	62,852.75
Chemours Company (The) - Tranche B-3 Euro Term Loan	LX214554	Facility - Paydown (R)	EUR	30-Apr-2026	808,408.75
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	Facility - Paydown (R)	EUR	30-Apr-2026	2,576.92
Platin2025 Holdings S.A R.L. - Facility B2	LX259019	Facility - Paydown (R)	EUR	30-Apr-2026	4,000,000.00
Mehilainen Yhtymä Oy - Facility B7	LX264796	Facility - Sale (R)	EUR	30-Apr-2026	1,008,695.00
Pax Holdco Spain, S.L.U. - Facility B5 2026	LX278538	Facility - Sale (R)	EUR	30-Apr-2026	989,585.00
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	Facility Purchase - Commitment Reduction (R)	EUR	30-Apr-2026	2,525.25
Genesys Cloud Services Holdings II LLC (f/k/a Greeneden US Holdings II LLC) - 2025 Euro Term Loans	LX257847	Facility Sale - Commitment Reduction (D)	EUR	30-Apr-2026	(2,576.92)
Idemia Group - Facility B5 Eur	LX225618	Facility - Purchase (D)	EUR	1-May-2026	(1,004,690.00)
IVC Acquisition Ltd - Facility B11	LX257767	Facility - Purchase (D)	EUR	1-May-2026	(1,147,417.14)
Idemia Group - Facility B5 Eur	LX225618	Facility - Transfer Fee (D)	EUR	1-May-2026	(1,500.00)
		Ending Balance	EUR	5-May-2026	14,623,006.90
FERNHILL PARK CLO DAC PRINCIPAL - GBP					
Zephyr Midco 2 Limited - Facility B-2 (2025)	LX272087	Facility - Transfer Fee (D)	GBP	8-Apr-2026	(1,500.00)
Transfer from FERNHILL PARK CLO DAC		Transfer from FERNHILL PARK CLO DAC PRINCIPAL - EUR to FERNHILL PARK CLO DAC PRINCIPAL - GBP (FX transfer from EUR to GBP@0.8654440000)	GBP	8-Apr-2026	1,500.00

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
		Ending Balance	GBP	5-May-2026	0.00
Fernhill Park CLO DAC Payment - EUR					
Cash Account - Interest Payment Rec		Cash Account - Interest Payment Received (R) (Internal transfer from Interest to Payment)	EUR	14-Apr-2026	6,900,082.67
Expense - Other (D)		Expense - Other (D) (Issuer Profit Amount)	EUR	15-Apr-2026	(250.00)
Expense - Other (D)		Expense - Other (D) (Senior Management Fee)	EUR	15-Apr-2026	(119,467.70)
Expense - Other (D)		Expense - Other (D) (Subordinated Management Fee)	EUR	15-Apr-2026	(477,870.81)
Fernhill Park CLO DAC - Class A Senior Secured Floating Rat		Notes - Interest Payment (D)	EUR	15-Apr-2026	(2,658,075.00)
Fernhill Park CLO DAC - Class B Senior Secured Floating Rat		Notes - Interest Payment (D)	EUR	15-Apr-2026	(617,400.00)
Fernhill Park CLO DAC - Class C Senior Secured Deferrable F		Notes - Interest Payment (D)	EUR	15-Apr-2026	(349,950.00)
Fernhill Park CLO DAC - Class D Senior Secured Deferrable F		Notes - Interest Payment (D)	EUR	15-Apr-2026	(504,525.00)
Fernhill Park CLO DAC - Class E Senior Secured Deferrable F		Notes - Interest Payment (D)	EUR	15-Apr-2026	(489,150.00)
Fernhill Park CLO DAC - Class F Senior Secured Deferrable F		Notes - Interest Payment (D)	EUR	15-Apr-2026	(393,600.00)
Fernhill Park CLO DAC - Subordinated Notes		Notes - Interest Payment (D)	EUR	15-Apr-2026	(1,204,105.96)
Expense - Other (D)		Expense - Other (D) (Blackstone Ireland Limited - OOP Expenses - Invoice #130748)	EUR	16-Apr-2026	(6,361.42)
Expense - Other (D)		Expense - Other (D) (Collateral Administration & Information Agent - Invoice #00539 26 00110 47)	EUR	16-Apr-2026	(13,246.63)
Expense - Other (D)		Expense - Other (D) (CSC Capital Markets (UK) Limited - Fixed Fee Services - Invoice #2810005291)	EUR	16-Apr-2026	(25,741.08)
Expense - Other (D)		Expense - Other (D) (CSC Capital Markets (UK) Limited - Fixed Fee Services - Invoice #ES002495 302001877 8)	EUR	16-Apr-2026	(277.68)
Expense - Other (D)		Expense - Other (D) (Custody, Account Bank and Calculation Agent - Invoice #00270 26 0025320)	EUR	16-Apr-2026	(12,042.39)
Expense - Other (D)		Expense - Other (D) (ECB Reporting Fee - Invoice#00539 26 00110 47)	EUR	16-Apr-2026	(1,250.00)
Expense - Other (D)		Expense - Other (D) (FinDox Inc. - ESMA Reporting - Invoice #22369)	EUR	16-Apr-2026	(2,674.00)
Expense - Other (D)		Expense - Other (D) (NatWest Markets - Structuring Quarterly Fee - Invoice# 359102870)	EUR	16-Apr-2026	(3,000.00)
Expense - Other (D)		Expense - Other (D) (S&P Global Ratings - Analytical Services - Invoice #11281582)	EUR	16-Apr-2026	(17,220.00)
Expense - Other (D)		Expense - Other (D) (Securitisation Transparency Reporting (ESMA Annual Fees) - Invoice#00539 26 00110 47)	EUR	16-Apr-2026	(2,000.00)
Expense - Other (D)		Expense - Other (D) (Securitisation Transparency Reporting (FCA) - Invoice #00539 26 00110 47)	EUR	16-Apr-2026	(625.00)
Expense - Other (D)		Expense - Other (D) (Trustee Fee - Invoice # 00496 26 0006941)	EUR	16-Apr-2026	(1,250.00)
		Ending Balance	EUR	5-May-2026	0.00
Fernhill Park CLO DAC Supp Reserve - EUR					
Expense - Other (D)		Expense - Other (D) (Internal transfer from Supp Reserve to Principal)	EUR	14-Apr-2026	(100,000.00)
		Ending Balance	EUR	5-May-2026	0.00
Fernhill Park CLO DAC Unfunded Rev - EUR					
SEQENS UK LIMITED - Facility A1 Notes	LX289316	Transfer from FERNHILL PARK CLO DAC PRINCIPAL - EUR to Fernhill Park CLO DAC Unfunded Rev - EUR (68747497 - Purchase)	EUR	15-Apr-2026	73,432.25
SEQENS UK LIMITED - Facility A1 Notes	LX289316	Facility - Borrowing (D)	EUR	17-Apr-2026	(73,432.25)
		Ending Balance	EUR	5-May-2026	0.00

Cashflow Summary (Trade Date Basis)

Description	Security ID	Transaction Description	Currency	Transaction Date	Amount
Default Cash Account					
		Ending Balance	EUR	5-May-2026	0.00
FERNHILL PARK CLO DAC CUSTODY - EUR					
		Ending Balance	EUR	5-May-2026	0.00
FERNHILL PARK CLO DAC CUSTODY - GBP					
		Ending Balance	GBP	5-May-2026	0.00
FERNHILL PARK CLO DAC CUSTODY - USD					
		Ending Balance	USD	5-May-2026	0.00
Fernhill Park CLO DAC Expense Res - EUR					
		Ending Balance	EUR	5-May-2026	0.00
Fernhill Park CLO DAC First Per Res - EUR					
		Ending Balance	EUR	5-May-2026	0.00
Fernhill Park CLO DAC Int Smoothing - EUR					
		Ending Balance	EUR	5-May-2026	0.00
FERNHILL PARK CLO DAC ISSUER PROFIT - EUR					
		Ending Balance	EUR	5-May-2026	0.00
FERNHILL PARK CLO DAC ISSUER PROFIT - GBP					
		Ending Balance	GBP	5-May-2026	0.00
FERNHILL PARK CLO DAC ISSUER PROFIT - USD					
		Ending Balance	USD	5-May-2026	0.00
FERNHILL PARK CLO DAC PRINCIPAL - USD					
		Ending Balance	USD	5-May-2026	0.00
FERNHILL PARK CLO DAC INTEREST - GBP					
		Ending Balance	GBP	5-May-2026	0.00
				Total:	16,615,768.63

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