



OCP EURO CLO 2022-6 DAC

LEI :

COMPLIANCE REPORT

As of 06-Dec-2023

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Compliance Summary



Tranche	Original Balance	Current Balance	All in Rate	Spread	Interest	CCY	Fitch Rating			Moody's Rating			Maturity Date
							Original	Current	CW	Original	Current	CW	
Class A Senior Secured Floating Rate Notes	238,000,000.00	238,000,000.00	5.87300%	1.88000%	3,650,920.00	EUR	AAA	AAA	-	Aaa	Aaa	-	20-Jan-2033
Class B Senior Secured Floating Rate Notes	23,250,000.00	23,250,000.00	7.58300%	3.59000%	460,350.00	EUR	AA	AA	-	Aa2	Aa2	-	20-Jan-2033
Class C Senior Secured Deferrable Floating Rate Notes	17,000,000.00	17,000,000.00	8.25300%	4.26000%	366,350.00	EUR	A	A	-	A2	A2	-	20-Jan-2033
Class D Senior Secured Deferrable Floating Rate Notes	19,250,000.00	19,250,000.00	10.05300%	6.06000%	505,312.50	EUR	BBB	BBB	-	Baa3	Baa3	-	20-Jan-2033
Class E Senior Secured Deferrable Floating Rate Notes	17,500,000.00	17,500,000.00	10.86300%	6.87000%	496,300.00	EUR	BB-	BB-	-	Ba3	Ba3	-	20-Jan-2033
Subordinated Notes	24,000,000.00	24,000,000.00	N/A	N/A	Residual	EUR	NR	NR	-	NR	NR	-	20-Jan-2033
Total:	339,000,000.00	339,000,000.00			5,479,232.50								

Deal Summary

Description	Value
Closing Date	10-Jan-2023
Effective Date	09-Oct-2023
Reinvestment Rate	0.00000%
Collection Period Start Date	07-Oct-2023
Collection Period End Date	08-Jan-2024
Current Payment Date	22-Jan-2024
Next Payment Date	22-Apr-2024
Next Collection Period Start Date	09-Jan-2024
Next Collection Period End Date	09-Apr-2024
Index Rate/Reference Rate	3.99300%
Stated Maturity	20-Jan-2033
Reinvestment Period End Date	10-Jan-2024
Senior Secured Loans	298,043,187.62
Senior Unsecured Loans	0.00
Senior Secured Bonds	36,202,000.00
Senior Unsecured Bonds	8,500,000.00
Subordinated Obligations	0.00

Test Results Summary

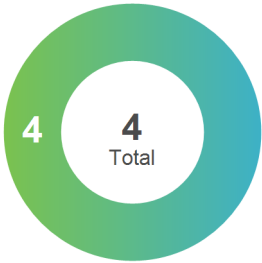
Test Type	Pass	Fail	N/A
Coverage Tests	4	0	3
Collateral Quality	0	0	8
Portfolio Profile Tests	9	0	26
Counterparty Tests	14	0	0
Other Tests	1	0	5

Miscellaneous Information

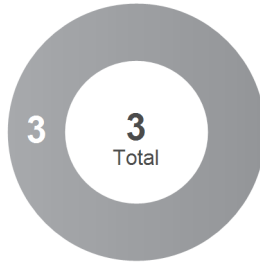
Description	Current
Aggregate Principal Balance	342,745,187.62
Principal Proceeds	7,589,583.55
Collateral Principal Amount	350,334,771.17
Adjusted Collateral Principal Amount	350,357,492.43
Defaulted Obligations	0.00
Aggregate Funded Spread	13,002,017.69
Aggregate Unfunded Spread	0.00
Aggregate Excess Funded Spread	0.00
Aggregate Qualifying Loss Mitigation Obligation	0.00
Trading Gain paid into the Interest Account since previous Payment Date	0.00
Trading Gain paid into the Interest Account since Issue Date	0.00
Selling Institutions are not the lenders of record	0.00
Investment vehicle does not own any Structured Finance Securities	
Interest Proceeds used to purchase Loss Mitigation Obligations	0.00
Principal Proceeds used to purchase Loss Mitigation Obligations	0.00

Test Summary

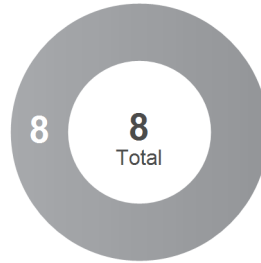
Overcollateralization



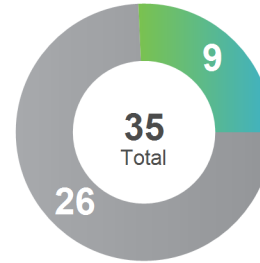
Interest Coverage



Collateral Quality

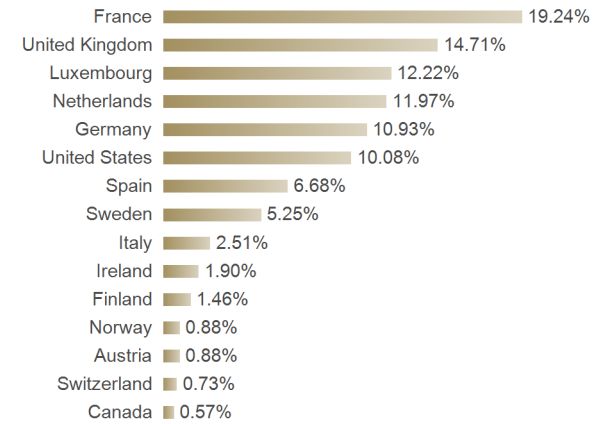


Concentration

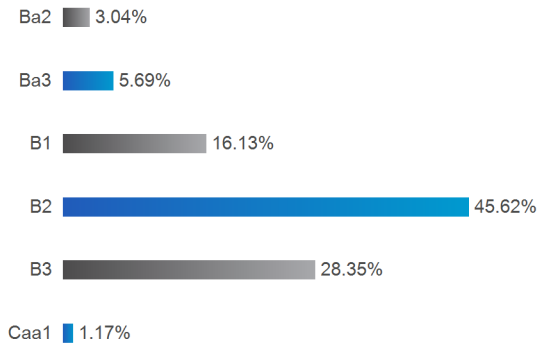


Pass N/A

Country of Operations

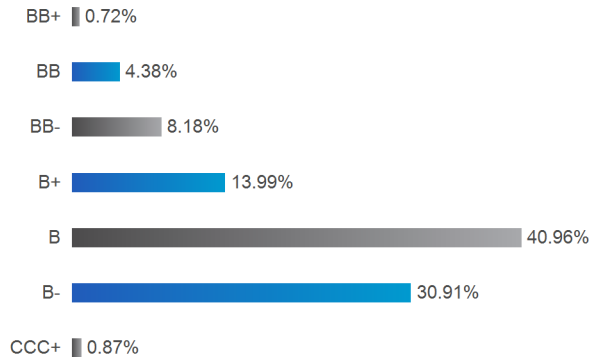


Moody's Rating



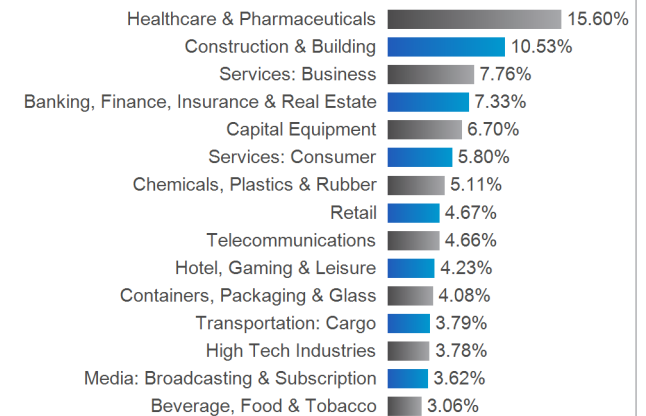
% of Principal Balance

Fitch Rating



% of Principal Balance

Top 15 Moody's Industries



% of Principal Balance

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
Par Value						
Class A/B Par Value Test	350,357,492.43	261,250,000.00	134.11%	134.11%	>= 124.97%	✔ Passed
Class C Par Value Test	350,357,492.43	278,250,000.00	125.91%	125.91%	>= 118.79%	✔ Passed
Class D Par Value Test	350,357,492.43	297,500,000.00	117.77%	117.77%	>= 111.65%	✔ Passed
Class E Par Value Test	350,357,492.43	315,000,000.00	111.22%	111.22%	>= 107.61%	✔ Passed
Interest Coverage						
Class A/B Interest Coverage Test	6,303,859.70	4,111,270.00	154.17%	153.33%	>= 120.00%	● N/A
Class C Interest Coverage Test	6,303,859.70	4,477,620.00	141.55%	140.79%	>= 110.00%	● N/A
Class D Interest Coverage Test	6,303,859.70	4,982,932.50	127.20%	126.51%	>= 105.00%	● N/A
Collateral Quality						
Fitch Weighted Average Rating Factor			24.62	24.62	N/A	● N/A
Fitch Weighted Average Recovery Rate			62.10%	62.10%	N/A	● N/A
Moody's Maximum Weighted Average Rating Factor Test			2,893	2,881	N/A	● N/A
Moody's Minimum Weighted Average Recovery Rate Test			44.40%	44.40%	N/A	● N/A
Moody's Minimum Diversity Test			54	54	N/A	● N/A
Weighted Average Life Test			3.97	3.91	N/A	● N/A
Minimum Weighted Average Spread Test			3.92%	3.92%	N/A	● N/A
Obligor Concentration			11.43%	11.43%	N/A	● N/A
Portfolio Profile						
Secured Senior Obligations plus Cash	341,834,771.17	350,334,771.17	97.57%	97.57%	N/A	● N/A
Unsecured Senior Obligations, Second Lien Loans, Mezzanine Obligations and High Yield Bonds	8,500,000.00	350,334,771.17	2.43%	2.43%	N/A	● N/A
Largest Non Secured Senior Obligor	3,500,000.00	350,334,771.17	1.00%	1.00%	N/A	● N/A
Largest Single Obligor	4,030,000.00	350,334,771.17	1.15%	1.15%	N/A	● N/A
Currency Hedge Obligations	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Cov-Lite Loans	7,795,918.37	350,334,771.17	2.23%	2.23%	N/A	● N/A
Participations	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Current Pay Obligations	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Revolving Obligations or Delayed Drawdown Collateral Obligations	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Fitch - CCC Obligations	2,969,696.96	350,334,771.17	0.85%	0.85%	N/A	● N/A
Moody's Caa Obligations	4,000,000.00	350,334,771.17	1.14%	1.14%	N/A	● N/A
Moodys rating derived from NRSRO	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Bridge Loans	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Corporate Rescue Loans	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
PIK Securities	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Fixed Rate Collateral Obligations	10,500,000.00	350,334,771.17	3.00%	3.00%	N/A	● N/A
Highest Single Fitch Industry Category	38,949,797.96	350,334,771.17	11.12%	11.12%	N/A	● N/A
Obligors who are Domiciled in countries with a Moody's local currency country risk ceiling <Aa3	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Obligors - Domiciled in countries or jurisdictions with a Fitch country ceiling below AAA	8,620,000.00	350,334,771.17	2.46%	2.46%	N/A	● N/A
Total Obligor Indebtedness >= EUR 150MM but < EUR 250MM	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Annual Obligations	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A

Compliance Tests

Test Name	Numerator	Denominator	Prior Outcome	Outcome	Requirement	Result
Unhedged Collateral Obligations	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Second Lien Loans and Mezzanine Obligations	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
European EBITDA less than 40m	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
United States EBITDA less than 75m	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
Loss Mitigation Obligations	0.00	350,334,771.17	0.00%	0.00%	N/A	● N/A
(1) Senior Secured Obligations	341,834,771.17	350,334,771.17	97.57%	97.57%	>= 90.00%	✔ Passed
(2) Highest Single Obligor of Collateral Debt Obligations	4,030,000.00	350,334,771.17	1.15%	1.15%	<= 3.00%	✔ Passed
(3) Current Pay Obligations	0.00	350,334,771.17	0.00%	0.00%	<= 2.50%	✔ Passed
(6) Moody's Caa Obligations	4,000,000.00	350,334,771.17	1.14%	1.14%	<= 7.50%	✔ Passed
(7) Corporate Rescue Loans	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
(8) PIK Securities	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
(9) Discount Obligations	0.00	350,334,771.17	0.00%	0.00%	<= 20.00%	✔ Passed
(10) Cov-Lite Loans	7,795,918.37	350,334,771.17	2.23%	2.23%	<= 30.00%	✔ Passed
(11) Bridge Loans	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Counterparty						
Moody's Aggregate Third Party Credit Exposure Rated Aaa or Lower	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Individual Third Party Credit Exposure Rated Aaa or Lower	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Aggregate Third Party Credit Exposure Rated Aa1 or Lower	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Individual Third Party Credit Exposure Rated Aa1 or Lower	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Aggregate Third Party Credit Exposure Rated Aa2 or Lower	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Individual Third Party Credit Exposure Rated Aa2 or Lower	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Aggregate Third Party Credit Exposure Rated Aa3 or Lower	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Individual Third Party Credit Exposure Rated Aa3 or Lower	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Aggregate Third Party Credit Exposure Rated A1 or Lower	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Individual Third Party Credit Exposure Rated A1 or Lower	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Aggregate Third Party Credit Exposure rated A2/P1	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Individual Third Party Credit Exposure rated A2/P1	0.00	350,334,771.17	0.00%	0.00%	<= 5.00%	✔ Passed
Moody's Aggregate Third Party Credit Exposure rated A2 and not short term rating of P-1 or lower	0.00	350,334,771.17	0.00%	0.00%	<= 0.00%	✔ Passed
Moody's Individual Third Party Credit Exposure rated A2 and not short term rating of P-1 or lower	0.00	350,334,771.17	0.00%	0.00%	<= 0.00%	✔ Passed
Other						
Note Event of Default	350,334,771.17	238,000,000.00	147.20%	147.20%	>= 102.50%	✔ Passed
(a) Principal Balance of Loss Mitigation Obligations	0.00	400,000,000.00	0.00%	0.00%	N/A	● N/A
(b) Extended Loss Mitigation Obligations	0.00	400,000,000.00	0.00%	0.00%	N/A	● N/A
(c) Cumulative Aggregate Principal Balance of Loss Mitigation Obligation acquired with Prin Proceeds since Closing		400,000,000.00			N/A	● N/A
(d) Cumulative Aggregate Principal Balance of Loss Mitigation Obligation acquired with Proceeds and/or Interest Proceeds		400,000,000.00			N/A	● N/A
Originator Requirement		350,334,771.17			>= 50.00%	● Not Calculated

Par Value Tests

Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Par Value Test	350,357,492.43	261,250,000.00	134.11%	9.14%	>= 124.97%	✓ Passed
Class C Par Value Test	350,357,492.43	278,250,000.00	125.91%	7.12%	>= 118.79%	✓ Passed
Class D Par Value Test	350,357,492.43	297,500,000.00	117.77%	6.12%	>= 111.65%	✓ Passed
Class E Par Value Test	350,357,492.43	315,000,000.00	111.22%	3.61%	>= 107.61%	✓ Passed

Par Value Test Numerator Detail

Aggregate Principal Balance	342,745,187.62
Principal Proceeds	7,589,583.55
Unused Proceeds	0.00
Purchased Accrued Interest	22,721.26
Sub Total:	350,357,492.43
Less:	
Deferring and Defaulted Adjustment Amount	0.00
Current Pay Adjustment	0.00
Discount Adjustment	0.00
Corporate Rescue Loan Adjustment	0.00
Long Dated Restructured Adjustment	0.00
Caa/CCC Adjustment Amount	0.00
Issue Date PC Excess Adjustment	0.00
Sub Total:	0.00
Adjusted Collateral Principal Amount	350,357,492.43

Par Value Test Denominator Detail

Tranche	Principal Amount
Class A Senior Secured Floating Rate Notes	238,000,000.00
Class B Senior Secured Floating Rate Notes	23,250,000.00
Class C Senior Secured Deferrable Floating Rate Notes	17,000,000.00
Class D Senior Secured Deferrable Floating Rate Notes	19,250,000.00
Class E Senior Secured Deferrable Floating Rate Notes	17,500,000.00

Interest Coverage Tests



Test Description	Numerator	Denominator	Actual	Cushion	Target	Result
Class A/B Interest Coverage Test	6,303,859.70	4,111,270.00	153.33%	33.33%	>= 120.00%	● N/A
Class C Interest Coverage Test	6,303,859.70	4,477,620.00	140.79%	30.79%	>= 110.00%	● N/A
Class D Interest Coverage Test	6,303,859.70	4,982,932.50	126.51%	21.51%	>= 105.00%	● N/A

Interest Coverage Test Numerator Detail

Actual Interest Received	3,958,943.00
Projected Interest	2,535,126.33
Reinvestment Interest	0.00
Interest on Account Balances	0.00
Miscellaneous Proceeds	0.00
Sub Total:	6,494,069.33
Plus:	
Amount Payable from Currency Account	0.00
Amount Payable from Expense Reserve Account	0.00
Amount Payable from First Period Reserve Account	0.00
Amount Payable From Interest Smoothing Account	0.00
Amount Received from Hedge Counterparty	0.00
Sub Total:	0.00
Less:	
Amounts Payable into Interest Smoothing Account	0.00
Amounts Payable Priority of Payments	167,488.37
Principal Financed Accrued Interest	22,721.26
PIK Obligation that has been deferred (without duplication)	0.00
Sub Total:	190,209.63
Interest Coverage Numerator	6,303,859.70

Interest Coverage Test Denominator Detail

Tranche	Interest
Class A Senior Secured Floating Rate Notes	3,650,920.00
Class B Senior Secured Floating Rate Notes	460,350.00
Class C Senior Secured Deferrable Floating Rate Notes	366,350.00
Class D Senior Secured Deferrable Floating Rate Notes	505,312.50
Class E Senior Secured Deferrable Floating Rate Notes	496,300.00

Account Balances



Account Name	CCY	Native Currency (Trade Date Basis)	Native Currency (Received Date Basis)	Deal Currency (Trade Date Basis)	Deal Currency (Received Date Basis)
Collection Account					
OCP EURO CLO 2022 6 COLLECT EUR	EUR	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 COLLECT GBP	GBP	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 COLLECT USD	USD	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 PROFIT CSH EUR	EUR	1,000.00	1,000.00	1,000.00	1,000.00
Collection Account Subtotal:				1,000.00	1,000.00
Interest Funding Account					
OCP EURO CLO 2022 6 INTEREST EUR	EUR	3,958,943.00	3,958,943.00	3,958,943.00	3,958,943.00
OCP EURO CLO 2022 6 INTEREST GBP	GBP	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 INTEREST USD	USD	0.00	0.00	0.00	0.00
Interest Funding Account Subtotal:				3,958,943.00	3,958,943.00
Payment Account					
OCP EURO CLO 2022 6 PAYMENT CSH EUR	EUR	0.00	0.00	0.00	0.00
Payment Account Subtotal:				0.00	0.00
Principal Funding Account					
OCP EURO CLO 2022 6 CUSTODY EUR	EUR	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 CUSTODY GBP	GBP	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 CUSTODY USD	USD	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 PRINCIPAL EUR	EUR	7,589,583.55	7,605,333.55	7,589,583.55	7,605,333.55
OCP EURO CLO 2022 6 PRINCIPAL GBP	GBP	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 PRINCIPAL USD	USD	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 REVOLVER EUR	EUR	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 REVOLVER GBP	GBP	0.00	0.00	0.00	0.00
OCP EURO CLO 2022 6 REVOLVER USD	USD	0.00	0.00	0.00	0.00
OCPEUROCLO 2022 6DAC UNFREVRES CSH	EUR	0.00	0.00	0.00	0.00
OCPEUROCLO 2022 6DAC UNUSEDPROCEEDS	EUR	0.00	0.00	0.00	0.00
Principal Funding Account Subtotal:				7,589,583.55	7,605,333.55
Reserve Account					
OCPEUROCLO 2022 6DAC EXPRESERVE	EUR	0.00	0.00	0.00	0.00
OCPEUROCLO 2022 6DAC FIRSTPRESERVE	EUR	0.00	0.00	0.00	0.00
OCPEUROCLO 2022 6DAC SUPPLRESR	EUR	0.00	0.00	0.00	0.00
Reserve Account Subtotal:				0.00	0.00
Total:				11,549,526.55	11,565,276.55

Asset Information I



Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Loan								
Aenova Holding GmbH - Facility B2	LX196242	Term Loan	98.9840	3,000,000.00	3,000,000.00	0.00	Senior Secured	06-Mar-2026
Aernnova Aerospace S.A.U. - Term Loan B	LX185330	Term Loan	96.4690	1,795,918.37	1,795,918.37	0.00	Senior Secured	26-Feb-2027
Aernnova Aerospace S.A.U. - Facility B2	LX185331	Term Loan	96.4690	204,081.63	204,081.63	0.00	Senior Secured	26-Feb-2027
Al Alpine AT Bidco - Facility B (EUR)	LX176168	Term Loan	99.7920	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Oct-2025
Albea Beauty Holdings SARL - Facility Ba (Eur)	LX211343	Term Loan	99.2320	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Dec-2027
Albion Financing 3 SARL - 2023 and 2026 EUR Term Loan	LX212337	Term Loan	99.9110	4,000,000.00	4,000,000.00	0.00	Senior Secured	17-Aug-2026
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	Term Loan	95.9170	2,969,696.96	2,969,696.96	0.00	Senior Secured	12-May-2028
Alice Financing SA - (Eur) Term Loan	LX209693	Term Loan	95.1110	1,969,453.08	1,969,453.08	0.00	Senior Secured	31-Oct-2027
Ammega Group BV - 2023 Facility B2	LX213528	Term Loan	99.6020	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Dec-2028
Aragon Bidco GMBH - Facility B Loan	LX199035	Term Loan	93.7220	1,978,142.08	1,978,142.08	0.00	Senior Secured	20-Nov-2028
Barentz Bidco BV - Facility B (Eur) Loan	LX190863	Term Loan	99.2970	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Nov-2027
BCP V Modular Services Holdings IV Limited - Cov-Lite Tlb	LX198943	Term Loan	94.0230	3,000,000.00	3,000,000.00	0.00	Senior Secured	15-Dec-2028
Bellis Acquisition Company PLC - First Lien Term Loan B	LX192631	Term Loan	98.0670	3,500,000.00	3,500,000.00	0.00	Senior Secured	16-Feb-2026
Bidco SB - Facility B	LX196309	Term Loan	98.8520	1,500,000.00	1,500,000.00	0.00	Senior Secured	16-Nov-2028
BMC Software (Boxer/ Bladelogic) - 2021 Replacement Euro TL	LX192760	Term Loan	99.5890	2,976,470.08	2,976,470.08	0.00	Senior Secured	02-Oct-2025
BME Group Holding BV - Facility B2	LX217355	Term Loan	94.7360	3,500,000.00	3,500,000.00	0.00	Senior Secured	31-Dec-2029
Boels Topholding B.V. - Facility B2	LX195187	Term Loan	99.7710	3,017,241.38	3,017,241.38	0.00	Senior Secured	06-Feb-2027
Boluda Towage - Facility B1 Loan	LX182811	Term Loan	99.5470	4,000,000.00	4,000,000.00	0.00	Senior Secured	30-Jul-2026
Brookfield Slate Holdings III Limited - Facility B Loan	LX204068	Term Loan	95.6790	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-May-2029
CAB - Facility B Loan	LX192244	Term Loan	95.1700	4,000,000.00	4,000,000.00	0.00	Senior Secured	09-Feb-2028
CAES Systems Holdings LLC (f/k/a AI Convoy (Luxembourg) Sarl) - Facility B EUR	LX184902	Term Loan	97.0830	2,000,000.00	2,000,000.00	0.00	Senior Secured	18-Jan-2027
Carnival Corporation - EUR Senior Secured Term Loan B	LX188869	Term Loan	99.8440	1,979,539.64	1,979,539.64	0.00	Senior Secured	30-Jun-2025
Castillon SAS - Term Loan B	LX192915	Term Loan	100.0830	3,000,000.00	3,000,000.00	0.00	Senior Secured	09-Dec-2027
Chrome Bidco - Facility B	LX194780	Term Loan	89.0290	4,000,000.00	4,000,000.00	0.00	Senior Secured	30-Jun-2028
Cidron Aida Finco Sarl - Term Loan	LX193644	Term Loan	99.5630	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-May-2028
CIRCET EUROPE - Senior Facility B	LX196125	Term Loan	98.2600	3,000,000.00	3,000,000.00	0.00	Senior Secured	13-Oct-2028
Clarios Global LP - Amendment No.1 Euro Term Loan	LX192924	Term Loan	99.8330	2,289,706.19	2,289,706.19	0.00	Senior Secured	30-Apr-2026
Claudius Finance SARL - Term Loan B	LX196230	Term Loan	98.4800	2,000,000.00	2,000,000.00	0.00	Senior Secured	10-Jul-2028
Cobalt Bidco - Repriced Facility B Loan	LX195644	Term Loan	97.5420	3,000,000.00	3,000,000.00	0.00	Senior Secured	26-Nov-2027
Cobham Ultra Seniorco S.A R.L. - (Eur) TI	LX200269	Term Loan	96.8640	2,000,000.00	2,000,000.00	0.00	Senior Secured	06-Aug-2029
CTEC III GmbH - Facility B	LX202118	Term Loan	98.0000	3,000,000.00	3,000,000.00	0.00	Senior Secured	16-Mar-2029
Delachaux Group - FACILITY B	LX218753	Term Loan	99.1610	3,000,000.00	3,000,000.00	0.00	Senior Secured	16-Apr-2029
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	Term Loan	95.9440	1,189,816.70	1,189,816.70	0.00	Senior Secured	04-Oct-2028
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	Term Loan	95.9440	810,183.30	810,183.30	0.00	Senior Secured	04-Oct-2028
Eircom Holdings (Ireland) Limited - New Facility B	LX182609	Term Loan	99.6060	2,500,000.00	2,500,000.00	0.00	Senior Secured	15-May-2026
Elsan SAS - Facility B5	LX192651	Term Loan	97.4470	4,000,000.00	4,000,000.00	0.00	Senior Secured	16-Jun-2028
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	LX194622	Term Loan	95.9380	1,979,797.96	1,979,797.96	0.00	Senior Secured	19-May-2028
EP BCo S.A. - Facility B2	LX180474	Term Loan	99.5830	4,000,000.00	4,000,000.00	0.00	Senior Secured	25-Jun-2026
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	Term Loan	96.9000	1,000,000.00	1,000,000.00	0.00	Senior Secured	13-Mar-2028

Asset Information I



Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
European Medco Development 4 Sarl - Facility B Loan	LX188647	Term Loan	93.9640	2,000,000.00	2,000,000.00	0.00	Senior Secured	12-May-2027
Financiere Groupe Persea - Term Loan	LX178722	Term Loan	96.6250	4,000,000.00	4,000,000.00	0.00	Senior Secured	26-Mar-2026
Financiere PAX SAS - Facility B1	LX181236	Term Loan	96.7950	3,000,000.00	3,000,000.00	0.00	Senior Secured	01-Jul-2026
Financiere Verdi I SAS - Facility B (EUR)	LX193700	Term Loan	95.8190	4,000,000.00	4,000,000.00	0.00	Senior Secured	14-Apr-2028
Foncia Management - Facility B Loan	LX193463	Term Loan	92.4550	4,000,000.00	4,000,000.00	0.00	Senior Secured	27-Mar-2028
Franklin UK Midco Limited - New B1 Facility	LX195074	Term Loan	97.4380	1,196,172.25	1,196,172.25	0.00	Senior Secured	18-Dec-2026
Franklin UK Midco Limited - New B2 Facility Euribor	LX199287	Term Loan	97.4380	40,191.39	40,191.39	0.00	Senior Secured	18-Dec-2026
Franklin UK Midco Limited - New B3 Facility	LX199288	Term Loan	97.4380	462,200.96	462,200.96	0.00	Senior Secured	18-Dec-2026
Franklin UK Midco Limited - New B4 Facility	LX199289	Term Loan	97.4380	301,435.40	301,435.40	0.00	Senior Secured	18-Dec-2026
Froneri Lux Finco Sarl - Facility B1	LX185229	Term Loan	98.1250	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-Jan-2027
Fugue Finance B.V. - TERM LOAN (EUR)	LX217177	Term Loan	100.1350	2,000,000.00	2,000,000.00	0.00	Senior Secured	31-Jan-2028
Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	Term Loan	98.5680	2,000,000.00	2,000,000.00	0.00	Senior Secured	14-Jul-2028
Getty Images Inc - Initial Euro Term Loan	LX178593	Term Loan	99.6070	2,000,000.00	2,000,000.00	0.00	Senior Secured	19-Feb-2026
Guadarrama Proyectos Educativos SL - Facility B	LX180652	Term Loan	99.6250	1,881,481.48	1,881,481.48	0.00	Senior Secured	02-Jul-2026
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Term Loan	89.1020	3,000,000.00	3,000,000.00	0.00	Senior Secured	03-Jul-2028
Hestia Holding SAS - Facility B1	LX193653	Term Loan	98.4310	2,000,000.00	2,000,000.00	0.00	Senior Secured	18-Jun-2027
Hestiafloor 2 - Facility B2	LX193813	Term Loan	98.3390	3,000,000.00	3,000,000.00	0.00	Senior Secured	26-Feb-2027
HOME VI - Senior Facility B1	LX184200	Term Loan	87.2500	1,000,000.00	1,000,000.00	0.00	Senior Secured	31-Oct-2026
HOME VI - Additional Senior Facility 2 Loan	LX191124	Term Loan	90.8280	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Oct-2026
Hunter Douglas Holding BV - Tranche B-2 Term Loans	LX202553	Term Loan	97.8750	3,000,000.00	3,000,000.00	0.00	Senior Secured	26-Feb-2029
Idemia America Corp - Term Loan (Eur)	LX213435	Term Loan	99.5380	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Sep-2028
IFCO Management Gmbh - Facility B1A (EUR)	LX183937	Term Loan	99.6630	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-May-2026
Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	LX200498	Term Loan	95.0160	3,959,595.96	3,959,595.96	0.00	Senior Secured	06-Mar-2028
Ineos 226 Limited - 2026 Tranche B Euro Term Loan	LX192041	Term Loan	98.9750	4,000,000.00	4,000,000.00	0.00	Senior Secured	29-Jan-2026
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Term Loan	95.9750	3,000,000.00	3,000,000.00	0.00	Senior Secured	06-Jul-2028
INOVIE GROUP - Senior Facility B	LX191106	Term Loan	91.3250	3,000,000.00	3,000,000.00	0.00	Senior Secured	03-Mar-2028
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Term Loan	95.1670	2,576,434.48	2,576,434.48	0.00	Senior Secured	01-Apr-2028
IVC Acquisition Ltd - Facility B6 Loan	LX203399	Term Loan	98.2510	2,000,000.00	2,000,000.00	0.00	Senior Secured	13-Feb-2026
KDC US Holdings, Inc. - Euro TrancheTerm loan	LX214294	Term Loan	97.0000	1,969,543.16	1,969,543.16	0.00	Senior Secured	15-Aug-2028
Kleopatra Finco SARL - Facility B (EUR) Loan	LX192334	Term Loan	90.5000	3,000,000.00	3,000,000.00	0.00	Senior Secured	12-Feb-2026
KOUTI BV - Term Loan	LX195916	Term Loan	97.3280	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Aug-2028
Lorca Holdco Limited - Facility B2 Loan	LX198908	Term Loan	98.9650	2,999,999.99	2,999,999.99	0.00	Senior Secured	17-Sep-2027
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Term Loan	85.7400	3,206,940.87	3,206,940.87	0.00	Senior Secured	12-Apr-2028
Luna III Sarl - Facility B Loan	LX198606	Term Loan	100.1500	3,000,000.00	3,000,000.00	0.00	Senior Secured	23-Oct-2028
Markermeer Finance B.V. - Term Loan B	LX185085	Term Loan	95.9810	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-Jan-2027
Market Bidco Limited - Facility B1	LX206828	Term Loan	93.5520	2,000,000.00	2,000,000.00	0.00	Senior Secured	04-Nov-2027
Mascot Bidco Oy - Facility B	LX177740	Term Loan	99.7080	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Mar-2026
Median B.V. - Facility B-1 Loan	LX198689	Term Loan	93.5830	4,000,000.00	4,000,000.00	0.00	Senior Secured	14-Oct-2027
Medline Borrower LP - Term Loan B (Eur)	LX198399	Term Loan	99.2710	1,500,000.00	1,500,000.00	0.00	Senior Secured	23-Oct-2028
Motion Finco LLC - Facility B (Eur) Loan	LX183342	Term Loan	99.0630	2,000,000.00	2,000,000.00	0.00	Senior Secured	12-Nov-2026
Neptune Bidco Sarl - Facility B	LX185386	Term Loan	96.3520	3,000,000.00	3,000,000.00	0.00	Senior Secured	26-Feb-2027
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	Term Loan	98.6150	4,000,000.00	4,000,000.00	0.00	Senior Secured	21-Aug-2026

Asset Information I



Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Nobian Finance BV - Term Loan B	LX195672	Term Loan	97.4900	3,500,000.00	3,500,000.00	0.00	Senior Secured	01-Jul-2026
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	Term Loan	83.9640	3,943,632.61	3,943,632.61	0.00	Senior Secured	15-Aug-2028
Olympus Water US Holding Corporation - Initial Euro Term Loan	LX198237	Term Loan	97.5940	3,000,000.00	3,000,000.00	0.00	Senior Secured	09-Nov-2028
OptiGroup BidCo AB (f/k/a Unique Bidco AB) - Cov-Lite Term Loan	LX204697	Term Loan	94.6250	2,500,000.00	2,500,000.00	0.00	Senior Secured	16-Mar-2029
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Term Loan	86.6360	2,900,000.00	2,900,000.00	0.00	Senior Secured	01-Nov-2028
Peer Holding III BV - Term Facility B3	LX212074	Term Loan	99.7190	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Sep-2028
Platform Bidco Limited - FACILITY B (EUR)	LX195825	Term Loan	94.5420	2,500,000.00	2,500,000.00	0.00	Senior Secured	29-Sep-2028
Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	Term Loan	95.0380	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-Dec-2028
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Term Loan	95.2190	2,969,696.96	2,969,696.96	0.00	Senior Secured	02-Jun-2028
PUG LLC - First Lien Euro Term Loan	LX185505	Term Loan	94.8000	1,000,000.00	1,000,000.00	0.00	Senior Secured	12-Feb-2027
Quimper AB - Term Loan B	LX178841	Term Loan	98.7840	4,000,000.00	4,000,000.00	0.00	Senior Secured	16-Feb-2026
Rainbow Finco S. A R.L. - Term Loan B (Eur)	LX202335	Term Loan	97.0750	3,000,000.00	3,000,000.00	0.00	Senior Secured	23-Feb-2029
Roar BidCo AB - Facility B Loan	LX193550	Term Loan	95.5100	4,000,000.00	4,000,000.00	0.00	Senior Secured	17-Feb-2028
Rodenstock GmbH - First Lien Term Loan	LX194401	Term Loan	95.8410	2,000,000.00	2,000,000.00	0.00	Senior Secured	29-Jun-2028
Rubix Group Finco Limited - Term Loan	LX210912	Term Loan	99.3180	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Sep-2026
Sandy Bidco BV - Term Loan B	LX197880	Term Loan	98.2810	1,500,000.00	1,500,000.00	0.00	Senior Secured	17-Aug-2029
Sector Alarm Holdings AS - Term Loan First Lien	LX185662	Term Loan	94.8330	3,000,000.00	3,000,000.00	0.00	Senior Secured	12-Jun-2026
SGD SA - Facility B Loan	LX196610	Term Loan	96.9060	3,000,000.00	3,000,000.00	0.00	Senior Secured	29-Sep-2028
Sirona Bidco - Facility B	LX199218	Term Loan	86.7500	2,000,000.00	2,000,000.00	0.00	Senior Secured	18-Dec-2028
Sitel Group - Initial Euro Term Loan	LX196483	Term Loan	96.5130	1,500,000.00	1,500,000.00	0.00	Senior Secured	28-Aug-2028
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	Term Loan	98.9770	2,000,000.00	2,000,000.00	0.00	Senior Secured	28-Jul-2028
Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	Term Loan	97.5380	3,000,000.00	3,000,000.00	0.00	Senior Secured	04-Feb-2028
Speedster Bidco GmbH - Facility B Loan	LX185579	Term Loan	96.2080	3,000,000.00	3,000,000.00	0.00	Senior Secured	31-Mar-2027
Summer (BC) Bidco B LLC - ADDITIONAL B3 LOAN	LX196478	Term Loan	98.2130	1,000,000.00	1,000,000.00	0.00	Senior Secured	04-Dec-2026
Tackle Sarl - Facility B(EUR)	LX194656	Term Loan	97.9690	4,000,000.00	4,000,000.00	0.00	Senior Secured	22-May-2028
THG Operations Holding Limited - Facility B Loan (EUR)	LX184460	Term Loan	94.4430	3,004,000.00	3,004,000.00	0.00	Senior Secured	11-Dec-2026
Timber Servicios Empresariales SA - Facility B	LX202736	Term Loan	92.3180	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Mar-2029
Venga Finance SARL - Initial Euro Term Loan	LX199551	Term Loan	98.7810	1,500,000.00	1,500,000.00	0.00	Senior Secured	29-Jun-2029
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	Term Loan	98.5150	4,000,000.00	4,000,000.00	0.00	Senior Secured	27-Mar-2028
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Term Loan	97.4230	4,000,000.00	4,000,000.00	0.00	Senior Secured	15-Jul-2029
Winterfell Financing Sarl - Facility B Loan	LX192684	Term Loan	92.9320	4,000,000.00	4,000,000.00	0.00	Senior Secured	04-May-2028
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	Term Loan	99.2170	3,000,000.00	3,000,000.00	0.00	Senior Secured	30-Mar-2029
Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	Term Loan	84.5750	1,971,814.74	1,971,814.74	0.00	Senior Secured	09-Mar-2027
			Loan Subtotal:	298,043,187.62	298,043,187.62	0.00		

Bond

888 Acquisitions Ltd - 888 Acquisitions 9.465 15Jul28 Frn	XS2498546204		95.8438	4,030,000.00	4,030,000.00	0.00	Senior Secured	15-Jul-2028
Castle Uk Finco Plc - Castle Uk Finco P 9.252 15May28 Frn	XS2447921466		89.6825	3,500,000.00	3,500,000.00	0.00	Senior Secured	15-May-2028
Castor Spa - Castor Spa 9.095 15Feb29 Frn	XS2445840809		95.1375	2,650,000.00	2,650,000.00	0.00	Senior Secured	15-Feb-2029
Cedacri Mergeco Spa - Cedacri Mergeco S 8.627 15May28 Frn	XS2345190263		96.1274	3,000,000.00	3,000,000.00	0.00	Senior Secured	15-May-2028
Dufry One BV - Dufry One Bv 3.375 15Apr28	XS2333564503		93.5549	2,500,000.00	2,500,000.00	0.00	Senior Unsecured	15-Apr-2028
ENCORE CAPITAL GROUP INC - Encore Capital Gr 8.215 15Jan28 Frn	XS2271247178		99.8556	2,452,000.00	2,452,000.00	0.00	Senior Secured	15-Jan-2028

Asset Information I



Description	Security ID	Loan Type	Market Price	Par/Quantity	Principal Balance	Unfunded Amount	Security Level	Maturity Date
Evoca SPA - Evoca Spa 8.218 01Nov26 Frn	XS2069326861		98.8723	2,970,000.00	2,970,000.00	0.00	Senior Secured	01-Nov-2026
GARFUNKELUX HOLDCO 3 SA - Float - 05/2026	XS2250154494		80.7562	2,100,000.00	2,100,000.00	0.00	Senior Secured	01-May-2026
GRUPO-ANTOLIN IRAUSA SA - 3.375% - 04/2026	XS1812087598		83.9269	2,000,000.00	2,000,000.00	0.00	Senior Secured	30-Apr-2026
Intrum AB - Intrum AB 3.0 15Sep27	XS2052216111		72.5673	2,000,000.00	2,000,000.00	0.00	Senior Unsecured	15-Sep-2027
Intrum AB - Intrum AB	XS2034925375		81.6726	1,500,000.00	1,500,000.00	0.00	Senior Unsecured	15-Jul-2026
Loarre Invest SARL - Loarre Investment 9.002 15May29 Frn	XS2483511957		100.3586	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-May-2029
PCF GmbH - Float - 04/2026	XS2333302052		74.9927	1,500,000.00	1,500,000.00	0.00	Senior Secured	15-Apr-2026
Sherwood Financing Plc - Sherwood Financin 8.627 15Nov27 Frn	XS2010027535		97.1733	4,000,000.00	4,000,000.00	0.00	Senior Secured	15-Nov-2027
United Group BV - United Group Bv 7.252 15Feb26 Frn	XS2111947318		99.6539	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Feb-2026
United Group BV - United Group Bv 8.843 01Feb29 Frn	XS2434794363		100.4639	2,000,000.00	2,000,000.00	0.00	Senior Secured	01-Feb-2029
VERTICAL HOLDCO GMBH - Float - 07/2027	XS2199597613		100.2696	2,000,000.00	2,000,000.00	0.00	Senior Secured	15-Jul-2027
ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132		79.8125	2,500,000.00	2,500,000.00	0.00	Senior Unsecured	28-Feb-2030
Bond Subtotal:				44,702,000.00	44,702,000.00	0.00		
Total:				342,745,187.62	342,745,187.62	0.00		

Asset Information II



Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
Loan								
Aenova Holding GmbH - Facility B2	LX196242	EUR	3,000,000.00	-	-	-	First Lien	2.25 Germany
Aernnova Aerospace S.A.U. - Facility B2	LX185331	EUR	204,081.63	-	-	-	First Lien	3.23 Spain
Aernnova Aerospace S.A.U. - Term Loan B	LX185330	EUR	1,795,918.37	-	Yes	-	First Lien	3.23 Spain
Al Alpine AT Bidco - Facility B (EUR)	LX176168	EUR	3,000,000.00	-	-	-	First Lien	1.90 Austria
Albea Beauty Holdings SARL - Facility Ba (Eur)	LX211343	EUR	2,000,000.00	-	-	-	First Lien	4.07 France
Albion Financing 3 SARL - 2023 and 2026 EUR Term Loan	LX212337	EUR	4,000,000.00	-	-	-	First Lien	2.70 Luxembourg
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	EUR	2,969,696.96	-	-	-	First Lien	4.33 United States
Altice Financing SA - (Eur) Term Loan	LX209693	EUR	1,969,453.08	-	-	-	First Lien	3.84 Germany
Ammega Group BV - 2023 Facility B2	LX213528	EUR	3,000,000.00	-	-	-	First Lien	5.07 Netherlands
Aragon Bidco GMBH - Facility B Loan	LX199035	EUR	1,978,142.08	-	-	-	First Lien	4.96 Germany
Barentz Bidco BV - Facility B (Eur) Loan	LX190863	EUR	2,000,000.00	-	-	-	First Lien	3.99 Netherlands
BCP V Modular Services Holdings IV Limited - Cov-Lite Tlb	LX198943	EUR	3,000,000.00	-	-	-	First Lien	5.03 United Kingdom
Bellis Acquisition Company PLC - First Lien Term Loan B	LX192631	EUR	3,500,000.00	-	-	-	First Lien	2.20 United Kingdom
Bidco SB - Facility B	LX196309	EUR	1,500,000.00	-	-	-	First Lien	4.95 France
BMC Software (Boxer/ Bladelogic) - 2021 Replacement Euro TL	LX192760	EUR	2,976,470.08	-	-	-	First Lien	1.56 United States
BME Group Holding BV - Facility B2	LX217355	EUR	3,500,000.00	-	-	-	First Lien	6.07 Netherlands
Boels Topholding B.V. - Facility B2	LX195187	EUR	3,017,241.38	-	-	-	First Lien	3.17 Netherlands
Boluda Towage - Facility B1 Loan	LX182811	EUR	4,000,000.00	-	-	-	First Lien	2.65 Spain
Brookfield Slate Holdings III Limited - Facility B Loan	LX204068	EUR	3,000,000.00	-	Yes	-	First Lien	5.48 Spain
CAB - Facility B Loan	LX192244	EUR	4,000,000.00	-	-	-	First Lien	4.18 France
CAES Systems Holdings LLC (f/k/a AI Convoy (Luxembourg) Sarl) - Facility B EUR	LX184902	EUR	2,000,000.00	-	-	-	First Lien	3.12 United Kingdom
Carnival Corporation - EUR Senior Secured Term Loan B	LX188869	EUR	1,979,539.64	-	-	-	First Lien	1.55 United States
Castillon SAS - Term Loan B	LX192915	EUR	3,000,000.00	-	-	-	First Lien	4.01 France
Chrome Bidco - Facility B	LX194780	EUR	4,000,000.00	-	-	-	First Lien	4.57 France
Cidron Aida Finco Sarl - Term Loan	LX193644	EUR	2,000,000.00	-	-	-	First Lien	4.48 United Kingdom
CIRCET EUROPE - Senior Facility B	LX196125	EUR	3,000,000.00	-	-	-	First Lien	4.86 France
Clarios Global LP - Amendment No.1 Euro Term Loan	LX192924	EUR	2,289,706.19	-	-	-	First Lien	2.40 United States
Claudius Finance SARL - Term Loan B	LX196230	EUR	2,000,000.00	-	-	-	First Lien	4.60 Luxembourg
Cobalt Bidco - Repriced Facility B Loan	LX195644	EUR	3,000,000.00	-	-	-	First Lien	3.98 France
Cobham Ultra Seniorco S.A.R.L. - (Eur) TL	LX200269	EUR	2,000,000.00	-	-	-	First Lien	5.67 United Kingdom
CTEC III GmbH - Facility B	LX202118	EUR	3,000,000.00	-	-	-	First Lien	5.28 Germany
Delachaux Group - FACILITY B	LX218753	EUR	3,000,000.00	-	-	-	First Lien	5.36 France
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	EUR	810,183.30	-	-	-	First Lien	4.83 United States
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	EUR	1,189,816.70	-	-	-	First Lien	4.83 United States
Eircom Holdings (Ireland) Limited - New Facility B	LX182609	EUR	2,500,000.00	-	-	-	First Lien	2.44 Ireland
Elsan SAS - Facility B5	LX192651	EUR	4,000,000.00	-	-	-	First Lien	4.53 France
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	LX194622	EUR	1,979,797.96	-	-	-	First Lien	4.35 United States
EP BCo S.A. - Facility B2	LX180474	EUR	4,000,000.00	-	-	-	First Lien	2.55 Luxembourg
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	EUR	1,000,000.00	-	-	-	First Lien	4.27 France
European Medco Development 4 Sarl - Facility B Loan	LX188647	EUR	2,000,000.00	-	-	-	First Lien	3.43 Germany

Asset Information II



Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
Financiere Groupe Persea - Term Loan	LX178722	EUR	4,000,000.00	-	-	-	First Lien	2.30 France
Financiere PAX SAS - Facility B1	LX181236	EUR	3,000,000.00	-	-	-	First Lien	2.57 Spain
Financiere Verdi I SAS - Facility B (EUR)	LX193700	EUR	4,000,000.00	-	-	-	First Lien	4.36 France
Foncia Management - Facility B Loan	LX193463	EUR	4,000,000.00	-	-	-	First Lien	4.31 France
Franklin UK Midco Limited - New B1 Facility	LX195074	EUR	1,196,172.25	-	-	-	First Lien	3.04 United Kingdom
Franklin UK Midco Limited - New B2 Facility Euribor	LX199287	EUR	40,191.39	-	-	-	First Lien	3.04 United Kingdom
Franklin UK Midco Limited - New B3 Facility	LX199288	EUR	462,200.96	-	-	-	First Lien	3.04 United Kingdom
Franklin UK Midco Limited - New B4 Facility	LX199289	EUR	301,435.40	-	-	-	First Lien	3.04 United Kingdom
Froneri Lux Finco Sarl - Facility B1	LX185229	EUR	3,000,000.00	-	-	-	First Lien	3.15 United Kingdom
Fugue Finance B.V. - TERM LOAN (EUR)	LX217177	EUR	2,000,000.00	-	-	-	First Lien	4.16 United Kingdom
Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	EUR	2,000,000.00	-	-	-	First Lien	4.61 France
Getty Images Inc - Initial Euro Term Loan	LX178593	EUR	2,000,000.00	-	-	-	First Lien	2.21 United States
Guadarrama Proyectos Educativos SL - Facility B	LX180652	EUR	1,881,481.48	-	-	-	First Lien	2.57 Spain
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	EUR	3,000,000.00	-	-	-	First Lien	4.58 Luxembourg
Hestia Holding SAS - Facility B1	LX193653	EUR	2,000,000.00	-	-	-	First Lien	3.53 France
Hestiafloor 2 - Facility B2	LX193813	EUR	3,000,000.00	-	-	-	First Lien	3.23 France
HOME VI - Additional Senior Facility 2 Loan	LX191124	EUR	3,000,000.00	-	-	-	First Lien	2.90 France
HOME VI - Senior Facility B1	LX184200	EUR	1,000,000.00	-	-	-	First Lien	2.90 France
Hunter Douglas Holding BV - Tranche B-2 Term Loans	LX202553	EUR	3,000,000.00	-	-	-	First Lien	5.23 Netherlands
Idemia America Corp - Term Loan (Eur)	LX213435	EUR	2,000,000.00	-	-	-	First Lien	4.82 France
IFCO Management Gmbh - Facility B1A (EUR)	LX183937	EUR	3,000,000.00	-	-	-	First Lien	2.48 Germany
Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	LX200498	EUR	3,959,595.96	-	-	-	First Lien	4.16 United States
Ineos 226 Limited - 2026 Tranche B Euro Term Loan	LX192041	EUR	4,000,000.00	-	-	-	First Lien	2.15 Germany
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	EUR	3,000,000.00	-	-	-	First Lien	4.59 United Kingdom
INOVIE GROUP - Senior Facility B	LX191106	EUR	3,000,000.00	-	-	-	First Lien	4.24 France
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	EUR	2,576,434.48	-	-	-	First Lien	4.23 Luxembourg
IVC Acquisition Ltd - Facility B6 Loan	LX203399	EUR	2,000,000.00	-	-	-	First Lien	2.19 United Kingdom
KDC US Holdings, Inc. - Euro TrancheTerm loan	LX214294	EUR	1,969,543.16	-	-	-	First Lien	4.70 Canada
Kleopatra Finco SARL - Facility B (EUR) Loan	LX192334	EUR	3,000,000.00	-	-	-	First Lien	2.19 Luxembourg
KOUTI BV - Term Loan	LX195916	EUR	3,000,000.00	-	-	-	First Lien	4.74 Netherlands
Lorca Holdco Limited - Facility B2 Loan	LX198908	EUR	2,999,999.99	-	-	-	First Lien	3.78 Spain
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	EUR	3,206,940.87	-	-	-	First Lien	4.35 Luxembourg
Luna III Sarl - Facility B Loan	LX198606	EUR	3,000,000.00	-	-	-	First Lien	4.88 Luxembourg
Markermeer Finance B.V. - Term Loan B	LX185085	EUR	3,000,000.00	-	-	-	First Lien	3.15 Netherlands
Market Bidco Limited - Facility B1	LX206828	EUR	2,000,000.00	-	-	-	First Lien	3.92 United Kingdom
Mascot Bidco Oy - Facility B	LX177740	EUR	2,000,000.00	-	-	-	First Lien	2.32 Finland
Median B.V. - Facility B-1 Loan	LX198689	EUR	4,000,000.00	-	-	-	First Lien	3.86 Netherlands
Medline Borrower LP - Term Loan B (Eur)	LX198399	EUR	1,500,000.00	-	-	-	First Lien	4.88 United States
Motion Finco LLC - Facility B (Eur) Loan	LX183342	EUR	2,000,000.00	-	-	-	First Lien	2.94 United Kingdom
Neptune Bidco Sarl - Facility B	LX185386	EUR	3,000,000.00	-	-	-	First Lien	3.23 Luxembourg
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	EUR	4,000,000.00	-	-	-	First Lien	2.71 Germany
Nobian Finance BV - Term Loan B	LX195672	EUR	3,500,000.00	-	-	-	First Lien	2.55 Netherlands

Asset Information II



Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	EUR	3,943,632.61	-	-	-	First Lien	4.58 France
Olympus Water US Holding Corporation - Initial Euro Term Loan	LX198237	EUR	3,000,000.00	-	-	-	First Lien	4.93 United States
OptiGroup BidCo AB (f/k/a Unique Bidco AB) - Cov-Lite Term Loan	LX204697	EUR	2,500,000.00	-	-	-	First Lien	5.28 Sweden
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	EUR	2,900,000.00	-	-	-	First Lien	4.91 United Kingdom
Peer Holding III BV - Term Facility B3	LX212074	EUR	2,000,000.00	-	-	-	First Lien	4.82 Netherlands
Platform Bidco Limited - FACILITY B (EUR)	LX195825	EUR	2,500,000.00	-	-	-	First Lien	4.82 United Kingdom
Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	EUR	3,000,000.00	-	-	-	First Lien	5.07 Luxembourg
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	EUR	2,969,696.96	-	-	-	First Lien	4.39 United States
PUG LLC - First Lien Euro Term Loan	LX185505	EUR	1,000,000.00	-	-	-	First Lien	3.19 United States
Quimper AB - Term Loan B	LX178841	EUR	4,000,000.00	-	-	-	First Lien	2.20 Sweden
Rainbow Finco S. A R.L. - Term Loan B (Eur)	LX202335	EUR	3,000,000.00	-	-	-	First Lien	5.22 Germany
Roar BidCo AB - Facility B Loan	LX193550	EUR	4,000,000.00	-	-	-	First Lien	4.20 Sweden
Rodenstock GmbH - First Lien Term Loan	LX194401	EUR	2,000,000.00	-	-	-	First Lien	4.47 Germany
Rubix Group Finco Limited - Term Loan	LX210912	EUR	2,000,000.00	-	-	-	First Lien	2.82 United Kingdom
Sandy Bidco BV - Term Loan B	LX197880	EUR	1,500,000.00	-	-	-	First Lien	5.70 Netherlands
Sector Alarm Holdings AS - Term Loan First Lien	LX185662	EUR	3,000,000.00	-	-	-	First Lien	2.52 Norway
SGD SA - Facility B Loan	LX196610	EUR	3,000,000.00	-	-	-	First Lien	4.82 Germany
Sirona Bidco - Facility B	LX199218	EUR	2,000,000.00	-	-	-	First Lien	5.04 France
Sitel Group - Initial Euro Term Loan	LX196483	EUR	1,500,000.00	-	-	-	First Lien	4.73 United States
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	EUR	2,000,000.00	-	-	-	First Lien	4.65 France
Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	EUR	3,000,000.00	-	-	-	First Lien	4.17 Finland
Speedster Bidco GmbH - Facility B Loan	LX185579	EUR	3,000,000.00	-	Yes	-	First Lien	3.32 Germany
Summer (BC) Bidco B LLC - ADDITIONAL B3 LOAN	LX196478	EUR	1,000,000.00	-	-	-	First Lien	3.00 Luxembourg
Tackle Sarl - Facility B(EUR)	LX194656	EUR	4,000,000.00	-	-	-	First Lien	4.46 Luxembourg
THG Operations Holding Limited - Facility B Loan (EUR)	LX184460	EUR	3,004,000.00	-	-	-	First Lien	3.02 United Kingdom
Timber Servicios Empresariales SA - Facility B	LX202736	EUR	2,000,000.00	-	-	-	First Lien	5.32 Spain
Venga Finance SARL - Initial Euro Term Loan	LX199551	EUR	1,500,000.00	-	-	-	First Lien	5.57 France
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	EUR	4,000,000.00	-	-	-	First Lien	4.31 Sweden
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	EUR	4,000,000.00	-	-	-	First Lien	5.61 Ireland
Winterfell Financing Sarl - Facility B Loan	LX192684	EUR	4,000,000.00	-	-	-	First Lien	4.41 Luxembourg
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	EUR	3,000,000.00	-	-	-	First Lien	5.32 Netherlands
Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	EUR	1,971,814.74	-	-	-	First Lien	3.20 United States
Loan SubTotal:			298,043,187.62					

Bond

888 Acquisitions Ltd - 888 Acquisitions 9.465 15Jul28 Frn	XS2498546204	EUR	4,030,000.00	-	-	-	4.61 United Kingdom
Castle Uk Finco Plc - Castle Uk Finco P 9.252 15May28 Frn	XS2447921466	EUR	3,500,000.00	-	-	-	4.44 United Kingdom
Castor Spa - Castor Spa 9.095 15Feb29 Frn	XS2445840809	EUR	2,650,000.00	-	-	-	5.20 Italy
Cedacri Mergeco Spa - Cedacri Mergeco S 8.627 15May28 Frn	XS2345190263	EUR	3,000,000.00	-	-	-	4.44 Italy
Dufry One BV - Dufry One Bv 3.375 15Apr28	XS2333564503	EUR	2,500,000.00	-	-	-	4.36 Switzerland
ENCORE CAPITAL GROUP INC - Encore Capital Gr 8.215 15Jan28 Frn	XS2271247178	EUR	2,452,000.00	-	-	-	4.11 United States
Evoca SPA - Evoca Spa 8.218 01Nov26 Frn	XS2069326861	EUR	2,970,000.00	-	-	-	2.91 Italy

Asset Information II



Description	Security ID	Issue CCY	Principal Balance	DIP/Corp Rescue	Cov-Lite Loan	PIK	Lien Type	Avg Country Life
GARFUNKELUX HOLDCO 3 SA - Float - 05/2026	XS2250154494	EUR	2,100,000.00	-	-	-		2.40 Luxembourg
GRUPO-ANTOLIN IRAUSA SA - 3.375% - 04/2026	XS1812087598	EUR	2,000,000.00	-	-	-		2.40 Spain
Intrum AB - Intrum AB 3.0 15Sep27	XS2052216111	EUR	2,000,000.00	-	-	-		3.78 Sweden
Intrum AB - Intrum AB	XS2034925375	EUR	1,500,000.00	-	-	-		2.61 Sweden
Loarre Invest SARL - Loarre Investment 9.002 15May29 Frn	XS2483511957	EUR	2,000,000.00	-	-	-		5.44 Spain
PCF GmbH - Float - 04/2026	XS2333302052	EUR	1,500,000.00	-	-	-		2.36 Germany
Sherwood Financing Plc - Sherwood Financin 8.627 15Nov27 Frn	XS2010027535	EUR	4,000,000.00	-	-	-		3.95 United Kingdom
United Group BV - United Group Bv 7.252 15Feb26 Frn	XS2111947318	EUR	2,000,000.00	-	-	-		2.20 Netherlands
United Group BV - United Group Bv 8.843 01Feb29 Frn	XS2434794363	EUR	2,000,000.00	-	-	-		5.16 Netherlands
VERTICAL HOLDCO GMBH - Float - 07/2027	XS2199597613	EUR	2,000,000.00	-	-	-		3.61 Germany
ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	EUR	2,500,000.00	-	-	-		6.24 Netherlands
Bond SubTotal:			44,702,000.00					
Total:			342,745,187.62					

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	PIK	High Yield Bond	Discount Obligation	Corporate Rescue Loan	Current Pay	Bridge Loan	Deferring Security	Loss Mitigation Obligation	Amount received by the Issuer in respect of each LMO	Principal Balance
Bond													
3444825	888 Acquisitions Ltd - 888 Acquisitions 9.465 15Jul28 Frn	XS2498546204	BBG018FKQF62	-	-	-	-	-	-	-	-	0.00	100,000.00
3495833	888 Acquisitions Ltd - 888 Acquisitions 9.465 15Jul28 Frn	XS2498546204	BBG018FKQF62	-	-	-	-	-	-	-	-	0.00	1,900,000.00
4251843	888 Acquisitions Ltd - 888 Acquisitions 9.465 15Jul28 Frn	XS2498546204	BBG018FKQF62	-	-	-	-	-	-	-	-	0.00	2,030,000.00
2584173	Castle Uk Finco Plc - Castle Uk Finco P 9.252 15May28 Frn	XS2447921466	BBG0170RXYM8	-	-	-	-	-	-	-	-	0.00	3,500,000.00
2363289	Castor Spa - Castor Spa 9.095 15Feb29 Frn	XS2445840809	BBG015663DG8	-	-	-	-	-	-	-	-	0.00	2,000,000.00
5049994	Castor Spa - Castor Spa 9.095 15Feb29 Frn	XS2445840809	BBG015663DG8	-	-	-	-	-	-	-	-	0.00	650,000.00
2363287	Cedacri Mergeco Spa - Cedacri Mergeco S 8.627 15May28 Frn	XS2345190263	BBG010Z18525	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2364863	Cedacri Mergeco Spa - Cedacri Mergeco S 8.627 15May28 Frn	XS2345190263	BBG010Z18525	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3444875	Dufry One BV - Dufry One Bv 3.375 15Apr28	XS2333564503	BBG01015NJG1	-	-	-	-	-	-	-	-	0.00	2,500,000.00
3461601	ENCORE CAPITAL GROUP INC - Encore Capital Gr 8.215 15Jan28 Frn	XS2271247178	BBG00YG1SYQ2	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3469255	ENCORE CAPITAL GROUP INC - Encore Capital Gr 8.215 15Jan28 Frn	XS2271247178	BBG00YG1SYQ2	-	-	-	-	-	-	-	-	0.00	1,452,000.00
3420704	Evoca SPA - Evoca Spa 8.218 01Nov26 Frn	XS2069326861	BBG00QKPDNW4	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3420705	Evoca SPA - Evoca Spa 8.218 01Nov26 Frn	XS2069326861	BBG00QKPDNW4	-	-	-	-	-	-	-	-	0.00	110,000.00
3444159	Evoca SPA - Evoca Spa 8.218 01Nov26 Frn	XS2069326861	BBG00QKPDNW4	-	-	-	-	-	-	-	-	0.00	890,000.00
3444822	Evoca SPA - Evoca Spa 8.218 01Nov26 Frn	XS2069326861	BBG00QKPDNW4	-	-	-	-	-	-	-	-	0.00	500,000.00
3460345	Evoca SPA - Evoca Spa 8.218 01Nov26 Frn	XS2069326861	BBG00QKPDNW4	-	-	-	-	-	-	-	-	0.00	470,000.00
3408197	GARFUNKELUX HOLDCO 3 SA - Float - 05/2026	XS2250154494	BBG00XYG9FZ3	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3420717	GARFUNKELUX HOLDCO 3 SA - Float - 05/2026	XS2250154494	BBG00XYG9FZ3	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3624985	GARFUNKELUX HOLDCO 3 SA - Float - 05/2026	XS2250154494	BBG00XYG9FZ3	-	-	-	-	-	-	-	-	0.00	100,000.00
3420692	GRUPO-ANTOLIN IRAUSA SA - 3.375% - 04/2026	XS1812087598	BBG00KN2NDZ3	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3454293	Intrum AB - Intrum AB	XS2034925375	BBG00PQQMMT4	-	-	-	-	-	-	-	-	0.00	1,500,000.00
3420719	Intrum AB - Intrum AB 3.0 15Sep27	XS2052216111	BBG00Q6WKZ96	-	-	-	-	-	-	-	-	0.00	571,000.00
3444824	Intrum AB - Intrum AB 3.0 15Sep27	XS2052216111	BBG00Q6WKZ96	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3449354	Intrum AB - Intrum AB 3.0 15Sep27	XS2052216111	BBG00Q6WKZ96	-	-	-	-	-	-	-	-	0.00	240,000.00
3463694	Intrum AB - Intrum AB 3.0 15Sep27	XS2052216111	BBG00Q6WKZ96	-	-	-	-	-	-	-	-	0.00	189,000.00
3444876	Loarre Invest SARL - Loarre Investment 9.002 15May29 Frn	XS2483511957	BBG0178HB594	-	-	-	-	-	-	-	-	0.00	500,000.00
3655329	Loarre Invest SARL - Loarre Investment 9.002 15May29 Frn	XS2483511957	BBG0178HB594	-	-	-	-	-	-	-	-	0.00	1,500,000.00
3461614	PCF GmbH - Float - 04/2026	XS2333302052	BBG0100PLN62	-	-	-	-	-	-	-	-	0.00	1,500,000.00
2364871	Sherwood Financing Plc - Sherwood Financin 8.627 15Nov27 Frn	XS2010027535	BBG0135G7VY8	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3420723	Sherwood Financing Plc - Sherwood Financin 8.627 15Nov27 Frn	XS2010027535	BBG0135G7VY8	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3438696	United Group BV - United Group Bv 7.252 15Feb26 Frn	XS2111947318	BBG00RHC2FF3	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3420720	United Group BV - United Group Bv 8.843 01Feb29 Frn	XS2434794363	BBG014GTXYX87	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3438671	United Group BV - United Group Bv 8.843 01Feb29 Frn	XS2434794363	BBG014GTXYX87	-	-	-	-	-	-	-	-	0.00	1,000,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	PIK	High Yield Bond	Discount Obligation	Corporate Rescue Loan	Current Pay	Bridge Loan	Deferring Security	Loss Mitigation Obligation	Amount received by the Issuer in respect of each LMO	Principal Balance
2363285	VERTICAL HOLDCO GMBH - Float - 07/2027	XS2199597613	BBG00VSHF685	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3444821	ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	BBG00RMZ36S1	-	-	-	-	-	-	-	-	0.00	2,500,000.00
Bond SubTotal:												0.00	44,702,000.00
Loan													
2772135	Aenova Holding GmbH - Facility B2	LX196242	BBG011MD2D02	-	-	-	-	-	-	-	-	0.00	3,000,000.00
3444664	Aernnova Aerospace S.A.U. - Facility B2	LX185331	BBG00RFBS6P8	-	-	-	-	-	-	-	-	0.00	204,081.63
3444662	Aernnova Aerospace S.A.U. - Term Loan B	LX185330	BBG00RFBS6N0	-	-	-	-	-	-	-	-	0.00	795,918.37
3411422	Aernnova Aerospace S.A.U. - Term Loan B	LX185330	BBG00RFBS6N0	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3226764	Al Alpine AT Bidco - Facility B (EUR)	LX176168	BBG00LTYKR32	-	-	-	-	-	-	-	-	0.00	1,480,000.00
3226781	Al Alpine AT Bidco - Facility B (EUR)	LX176168	BBG00LTYKR32	-	-	-	-	-	-	-	-	0.00	520,000.00
3423353	Al Alpine AT Bidco - Facility B (EUR)	LX176168	BBG00LTYKR32	-	-	-	-	-	-	-	-	0.00	1,000,000.00
4188696	Albea Beauty Holdings SARL - Facility Ba (Eur)	LX211343	BBG01FRCXXT9	-	-	-	-	-	-	-	-	0.00	2,000,000.00
4217494	Albion Financing 3 SARL - 2023 and 2026 EUR Term Loan	LX212337	BBG012STTCF6	-	-	-	-	-	-	-	-	0.00	3,000,000.00
4217495	Albion Financing 3 SARL - 2023 and 2026 EUR Term Loan	LX212337	BBG012STTCF6	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3423339	Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	BBG00YJTT081	-	-	-	-	-	-	-	-	0.00	1,979,797.96
3411442	Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	BBG00YJTT081	-	-	-	-	-	-	-	-	0.00	989,899.00
3513859	Altice Financing SA - (Eur) Term Loan	LX209693	BBG01BQJG4N3	-	-	-	-	-	-	-	-	0.00	1,969,453.08
4894240	Ammega Group BV - 2023 Facility B2	LX213528	BBG01H7SL570	-	-	-	-	-	-	-	-	0.00	2,000,000.00
4894241	Ammega Group BV - 2023 Facility B2	LX213528	BBG01H7SL570	-	-	-	-	-	-	-	-	0.00	1,000,000.00
4344955	Aragon Bidco GMBH - Facility B Loan	LX199035	BBG012R0NFX9	-	-	-	-	-	-	-	-	0.00	1,978,142.08
3411426	Barentz Bidco BV - Facility B (Eur) Loan	LX190863	BBG00Y2FV0S4	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2335127	BCP V Modular Services Holdings IV Limited - Cov-Lite Tlb	LX198943	BBG012QBCC38	-	-	-	-	-	-	-	-	0.00	3,000,000.00
3411430	Bellis Acquisition Company PLC - First Lien Term Loan B	LX192631	BBG00Y710ZT6	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3411431	Bellis Acquisition Company PLC - First Lien Term Loan B	LX192631	BBG00Y710ZT6	-	-	-	-	-	-	-	-	0.00	1,500,000.00
3411453	Bidco SB - Facility B	LX196309	BBG011RG1QX6	-	-	-	-	-	-	-	-	0.00	1,500,000.00
3411433	BMC Software (Boxer/ Bladelogic) - 2021 Replacement Euro TL	LX192760	BBG00Z71LOW3	-	-	-	-	-	-	-	-	0.00	2,976,470.08
5449229	BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	-	-	-	-	-	-	-	-	0.00	2,500,000.00
5449230	BME Group Holding BV - Facility B2	LX217355	BBG01JFJV2R1	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3414428	Boels Topholding B.V. - Facility B2	LX195187	BBG0113G07T0	-	-	-	-	-	-	-	-	0.00	1,724,137.93
3476630	Boels Topholding B.V. - Facility B2	LX195187	BBG0113G07T0	-	-	-	-	-	-	-	-	0.00	1,293,103.45
3754821	Boluda Towage - Facility B1 Loan	LX182811	BBG00Q6Y2WW3	-	-	-	-	-	-	-	-	0.00	740,000.00
3754845	Boluda Towage - Facility B1 Loan	LX182811	BBG00Q6Y2WW3	-	-	-	-	-	-	-	-	0.00	260,000.00
3414418	Boluda Towage - Facility B1 Loan	LX182811	BBG00Q6Y2WW3	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3444661	Boluda Towage - Facility B1 Loan	LX182811	BBG00Q6Y2WW3	-	-	-	-	-	-	-	-	0.00	1,000,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	PIK	High Yield Bond	Discount Obligation	Corporate Rescue Loan	Current Pay	Bridge Loan	Deferring Security	Loss Mitigation Obligation	Amount received by the Issuer in respect of each LMO	Principal Balance
2542093	Brookfield Slate Holdings III Limited - Facility B Loan	LX204068	BBG016NFZBL0	-	-	-	-	-	-	-	-	0.00	3,000,000.00
3411429	CAB - Facility B Loan	LX192244	BBG00Z0WX889	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2346876	CAB - Facility B Loan	LX192244	BBG00Z0WX889	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3500271	CAES Systems Holdings LLC (f/k/a AI Convoy (Luxembourg) Sarl) - Facility B EUR	LX184902	BBG00RFF2HR1	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3411425	Carnival Corporation - EUR Senior Secured Term Loan B	LX188869	BBG01137TM43	-	-	-	-	-	-	-	-	0.00	1,979,539.64
2454853	Castillon SAS - Term Loan B	LX192915	BBG00W7DN9S8	-	-	-	-	-	-	-	-	0.00	3,000,000.00
3411444	Chrome Bidco - Facility B	LX194780	BBG010ML1D52	-	-	-	-	-	-	-	-	0.00	4,000,000.00
2335124	Cidron Aida Finco Sarl - Term Loan	LX193644	BBG00Z1SV8B5	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3411450	CIRCET EUROPE - Senior Facility B	LX196125	BBG011M0MT03	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3444674	CIRCET EUROPE - Senior Facility B	LX196125	BBG011M0MT03	-	-	-	-	-	-	-	-	0.00	1,000,000.00
5052670	Clarios Global LP - Amendment No.1 Euro Term Loan	LX192924	BBG00ZCGB1K6	-	-	-	-	-	-	-	-	0.00	531,843.58
4962393	Clarios Global LP - Amendment No.1 Euro Term Loan	LX192924	BBG00ZCGB1K6	-	-	-	-	-	-	-	-	0.00	498,603.35
2454839	Clarios Global LP - Amendment No.1 Euro Term Loan	LX192924	BBG00ZCGB1K6	-	-	-	-	-	-	-	-	0.00	1,259,259.26
3414431	Claudius Finance SARL - Term Loan B	LX196230	BBG011K3NS91	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2335125	Cobalt Bidco - Repriced Facility B Loan	LX195644	BBG011DFJ043	-	-	-	-	-	-	-	-	0.00	3,000,000.00
4161493	Cobham Ultra Seniorco S.A R.L. - (Eur) TI	LX200269	BBG0139S74Z7	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3411460	CTEC III GmbH - Facility B	LX202118	BBG014G6DDM2	-	-	-	-	-	-	-	-	0.00	3,000,000.00
5638889	Delachaux Group - FACILITY B	LX218753	BBG01JP9RT25	-	-	-	-	-	-	-	-	0.00	3,000,000.00
5256399	DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	BBG012GK6283	-	-	-	-	-	-	-	-	0.00	191,446.03
3034239	DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	BBG012GK6283	-	-	-	-	-	-	-	-	0.00	618,737.27
2584178	DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	BBG012Q8DQ51	-	-	-	-	-	-	-	-	0.00	1,189,816.70
3411417	Eircom Holdings (Ireland) Limited - New Facility B	LX182609	BBG00Q5FMP94	-	-	-	-	-	-	-	-	0.00	2,500,000.00
3414426	Elsan SAS - Facility B5	LX192651	BBG00Z6DX7P8	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3518540	Elsan SAS - Facility B5	LX192651	BBG00Z6DX7P8	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3749492	Elsan SAS - Facility B5	LX192651	BBG00Z6DX7P8	-	-	-	-	-	-	-	-	0.00	740,000.00
3749507	Elsan SAS - Facility B5	LX192651	BBG00Z6DX7P8	-	-	-	-	-	-	-	-	0.00	260,000.00
3411443	Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	LX194622	BBG0106X8ZT2	-	-	-	-	-	-	-	-	0.00	1,979,797.96
3444666	EP BCo S.A. - Facility B2	LX180474	BBG00YGDQV7	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3411427	EP BCo S.A. - Facility B2	LX180474	BBG00YGDQV7	-	-	-	-	-	-	-	-	0.00	3,000,000.00
3423357	Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	BBG00YXLZDW0	-	-	-	-	-	-	-	-	0.00	1,000,000.00
2542089	European Medco Development 4 Sarl - Facility B Loan	LX188647	BBG00V2ZWV32	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3411414	Financiere Groupe Persea - Term Loan	LX178722	BBG00N55MPC9	-	-	-	-	-	-	-	-	0.00	3,000,000.00
3411415	Financiere Groupe Persea - Term Loan	LX178722	BBG00N55MPC9	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3411416	Financiere PAX SAS - Facility B1	LX181236	BBG00NZWDL09	-	-	-	-	-	-	-	-	0.00	3,000,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	PIK	High Yield Bond	Discount Obligation	Corporate Rescue Loan	Current Pay	Bridge Loan	Deferring Security	Loss Mitigation Obligation	Amount received by the Issuer in respect of each LMO	Principal Balance
2359419	Financiere Verdi I SAS - Facility B (EUR)	LX193700	BBG00ZR7SNV2	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3464482	Financiere Verdi I SAS - Facility B (EUR)	LX193700	BBG00ZR7SNV2	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3411437	Foncia Management - Facility B Loan	LX193463	BBG00ZLHJMM8	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3411438	Foncia Management - Facility B Loan	LX193463	BBG00ZLHJMM8	-	-	-	-	-	-	-	-	0.00	3,000,000.00
4354210	Franklin UK Midco Limited - New B1 Facility	LX195074	BBG0112XGZV2	-	-	-	-	-	-	-	-	0.00	885,167.47
4359547	Franklin UK Midco Limited - New B1 Facility	LX195074	BBG0112XGZV2	-	-	-	-	-	-	-	-	0.00	311,004.78
4359510	Franklin UK Midco Limited - New B2 Facility Euribor	LX199287	BBG0136JV4G4	-	-	-	-	-	-	-	-	0.00	10,449.76
4354219	Franklin UK Midco Limited - New B2 Facility Euribor	LX199287	BBG0136JV4G4	-	-	-	-	-	-	-	-	0.00	29,741.63
4354230	Franklin UK Midco Limited - New B3 Facility	LX199288	BBG0136JV4N6	-	-	-	-	-	-	-	-	0.00	342,028.71
4359526	Franklin UK Midco Limited - New B3 Facility	LX199288	BBG0136JV4N6	-	-	-	-	-	-	-	-	0.00	120,172.25
4359552	Franklin UK Midco Limited - New B4 Facility	LX199289	BBG0136JV4X5	-	-	-	-	-	-	-	-	0.00	78,373.20
4354234	Franklin UK Midco Limited - New B4 Facility	LX199289	BBG0136JV4X5	-	-	-	-	-	-	-	-	0.00	223,062.20
3411420	Froneri Lux Finco Sarl - Facility B1	LX185229	BBG00R9Q1D03	-	-	-	-	-	-	-	-	0.00	3,000,000.00
5265499	Fugue Finance B.V. - TERM LOAN (EUR)	LX217177	BBG01JCSKV01	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3411451	Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	BBG011MCVN46	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2584149	Getty Images Inc - Initial Euro Term Loan	LX178593	BBG00N2FT3K3	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3411418	Guadarrama Proyectos Educativos SL - Facility B	LX180652	BBG00P5K2QP7	-	-	-	-	-	-	-	-	0.00	1,881,481.48
3482971	Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	BBG00ZTK8KS3	-	-	-	-	-	-	-	-	0.00	780,000.00
3482974	Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	BBG00ZTK8KS3	-	-	-	-	-	-	-	-	0.00	2,220,000.00
3647900	Hestia Holding SAS - Facility B1	LX193653	BBG00ZNSR6Y5	-	-	-	-	-	-	-	-	0.00	1,480,000.00
3647916	Hestia Holding SAS - Facility B1	LX193653	BBG00ZNSR6Y5	-	-	-	-	-	-	-	-	0.00	520,000.00
3411472	Hestiafloor 2 - Facility B2	LX193813	BBG00ZS01SJ8	-	-	-	-	-	-	-	-	0.00	3,000,000.00
2534622	HOME VI - Additional Senior Facility 2 Loan	LX191124	BBG00YB7LQ15	-	-	-	-	-	-	-	-	0.00	3,000,000.00
4071157	HOME VI - Senior Facility B1	LX184200	BBG00QN7XL6	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3411475	Hunter Douglas Holding BV - Tranche B-2 Term Loans	LX202553	BBG014QWL917	-	-	-	-	-	-	-	-	0.00	3,000,000.00
4773704	Idemia America Corp - Term Loan (Eur)	LX213435	BBG01H3PWZP2	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3414420	IFCO Management Gmbh - Facility B1A (EUR)	LX183937	BBG00QSB99B6	-	-	-	-	-	-	-	-	0.00	3,000,000.00
3411459	Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	LX200498	BBG013GSP2M7	-	-	-	-	-	-	-	-	0.00	3,959,595.96
5653214	Ineos 226 Limited - 2026 Tranche B Euro Term Loan	LX192041	BBG00YV3F677	-	-	-	-	-	-	-	-	0.00	4,000,000.00
3411445	Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	BBG010WQMD93	-	-	-	-	-	-	-	-	0.00	3,000,000.00
3411467	INOVIE GROUP - Senior Facility B	LX191106	BBG00Y9ZSGQ4	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3414424	INOVIE GROUP - Senior Facility B	LX191106	BBG00Y9ZSGQ4	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3703879	Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	BBG00ZR57XR2	-	-	-	-	-	-	-	-	0.00	386,050.64
3703884	Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	BBG00ZR57XR2	-	-	-	-	-	-	-	-	0.00	1,098,759.48

Asset Information III



Purchase Lot ID	Description	Security ID	FIGI	PIK	High Yield Bond	Discount Obligation	Corporate Rescue Loan	Current Pay	Bridge Loan	Deferring Security	Loss Mitigation Obligation	Amount received by the Issuer in respect of each LMO	Principal Balance
4071174	Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	BBG00ZR57XR2	-	-	-	-	-	-	-	-	0.00	1,091,624.36
2468466	IVC Acquisition Ltd - Facility B6 Loan	LX203399	BBG0160VJ5P7	-	-	-	-	-	-	-	-	0.00	2,000,000.00
5041808	KDC US Holdings, Inc. - Euro TrancheTerm loan	LX214294	BBG01HMFQS49	-	-	-	-	-	-	-	-	0.00	1,969,543.16
3423368	Kleopatra Finco SARL - Facility B (EUR) Loan	LX192334	BBG00Z16RBV9	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3444669	Kleopatra Finco SARL - Facility B (EUR) Loan	LX192334	BBG00Z16RBV9	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3411449	KOUTI BV - Term Loan	LX195916	BBG011JFBG31	-	-	-	-	-	-	-	-	0.00	3,000,000.00
2534642	Lorca Holdco Limited - Facility B2 Loan	LX198908	BBG012Q5MK78	-	-	-	-	-	-	-	-	0.00	999,999.99
3411456	Lorca Holdco Limited - Facility B2 Loan	LX198908	BBG012Q5MK78	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3411440	LSF10 XL Bidco S.C.A. - Facility B4	LX193640	BBG00ZNSM6B5	-	-	-	-	-	-	-	-	0.00	1,500,000.00
2364855	LSF10 XL Bidco S.C.A. - Facility B4	LX193640	BBG00ZNSM6B5	-	-	-	-	-	-	-	-	0.00	1,706,940.87
2346879	Luna III Sarl - Facility B Loan	LX198606	BBG012NVQ7R7	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3647884	Luna III Sarl - Facility B Loan	LX198606	BBG012NVQ7R7	-	-	-	-	-	-	-	-	0.00	740,000.00
3647896	Luna III Sarl - Facility B Loan	LX198606	BBG012NVQ7R7	-	-	-	-	-	-	-	-	0.00	260,000.00
3411419	Markermeer Finance B.V. - Term Loan B	LX185085	BBG00R9QL857	-	-	-	-	-	-	-	-	0.00	3,000,000.00
5087545	Market Bidco Limited - Facility B1	LX206828	BBG012DBL1B7	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2346871	Mascot Bidco Oy - Facility B	LX177740	BBG00M90BRZ1	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2335129	Median B.V. - Facility B-1 Loan	LX198689	BBG012PM6JK8	-	-	-	-	-	-	-	-	0.00	3,000,000.00
2468465	Median B.V. - Facility B-1 Loan	LX198689	BBG012PM6JK8	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3411473	Medline Borrower LP - Term Loan B (Eur)	LX198399	BBG011MNRXM5	-	-	-	-	-	-	-	-	0.00	1,500,000.00
3487435	Motion Finco LLC - Facility B (Eur) Loan	LX183342	BBG00QG1SW47	-	-	-	-	-	-	-	-	0.00	1,480,000.00
3487709	Motion Finco LLC - Facility B (Eur) Loan	LX183342	BBG00QG1SW47	-	-	-	-	-	-	-	-	0.00	520,000.00
3411464	Neptune Bidco Sarl - Facility B	LX185386	BBG00R95D1H4	-	-	-	-	-	-	-	-	0.00	1,000,000.00
2542088	Neptune Bidco Sarl - Facility B	LX185386	BBG00R95D1H4	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2454852	Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	BBG00RK5J9Q8	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2468464	Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	BBG00RK5J9Q8	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3411465	Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	BBG00RK5J9Q8	-	-	-	-	-	-	-	-	0.00	1,000,000.00
2346878	Nobian Finance BV - Term Loan B	LX195672	BBG011F835B5	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2368703	Nobian Finance BV - Term Loan B	LX195672	BBG011F835B5	-	-	-	-	-	-	-	-	0.00	500,000.00
3594105	Nobian Finance BV - Term Loan B	LX195672	BBG011F835B5	-	-	-	-	-	-	-	-	0.00	260,000.00
3594121	Nobian Finance BV - Term Loan B	LX195672	BBG011F835B5	-	-	-	-	-	-	-	-	0.00	740,000.00
4001542	Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	BBG01CH0Q175	-	-	-	-	-	-	-	-	0.00	2,951,264.89
4001554	Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	BBG01CH0Q175	-	-	-	-	-	-	-	-	0.00	992,367.72
3657260	Olympus Water US Holding Corporation - Initial Euro Term Loan	LX198237	BBG012F4Q6F1	-	-	-	-	-	-	-	-	0.00	1,480,000.00
3657271	Olympus Water US Holding Corporation - Initial Euro Term Loan	LX198237	BBG012F4Q6F1	-	-	-	-	-	-	-	-	0.00	520,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	PIK	High Yield Bond	Discount Obligation	Corporate Rescue Loan	Current Pay	Bridge Loan	Deferring Security	Loss Mitigation Obligation	Amount received by the Issuer in respect of each LMO	Principal Balance
3414433	Olympus Water US Holding Corporation - Initial Euro Term Loan	LX198237	BBG012F4Q6F1	-	-	-	-	-	-	-	-	0.00	1,000,000.00
5067813	OptiGroup BidCo AB (f/k/a Unique Bidco AB) - Cov-Lite Term Loan	LX204697	BBG016GCXD88	-	-	-	-	-	-	-	-	0.00	2,500,000.00
4962400	Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	BBG012V0YHW9	-	-	-	-	-	-	-	-	0.00	1,100,000.00
4709287	Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	BBG012V0YHW9	-	-	-	-	-	-	-	-	0.00	1,800,000.00
4345704	Peer Holding III BV - Term Facility B3	LX212074	BBG01G6V0YZ5	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3689245	Platform Bidco Limited - FACILITY B (EUR)	LX195825	BBG011FGRT65	-	-	-	-	-	-	-	-	0.00	1,850,000.00
3689277	Platform Bidco Limited - FACILITY B (EUR)	LX195825	BBG011FGRT65	-	-	-	-	-	-	-	-	0.00	650,000.00
3411458	Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	BBG013H94580	-	-	-	-	-	-	-	-	0.00	3,000,000.00
3411446	Polaris Newco LLC - First Lien Euro Term Loan	LX195132	BBG0113FZW91	-	-	-	-	-	-	-	-	0.00	1,979,797.96
3411447	Polaris Newco LLC - First Lien Euro Term Loan	LX195132	BBG0113FZW91	-	-	-	-	-	-	-	-	0.00	989,899.00
4962412	PUG LLC - First Lien Euro Term Loan	LX185505	BBG00RKDNXH3	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3444670	Quimper AB - Term Loan B	LX178841	BBG00ZDPNTG6	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3684569	Quimper AB - Term Loan B	LX178841	BBG00ZDPNTG6	-	-	-	-	-	-	-	-	0.00	1,480,000.00
3684642	Quimper AB - Term Loan B	LX178841	BBG00ZDPNTG6	-	-	-	-	-	-	-	-	0.00	520,000.00
3690439	Quimper AB - Term Loan B	LX178841	BBG00ZDPNTG6	-	-	-	-	-	-	-	-	0.00	740,000.00
3690484	Quimper AB - Term Loan B	LX178841	BBG00ZDPNTG6	-	-	-	-	-	-	-	-	0.00	260,000.00
3411461	Rainbow Finco S. A R.L. - Term Loan B (Eur)	LX202335	BBG014LXJB54	-	-	-	-	-	-	-	-	0.00	3,000,000.00
3748625	Roar BidCo AB - Facility B Loan	LX193550	BBG00ZNS7LN6	-	-	-	-	-	-	-	-	0.00	2,960,000.00
3748637	Roar BidCo AB - Facility B Loan	LX193550	BBG00ZNS7LN6	-	-	-	-	-	-	-	-	0.00	1,040,000.00
2359420	Rodenstock GmbH - First Lien Term Loan	LX194401	BBG010ZYWMP4	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3901973	Rubix Group Finco Limited - Term Loan	LX210912	BBG01D5HS104	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3700371	Sandy Bidco BV - Term Loan B	LX197880	BBG012CQ12V3	-	-	-	-	-	-	-	-	0.00	1,110,000.00
3700415	Sandy Bidco BV - Term Loan B	LX197880	BBG012CQ12V3	-	-	-	-	-	-	-	-	0.00	390,000.00
5061932	Sector Alarm Holdings AS - Term Loan First Lien	LX185662	BBG00RMKJBD2	-	-	-	-	-	-	-	-	0.00	2,000,000.00
5061937	Sector Alarm Holdings AS - Term Loan First Lien	LX185662	BBG00RMKJBD2	-	-	-	-	-	-	-	-	0.00	1,000,000.00
2454768	SGD SA - Facility B Loan	LX196610	BBG011VMDQT0	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2676023	SGD SA - Facility B Loan	LX196610	BBG011VMDQT0	-	-	-	-	-	-	-	-	0.00	1,000,000.00
2432616	Sirona Bidco - Facility B	LX199218	BBG012VCDYP7	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3488701	Sitel Group - Initial Euro Term Loan	LX196483	BBG011RFN5T5	-	-	-	-	-	-	-	-	0.00	390,000.00
3488708	Sitel Group - Initial Euro Term Loan	LX196483	BBG011RFN5T5	-	-	-	-	-	-	-	-	0.00	1,110,000.00
3414429	Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	BBG011BNP2M7	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3662683	Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	BBG00ZH9LGX9	-	-	-	-	-	-	-	-	0.00	520,000.00
3662745	Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	BBG00ZH9LGX9	-	-	-	-	-	-	-	-	0.00	1,480,000.00
3682133	Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	BBG00ZH9LGX9	-	-	-	-	-	-	-	-	0.00	740,000.00

Asset Information III

Purchase Lot ID	Description	Security ID	FIGI	PIK	High Yield Bond	Discount Obligation	Corporate Rescue Loan	Current Pay	Bridge Loan	Deferring Security	Loss Mitigation Obligation	Amount received by the Issuer in respect of each LMO	Principal Balance
3682147	Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	BBG00ZH9LGX9	-	-	-	-	-	-	-	-	0.00	260,000.00
3411466	Speedster Bidco Gmbh - Facility B Loan	LX185579	BBG00RC5QFT2	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3444663	Speedster Bidco Gmbh - Facility B Loan	LX185579	BBG00RC5QFT2	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3411452	Summer (BC) Bidco B LLC - ADDITIONAL B3 LOAN	LX196478	BBG011RGBBZ6	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3414427	Tackle Sarl - Facility B(EUR)	LX194656	BBG010FNKJM3	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2351368	Tackle Sarl - Facility B(EUR)	LX194656	BBG010FNKJM3	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2335123	THG Operations Holding Limited - Facility B Loan (EUR)	LX184460	BBG00QYKXCH9	-	-	-	-	-	-	-	-	0.00	3,004,000.00
2346880	Timber Servicios Empresariales SA - Facility B	LX202736	BBG015676HJ1	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2368704	Venga Finance SARL - Initial Euro Term Loan	LX199551	BBG0132VVBG5	-	-	-	-	-	-	-	-	0.00	1,500,000.00
3411428	Verisure Holding AB (PUBL) - Facility B Loan	LX191968	BBG00YT2FCR7	-	-	-	-	-	-	-	-	0.00	2,000,000.00
2346875	Verisure Holding AB (PUBL) - Facility B Loan	LX191968	BBG00YT2FCR7	-	-	-	-	-	-	-	-	0.00	2,000,000.00
3683393	Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	-	-	-	-	-	-	-	-	0.00	2,220,000.00
3683429	Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	-	-	-	-	-	-	-	-	0.00	780,000.00
3414430	Virgin Media Ireland Limited - Facility B1 Loan	LX195575	BBG011CFVTJ1	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3411434	Winterfell Financing Sarl - Facility B Loan	LX192684	BBG00YY9RVN5	-	-	-	-	-	-	-	-	0.00	4,000,000.00
3423372	WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	BBG013F3J8M7	-	-	-	-	-	-	-	-	0.00	1,000,000.00
3730054	WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	BBG013F3J8M7	-	-	-	-	-	-	-	-	0.00	1,480,000.00
3730380	WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	BBG013F3J8M7	-	-	-	-	-	-	-	-	0.00	520,000.00
3423354	Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	BBG00RMGXGD4	-	-	-	-	-	-	-	-	0.00	989,743.60
3411424	Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	BBG00RMGXGD4	-	-	-	-	-	-	-	-	0.00	982,071.14
Loan SubTotal:												0.00	298,043,187.62
Total:												0.00	342,745,187.62



Defaulted Obligations

No data available for this request



Deferring Obligations

No data available for this request



Current Pay Obligations

No data available for this request



Corporate Rescue Loan Obligations

No data available for this request



Discount Obligations

No data available for this request



Long Dated Restructured Obligations

No data available for this request





Issue Date PC Excess Obligations

No data available for this request

Caa/CCC Obligations



Description	Security ID	Moody's Rating	Fitch Rating	Market Price	Market Value	Principal Balance	Excess Amount	Market Value of Excess	Excess Adj Amount
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	B2	CCC+	95.2190	2,827,715.75	2,969,696.96	0.00	0.00	0.00
				Total:	2,827,715.75	2,969,696.96	0.00	0.00	0.00



Highest Applicable Haircut

No data available for this request



Collateral Enhancement Obligations

No data available for this request



Exchanged Securities

No data available for this request





Hedge Transactions

No data available for this request

Ratings and Recovery Detail



Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Aenova Holding GmbH - Facility B2	LX196242	3,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B-	65.00		Pharmaceuticals
Aernnova Aerospace S.A.U. - Facility B2	LX185331	204,081.63	B3	B3	45.00	Aerospace & Defense	B	59.00	RR3	Aerospace & Defense
Aernnova Aerospace S.A.U. - Term Loan B	LX185330	1,795,918.37	B3	B3	45.00	Aerospace & Defense	B	59.00	RR3	Aerospace & Defense
Al Alpine AT Bidco - Facility B (EUR)	LX176168	3,000,000.00	B3	B2	40.00	Capital Equipment	B	52.00	RR3	Industrial/Manufacturing
Albea Beauty Holdings SARL - Facility Ba (Eur)	LX211343	2,000,000.00	B3	B3	45.00	Containers, Packaging & Glass	B-	54.00		Packaging & Containers
Albion Financing 3 SARL - 2023 and 2026 EUR Term Loan	LX212337	4,000,000.00	B1	B1	45.00	Services: Business	BB-	80.00	RR2	Industrial/Manufacturing
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	2,969,696.96	B3	B3	45.00	Services: Business	B-	75.00		Business Services General
Altice Financing SA - (Eur) Term Loan	LX209693	1,969,453.08	B3	B3	45.00	Media: Broadcasting & Subscription	B-	65.00		Telecommunications
Ammega Group BV - 2023 Facility B2	LX213528	3,000,000.00	B3	B3	45.00	Capital Equipment	B-	42.00	RR4	Industrial/Manufacturing
Aragon Bidco GMBH - Facility B Loan	LX199035	1,978,142.08	B3	B3	45.00	Healthcare & Pharmaceuticals	B-	65.00		Healthcare
Barentz Bidco BV - Facility B (Eur) Loan	LX190863	2,000,000.00	B2	B2	45.00	Transportation: Cargo	B	65.00		Transportation & Distribution
BCP V Modular Services Holdings IV Limited - Cov-Lite Tlb	LX198943	3,000,000.00	B2	B2	45.00	Capital Equipment	B	60.00	RR3	Business Services Data and Analytics
Bellis Acquisition Company PLC - First Lien Term Loan B	LX192631	3,500,000.00	B2	B2	45.00	Retail	B+	81.00	RR2	Food & Beverage & Tobacco
Bidco SB - Facility B	LX196309	1,500,000.00	B2	B2	45.00	Banking, Finance, Insurance & Real Estate	B	52.00	RR3	Banking & Finance
BMC Software (Boxer/ Bladelogic) - 2021 Replacement Euro TL	LX192760	2,976,470.08	B1	B2	50.00	High Tech Industries	***	***	***	Technology Software
BME Group Holding BV - Facility B2	LX217355	3,500,000.00	B2	B2	45.00	Construction & Building	B	65.00		Building & Materials
Boels Topholding B.V. - Facility B2	LX195187	3,017,241.38	Ba3	Ba3	45.00	Services: Business	BB-	65.00		Business Services General
Boluda Towage - Facility B1 Loan	LX182811	4,000,000.00	B2	B2	45.00	Transportation: Cargo	BB	65.00		Transportation & Distribution
Brookfield Slate Holdings III Limited - Facility B Loan	LX204068	3,000,000.00	B2	B2	45.00	Construction & Building	B	65.00		Industrial/Manufacturing
CAB - Facility B Loan	LX192244	4,000,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B	53.00	RR3	Healthcare
CAES Systems Holdings LLC (f/k/a AI Convoy (Luxembourg) Sarl) - Facility B EUR	LX184902	2,000,000.00	B2	B3	50.00	Aerospace & Defense	B	58.00	RR3	Aerospace & Defense
Carnival Corporation - EUR Senior Secured Term Loan B	LX188869	1,979,539.64	Ba2	B2	60.00	Hotel, Gaming & Leisure	***	***	***	Gaming & Leisure & Entertainment
Castillon SAS - Term Loan B	LX192915	3,000,000.00	B2	B2	45.00	Services: Business	B	65.00		Business Services Data and Analytics
Chrome Bidco - Facility B	LX194780	4,000,000.00	B2	B3	50.00	Healthcare & Pharmaceuticals	B-	65.00		Healthcare
Cidron Aida Finco Sarl - Term Loan	LX193644	2,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	67.00	RR3	Pharmaceuticals
CIRCET EUROPE - Senior Facility B	LX196125	3,000,000.00	B1	B1	45.00	Construction & Building	B+	53.00	RR3	Telecommunications
Clarios Global LP - Amendment No.1 Euro Term Loan	LX192924	2,289,706.19	B1	B2	50.00	Automotive	B	63.00	RR3	Automobiles
Claudius Finance SARL - Term Loan B	LX196230	2,000,000.00	B2	B2	45.00	High Tech Industries	B	65.00		Computer & Electronics
Cobalt Bidco - Repriced Facility B Loan	LX195644	3,000,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B-	65.00		Healthcare
Cobham Ultra Seniorco S.A R.L. - (Eur) TI	LX200269	2,000,000.00	B2	B3	50.00	Aerospace & Defense	B-	65.00		Aerospace & Defense

Ratings and Recovery Detail



Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
CTEC III GmbH - Facility B	LX202118	3,000,000.00	B2	B3	50.00	Healthcare & Pharmaceuticals	B-	65.00		Industrial/Manufacturing
Delachaux Group - FACILITY B	LX218753	3,000,000.00	B2	B2	45.00	Transportation: Cargo	B	65.00		Transportation & Distribution
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	810,183.30	B2	B3	50.00	Capital Equipment	B-	75.00		Industrial/Manufacturing
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	1,189,816.70	B2	B3	50.00	Capital Equipment	B-	75.00		Industrial/Manufacturing
Eircom Holdings (Ireland) Limited - New Facility B	LX182609	2,500,000.00	B2	B1	40.00	Telecommunications	B+	69.00	RR3	Cable
Elsan SAS - Facility B5	LX192651	4,000,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	***	***	***	Healthcare
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	LX194622	1,979,797.96	B1	B2	50.00	Capital Equipment	***	***	***	Industrial/Manufacturing
EP BCo S.A. - Facility B2	LX180474	4,000,000.00	Ba3	B1	50.00	Transportation: Cargo	BB-	80.00	RR2	Transportation & Distribution
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	1,000,000.00	B2	B2	45.00	Retail	B	65.00		Retail (General)
European Medco Development 4 Sarl - Facility B Loan	LX188647	2,000,000.00	B2	B2	45.00	Healthcare & Pharmaceuticals	B-	61.00	RR3	Pharmaceuticals
Financiere Groupe Persea - Term Loan	LX178722	4,000,000.00	B3	B3	45.00	Services: Consumer	B-	65.00		Business Services Data and Analytics
Financiere PAX SAS - Facility B1	LX181236	3,000,000.00	B3	B3	45.00	Beverage, Food & Tobacco	B-	65.00		Food & Beverage & Tobacco
Financiere Verdi I SAS - Facility B (EUR)	LX193700	4,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B-	65.00		Pharmaceuticals
Foncia Management - Facility B Loan	LX193463	4,000,000.00	B2	B2	45.00	Banking, Finance, Insurance & Real Estate	B	51.00	RR3	Business Services Data and Analytics
Franklin UK Midco Limited - New B1 Facility	LX195074	1,196,172.25	B3	B3	45.00	Banking, Finance, Insurance & Real Estate	B-	65.00		Banking & Finance
Franklin UK Midco Limited - New B2 Facility Euribor	LX199287	40,191.39	B3	B3	45.00	Banking, Finance, Insurance & Real Estate	B-	65.00		Banking & Finance
Franklin UK Midco Limited - New B3 Facility	LX199288	462,200.96	B3	B3	45.00	Banking, Finance, Insurance & Real Estate	B-	65.00		Banking & Finance
Franklin UK Midco Limited - New B4 Facility	LX199289	301,435.40	B3	B3	45.00	Banking, Finance, Insurance & Real Estate	B-	65.00		Banking & Finance
Froneri Lux Finco Sarl - Facility B1	LX185229	3,000,000.00	Ba3	Ba3	45.00	Beverage, Food & Tobacco	BB-	65.00		Food & Beverage & Tobacco
Fugue Finance B.V. - TERM LOAN (EUR)	LX217177	2,000,000.00	B1	B2	50.00	Services: Consumer	B	65.00		Business Services Data and Analytics
Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	2,000,000.00	B2	B2	45.00	Services: Consumer	B	65.00		Consumer Products
Getty Images Inc - Initial Euro Term Loan	LX178593	2,000,000.00	Ba3	B1	50.00	Media: Advertising, Printing & Publishing	***	***	***	Broadcasting & Media
Guadarrama Proyectos Educativos SL - Facility B	LX180652	1,881,481.48	***	***	***	Services: Consumer	***	***	***	Business Services Data and Analytics
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	3,000,000.00	B2	B3	50.00	Chemicals, Plastics & Rubber	B-	65.00		Chemicals
Hestia Holding SAS - Facility B1	LX193653	2,000,000.00	B2	B2	45.00	Banking, Finance, Insurance & Real Estate	B	65.00		Banking & Finance
Hestiafloor 2 - Facility B2	LX193813	3,000,000.00	B2	B2	45.00	Construction & Building	B	52.00	RR3	Building & Materials
HOME VI - Additional Senior Facility 2 Loan	LX191124	3,000,000.00	Caa1	B3	40.00	Healthcare & Pharmaceuticals	B-	62.00		Healthcare

Ratings and Recovery Detail



Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
HOME VI - Senior Facility B1	LX184200	1,000,000.00	Caa1	B3	40.00	Healthcare & Pharmaceuticals	***	***	***	Healthcare
Hunter Douglas Holding BV - Tranche B-2 Term Loans	LX202553	3,000,000.00	B1	B1	45.00	Consumer goods: Durable	B	46.00		Consumer Products
Idemia America Corp - Term Loan (Eur)	LX213435	2,000,000.00	B2	B2	45.00	High Tech Industries	B	54.00	RR3	Technology Hardware
IFCO Management Gmbh - Facility B1A (EUR)	LX183937	3,000,000.00	B2	B2	45.00	Containers, Packaging & Glass	B+	55.00	RR3	Packaging & Containers
Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	LX200498	3,959,595.96	B2	B2	45.00	Services: Business	B+	74.00	RR2	Business Services
Ineos 226 Limited - 2026 Tranche B Euro Term Loan	LX192041	4,000,000.00	Ba2	Ba3	50.00	Chemicals, Plastics & Rubber	BB	80.00	RR2	Chemicals
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	3,000,000.00	B1	B1	45.00	Construction & Building	B	65.00		Building & Materials
INOVIE GROUP - Senior Facility B	LX191106	3,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	51.00	RR3	Healthcare
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	2,576,434.48	B3	B3	45.00	Banking, Finance, Insurance & Real Estate	B-	65.00		Technology Software
IVC Acquisition Ltd - Facility B6 Loan	LX203399	2,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	51.00	RR3	Healthcare
KDC US Holdings, Inc. - Euro TrancheTerm loan	LX214294	1,969,543.16	B3	B3	45.00	Consumer goods: Non-durable	B-	58.00	RR3	Consumer Products
Kleopatra Finco SARL - Facility B (EUR) Loan	LX192334	3,000,000.00	B3	B3	45.00	Containers, Packaging & Glass	B-	65.00		Packaging & Containers
KOUTI BV - Term Loan	LX195916	3,000,000.00	B2	B3	50.00	Containers, Packaging & Glass	B	51.00	RR3	Packaging & Containers
Lorca Holdco Limited - Facility B2 Loan	LX198908	2,999,999.99	Ba3	B1	50.00	Telecommunications	B+	75.00	RR2	Telecommunications
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	3,206,940.87	B3	B3	45.00	Construction & Building	B-	65.00		Building & Materials
Luna III Sarl - Facility B Loan	LX198606	3,000,000.00	B1	B1	45.00	Environmental Industries	BB	80.00	RR2	Industrial/Manufacturing
Markermeer Finance B.V. - Term Loan B	LX185085	3,000,000.00	B2	B2	45.00	Services: Consumer	B	59.00	RR3	Business Services
Market Bidco Limited - Facility B1	LX206828	2,000,000.00	B2	B2	45.00	Retail	B	73.00	RR2	Food & Drug Retail
Mascot Bidco Oy - Facility B	LX177740	2,000,000.00	B2	B2	45.00	Retail	B	65.00		Retail (General)
Median B.V. - Facility B-1 Loan	LX198689	4,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B-	70.00	RR3	Healthcare
Medline Borrower LP - Term Loan B (Eur)	LX198399	1,500,000.00	B1	B2	50.00	Healthcare & Pharmaceuticals	B+	59.00	RR3	Pharmaceuticals
Motion Finco LLC - Facility B (Eur) Loan	LX183342	2,000,000.00	B2	B3	50.00	Hotel, Gaming & Leisure	B-	65.00		Gaming & Leisure & Entertainment
Neptune Bidco Sarl - Facility B	LX185386	3,000,000.00	B3	B3	45.00	Construction & Building	B-	65.00		Building & Materials
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	4,000,000.00	B3	B3	45.00	Healthcare & Pharmaceuticals	B	55.00	RR3	Pharmaceuticals
Nobian Finance BV - Term Loan B	LX195672	3,500,000.00	B2	B2	45.00	Chemicals, Plastics & Rubber	B	61.00	RR3	Chemicals
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	3,943,632.61	B2	B3	50.00	Media: Broadcasting & Subscription	B-	65.00		Telecommunications
Olympus Water US Holding Corporation - Initial Euro Term Loan	LX198237	3,000,000.00	B3	B3	45.00	Chemicals, Plastics & Rubber	***	***	***	Chemicals
OptiGroup BidCo AB (f/k/a Unique Bidco AB) - Cov-Lite Term Loan	LX204697	2,500,000.00	B1	B2	50.00	Services: Business	B	59.00	RR3	Transportation & Distribution
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	2,900,000.00	B3	B3	45.00	Construction & Building	B-	65.00		Business Services General
Peer Holding III BV - Term Facility B3	LX212074	2,000,000.00	Ba2	Ba2	45.00	Retail	BB	65.00		Retail (General)

Ratings and Recovery Detail



Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
Platform Bidco Limited - FACILITY B (EUR)	LX195825	2,500,000.00	B2	B3	50.00	Beverage, Food & Tobacco	B-	65.00		Food & Beverage & Tobacco
Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	3,000,000.00	B2	B2	45.00	Capital Equipment	B	65.00		Industrial/Manufacturing
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	2,969,696.96	B2	B3	50.00	High Tech Industries	CCC+	73.00		Technology Software
PUG LLC - First Lien Euro Term Loan	LX185505	1,000,000.00	B3	B3	45.00	Hotel, Gaming & Leisure	B-	75.00		Gaming & Leisure & Entertainment
Quimper AB - Term Loan B	LX178841	4,000,000.00	B1	B1	45.00	Construction & Building	B	63.00	RR3	Building & Materials
Rainbow Finco S. A R.L. - Term Loan B (Eur)	LX202335	3,000,000.00	B2	B2	45.00	Consumer goods: Durable	B	65.00		Consumer Products
Roar BidCo AB - Facility B Loan	LX193550	4,000,000.00	B2	B3	50.00	Healthcare & Pharmaceuticals	B	59.00	RR3	Pharmaceuticals
Rodenstock GmbH - First Lien Term Loan	LX194401	2,000,000.00	B3	B3	45.00	Consumer goods: Durable	B-	65.00		Consumer Products
Rubix Group Finco Limited - Term Loan	LX210912	2,000,000.00	B3	B3	45.00	Capital Equipment	B-	44.00		Industrial/Manufacturing
Sandy Bidco BV - Term Loan B	LX197880	1,500,000.00	B2	B2	45.00	Hotel, Gaming & Leisure	B	65.00		Gaming & Leisure & Entertainment
Sector Alarm Holdings AS - Term Loan First Lien	LX185662	3,000,000.00	B3	B3	45.00	Services: Consumer	B-	65.00		Business Services General
SGD SA - Facility B Loan	LX196610	3,000,000.00	B3	B3	45.00	Containers, Packaging & Glass	B-	65.00		Industrial/Manufacturing
Sirona Bidco - Facility B	LX199218	2,000,000.00	B2	B2	45.00	Chemicals, Plastics & Rubber	B	65.00		Chemicals
Sitel Group - Initial Euro Term Loan	LX196483	1,500,000.00	B1	B1	45.00	Services: Business	B+	75.00		Business Services General
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	2,000,000.00	B2	B2	45.00	Beverage, Food & Tobacco	B	65.00		Food & Beverage & Tobacco
Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	3,000,000.00	B2	B2	45.00	Forest Products & Paper	B+	41.00	RR4	Industrial/Manufacturing
Speedster Bidco GmbH - Facility B Loan	LX185579	3,000,000.00	B2	B3	50.00	Services: Business	B	54.00	RR3	Business Services Data and Analytics
Summer (BC) Bidco B LLC - ADDITIONAL B3 LOAN	LX196478	1,000,000.00	B2	B2	45.00	Banking, Finance, Insurance & Real Estate	B-	65.00		Banking & Finance
Tackle Sarl - Facility B(EUR)	LX194656	4,000,000.00	B2	B2	45.00	Hotel, Gaming & Leisure	B	65.00		Gaming & Leisure & Entertainment
THG Operations Holding Limited - Facility B Loan (EUR)	LX184460	3,004,000.00	B2	B2	45.00	Retail	B+	59.00	RR3	Retail (General)
Timber Servicios Empresariales SA - Facility B	LX202736	2,000,000.00	B3	B3	45.00	Chemicals, Plastics & Rubber	B-	45.00		Building & Materials
Venga Finance SARL - Initial Euro Term Loan	LX199551	1,500,000.00	B2	B2	45.00	Telecommunications	B	65.00		Telecommunications
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	4,000,000.00	B1	B1	45.00	Services: Consumer	B+	65.00		Consumer Products
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	4,000,000.00	B2	B2	45.00	Media: Broadcasting & Subscription	B+	76.00	RR2	Cable
Winterfell Financing Sarl - Facility B Loan	LX192684	4,000,000.00	B2	B2	45.00	Construction & Building	B	59.00	RR3	Building & Materials
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	3,000,000.00	B1	B2	50.00	Telecommunications	B	65.00		Telecommunications
Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	1,971,814.74	B3	B3	45.00	Telecommunications	B-	75.00		Telecommunications
888 Acquisitions Ltd - 888 Acquisitions 9.465 15Jul28 Frn	XS2498546204	4,030,000.00	B1	B1	35.00	Hotel, Gaming & Leisure	BB-	80.00	RR2	Gaming & Leisure & Entertainment
Castle Uk Finco Plc - Castle Uk Finco P 9.252 15May28 Frn	XS2447921466	3,500,000.00	B1	B1	35.00	Construction & Building	B+	51.00	RR3	Real Estate
Castor Spa - Castor Spa 9.095 15Feb29 Frn	XS2445840809	2,650,000.00	B3	B3	35.00	Services: Business	B	53.00	RR3	Banking & Finance
Cedacri Mergeco Spa - Cedacri Mergeco S 8.627 15May28 Frn	XS2345190263	3,000,000.00	B3	B3	35.00	High Tech Industries	B	33.00	RR4	Technology Software
Dufry One BV - Dufry One Bv 3.375 15Apr28	XS2333564503	2,500,000.00	Ba3	Ba3	30.00	Retail	BB-	40.00		Retail (General)

Ratings and Recovery Detail



Description	Security ID	Principal Balance	Moody's Rating	Moody's DP Rating	Moody's Recovery Rate (%)	Moody's Industry	Fitch Rating	Fitch Recovery Rate (%)	Fitch Recovery Rating	Fitch Industry
ENCORE CAPITAL GROUP INC - Encore Capital Gr 8.215 15Jan28 Frn	XS2271247178	2,452,000.00	Ba2	Ba1	25.00	Banking, Finance, Insurance & Real Estate	BB+	60.00		Banking & Finance
Evoca SPA - Evoca Spa 8.218 01Nov26 Frn	XS2069326861	2,970,000.00	B3	B3	35.00	Capital Equipment	B-	60.00		Industrial/Manufacturing
GARFUNKELUX HOLDCO 3 SA - Float - 05/2026	XS2250154494	2,100,000.00	B2	B2	35.00	Banking, Finance, Insurance & Real Estate	B+	40.00	RR4	Banking & Finance
GRUPO-ANTOLIN IRAUSA SA - 3.375% - 04/2026	XS1812087598	2,000,000.00	B3	B3	35.00	Automotive	B-	46.00		Automobiles
Intrum AB - Intrum AB 3.0 15Sep27	XS2052216111	2,000,000.00	B2	B1	25.00	Banking, Finance, Insurance & Real Estate	BB-	40.00		Banking & Finance
Intrum AB - Intrum AB	XS2034925375	1,500,000.00	B2	B1	25.00	Banking, Finance, Insurance & Real Estate	BB-	40.00		Banking & Finance
Loarre Invest SARL - Loarre Investment 9.002 15May29 Frn	XS2483511957	2,000,000.00	Ba3	B1	35.00	Media: Diversified & Production	BB	60.00		Broadcasting & Media
PCF GmbH - Float - 04/2026	XS2333302052	1,500,000.00	B3	B3	35.00	Forest Products & Paper	B	60.00	RR3	Building & Materials
Sherwood Financing Plc - Sherwood Financin 8.627 15Nov27 Frn	XS2010027535	4,000,000.00	B1	B1	35.00	Banking, Finance, Insurance & Real Estate	BB-	60.00		Banking & Finance
United Group BV - United Group Bv 7.252 15Feb26 Frn	XS2111947318	2,000,000.00	B2	B2	35.00	Telecommunications	B	46.00		Cable
United Group BV - United Group Bv 8.843 01Feb29 Frn	XS2434794363	2,000,000.00	B2	B2	35.00	Telecommunications	B	46.00		Cable
VERTICAL HOLDCO GMBH - Float - 07/2027	XS2199597613	2,000,000.00	B1	B2	45.00	Capital Equipment	B	52.00	RR3	Industrial/Manufacturing
ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	2,500,000.00	B3	B1	15.00	Media: Broadcasting & Subscription	B+	5.00	RR6	Cable
Total:		342,745,187.62								

Rating Upgrades and Downgrades



Description	Security ID	Change Date	Current Rating	Prior Rating	Upgrade	Downgrade
Moody's						
Getty Images Inc - Initial Euro Term Loan	LX178593	05-Dec-2023	Ba3	B1	2,000,000.00	0.00
Ineos 226 Limited - 2026 Tranche B Euro Term Loan	LX192041		Ba2	Ba3	4,000,000.00	0.00
Moody's Total:					6,000,000.00	0.00
Fitch						
Market Bidco Limited - Facility B1	LX206828	29-Nov-2023	B	B+	0.00	2,000,000.00
Fitch Total:					0.00	2,000,000.00

Interest Accrual Detail



Description	Security ID	Payment Period	Principal Balance	Rate Index	Base Rate	Index Floor Rate	Spread	Credit Spread Adj	Effective Spread	All-In-Rate
Fixed										
Dufry One BV - Dufry One Bv 3.375 15Apr28	XS2333564503	Semi-Annual	2,500,000.00	-	3.37500%	-	-	-	-	3.37500%
GRUPO-ANTOLIN IRAUSA SA - 3.375% - 04/2026	XS1812087598	Semi-Annual	2,000,000.00	-	3.37500%	-	-	-	-	3.37500%
Intrum AB - Intrum AB	XS2034925375	Semi-Annual	1,500,000.00	-	3.50000%	-	-	-	-	3.50000%
Intrum AB - Intrum AB 3.0 15Sep27	XS2052216111	Semi-Annual	2,000,000.00	-	3.00000%	-	-	-	-	3.00000%
ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	XS2116386132	Semi-Annual	2,500,000.00	-	3.37500%	-	-	-	-	3.37500%
Fixed Total:			10,500,000.00							
Floating										
888 Acquisitions Ltd - 888 Acquisitions 9.465 15Jul28 Frn	XS2498546204	Quarterly	4,030,000.00	EURIBOR	3.96500%	0.00000%	5.50000%	-	5.50000%	9.46500%
Aenova Holding GmbH - Facility B2	LX196242	Quarterly	3,000,000.00	EURIBOR	3.98700%	0.00000%	4.50000%	-	4.50000%	8.48700%
Aernnova Aerospace S.A.U. - Facility B2	LX185331	Quarterly	204,081.63	EURIBOR	3.93400%	0.00000%	3.00000%	-	3.00000%	6.93400%
Aernnova Aerospace S.A.U. - Term Loan B	LX185330	Quarterly	1,795,918.37	EURIBOR	3.95500%	0.00000%	3.00000%	-	3.00000%	6.95500%
Al Alpine AT Bidco - Facility B (EUR)	LX176168	Monthly	3,000,000.00	EURIBOR	3.83800%	0.00000%	3.00000%	-	3.00000%	6.83800%
Albea Beauty Holdings SARL - Facility Ba (Eur)	LX211343	Quarterly	2,000,000.00	EURIBOR	3.97200%	0.00000%	5.00000%	-	5.00000%	8.97200%
Albion Financing 3 SARL - 2023 and 2026 EUR Term Loan	LX212337	Quarterly	4,000,000.00	EURIBOR	4.00200%	0.00000%	5.25000%	-	5.25000%	9.25200%
Allied Universal Holdco LLC - Initial Euro Term Loan	LX194228	Monthly	2,969,696.96	EURIBOR	3.84700%	0.00000%	3.75000%	-	3.75000%	7.59700%
Altice Financing SA - (Eur) Term Loan	LX209693	Quarterly	1,969,453.08	EURIBOR	3.96500%	0.00000%	5.00000%	-	5.00000%	8.96500%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	2,592,048.66	EURIBOR	3.97200%	0.00000%	5.00000%	-	5.00000%	8.97200%
Ammega Group BV - 2023 Facility B2	LX213528	Quarterly	407,951.34	EURIBOR	3.97200%	0.00000%	5.00000%	-	5.00000%	8.97200%
Aragon Bidco GMBH - Facility B Loan	LX199035	Quarterly	1,978,142.08	EURIBOR	3.94800%	0.00000%	3.75000%	-	3.75000%	7.69800%
Barentz Bidco BV - Facility B (Eur) Loan	LX190863	Quarterly	2,000,000.00	EURIBOR	3.97200%	0.00000%	3.75000%	-	3.75000%	7.72200%
BCP V Modular Services Holdings IV Limited - Cov-Lite Tlb	LX198943	Quarterly	3,000,000.00	EURIBOR	3.97200%	0.00000%	4.42500%	-	4.42500%	8.39700%
Bellis Acquisition Company PLC - First Lien Term Loan B	LX192631	Semi-Annual	3,500,000.00	EURIBOR	4.12500%	0.00000%	2.75000%	-	2.75000%	6.87500%
Bidco SB - Facility B	LX196309	Quarterly	1,500,000.00	EURIBOR	3.97200%	0.00000%	3.75000%	-	3.75000%	7.72200%
BMC Software (Boxer/ Bladelogic) - 2021 Replacement Euro TL	LX192760	Monthly	2,976,470.08	EURIBOR	3.84700%	0.00000%	4.00000%	-	4.00000%	7.84700%
BME Group Holding BV - Facility B2	LX217355	Quarterly	3,500,000.00	EURIBOR	3.94800%	0.00000%	4.75000%	-	4.75000%	8.69800%
Boels Topholding B.V. - Facility B2	LX195187	Quarterly	2,413,793.10	EURIBOR	3.98700%	0.00000%	3.25000%	-	3.25000%	7.23700%
Boels Topholding B.V. - Facility B2	LX195187	Monthly	603,448.28	EURIBOR	3.83400%	0.00000%	3.25000%	-	3.25000%	7.08400%
Boluda Towage - Facility B1 Loan	LX182811	Monthly	4,000,000.00	EURIBOR	3.84700%	0.00000%	3.25000%	-	3.25000%	7.09700%
Brookfield Slate Holdings III Limited - Facility B Loan	LX204068	Monthly	3,000,000.00	EURIBOR	3.84700%	0.00000%	4.17500%	-	4.17500%	8.02200%
CAB - Facility B Loan	LX192244	Quarterly	698,855.34	EURIBOR	3.96600%	0.00000%	3.25000%	-	3.25000%	7.21600%
CAB - Facility B Loan	LX192244	Quarterly	292,631.34	EURIBOR	3.96600%	0.00000%	3.25000%	-	3.25000%	7.21600%
CAB - Facility B Loan	LX192244	Quarterly	2,494,924.42	EURIBOR	3.96600%	0.00000%	3.25000%	-	3.25000%	7.21600%
CAB - Facility B Loan	LX192244	Quarterly	307,761.36	EURIBOR	3.96600%	0.00000%	3.25000%	-	3.25000%	7.21600%
CAB - Facility B Loan	LX192244	Quarterly	177,454.54	EURIBOR	3.96600%	0.00000%	3.25000%	-	3.25000%	7.21600%
CAB - Facility B Loan	LX192244	Quarterly	28,373.00	EURIBOR	3.96600%	0.00000%	3.25000%	-	3.25000%	7.21600%
CAES Systems Holdings LLC (f/k/a Al Convoy (Luxembourg) Sarl) - Facility B EUR	LX184902	Quarterly	2,000,000.00	EURIBOR	3.97200%	0.00000%	3.75000%	-	3.75000%	7.72200%
Carnival Corporation - EUR Senior Secured Term Loan B	LX188869	Monthly	1,979,539.64	EURIBOR	3.84700%	0.00000%	3.75000%	-	3.75000%	7.59700%
Castillon SAS - Term Loan B	LX192915	Quarterly	3,000,000.00	EURIBOR	3.87800%	0.00000%	4.50000%	-	4.50000%	8.37800%
Castle Uk Finco Plc - Castle Uk Finco P 9.252 15May28 Frn	XS2447921466	Quarterly	3,500,000.00	EURIBOR	4.00200%	0.00000%	5.25000%	-	5.25000%	9.25200%

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
Castor Spa - Castor Spa 9.095 15Feb29 Frn	XS2445840809	Quarterly	2,650,000.00	EURIBOR	3.84500%	0.00000%	5.25000%	-	5.25000%	9.09500%
Cedacri Mergeco Spa - Cedacri Mergeco S 8.627 15May28 Frn	XS2345190263	Quarterly	3,000,000.00	EURIBOR	4.00200%	0.00000%	4.62500%	-	4.62500%	8.62700%
Chrome Bidco - Facility B	LX194780	Monthly	4,000,000.00	EURIBOR	3.84700%	0.00000%	3.70000%	-	3.70000%	7.54700%
Cidron Aida Finco Sarl - Term Loan	LX193644	Monthly	2,000,000.00	EURIBOR	3.84700%	0.00000%	4.50000%	-	4.50000%	8.34700%
CIRCET EUROPE - Senior Facility B	LX196125	Quarterly	3,000,000.00	EURIBOR	3.97200%	0.00000%	3.25000%	-	3.25000%	7.22200%
Clarios Global LP - Amendment No.1 Euro Term Loan	LX192924	Monthly	2,289,706.19	EURIBOR	3.84700%	0.00000%	3.25000%	-	3.25000%	7.09700%
Claudius Finance SARL - Term Loan B	LX196230	Quarterly	515,909.09	EURIBOR	3.98300%	0.00000%	3.25000%	-	3.25000%	7.23300%
Claudius Finance SARL - Term Loan B	LX196230	Quarterly	1,484,090.91	EURIBOR	3.98300%	0.00000%	3.25000%	-	3.25000%	7.23300%
Cobalt Bidco - Repriced Facility B Loan	LX195644	Quarterly	3,000,000.00	EURIBOR	3.98000%	0.00000%	3.75000%	-	3.75000%	7.73000%
Cobham Ultra Seniorco S.A R.L. - (Eur) TI	LX200269	Semi-Annual	2,000,000.00	EURIBOR	3.94400%	-	3.25000%	-	3.25000%	7.19400%
CTEC III GmbH - Facility B	LX202118	Quarterly	3,000,000.00	EURIBOR	3.95500%	0.00000%	3.50000%	-	3.50000%	7.45500%
Delachaux Group - FACILITY B	LX218753	Bi-Monthly	3,000,000.00	EURIBOR	3.90400%	-	4.25000%	-	4.25000%	8.15400%
DexKo Global Inc - Initial German Borrower Euro Term Loan	LX198942	Quarterly	810,183.30	EURIBOR	3.97200%	0.00000%	4.00000%	-	4.00000%	7.97200%
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	LX198244	Quarterly	1,189,816.70	EURIBOR	3.97200%	0.00000%	4.00000%	-	4.00000%	7.97200%
Eircom Holdings (Ireland) Limited - New Facility B	LX182609	Monthly	2,500,000.00	EURIBOR	3.83800%	0.00000%	3.25000%	-	3.25000%	7.08800%
Elsan SAS - Facility B5	LX192651	Semi-Annual	1,161,367.52	EURIBOR	4.04000%	0.00000%	3.35000%	-	3.35000%	7.39000%
Elsan SAS - Facility B5	LX192651	Semi-Annual	468,262.11	EURIBOR	4.04000%	0.00000%	3.35000%	-	3.35000%	7.39000%
Elsan SAS - Facility B5	LX192651	Semi-Annual	340,253.04	EURIBOR	4.04000%	0.00000%	3.35000%	-	3.35000%	7.39000%
Elsan SAS - Facility B5	LX192651	Semi-Annual	2,030,117.33	EURIBOR	4.04000%	0.00000%	3.35000%	-	3.35000%	7.39000%
ENCORE CAPITAL GROUP INC - Encore Capital Gr 8.215 15Jan28 Frn	XS2271247178	Quarterly	2,452,000.00	EURIBOR	3.96500%	0.00000%	4.25000%	-	4.25000%	8.21500%
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	LX194622	Quarterly	1,979,797.96	EURIBOR	3.97200%	0.00000%	3.75000%	-	3.75000%	7.72200%
EP BCo S.A. - Facility B2	LX180474	Quarterly	4,000,000.00	EURIBOR	3.94100%	0.00000%	3.25000%	-	3.25000%	7.19100%
Euro Ethnic FoodsBidco SAS - Term Loan facility B	LX192017	Quarterly	1,000,000.00	EURIBOR	3.97200%	0.00000%	2.92500%	-	2.92500%	6.89700%
European Medco Development 4 Sarl - Facility B Loan	LX188647	Quarterly	2,000,000.00	EURIBOR	3.97200%	0.00000%	4.00000%	-	4.00000%	7.97200%
Evoca SPA - Evoca Spa 8.218 01Nov26 Frn	XS2069326861	Quarterly	2,970,000.00	EURIBOR	3.96800%	0.00000%	4.25000%	-	4.25000%	8.21800%
Financiere Groupe Persea - Term Loan	LX178722	Quarterly	4,000,000.00	EURIBOR	3.95600%	0.00000%	3.75000%	-	3.75000%	7.70600%
Financiere PAX SAS - Facility B1	LX181236	Semi-Annual	739,657.14	EURIBOR	3.73900%	0.00000%	4.75000%	-	4.75000%	8.48900%
Financiere PAX SAS - Facility B1	LX181236	Semi-Annual	1,013,771.44	EURIBOR	3.73900%	0.00000%	4.75000%	-	4.75000%	8.48900%
Financiere PAX SAS - Facility B1	LX181236	Semi-Annual	233,428.57	EURIBOR	3.73900%	0.00000%	4.75000%	-	4.75000%	8.48900%
Financiere PAX SAS - Facility B1	LX181236	Semi-Annual	492,857.14	EURIBOR	3.73900%	0.00000%	4.75000%	-	4.75000%	8.48900%
Financiere PAX SAS - Facility B1	LX181236	Semi-Annual	520,285.71	EURIBOR	3.73900%	0.00000%	4.75000%	-	4.75000%	8.48900%
Financiere Verdi I SAS - Facility B (EUR)	LX193700	Quarterly	3,586,865.68	EURIBOR	3.97200%	0.00000%	3.50000%	-	3.50000%	7.47200%
Financiere Verdi I SAS - Facility B (EUR)	LX193700	Quarterly	413,134.32	EURIBOR	3.97200%	0.00000%	3.50000%	-	3.50000%	7.47200%
Foncia Management - Facility B Loan	LX193463	Quarterly	4,000,000.00	EURIBOR	3.95500%	0.00000%	3.50000%	-	3.50000%	7.45500%
Franklin UK Midco Limited - New B1 Facility	LX195074	Quarterly	172,248.81	EURIBOR	4.10700%	0.00000%	5.25000%	-	5.25000%	9.35700%
Franklin UK Midco Limited - New B1 Facility	LX195074	Quarterly	1,023,923.44	EURIBOR	4.10700%	0.00000%	5.25000%	-	5.25000%	9.35700%
Franklin UK Midco Limited - New B2 Facility Euribor	LX199287	Quarterly	40,191.39	EURIBOR	4.10700%	0.00000%	5.25000%	-	5.25000%	9.35700%
Franklin UK Midco Limited - New B3 Facility	LX199288	Quarterly	462,200.96	EURIBOR	4.10700%	0.00000%	5.25000%	-	5.25000%	9.35700%
Franklin UK Midco Limited - New B4 Facility	LX199289	Quarterly	301,435.40	EURIBOR	4.10700%	0.00000%	5.25000%	-	5.25000%	9.35700%
Froneri Lux Finco Sarl - Facility B1	LX185229	Semi-Annual	3,000,000.00	EURIBOR	3.97200%	0.00000%	2.12500%	-	2.12500%	6.09700%
Fugue Finance B.V. - TERM LOAN (EUR)	LX217177	Quarterly	2,000,000.00	EURIBOR	3.95500%	0.00000%	4.25000%	-	4.25000%	8.20500%

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
Galileo Global Education Finance S.a r.l. - Term Loan B	LX196204	Quarterly	2,000,000.00	EURIBOR	3.99700%	0.00000%	3.25000%	-	3.25000%	7.24700%
GARFUNKELUX HOLDCO 3 SA - Float - 05/2026	XS2250154494	Quarterly	2,100,000.00	EURIBOR	3.96800%	0.00000%	6.25000%	-	6.25000%	10.21800%
Getty Images Inc - Initial Euro Term Loan	LX178593	Quarterly	2,000,000.00	EURIBOR	4.00000%	0.00000%	5.00000%	-	5.00000%	9.00000%
Guadarrama Proyectos Educativos SL - Facility B	LX180652	Semi-Annual	1,881,481.48	EURIBOR	3.95700%	0.00000%	3.75000%	-	3.75000%	7.70700%
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Quarterly	2,129,678.37	EURIBOR	3.97200%	0.00000%	3.92500%	-	3.92500%	7.89700%
Herens Holdco Sarl - Facility B (EUR) Loans	LX194449	Quarterly	870,321.63	EURIBOR	3.97200%	0.00000%	3.92500%	-	3.92500%	7.89700%
Hestia Holding SAS - Facility B1	LX193653	Quarterly	509,322.54	EURIBOR	3.97200%	0.00000%	4.00000%	-	4.00000%	7.97200%
Hestia Holding SAS - Facility B1	LX193653	Quarterly	1,490,677.46	EURIBOR	3.97200%	0.00000%	4.00000%	-	4.00000%	7.97200%
Hestiafloor 2 - Facility B2	LX193813	Quarterly	3,000,000.00	EURIBOR	3.97200%	0.00000%	3.25000%	-	3.25000%	7.22200%
HOME VI - Additional Senior Facility 2 Loan	LX191124	Quarterly	3,000,000.00	EURIBOR	3.94800%	0.00000%	4.00000%	-	4.00000%	7.94800%
HOME VI - Senior Facility B1	LX184200	Quarterly	1,000,000.00	EURIBOR	3.94800%	0.00000%	3.25000%	-	3.25000%	7.19800%
Hunter Douglas Holding BV - Tranche B-2 Term Loans	LX202553	Quarterly	3,000,000.00	EURIBOR	3.95600%	0.00000%	4.00000%	-	4.00000%	7.95600%
Idemia America Corp - Term Loan (Eur)	LX213435	Quarterly	2,000,000.00	EURIBOR	3.97200%	0.00000%	4.75000%	-	4.75000%	8.72200%
IFCO Management Gmbh - Facility B1A (EUR)	LX183937	Semi-Annual	3,000,000.00	EURIBOR	3.90500%	0.00000%	3.50000%	-	3.50000%	7.40500%
Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	LX200498	Monthly	3,959,595.96	EURIBOR	3.84700%	0.00000%	3.75000%	-	3.75000%	7.59700%
Ineos 226 Limited - 2026 Tranche B Euro Term Loan	LX192041	Monthly	4,000,000.00	EURIBOR	3.84700%	0.00000%	2.75000%	-	2.75000%	6.59700%
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Quarterly	953,895.07	EURIBOR	3.97200%	0.00000%	3.40000%	-	3.40000%	7.37200%
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Monthly	615,262.32	EURIBOR	3.84700%	0.00000%	3.40000%	-	3.40000%	7.24700%
Infinity Bidco 1 Limited - Facility B (Eur)	LX194934	Semi-Annual	1,430,842.61	EURIBOR	4.13600%	0.00000%	3.40000%	-	3.40000%	7.53600%
INOVIE GROUP - Senior Facility B	LX191106	Quarterly	2,227,594.05	EURIBOR	3.97200%	0.00000%	4.00000%	-	4.00000%	7.97200%
INOVIE GROUP - Senior Facility B	LX191106	Quarterly	772,405.95	EURIBOR	3.97200%	0.00000%	4.00000%	-	4.00000%	7.97200%
Ion Trading Finance Limited - Initial Euro Term Loan	LX193675	Quarterly	2,576,434.48	EURIBOR	3.97200%	0.00000%	4.25000%	-	4.25000%	8.22200%
IVC Acquisition Ltd - Facility B6 Loan	LX203399	Semi-Annual	2,000,000.00	EURIBOR	4.07100%	0.00000%	4.25000%	-	4.25000%	8.32100%
KDC US Holdings, Inc. - Euro TrancheTerm loan	LX214294	Monthly	1,969,543.16	EURIBOR	3.84700%	0.00000%	5.25000%	-	5.25000%	9.09700%
Kleopatra Finco SARL - Facility B (EUR) Loan	LX192334	Semi-Annual	1,868,425.86	EURIBOR	3.94400%	0.00000%	4.72500%	-	4.72500%	8.66900%
Kleopatra Finco SARL - Facility B (EUR) Loan	LX192334	Semi-Annual	1,131,574.14	EURIBOR	3.94400%	0.00000%	4.72500%	-	4.72500%	8.66900%
KOUTI BV - Term Loan	LX195916	Quarterly	3,000,000.00	EURIBOR	3.95500%	0.00000%	3.42500%	-	3.42500%	7.38000%
Loarre Invest SARL - Loarre Investment 9.002 15May29 Frn	XS2483511957	Quarterly	2,000,000.00	EURIBOR	4.00200%	0.00000%	5.00000%	-	5.00000%	9.00200%
Lorca Holdco Limited - Facility B2 Loan	LX198908	Semi-Annual	156,129.46	EURIBOR	3.82200%	0.00000%	3.70000%	-	3.70000%	7.52200%
Lorca Holdco Limited - Facility B2 Loan	LX198908	Semi-Annual	254,027.10	EURIBOR	3.82200%	0.00000%	3.70000%	-	3.70000%	7.52200%
Lorca Holdco Limited - Facility B2 Loan	LX198908	Semi-Annual	189,843.43	EURIBOR	3.82200%	0.00000%	3.70000%	-	3.70000%	7.52200%
Lorca Holdco Limited - Facility B2 Loan	LX198908	Semi-Annual	1,373,519.94	EURIBOR	3.82200%	0.00000%	3.70000%	-	3.70000%	7.52200%
Lorca Holdco Limited - Facility B2 Loan	LX198908	Semi-Annual	1,026,480.06	EURIBOR	3.82200%	0.00000%	3.70000%	-	3.70000%	7.52200%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	2,218,205.62	EURIBOR	3.97200%	0.00000%	4.17500%	-	4.17500%	8.14700%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	687,923.79	EURIBOR	3.97200%	0.00000%	4.17500%	-	4.17500%	8.14700%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	240,510.07	EURIBOR	3.97200%	0.00000%	4.17500%	-	4.17500%	8.14700%
LSF10 XL Bidco S.C.A. - Facility B4	LX193640	Quarterly	60,301.39	EURIBOR	3.97200%	0.00000%	4.17500%	-	4.17500%	8.14700%
Luna III Sarl - Facility B Loan	LX198606	Quarterly	1,172,192.68	EURIBOR	4.07100%	0.00000%	4.17500%	-	4.17500%	8.24600%
Luna III Sarl - Facility B Loan	LX198606	Quarterly	1,827,807.32	EURIBOR	4.07100%	0.00000%	4.17500%	-	4.17500%	8.24600%
Markermeer Finance B.V. - Term Loan B	LX185085	Quarterly	3,000,000.00	EURIBOR	4.07600%	0.00000%	3.00000%	-	3.00000%	7.07600%
Market Bidco Limited - Facility B1	LX206828	Quarterly	2,000,000.00	EURIBOR	4.00200%	-	4.75000%	-	4.75000%	8.75200%

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
Mascot Bidco Oy - Facility B	LX177740	Quarterly	1,976,470.59	EURIBOR	3.94800%	0.00000%	4.00000%	-	4.00000%	7.94800%
Mascot Bidco Oy - Facility B	LX177740	Quarterly	23,529.41	EURIBOR	3.94800%	0.00000%	4.00000%	-	4.00000%	7.94800%
Median B.V. - Facility B-1 Loan	LX198689	Quarterly	1,520,913.29	EURIBOR	4.13600%	0.00000%	4.92500%	-	4.92500%	9.06100%
Median B.V. - Facility B-1 Loan	LX198689	Quarterly	2,479,086.71	EURIBOR	4.13600%	0.00000%	4.92500%	-	4.92500%	9.06100%
Medline Borrower LP - Term Loan B (Eur)	LX198399	Monthly	1,500,000.00	EURIBOR	3.84700%	0.00000%	3.25000%	-	3.25000%	7.09700%
Motion Finco LLC - Facility B (Eur) Loan	LX183342	Quarterly	2,000,000.00	EURIBOR	3.97200%	0.00000%	3.00000%	-	3.00000%	6.97200%
Neptune Bidco Sarl - Facility B	LX185386	Semi-Annual	1,614,887.32	EURIBOR	3.94400%	0.00000%	3.25000%	-	3.25000%	7.19400%
Neptune Bidco Sarl - Facility B	LX185386	Semi-Annual	1,385,112.68	EURIBOR	3.94400%	0.00000%	3.25000%	-	3.25000%	7.19400%
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	Quarterly	2,939,849.63	EURIBOR	3.96200%	0.00000%	3.50000%	-	3.50000%	7.46200%
Nidda Healthcare GmbH - Term Loan F(EUR)	LX185475	Quarterly	1,060,150.37	EURIBOR	3.96200%	0.00000%	3.50000%	-	3.50000%	7.46200%
Nobian Finance BV - Term Loan B	LX195672	Quarterly	3,500,000.00	EURIBOR	4.07200%	0.00000%	3.15000%	-	3.15000%	7.22200%
Numericable U.S. LLC - (Eur) B14 Term Loan	LX210660	Quarterly	3,943,632.61	EURIBOR	3.96500%	0.00000%	5.50000%	-	5.50000%	9.46500%
Olympus Water US Holding Corporation - Initial Euro Term Loan	LX198237	Quarterly	3,000,000.00	EURIBOR	3.97200%	0.00000%	4.00000%	-	4.00000%	7.97200%
OptiGroup BidCo AB (f/k/a Unique Bidco AB) - Cov-Lite Term Loan	LX204697	Monthly	2,500,000.00	EURIBOR	3.82200%	0.00000%	5.25000%	-	5.25000%	9.07200%
Patagonia Bidco Limited - Facility B2 (EUR)	LX199090	Quarterly	2,900,000.00	EURIBOR	3.95300%	0.00000%	4.00000%	-	4.00000%	7.95300%
PCF GmbH - Float - 04/2026	XS2333302052	Quarterly	1,500,000.00	EURIBOR	3.97500%	-	4.75000%	-	4.75000%	8.72500%
Peer Holding III BV - Term Facility B3	LX212074	Quarterly	2,000,000.00	EURIBOR	3.97200%	0.00000%	3.75000%	-	3.75000%	7.72200%
Platform Bidco Limited - FACILITY B (EUR)	LX195825	Semi-Annual	2,500,000.00	EURIBOR	4.13600%	0.00000%	4.00000%	-	4.00000%	8.13600%
Platin2025 Holdings S.A R.L. - Term Loan B	LX200506	Quarterly	3,000,000.00	EURIBOR	3.97200%	0.00000%	3.90000%	-	3.90000%	7.87200%
Polaris Newco LLC - First Lien Euro Term Loan	LX195132	Quarterly	2,969,696.96	EURIBOR	3.95500%	0.00000%	4.00000%	-	4.00000%	7.95500%
PUG LLC - First Lien Euro Term Loan	LX185505	Monthly	1,000,000.00	EURIBOR	3.84700%	-	3.50000%	-	3.50000%	7.34700%
Quimper AB - Term Loan B	LX178841	Quarterly	4,000,000.00	EURIBOR	3.95500%	0.00000%	2.92500%	-	2.92500%	6.88000%
Rainbow Finco S. A R.L. - Term Loan B (Eur)	LX202335	Semi-Annual	3,000,000.00	EURIBOR	3.95100%	0.00000%	3.25000%	-	3.25000%	7.20100%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	932,735.43	EURIBOR	3.99400%	0.00000%	2.95000%	-	2.95000%	6.94400%
Roar BidCo AB - Facility B Loan	LX193550	Quarterly	3,067,264.57	EURIBOR	3.99400%	0.00000%	2.95000%	-	2.95000%	6.94400%
Rodenstock GmbH - First Lien Term Loan	LX194401	Quarterly	1,629,629.63	EURIBOR	3.94800%	0.00000%	5.00000%	-	5.00000%	8.94800%
Rodenstock GmbH - First Lien Term Loan	LX194401	Quarterly	370,370.37	EURIBOR	3.94800%	0.00000%	5.00000%	-	5.00000%	8.94800%
Rubix Group Finco Limited - Term Loan	LX210912	Semi-Annual	2,000,000.00	EURIBOR	3.95100%	0.00000%	5.00000%	-	5.00000%	8.95100%
Sandy Bidco BV - Term Loan B	LX197880	Semi-Annual	1,500,000.00	EURIBOR	4.12600%	0.00000%	3.75000%	-	3.75000%	7.87600%
Sector Alarm Holdings AS - Term Loan First Lien	LX185662	Quarterly	3,000,000.00	EURIBOR	3.95500%	0.00000%	3.00000%	-	3.00000%	6.95500%
SGD SA - Facility B Loan	LX196610	Quarterly	3,000,000.00	EURIBOR	4.13600%	-	3.65000%	-	3.65000%	7.78600%
Sherwood Financing Plc - Sherwood Financin 8.627 15Nov27 Frn	XS2010027535	Quarterly	4,000,000.00	EURIBOR	4.00200%	0.00000%	4.62500%	-	4.62500%	8.62700%
Sirona Bidco - Facility B	LX199218	Quarterly	2,000,000.00	EURIBOR	3.86700%	0.00000%	4.00000%	-	4.00000%	7.86700%
Sitel Group - Initial Euro Term Loan	LX196483	Monthly	1,500,000.00	EURIBOR	3.85000%	0.00000%	3.75000%	-	3.75000%	7.60000%
Solina Group Services (fka Powder Bidco) - Facility B Loan	LX195531	Semi-Annual	2,000,000.00	EURIBOR	3.92100%	0.00000%	3.65000%	-	3.65000%	7.57100%
Spa Holdings 3 Oy - Facility B (Eur) Loan	LX193267	Quarterly	3,000,000.00	EURIBOR	3.97200%	0.00000%	3.75000%	-	3.75000%	7.72200%
Speedster Bidco GmbH - Facility B Loan	LX185579	Semi-Annual	3,000,000.00	EURIBOR	4.13600%	0.00000%	2.75000%	-	2.75000%	6.88600%
Summer (BC) Bidco B LLC - ADDITIONAL B3 LOAN	LX196478	Quarterly	803,938.00	EURIBOR	3.96400%	0.00000%	4.25000%	-	4.25000%	8.21400%
Summer (BC) Bidco B LLC - ADDITIONAL B3 LOAN	LX196478	Quarterly	196,062.00	EURIBOR	3.96400%	0.00000%	4.25000%	-	4.25000%	8.21400%
Tackle Sarl - Facility B(EUR)	LX194656	Quarterly	4,000,000.00	EURIBOR	3.97300%	0.00000%	3.50000%	-	3.50000%	7.47300%
THG Operations Holding Limited - Facility B Loan (EUR)	LX184460	Semi-Annual	3,004,000.00	EURIBOR	3.76200%	0.00000%	4.50000%	-	4.50000%	8.26200%

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
Timber Servicios Empresariales SA - Facility B	LX202736	Semi-Annual	2,000,000.00	EURIBOR	4.13600%	0.00000%	4.85000%	-	4.85000%	8.98600%
United Group BV - United Group Bv 7.252 15Feb26 Frn	XS2111947318	Quarterly	2,000,000.00	EURIBOR	4.00200%	0.00000%	3.25000%	-	3.25000%	7.25200%
United Group BV - United Group Bv 8.843 01Feb29 Frn	XS2434794363	Quarterly	2,000,000.00	EURIBOR	3.96800%	0.00000%	4.87500%	-	4.87500%	8.84300%
Venga Finance SARL - Initial Euro Term Loan	LX199551	Quarterly	1,500,000.00	EURIBOR	3.95500%	0.00000%	4.75000%	-	4.75000%	8.70500%
Verisure Holding AB (PUBL) - Facility B Loan	LX191968	Quarterly	4,000,000.00	EURIBOR	3.97200%	0.00000%	3.00000%	-	3.00000%	6.97200%
VERTICAL HOLDCO GMBH - Float - 07/2027	XS2199597613	Quarterly	2,000,000.00	EURIBOR	3.96500%	0.00000%	4.75000%	-	4.75000%	8.71500%
Virgin Media Ireland Limited - Facility B1 Loan	LX195575	Monthly	4,000,000.00	EURIBOR	3.81900%	0.00000%	3.50000%	-	3.50000%	7.31900%
Winterfell Financing Sarl - Facility B Loan	LX192684	Quarterly	4,000,000.00	EURIBOR	3.97300%	0.00000%	2.92500%	-	2.92500%	6.89800%
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	LX200389	Quarterly	3,000,000.00	EURIBOR	3.97200%	0.00000%	3.90000%	-	3.90000%	7.87200%
Zayo Group Holdings Inc - Initial Euro Term Loan	LX185594	Monthly	1,971,814.74	EURIBOR	3.84700%	0.00000%	3.25000%	-	3.25000%	7.09700%
Floating Total:			332,245,187.62							
Total:			342,745,187.62							

Market Value (including MV Determined By Investment Manager)



Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Par Amount	Market Price	Market Value
888 Acquisitions Ltd - 888 Acquisitions 9.465 15Jul28 Frn	Bond	XS2498546204	-	1.15%	4,030,000.00	95.8438	3,862,503.13
Aenova Holding GmbH - Facility B2	Loan	LX196242	-	0.86%	3,000,000.00	98.9840	2,969,520.00
Aernnova Aerospace S.A.U. - Facility B2	Loan	LX185331	-	0.06%	204,081.63	96.4690	196,875.51
Aernnova Aerospace S.A.U. - Term Loan B	Loan	LX185330	-	0.51%	1,795,918.37	96.4690	1,732,504.49
Al Alpine AT Bidco - Facility B (EUR)	Loan	LX176168	-	0.86%	3,000,000.00	99.7920	2,993,760.00
Albea Beauty Holdings SARL - Facility Ba (Eur)	Loan	LX211343	-	0.57%	2,000,000.00	99.2320	1,984,640.00
Albion Financing 3 SARL - 2023 and 2026 EUR Term Loan	Loan	LX212337	-	1.14%	4,000,000.00	99.9110	3,996,440.00
Allied Universal Holdco LLC - Initial Euro Term Loan	Loan	LX194228	-	0.85%	2,969,696.96	95.9170	2,848,444.23
Altice Financing SA - (Eur) Term Loan	Loan	LX209693	-	0.56%	1,969,453.08	95.1110	1,873,166.52
Ammega Group BV - 2023 Facility B2	Loan	LX213528	-	0.86%	3,000,000.00	99.6020	2,988,060.00
Aragon Bidco GMBH - Facility B Loan	Loan	LX199035	-	0.56%	1,978,142.08	93.7220	1,853,954.32
Barentz Bidco BV - Facility B (Eur) Loan	Loan	LX190863	-	0.57%	2,000,000.00	99.2970	1,985,940.00
BCP V Modular Services Holdings IV Limited - Cov-Lite Tlb	Loan	LX198943	-	0.86%	3,000,000.00	94.0230	2,820,690.00
Bellis Acquisition Company PLC - First Lien Term Loan B	Loan	LX192631	-	1.00%	3,500,000.00	98.0670	3,432,345.00
Bidco SB - Facility B	Loan	LX196309	-	0.43%	1,500,000.00	98.8520	1,482,780.00
BMC Software (Boxer/ Bladelogic) - 2021 Replacement Euro TL	Loan	LX192760	-	0.85%	2,976,470.08	99.5890	2,964,236.79
BME Group Holding BV - Facility B2	Loan	LX217355	-	1.00%	3,500,000.00	94.7360	3,315,760.00
Boels Topholding B.V. - Facility B2	Loan	LX195187	-	0.86%	3,017,241.38	99.7710	3,010,331.90
Boluda Towage - Facility B1 Loan	Loan	LX182811	-	1.14%	4,000,000.00	99.5470	3,981,880.00
Brookfield Slate Holdings III Limited - Facility B Loan	Loan	LX204068	-	0.86%	3,000,000.00	95.6790	2,870,370.00
CAB - Facility B Loan	Loan	LX192244	-	1.14%	4,000,000.00	95.1700	3,806,800.00
CAES Systems Holdings LLC (f/k/a AI Convoy (Luxembourg) Sarl) - Facility B EUR	Loan	LX184902	-	0.57%	2,000,000.00	97.0830	1,941,660.00
Carnival Corporation - EUR Senior Secured Term Loan B	Loan	LX188869	-	0.57%	1,979,539.64	99.8440	1,976,451.56
Castillon SAS - Term Loan B	Loan	LX192915	-	0.86%	3,000,000.00	100.0830	3,002,490.00
Castle Uk Finco Plc - Castle Uk Finco P 9.252 15May28 Frn	Bond	XS2447921466	-	1.00%	3,500,000.00	89.6825	3,138,887.50
Castor Spa - Castor Spa 9.095 15Feb29 Frn	Bond	XS2445840809	-	0.76%	2,650,000.00	95.1375	2,521,143.75
Cedacri Mergeco Spa - Cedacri Mergeco S 8.627 15May28 Frn	Bond	XS2345190263	-	0.86%	3,000,000.00	96.1274	2,883,822.90
Chrome Bidco - Facility B	Loan	LX194780	-	1.14%	4,000,000.00	89.0290	3,561,160.00
Cidron Aida Finco Sarl - Term Loan	Loan	LX193644	-	0.57%	2,000,000.00	99.5630	1,991,260.00
CIRCET EUROPE - Senior Facility B	Loan	LX196125	-	0.86%	3,000,000.00	98.2600	2,947,800.00
Clarios Global LP - Amendment No.1 Euro Term Loan	Loan	LX192924	-	0.65%	2,289,706.19	99.8330	2,285,882.38
Claudius Finance SARL - Term Loan B	Loan	LX196230	-	0.57%	2,000,000.00	98.4800	1,969,600.00
Cobalt Bidco - Repriced Facility B Loan	Loan	LX195644	-	0.86%	3,000,000.00	97.5420	2,926,260.00
Cobham Ultra Seniorco S.A.R.L. - (Eur) TI	Loan	LX200269	-	0.57%	2,000,000.00	96.8640	1,937,280.00
CTEC III GmbH - Facility B	Loan	LX202118	-	0.86%	3,000,000.00	98.0000	2,940,000.00
Delachaux Group - FACILITY B	Loan	LX218753	-	0.86%	3,000,000.00	99.1610	2,974,830.00
DexKo Global Inc - Initial German Borrower Euro Term Loan	Loan	LX198942	-	0.23%	810,183.30	95.9440	777,322.27
DexKo Global Inc - Initial Lead Borrower Euro Term Loan	Loan	LX198244	-	0.34%	1,189,816.70	95.9440	1,141,557.73
Dufry One BV - Dufry One Bv 3.375 15Apr28	Bond	XS2333564503	-	0.71%	2,500,000.00	93.5549	2,338,871.75
Eircom Holdings (Ireland) Limited - New Facility B	Loan	LX182609	-	0.71%	2,500,000.00	99.6060	2,490,150.00
Elsan SAS - Facility B5	Loan	LX192651	-	1.14%	4,000,000.00	97.4470	3,897,880.00
ENCORE CAPITAL GROUP INC - Encore Capital Gr 8.215 15Jan28 Frn	Bond	XS2271247178	-	0.70%	2,452,000.00	99.8556	2,448,459.31

Market Value (including MV Determined By Investment Manager)



Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Par Amount	Market Price	Market Value
Engineered Machinery Holdings Inc - First Lien Incremental Amendment No 4 Term Loan	Loan	LX194622	-	0.57%	1,979,797.96	95.9380	1,899,378.57
EP BCo S.A. - Facility B2	Loan	LX180474	-	1.14%	4,000,000.00	99.5830	3,983,320.00
Euro Ethnic FoodsBidco SAS - Term Loan facility B	Loan	LX192017	-	0.29%	1,000,000.00	96.9000	969,000.00
European Medco Development 4 Sarl - Facility B Loan	Loan	LX188647	-	0.57%	2,000,000.00	93.9640	1,879,280.00
Evoca SPA - Evoca Spa 8.218 01Nov26 Frn	Bond	XS2069326861	-	0.85%	2,970,000.00	98.8723	2,936,507.61
Financiere Groupe Persea - Term Loan	Loan	LX178722	-	1.14%	4,000,000.00	96.6250	3,865,000.00
Financiere PAX SAS - Facility B1	Loan	LX181236	-	0.86%	3,000,000.00	96.7950	2,903,850.00
Financiere Verdi I SAS - Facility B (EUR)	Loan	LX193700	-	1.14%	4,000,000.00	95.8190	3,832,760.00
Foncia Management - Facility B Loan	Loan	LX193463	-	1.14%	4,000,000.00	92.4550	3,698,200.00
Franklin UK Midco Limited - New B1 Facility	Loan	LX195074	-	0.34%	1,196,172.25	97.4380	1,165,526.32
Franklin UK Midco Limited - New B2 Facility Euribor	Loan	LX199287	-	0.01%	40,191.39	97.4380	39,161.69
Franklin UK Midco Limited - New B3 Facility	Loan	LX199288	-	0.13%	462,200.96	97.4380	450,359.37
Franklin UK Midco Limited - New B4 Facility	Loan	LX199289	-	0.09%	301,435.40	97.4380	293,712.63
Froneri Lux Finco Sarl - Facility B1	Loan	LX185229	-	0.86%	3,000,000.00	98.1250	2,943,750.00
Fugue Finance B.V. - TERM LOAN (EUR)	Loan	LX217177	-	0.57%	2,000,000.00	100.1350	2,002,700.00
Galileo Global Education Finance S.a r.l. - Term Loan B	Loan	LX196204	-	0.57%	2,000,000.00	98.5680	1,971,360.00
GARFUNKELUX HOLDCO 3 SA - Float - 05/2026	Bond	XS2250154494	-	0.60%	2,100,000.00	80.7562	1,695,880.20
Getty Images Inc - Initial Euro Term Loan	Loan	LX178593	-	0.57%	2,000,000.00	99.6070	1,992,140.00
GRUPO-ANTOLIN IRAUSA SA - 3.375% - 04/2026	Bond	XS1812087598	-	0.57%	2,000,000.00	83.9269	1,678,538.00
Guadarrama Proyectos Educativos SL - Facility B	Loan	LX180652	-	0.54%	1,881,481.48	99.6250	1,874,425.92
Herens Holdco Sarl - Facility B (EUR) Loans	Loan	LX194449	-	0.86%	3,000,000.00	89.1020	2,673,060.00
Hestia Holding SAS - Facility B1	Loan	LX193653	-	0.57%	2,000,000.00	98.4310	1,968,620.00
Hestiafloor 2 - Facility B2	Loan	LX193813	-	0.86%	3,000,000.00	98.3390	2,950,170.00
HOME VI - Additional Senior Facility 2 Loan	Loan	LX191124	-	0.86%	3,000,000.00	90.8280	2,724,840.00
HOME VI - Senior Facility B1	Loan	LX184200	-	0.29%	1,000,000.00	87.2500	872,500.00
Hunter Douglas Holding BV - Tranche B-2 Term Loans	Loan	LX202553	-	0.86%	3,000,000.00	97.8750	2,936,250.00
Idemia America Corp - Term Loan (Eur)	Loan	LX213435	-	0.57%	2,000,000.00	99.5380	1,990,760.00
IFCO Management Gmbh - Facility B1A (EUR)	Loan	LX183937	-	0.86%	3,000,000.00	99.6630	2,989,890.00
Indy Us Bidco, LLC - 2021 Refinancing Euro Term Loan	Loan	LX200498	-	1.13%	3,959,595.96	95.0160	3,762,249.70
Ineos 226 Limited - 2026 Tranche B Euro Term Loan	Loan	LX192041	-	1.14%	4,000,000.00	98.9750	3,959,000.00
Infinity Bidco 1 Limited - Facility B (Eur)	Loan	LX194934	-	0.86%	3,000,000.00	95.9750	2,879,250.00
INOVIE GROUP - Senior Facility B	Loan	LX191106	-	0.86%	3,000,000.00	91.3250	2,739,750.00
Intrum AB - Intrum AB 3.0 15Sep27	Bond	XS2052216111	-	0.57%	2,000,000.00	72.5673	1,451,346.60
Intrum AB - Intrum AB	Bond	XS2034925375	-	0.43%	1,500,000.00	81.6726	1,225,089.45
Ion Trading Finance Limited - Initial Euro Term Loan	Loan	LX193675	-	0.74%	2,576,434.48	95.1670	2,451,915.40
IVC Acquisition Ltd - Facility B6 Loan	Loan	LX203399	-	0.57%	2,000,000.00	98.2510	1,965,020.00
KDC US Holdings, Inc. - Euro TrancheTerm loan	Loan	LX214294	-	0.56%	1,969,543.16	97.0000	1,910,456.87
Kleopatra Finco SARL - Facility B (EUR) Loan	Loan	LX192334	-	0.86%	3,000,000.00	90.5000	2,715,000.00
KOUTI BV - Term Loan	Loan	LX195916	-	0.86%	3,000,000.00	97.3280	2,919,840.00
Loarre Invest SARL - Loarre Investment 9.002 15May29 Frn	Bond	XS2483511957	-	0.57%	2,000,000.00	100.3586	2,007,171.40
Lorca Holdco Limited - Facility B2 Loan	Loan	LX198908	-	0.86%	2,999,999.99	98.9650	2,968,949.99
LSF10 XL Bidco S.C.A. - Facility B4	Loan	LX193640	-	0.92%	3,206,940.87	85.7400	2,749,631.10

Market Value (including MV Determined By Investment Manager)



Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Par Amount	Market Price	Market Value
Luna III Sarl - Facility B Loan	Loan	LX198606	-	0.86%	3,000,000.00	100.1500	3,004,500.00
Markermeer Finance B.V. - Term Loan B	Loan	LX185085	-	0.86%	3,000,000.00	95.9810	2,879,430.00
Market Bidco Limited - Facility B1	Loan	LX206828	-	0.57%	2,000,000.00	93.5520	1,871,040.00
Mascot Bidco Oy - Facility B	Loan	LX177740	-	0.57%	2,000,000.00	99.7080	1,994,160.00
Median B.V. - Facility B-1 Loan	Loan	LX198689	-	1.14%	4,000,000.00	93.5830	3,743,320.00
Medline Borrower LP - Term Loan B (Eur)	Loan	LX198399	-	0.43%	1,500,000.00	99.2710	1,489,065.00
Motion Finco LLC - Facility B (Eur) Loan	Loan	LX183342	-	0.57%	2,000,000.00	99.0630	1,981,260.00
Neptune Bidco Sarl - Facility B	Loan	LX185386	-	0.86%	3,000,000.00	96.3520	2,890,560.00
Nidda Healthcare GmbH - Term Loan F(EUR)	Loan	LX185475	-	1.14%	4,000,000.00	98.6150	3,944,600.00
Nobian Finance BV - Term Loan B	Loan	LX195672	-	1.00%	3,500,000.00	97.4900	3,412,150.00
Numericable U.S. LLC - (Eur) B14 Term Loan	Loan	LX210660	-	1.13%	3,943,632.61	83.9640	3,311,231.68
Olympus Water US Holding Corporation - Initial Euro Term Loan	Loan	LX198237	-	0.86%	3,000,000.00	97.5940	2,927,820.00
OptiGroup BidCo AB (f/k/a Unique Bidco AB) - Cov-Lite Term Loan	Loan	LX204697	-	0.71%	2,500,000.00	94.6250	2,365,625.00
Patagonia Bidco Limited - Facility B2 (EUR)	Loan	LX199090	-	0.83%	2,900,000.00	86.6360	2,512,444.00
PCF GmbH - Float - 04/2026	Bond	XS2333302052	-	0.43%	1,500,000.00	74.9927	1,124,890.50
Peer Holding III BV - Term Facility B3	Loan	LX212074	-	0.57%	2,000,000.00	99.7190	1,994,380.00
Platform Bidco Limited - FACILITY B (EUR)	Loan	LX195825	-	0.71%	2,500,000.00	94.5420	2,363,550.00
Platin2025 Holdings S.A R.L. - Term Loan B	Loan	LX200506	-	0.86%	3,000,000.00	95.0380	2,851,140.00
Polaris Newco LLC - First Lien Euro Term Loan	Loan	LX195132	-	0.85%	2,969,696.96	95.2190	2,827,715.75
PUG LLC - First Lien Euro Term Loan	Loan	LX185505	-	0.29%	1,000,000.00	94.8000	948,000.00
Quimper AB - Term Loan B	Loan	LX178841	-	1.14%	4,000,000.00	98.7840	3,951,360.00
Rainbow Finco S. A R.L. - Term Loan B (Eur)	Loan	LX202335	-	0.86%	3,000,000.00	97.0750	2,912,250.00
Roar BidCo AB - Facility B Loan	Loan	LX193550	-	1.14%	4,000,000.00	95.5100	3,820,400.00
Rodenstock GmbH - First Lien Term Loan	Loan	LX194401	-	0.57%	2,000,000.00	95.8410	1,916,820.00
Rubix Group Finco Limited - Term Loan	Loan	LX210912	-	0.57%	2,000,000.00	99.3180	1,986,360.00
Sandy Bidco BV - Term Loan B	Loan	LX197880	-	0.43%	1,500,000.00	98.2810	1,474,215.00
Sector Alarm Holdings AS - Term Loan First Lien	Loan	LX185662	-	0.86%	3,000,000.00	94.8330	2,844,990.00
SGD SA - Facility B Loan	Loan	LX196610	-	0.86%	3,000,000.00	96.9060	2,907,180.00
Sherwood Financing Plc - Sherwood Financin 8.627 15Nov27 Frn	Bond	XS2010027535	-	1.14%	4,000,000.00	97.1733	3,886,933.20
Sirona Bidco - Facility B	Loan	LX199218	-	0.57%	2,000,000.00	86.7500	1,735,000.00
Sitel Group - Initial Euro Term Loan	Loan	LX196483	-	0.43%	1,500,000.00	96.5130	1,447,695.00
Solina Group Services (fka Powder Bidco) - Facility B Loan	Loan	LX195531	-	0.57%	2,000,000.00	98.9770	1,979,540.00
Spa Holdings 3 Oy - Facility B (Eur) Loan	Loan	LX193267	-	0.86%	3,000,000.00	97.5380	2,926,140.00
Speedster Bidco GmbH - Facility B Loan	Loan	LX185579	-	0.86%	3,000,000.00	96.2080	2,886,240.00
Summer (BC) Bidco B LLC - ADDITIONAL B3 LOAN	Loan	LX196478	-	0.29%	1,000,000.00	98.2130	982,130.00
Tackle Sarl - Facility B(EUR)	Loan	LX194656	-	1.14%	4,000,000.00	97.9690	3,918,760.00
THG Operations Holding Limited - Facility B Loan (EUR)	Loan	LX184460	-	0.86%	3,004,000.00	94.4430	2,837,067.72
Timber Servicios Empresariales SA - Facility B	Loan	LX202736	-	0.57%	2,000,000.00	92.3180	1,846,360.00
United Group BV - United Group Bv 7.252 15Feb26 Frn	Bond	XS2111947318	-	0.57%	2,000,000.00	99.6539	1,993,077.80
United Group BV - United Group Bv 8.843 01Feb29 Frn	Bond	XS2434794363	-	0.57%	2,000,000.00	100.4639	2,009,277.80
Venga Finance SARL - Initial Euro Term Loan	Loan	LX199551	-	0.43%	1,500,000.00	98.7810	1,481,715.00
Verisure Holding AB (PUBL) - Facility B Loan	Loan	LX191968	-	1.14%	4,000,000.00	98.5150	3,940,600.00

Market Value (including MV Determined By Investment Manager)



Description	Asset Type	Security ID	Market Value Determined by IM	% of CPA	Par Amount	Market Price	Market Value
VERTICAL HOLDCO GMBH - Float - 07/2027	Bond	XS2199597613	-	0.57%	2,000,000.00	100.2696	2,005,391.20
Virgin Media Ireland Limited - Facility B1 Loan	Loan	LX195575	-	1.14%	4,000,000.00	97.4230	3,896,920.00
Winterfell Financing Sarl - Facility B Loan	Loan	LX192684	-	1.14%	4,000,000.00	92.9320	3,717,280.00
WP/AP Telecom Holdings IV B.V - Term Loan Facility B	Loan	LX200389	-	0.86%	3,000,000.00	99.2170	2,976,510.00
Zayo Group Holdings Inc - Initial Euro Term Loan	Loan	LX185594	-	0.56%	1,971,814.74	84.5750	1,667,662.32
ZIGGO BOND CO BV - Ziggo Bond Co Bv 3.375 28Feb30	Bond	XS2116386132	-	0.71%	2,500,000.00	79.8125	1,995,312.50
				Total:	342,745,187.62		328,329,451.31



Event of Default Par Ratio

No data available for this request

Purchases and Sales



Description	Security ID	Trade Date	Settlement Date	CCY	Par	Price	Principal	Interest	Total	Reason for Trade
Sale										
ZF Invest - Term Loan B	LX195828	05-Dec-2023		EUR	900,000.00	95.7500	861,750.00	0.00	861,750.00	
EUR Total:					900,000.00		861,750.00	0.00	861,750.00	

Principal Paydowns/Borrowings



Description	Security ID	Date	Currency	Amount
Facility - Paydown				
Ineos 226 Limited - 2026 Tranche B Euro Term Loan	LX192041	14-Nov-2023	EUR	(4,000,000.00)
			EUR Subtotal:	(4,000,000.00)
Facility - Payoff				
Delachaux Group - Facility B1	LX179351	30-Nov-2023	EUR	(3,000,000.00)
			EUR Subtotal:	(3,000,000.00)
			EUR Total:	(7,000,000.00)

Frequency Switch Event

Description

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

Risk Retention Confirmation

Confirmation that the Collateral Administrator has received written confirmation (and upon which confirmation the Collateral Administrator shall be entitled to rely without enquiry and without liability for so relying) from the Originator (or the Portfolio Manager on its behalf):

- (a) that the Originator continues to retain the Retention Notes;
- (b) that it has not sold, hedged or otherwise mitigated its credit risk under or associated with the Retention Notes or the underlying portfolio of Collateral Obligations, except to the extent permitted in accordance with the Retention Requirements; and
- (c) of the calculation of 5 per cent. of the Collateral Principal Amount as of the most recent Determination Date for the purposes of determining whether a Retention Deficiency has occurred.

Discretionary Reason for Sale

Discretionary Sale Denominator	350,000,000.00
Report Total	0.00
Actual	0.00%
Trigger	0.00%
Test Result	Passed

No transaction data available for this request



Restructured Assets

No data available for this request

Rating Concentrations



Moody's Rating	# of Assets	Principal Balance	% of Balance	Fitch Rating	# of Assets	Principal Balance	% of Balance
Ba2	4	10,431,539.64	3.04%	BB+	1	2,452,000.00	0.72%
Ba3	7	19,517,241.37	5.69%	BB	5	15,000,000.00	4.38%
B1	19	55,275,974.23	16.13%	BB-	9	28,047,241.38	8.18%
B2	59	156,358,407.01	45.62%	B+	17	47,945,077.43	13.99%
B3	41	97,162,025.37	28.35%	B	54	140,395,715.91	40.96%
Caa1	2	4,000,000.00	1.17%	B-	45	105,935,455.94	30.91%
Total:		132	342,745,187.62	CCC+	1	2,969,696.96	0.87%
				Total:	132	342,745,187.62	



Eligible Investments

No data available for this request

Transaction Parties



Entity	Role	Original Credit Rating		Current Credit Rating		Rating Downgrades / Replacements
		Moody	Fitch	Moody	Fitch	
Bank of New York Mellon London Branch	Account Bank	Aa2	AA-	Aa2	AA-	
Bank of New York Mellon London Branch	Principal Paying Agent	Aa2	AA-	Aa2	AA-	
Bank of New York Mellon London Branch	Calculation Agent	Aa2	AA-	Aa2	AA-	
Bank of New York Mellon London Branch	Custodian	Aa2	AA-	Aa2	AA-	
Bank of New York Mellon Trustee Services Limited	Trusted	Aa2	-	Aa2	-	
Bank of New York Mellon S.A./ N.V.-Lux	Register/Transfer Agent	Aa2	AA	Aa2	AA-	
Onex Capital	Collateral Manager		A		A	



Participation Interest / Counterparty Information

No data available for this request



Notes Outstanding



Class	Regulation S Notes		Rule 144A Notes		Principal Amount Outstanding
	ISIN	Common Code	ISIN	Common Code	
Class A Notes	XS2559000489	255900048	XS2559001297	255900129	238,000,000.00
Class B Notes	XS2559000562	255900056	XS2559001453	255900145	23,250,000.00
Class C Notes	XS2559000646	255900064	XS2559001370	255900137	17,000,000.00
Class D Notes	XS2559000729	255900072	XS2559001537	255900153	19,250,000.00
Class E Notes	XS2559000992	255900099	XS2559001701	255900170	17,500,000.00
Subordinated Notes	XS2559001024	255900102	XS2559001610	255900161	24,000,000.00
				Total:	339,000,000.00

OMI PH USD CP LLC
712 Fifth Avenue, 40th Floor
New York, NY 10019

Date: 12/6/2023

OCP Euro CLO 2022-6 Designated Activity Company
c/o TMF Group
3rd Floor, Kilmore House
Park Lane
Spencer Dock
Dublin1
Ireland
Attention: The Directors
Facsimile no.: +353 (0)1 614 6250
E mail: Ireland@tmf-group.com

Pursuant to Section 2.1(g) of the Retention Letter (as defined in the Indenture dated January 10, 2023 among OCP Euro CLO 2022-6 Designated Activity Company (the Issuer), and Citibank, N.A., London Branch (the Trustee), the Retention Provider (as defined in the Retention Letter), as of the date hereof, hereby confirms its continued compliance with the requirements applicable to it as set forth in the Retention Letter.



Name: Joshua Hausman
Title: Director

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