



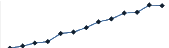
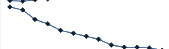
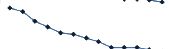
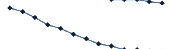
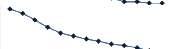
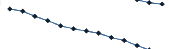
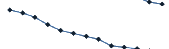
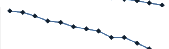
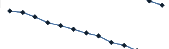
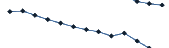
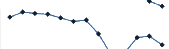
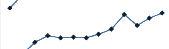
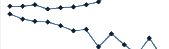
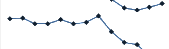
2026 Q2 Quarter in Review

CLO Report



US BSL

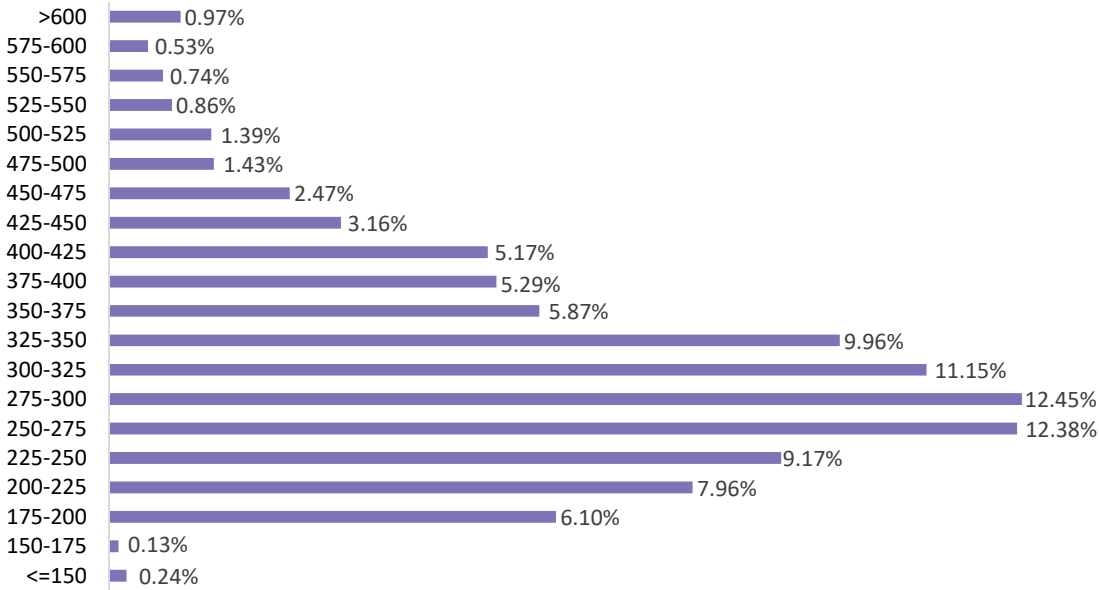
MARKET TRENDS

	Jun-26	May-26	Apr-26	Mar-26	Feb-26	Jan-26	Dec-25	Nov-25	Oct-25	Sep-25	Aug-25	Jul-25	Jun-25	
# of Outstanding Deals	2197	2198	2180	2178	2163	2157	2142	2132	2127	2108	2104	2097	2091	
Collateral Par (\$B)	932.11	925.78	920.99	913.11	904.91	898.49	904.45	901.56	892.86	884.21	882.86	880.94	882.31	
WAS	3.01	3.02	3.02	3.03	3.04	3.07	3.09	3.10	3.12	3.16	3.18	3.23	3.25	
1st Quartile	2.95	2.96	2.97	2.97	2.97	3.00	3.02	3.04	3.05	3.08	3.11	3.16	3.18	
4th Quartile	3.13	3.13	3.14	3.14	3.16	3.17	3.20	3.22	3.25	3.27	3.31	3.34	3.36	
WAS Liab.	1.71	1.72	1.73	1.73	1.74	1.75	1.76	1.78	1.79	1.81	1.84	1.87	1.89	
1st Quartile	1.83	1.85	1.88	1.91	1.93	1.96	1.97	1.99	2.01	2.04	2.07	2.11	2.12	
4th Quartile	1.60	1.60	1.61	1.61	1.62	1.64	1.65	1.66	1.66	1.68	1.70	1.71	1.72	
WARF	2703	2712	2722	2733	2733	2745	2750	2753	2762	2764	2773	2780	2783	
1st Quartile	2794	2798	2805	2818	2824	2841	2849	2859	2867	2876	2890	2901	2905	
4th Quartile	2616	2625	2637	2651	2646	2653	2657	2661	2667	2673	2681	2688	2687	
WA Bid	95.97	96.40	96.31	95.54	95.43	96.50	97.16	97.10	97.28	97.47	97.52	97.58	97.33	
Diversity	85.00	85.00	85.00	84.00	84.00	84.00	84.00	84.00	83.00	83.00	83.00	83.00	82.00	
# Loan Issuers	1959	1950	1937	1956	1930	1921	1915	1916	1914	1918	1906	1886	1881	
WA Facility Size	2024	1992	1991	1972	1964	1939	1930	1926	1925	1920	1931	1927	1927	
% Defaulted	0.32%	0.39%	0.34%	0.37%	0.41%	0.36%	0.42%	0.42%	0.44%	0.45%	0.45%	0.46%	0.48%	
% < CCC+	4.26%	4.17%	4.10%	4.16%	4.35%	4.71%	4.39%	4.40%	4.56%	4.49%	4.39%	4.73%	5.03%	
% < Caa1	4.31%	4.36%	4.60%	4.66%	4.87%	5.21%	5.08%	5.04%	5.14%	5.05%	5.04%	5.17%	5.15%	
% Above 101	0.25%	0.17%	0.12%	0.11%	0.14%	0.26%	0.22%	0.21%	0.22%	0.28%	0.36%	0.42%	0.50%	
% Below 90	11.54%	10.71%	10.68%	12.87%	13.73%	10.12%	8.71%	9.45%	9.08%	8.00%	8.05%	7.44%	8.18%	
% Below 80	5.42%	5.05%	5.53%	6.30%	5.61%	4.95%	4.38%	4.35%	3.64%	2.91%	3.11%	3.08%	3.22%	
% Below 70	3.01%	3.25%	3.36%	3.18%	3.39%	2.76%	2.54%	2.38%	1.94%	2.06%	2.10%	1.93%	2.18%	
% Bond	2.33%	2.31%	2.26%	2.20%	2.26%	2.29%	2.28%	2.27%	2.27%	2.23%	2.23%	2.18%	2.16%	

DEAL ISSUANCE

	Jun-26	May-26	Apr-26	Mar-26	Feb-26	Jan-26	Dec-25	Nov-25	Oct-25	Sep-25	Aug-25	Jul-25	Jun-25
# of Deals	27	10	28	50	4	20	59	18	19	39	36	35	33
Collateral Par (\$B)	12.78	5.00	12.74	23.01	1.65	8.76	27.62	8.31	8.86	18.62	17.33	16.18	14.59
WAS Liabilities	1.56	1.63	0.00	1.54	1.59	0.00	1.57	1.60	1.64	1.64	1.66	1.74	1.79
# of BWICs	290	279	252	288	345	245	139	210	308	303	145	287	193
# of CLOs in BWICs	1531	1360	1202	1557	2065	1272	807	1159	1691	1545	789	1385	882
# of AAA Bonds in BWICs	402	314	326	516	442	357	330	230	364	353	246	255	155
# of AA Bonds in BWICs	141	106	110	157	230	92	92	77	190	103	64	94	58
# of A Bonds in BWICs	77	87	81	93	100	64	88	64	139	84	25	100	50
# of BBB Bonds in BWICs	166	159	168	284	458	142	39	173	246	146	85	107	89
# of BB Bonds in BWICs	209	391	330	339	428	273	82	267	273	244	102	267	216
# of B Bonds in BWICs	96	88	45	27	144	99	25	60	104	99	26	46	51
# of Equity Bonds in BWICs	124	164	79	23	94	136	47	125	95	232	98	225	82

LOAN SPREAD



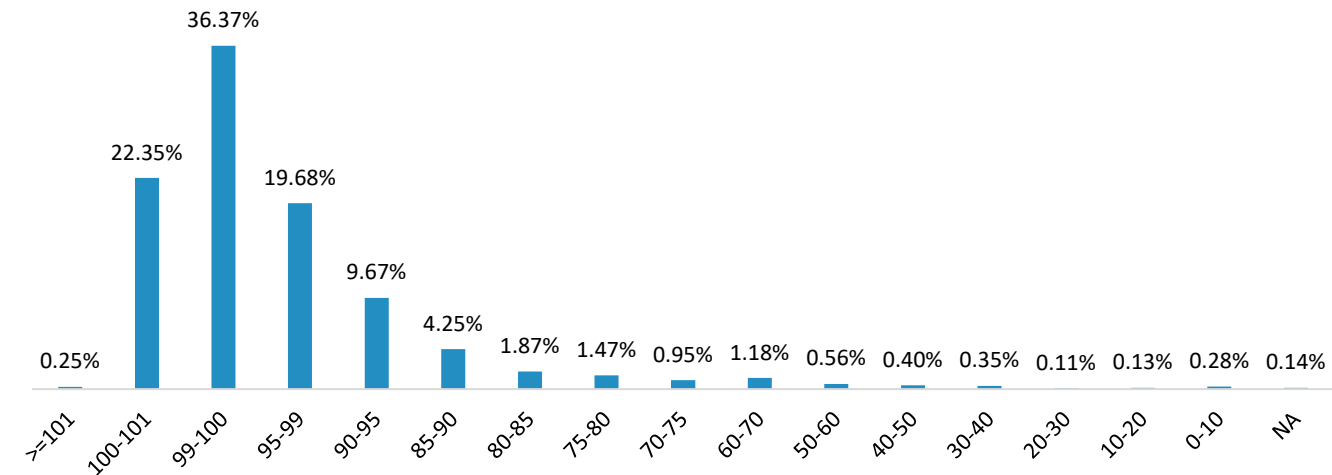
10 MOST RECENT NEW DEALS

Deal Name	Closing Date	Manager	AAA Spread	AA Spread	A Spread	BBB Spread	BB Spread
Arini US CLO VII	6/30/2026	Arini	1.24	1.55	1.65	2.60	5.35
CQS US CLO 7	6/30/2026	CQS	1.28	1.55	1.95	3.26	5.75
Sculptor CLO XXXVIII	6/30/2026	Sculptor (Och-Ziff)	1.26	1.60	1.95	3.07	6.02
Voya CLO 2026-2	6/30/2026	Voya (ING)	1.20	1.50	1.65	2.70	5.10
Park Blue CLO 2026-XI	6/29/2026	Centerbridge	1.26	1.60	1.80	3.00	5.55
Sona US CLO 2	6/29/2026	Sona	1.26	1.55	1.85	3.04	5.40
Battalion CLO XXXII	6/26/2026	Brigade	1.24	1.55	1.85	3.19	5.85
HPS Loan Management 2026-28	6/26/2026	HPS (Highbridge)	1.23	1.45	1.65	2.83	5.15
KKR CLO 67	6/26/2026	KKR	1.24	1.55	1.76	3.09	5.60
Wise CLO 2026-1	6/26/2026	Blue Owl	1.22	1.62	1.85		

10 MOST RECENT LOAN DEFAULTS

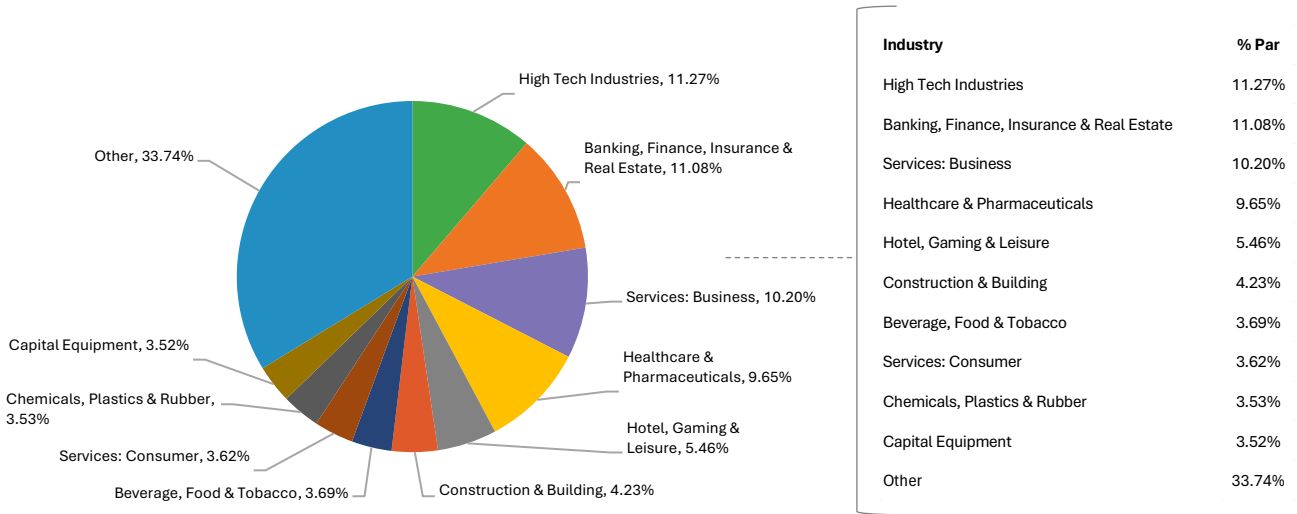
Issuer	Latest Default Date
Seqens	6/18/2026
Xerox	6/11/2026
TSX Fiber Services	6/10/2026
Optiv Security	6/8/2026
Cabinetworks	6/5/2026
Long Island Vision Management	6/3/2026
Infotree Holdco	6/3/2026
Aesop Intermediate	6/3/2026
Multi-Color (LABL)	6/1/2026
Polychem Acquisition	6/1/2026

LOAN PRICE DISTRIBUTION*

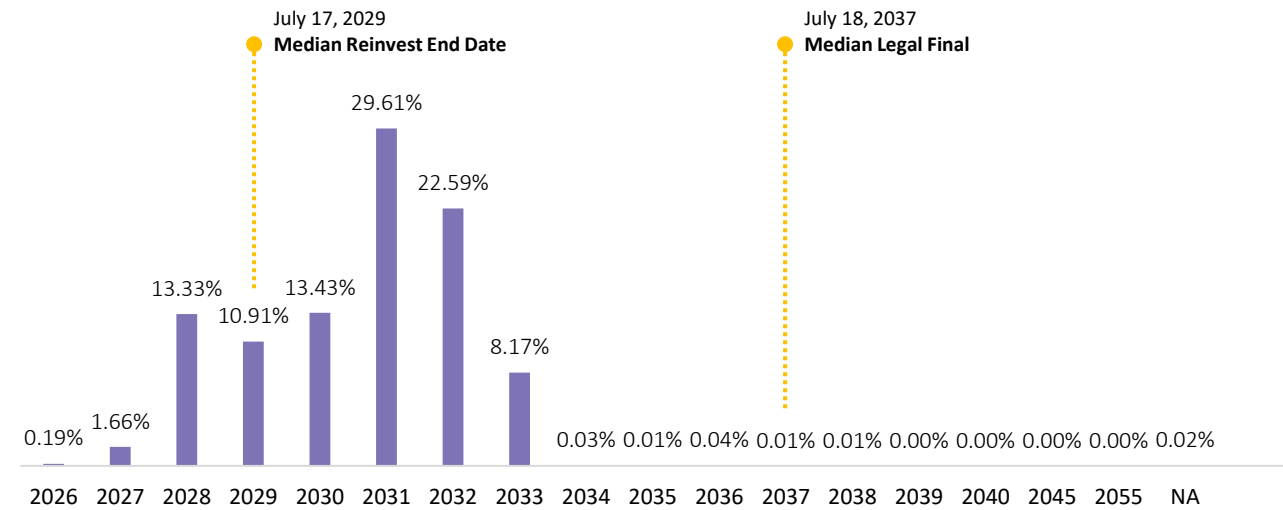


*as of June 30, 2026

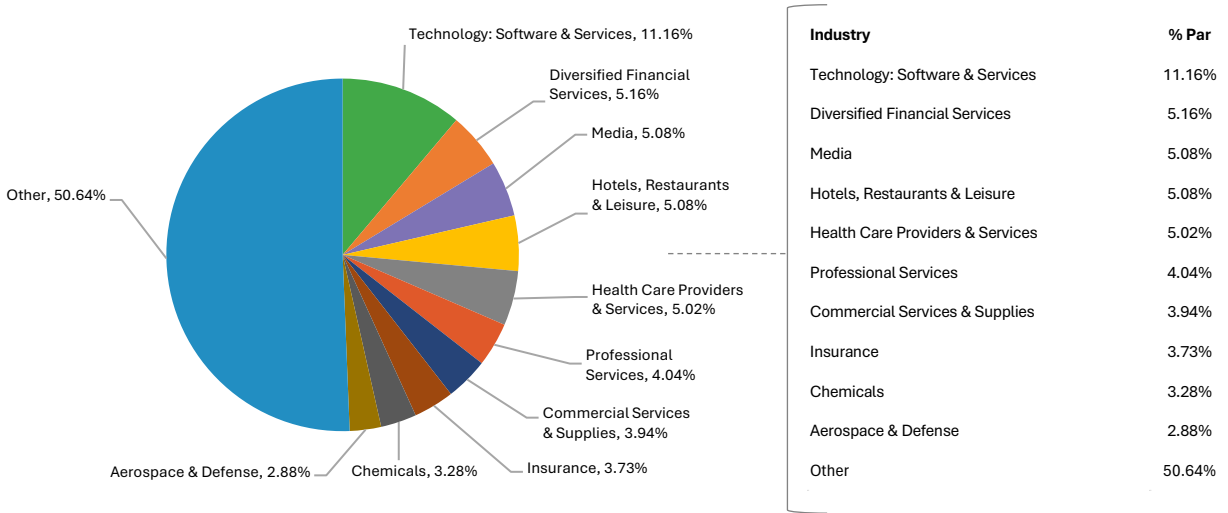
TOP 10 MOODY'S INDUSTRIES



LOAN BY MATURITY



TOP 10 S&P INDUSTRIES



TOP 10 MOST HELD LOANS PRICE <= 90

Description	Maturity	Issuer	Balance (MM)	1st Most Exposed	2nd Most Exposed	3rd Most Exposed
Mcafee - Refinancing Tranche B-1	3/1/2029	McAfee	2,906.51	Blackstone (GSO)	Sound Point	CIFC
Bmc Software (Boxer/ Bladelogic) - 2031 Replace...	7/30/2031	BMC Software	2,759.19	Blackstone (GSO)	CVC	Carlyle
Project Alpha Intermediate Holding, Inc. - Term...	10/28/2030	Qlik Technologies	2,252.14	CSAM	AGL Credit	Carlyle
Kaseya Inc. - Term Loan	3/22/2032	Kaseya	1,993.84	Fortress	CIFC	AGL Credit
Cloud Software Group, Inc - Term Loan B (8/25)	8/13/2032	TIBCO Software	1,864.67	CSAM	Carlyle	Ares
Ion Platform Finance Us, Inc. - Term Loan (09/2...	10/7/2032	ION Trading	1,680.83	Carlyle	Blackstone (GSO)	Investcorp
Cloud Software Group, Inc - Term Loan B	3/21/2031	TIBCO Software	1,626.47	CSAM	Carlyle	Ares
Peraton Corp. - Term B Loans	2/1/2028	Peraton	1,550.00	Blackstone (GSO)	Silver Point	BSP
Cloudera Inc - Term Loan	10/8/2028	Cloudera	1,476.42	Blackstone (GSO)	CIFC	Neuberger Berman
Starlight Parent, LLC - Term Loan (04/25)	4/16/2032	Starlight	1,474.15	CSAM	Carlyle	Apollo

TOP 10 MOST HELD LOANS PRICE<=70 & RPT RATING <=CAA1

Description	Maturity	Issuer	Balance (MM)	1st Most Exposed	2nd Most Exposed	3rd Most Exposed
Cornerstone Building Brands Inc - New Term Loan B	4/12/2028	Cornerstone Building Brands	1,460.12	CSAM	Blackstone (GSO)	Carlyle
Cast And Crew Payroll LLC Incremental No 2 Term...	12/29/2028	Cast & Crew Payroll	883.29	Blackstone (GSO)	Ares	Oak Hill
Ivanti Software Inc. - 2025-1 Fourth Amendment ...	6/1/2029	LANDesk Software	815.54	Apollo	Blackstone (GSO)	Sound Point
Oid-Ol Intermediate I, LLC - Term Loan 2	2/1/2029	OID-OL	602.19	CSAM	Trinitas	Ares
Mitnick Corporate Purchaser Inc (Veracode) 1St ...	5/2/2029	Veracode	578.67	CSAM	Blackstone (GSO)	Ares
Csc Holdings LLC (Altice Usa Inc) - Term Loan B	4/15/2027	Altice USA	557.14	Apollo	PGIM (Prudential)	Silver Point
Realtruck Group, Inc. - Term Loan A (04/25)	1/31/2031	Realtruck Group	491.97	BSP	Golub	AGL Credit
Sonicwall Us Holdings Inc - 2023 Term Loan	5/18/2028	SonicWALL	488.10	Fortress	Carlyle	Sound Point
American Trailer World Corp - Term Loan	3/3/2028	American Trailer World	449.81	KKR	Apollo	Onex
Summit Behavioral Healthcare, LLC - Second Out ...	12/31/2029	Summit Behavioral Healthcare	444.86	CVC	Neuberger Berman	Barings

TOP 10 MOST SOLD LOANS

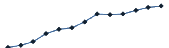
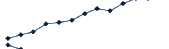
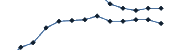
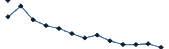
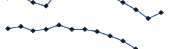
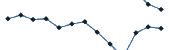
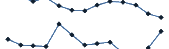
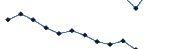
Description	Maturity	Issuer	WA Sale Px	Quantity (MM)
Peraton Corp - Peraton T/L B	2/1/2028	Peraton	88.07	119.28
Hologic Inc - Term Loan B 04/26	4/7/2033	Hologic	98.91	93.06
Genesys Cloud Services Holdings Ii LLC - Term Loan	1/30/2032	Genesys Telecommunications	96.66	83.22
Talen Energy Supply LLC - Term Loan B 10/25	11/25/2032	Talen Energy Supply	99.84	68.60
Project Alpha Intermediate Holding Inc - Project A	10/28/2030	Qlik Technologies	79.88	65.17
Restoration Hardware Inc - Term Loan 9/21	10/20/2028	Restoration Hardware	97.51	63.05
Boxer Parent Company Inc - Boxer Parent Bmc Softwa	7/30/2031	BMC Software	93.67	59.42
Colossus Acquireco LLC	7/30/2032	Colossus	99.93	55.63
Opal Us LLC - Term Loan	4/28/2032	Opella	99.75	55.27
Nouryon Finance Bv - November 2024 B-1 Dollar Term	4/3/2028	AkzoNobel	99.16	54.47

TOP 10 MOST PURCHASED LOANS

Description	Maturity	Issuer	WA Purchase Px	Quantity (MM)
Alliant Holdings Intermediate LLC - Term Loan 8/25	9/19/2031	Alliant Insurance	99.84	116.43
Scientific Games Holdings Lp - Term Loan B Due 2029	4/4/2029	Scientific Games	98.73	79.03
Alliant Holdings Intermediate LLC - Term Loan 8/25	9/19/2031	Alliant Insurance	99.99	64.61
Chariot Buyer LLC - Chariot Buyer Chamberlain T...	9/8/2032	Chamberlain Group	99.79	61.51
Sedgwick Claims Management Services Inc - Term ...	7/31/2031	Sedgwick Claims Management Services	99.85	60.86
Alliant Holdings Intermediate LLC - Term Loan 8/25	9/19/2031	Alliant Insurance	99.88	58.80
Bcp Vi Summit Holdings Lp - Nvent Electric/Nven...	1/30/2032	Nvent Elec PUB	100.00	57.48
Corpay Technologies Operating Company LLC - Cor...	11/5/2032	FleetCor Technologies	100.00	55.95
Hudson River Trading LLC - Hudson River 1/26	3/18/2030	Hudson River Trading	99.82	54.71
Ascensus 12/2024 Term Loan B	11/24/2032	Ascensus	99.59	52.98

EUR CLO

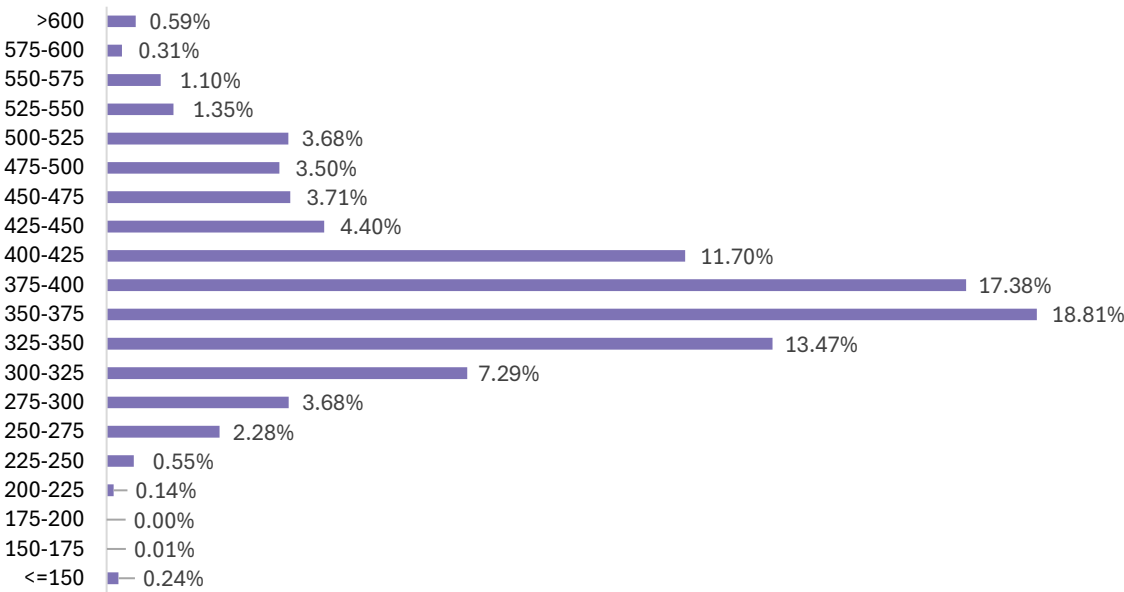
MARKET TRENDS

	Jun-26	May-26	Apr-26	Mar-26	Feb-26	Jan-26	Dec-25	Nov-25	Oct-25	Sep-25	Aug-25	Jul-25	Jun-25	
# of Outstanding Deals	723	721	716	709	708	710	696	686	684	676	662	656	652	
Collateral Par (\$B)	290.90	289.76	289.65	285.46	279.76	281.28	277.64	271.99	270.06	269.26	263.00	260.62	257.19	
WAS	3.56	3.57	3.57	3.58	3.61	3.66	3.67	3.69	3.70	3.71	3.72	3.74	3.76	
1st Quartile	3.50	3.51	3.51	3.52	3.53	3.58	3.59	3.61	3.62	3.63	3.64	3.67	3.68	
4th Quartile	3.68	3.68	3.67	3.68	3.70	3.75	3.76	3.78	3.80	3.81	3.81	3.84	3.85	
WAS Liab.	1.98	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.99	1.98	1.96	1.95	1.94	
1st Quartile	2.08	2.08	2.08	2.08	2.08	2.09	2.09	2.10	2.10	2.11	2.11	2.13	2.12	
4th Quartile	1.86	1.86	1.86	1.85	1.85	1.85	1.84	1.83	1.83	1.82	1.81	1.81	1.81	
WARF	2890	2891	2900	2909	2913	2925	2930	2932	2927	2920	2916	2919	2916	
1st Quartile	2971	2966	2974	2980	2986	2991	3002	3001	2991	2977	2980	2985	2984	
4th Quartile	2804	2811	2828	2839	2846	2852	2855	2855	2861	2855	2853	2859	2856	
WA Bid	96.86	96.95	96.63	95.13	95.96	96.68	97.29	97.15	96.92	97.48	97.41	97.68	97.47	
Diversity	61.00	61.00	60.00	60.00	60.00	59.72	60.00	60.00	59.00	59.00	59.00	60.00	59.00	
# Loan Issuers	919	727	713	706	715	721	735	762	733	715	711	729	722	
WA Facility Size	1193	1201	1199	1192	1187	1173	1162	1155	1153	1147	1146	1147	1145	
% Defaulted	0.41%	0.45%	0.53%	0.56%	0.56%	0.53%	0.48%	0.48%	0.52%	0.60%	0.57%	0.60%	0.81%	
% < CCC+	2.82%	2.59%	2.37%	2.53%	2.67%	2.66%	2.64%	2.77%	2.90%	2.61%	2.62%	2.64%	2.71%	
% < Caa1	3.37%	3.40%	3.48%	3.64%	3.57%	3.63%	3.74%	3.82%	3.77%	3.88%	4.02%	4.12%	4.01%	
% Above 101	1.95%	2.17%	0.35%	0.13%	1.08%	1.35%	10.21%	2.60%	1.54%	2.24%	1.31%	1.50%	0.99%	
% Below 90	10.43%	10.28%	11.28%	15.38%	15.06%	10.69%	8.63%	8.59%	10.22%	8.08%	8.04%	6.20%	6.34%	
% Below 80	3.58%	4.88%	3.88%	5.65%	3.66%	4.32%	3.54%	3.82%	4.02%	3.51%	3.56%	3.50%	3.23%	
% Below 70	2.08%	2.01%	2.20%	2.94%	1.87%	2.04%	2.74%	2.04%	2.29%	2.29%	1.80%	1.38%	1.26%	
% Bond	13.31%	13.35%	13.06%	12.92%	12.92%	12.88%	12.81%	12.80%	12.83%	12.74%	12.89%	13.13%	12.92%	

DEAL ISSUANCE

	Jun-26	May-26	Apr-26	Mar-26	Feb-26	Jan-26	Dec-25	Nov-25	Oct-25	Sep-25	Aug-25	Jul-25	Jun-25
# of Deals	8	8	15	14	2	7	17	13	6	16	14	14	9
Collateral Par (\$B)	3.40	3.47	6.33	5.92	0.91	2.70	6.91	5.83	2.47	6.75	5.65	5.95	3.59
WAS Liabilities	1.98	2.01	1.95	1.87	2.06	2.01	1.99	1.95	1.88	2.06	2.06	2.00	2.11
# of BWICs	290	279	252	288	345	245	139	210	308	303	145	287	193
# of CLOs in BWICs	1531	1360	1202	1557	2065	1272	807	1159	1691	1545	789	1385	882
# of AAA Bonds in BWICs	402	312	326	516	442	357	330	229	364	353	246	255	155
# of AA Bonds in BWICs	141	106	110	157	230	92	92	77	190	103	64	94	58
# of A Bonds in BWICs	77	87	81	93	100	64	88	64	139	84	25	100	50
# of BBB Bonds in BWICs	166	159	168	284	458	142	39	173	246	146	85	107	89
# of BB Bonds in BWICs	209	391	330	339	428	273	82	267	273	244	102	267	216
# of B Bonds in BWICs	96	88	45	27	144	99	25	60	104	99	26	46	51
# of Equity Bonds in BWICs	124	164	79	23	94	136	47	125	95	232	98	225	82

LOAN SPREAD



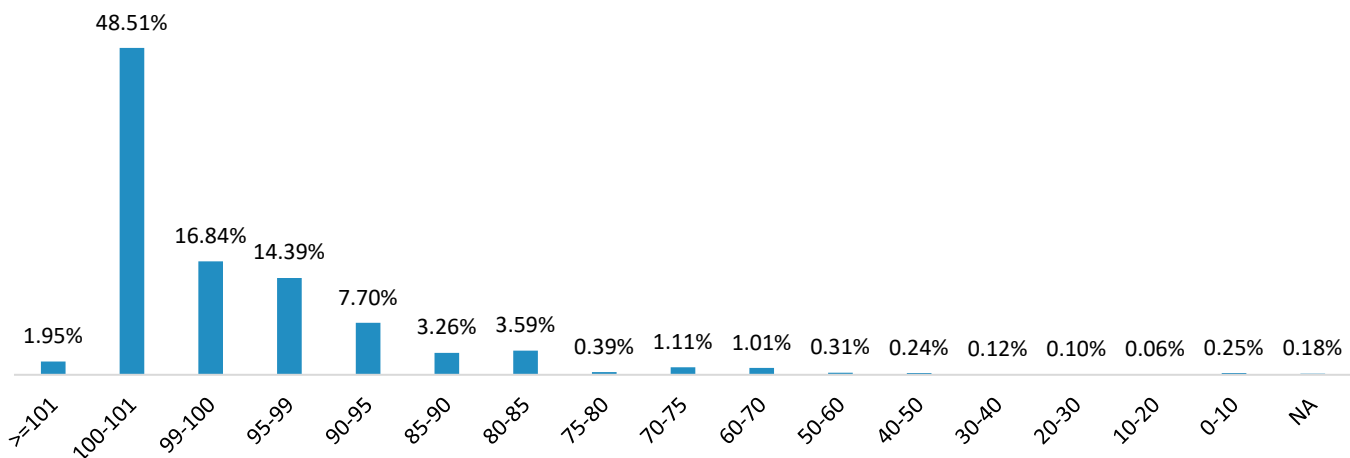
10 MOST RECENT NEW DEALS

Deal Name	Closing Date	Manager	AAA Spread	AA Spread	A Spread	BBB Spread	BB Spread
Grosvenor Place CLO 11	6/30/2026	CQS	1.29	1.80	2.15	3.00	5.70
Henley CLO XVII	6/25/2026	Napier Park	1.28	1.85	2.20	3.05	5.25
Canyon Euro CLO 2026-1	6/18/2026	Canyon	1.30	2.00	2.30	3.35	5.60
Capital Four CLO XII	6/18/2026	Capital Four	1.28	1.75	2.05	3.00	5.25
Arbour CLO XVI	6/12/2026	OakTree	1.30	1.90	2.30	3.20	5.50
Providus CLO XV	6/8/2026	Permira	1.31	1.95	2.30	3.25	5.35
Harvest CLO XL	6/5/2026	Investcorp	1.30	1.85	2.20	3.15	5.35
Penta CLO 22	6/3/2026	Partners Group	1.30	2.00	2.30	3.30	5.50
Anchorage Capital Europe CLO 12	5/28/2026	Anchorage	1.32	2.05	2.50	3.60	6.40
Polus EU CLO XXI	5/21/2026	Polus	1.30	2.00	2.50	3.70	6.50

10 MOST RECENT LOAN DEFAULTS

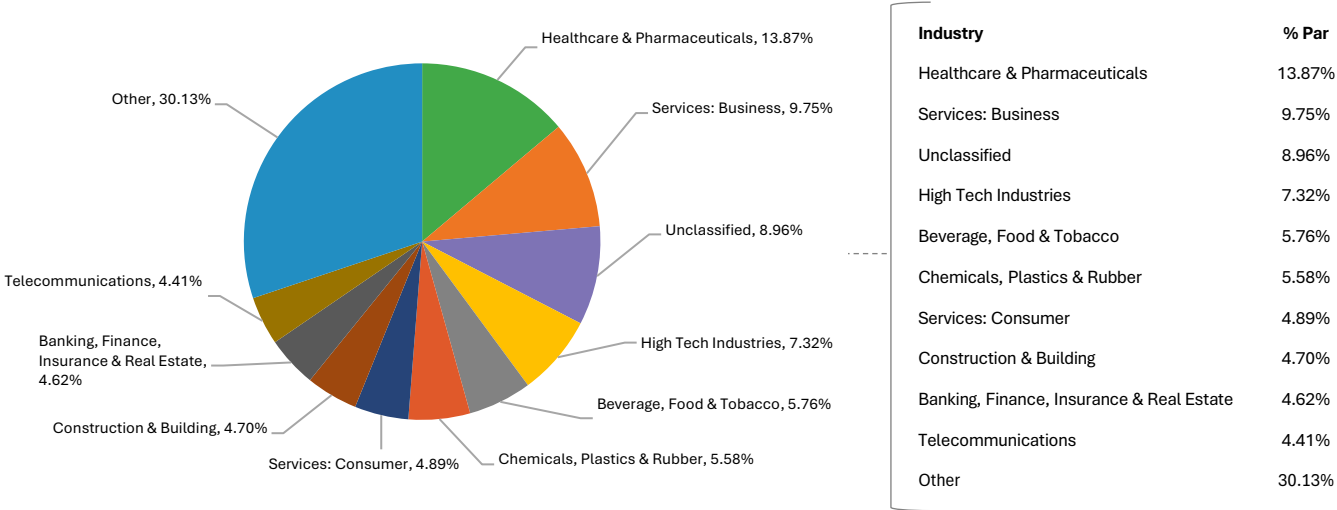
Issuer	Latest Default Date
Seqens	6/18/2026
Xerox	6/11/2026
TSX Fiber Services	6/10/2026
Optiv Security	6/8/2026
Cabinetworks	6/5/2026
Long Island Vision Management	6/3/2026
Infotree Holdco	6/3/2026
Aesop Intermediate	6/3/2026
Multi-Color (LABL)	6/1/2026
Polychem Acquisition	6/1/2026

LOAN PRICE DISTRIBUTION*

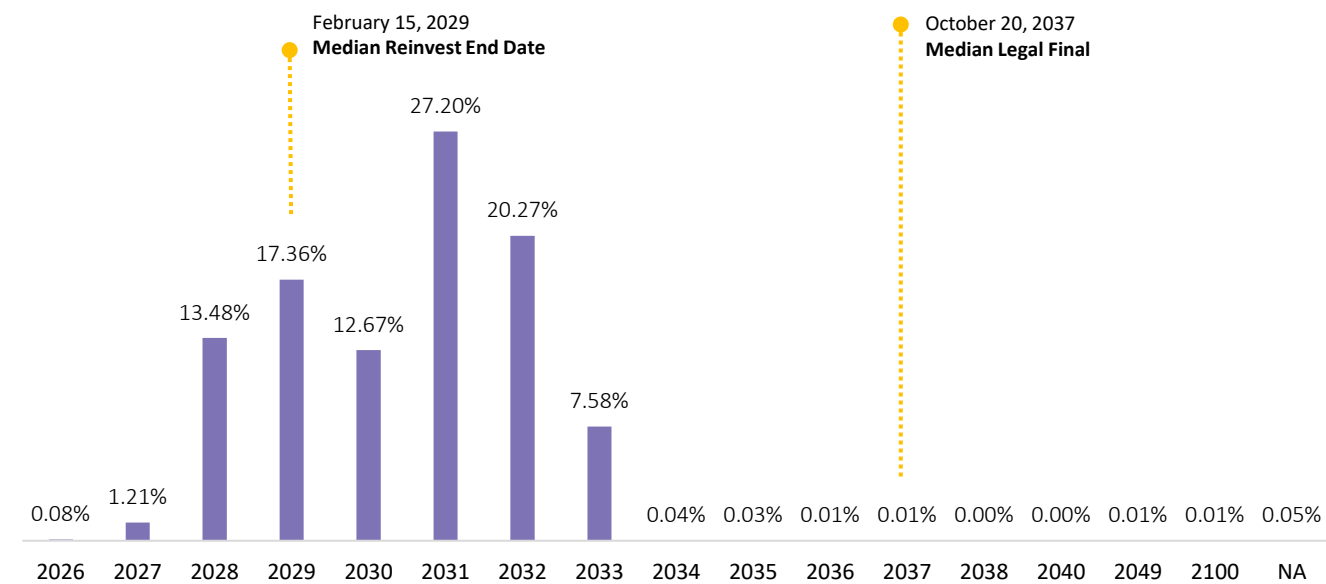


*as of June 30, 2026

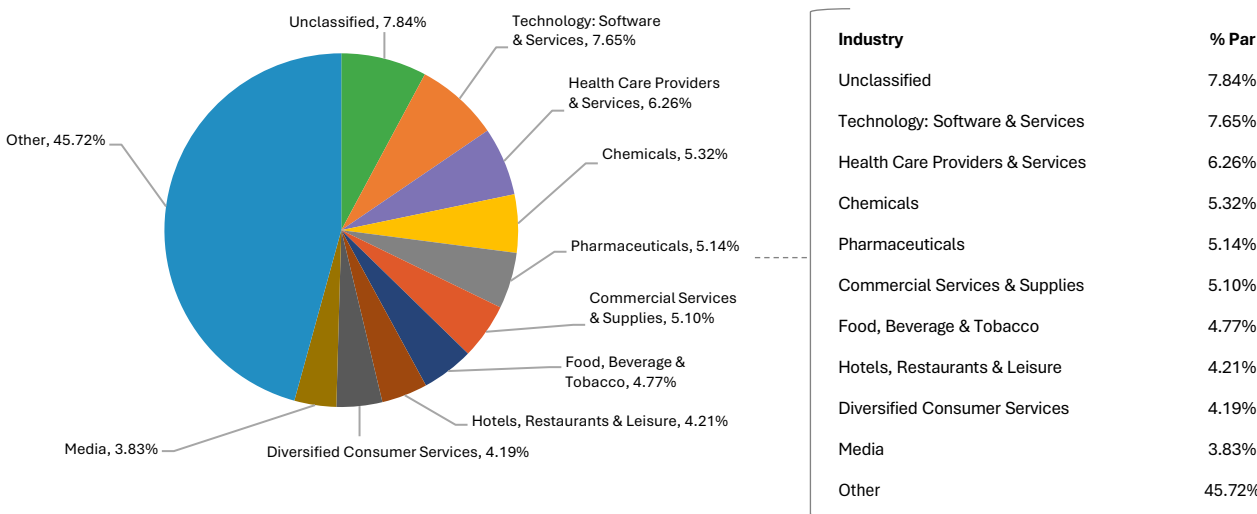
TOP 10 MOODY'S INDUSTRIES



LOAN BY MATURITY



TOP 10 S&P INDUSTRIES



TOP 10 MOST HELD LOANS PRICE <= 90

Description	Maturity	Issuer	Balance (MM)	1st Most Exposed	2nd Most Exposed	3rd Most Exposed
Ion Platform Finance Us, Inc. - (Eur) Tl	10/7/2032	ION Trading	1,524.54	Carlyle	Blackstone (GSO)	Investcorp
Bme Group Holding Bv - Facility B2	12/31/2029	CRH Europe	1,232.14	CVC	Blackstone (GSO)	PGIM (Prudential)
Winterfell Financing Sarl - Term Loan	5/4/2028	Stark Group	994.50	CVC	Apollo	Blackstone (GSO)
Modulaire Group Holdings Limited - Facility B3	7/10/2031	Modulaire	977.40	CVC	OakTree	Investcorp
Summer (Bc) Bidco B LLC - Extended Facility B (...)	1/31/2029	Kantar Group	941.17	Ares	PGIM (Prudential)	Invesco
Villa Dutch Bidco Bv - Additional Facility B2 L...	11/3/2029	House of HR	867.61	ICG	CSAM	Onex
Vmed 02 Uk 4 Holdco Limited - New Ae Term Loan	1/31/2033	Virgin Media	786.92	ICG	CVC	KKR
Foncia Management - Facility B Loan	3/27/2028	Emeria	769.45	PGIM (Prudential)	CVC	ICG
Breitling Financing S.A R.L. - Term Loan B	10/25/2028	Breitling	759.60	CVC	Invesco	KKR
Granite France Bidco Sas - Term Loan B	10/17/2028	Inetum	686.99	ICG	PGIM (Prudential)	Invesco

TOP 10 MOST SOLD LOANS

Description	Maturity	Issuer	WA Sale Px	Quantity (MM)
Cuppa Bidco Bv - Term Loan B1	6/29/2029	Cuppa Bidco	69.50	52.63
Home Vi - Additional Senior Facility 5	10/31/2029	Home VI	100.00	50.28
Circet Europe - Senior Facility B	10/13/2028	Circet Odyssee	100.10	47.40
Colosseum Dental Group As - Term Loan B-2	3/22/2032	Colosseum Dental	100.00	40.00
Winterfell Financing Sarl - Facility B Loans	5/4/2028	Stark Group	72.42	34.67
Cooper Consumer Health - Care Bidco T/L B 1Cooper-	11/4/2028	Cooper Consumer Health	100.11	33.50
Node Acquico Gmbh - Term Loan	12/8/2032	IFCO Systems	100.00	32.18
Elsan Sas - Facility B6	6/16/2031	Elsan	96.51	31.50
Colosseum Dental Group As - Term Loan B-2	3/22/2032	Colosseum Dental	100.00	30.90
Lsf10 Xl Investments Sarl - Facility B5	4/30/2031	Xella International	100.00	30.19

TOP 10 MOST HELD LOANS PRICE<=70 & RPT RATING <=CAA1

Description	Maturity	Issuer	Balance (MM)	1st Most Exposed	2nd Most Exposed	3rd Most Exposed
Pharmanovia Bidco Limited - Incremental B-2 Fac...	2/28/2030	Pharmanovia Bidco Limited	573.35	CVC	Sound Point	ICG
Cuppa Bidco B.V. - Facility B1 Eur	6/29/2029	Cuppa Bidco	285.47	CVC	Spire	ICG
Sitel Group - Initial Euro Term Loan	8/28/2028	SITEL Worldwide	285.01	Sound Point	Barings	Trinitas
Sirona Bidco - Facility B	12/18/2028	Seqens	274.81	BSP	Blackstone (GSO)	Carlyle
Patagonia Bidco Limited - Facility B2 (Eur)	11/1/2028	Patagonia Bidco Limited	251.51	Blackstone (GSO)	Onex	CSAM
Oq Chemicals International Holding Gmbh F/K/A O...	4/8/2031	OXEA	211.05	CVC	BlackRock	Blackstone (GSO)
Castle Us Holding Corporation - Second Out Euro...	5/31/2030	Cision	147.76	KKR	Sound Point	Brigade
Acr I B.V. - Term Loan B2	12/31/2027	ACR I	137.87	PGIM (Prudential)	Hayfin	HPS (Highbridge)
Poseidon Bidco - Facility B2 (Eur)	3/13/2030	Poseidon Bidco	128.24	PGIM (Prudential)	Chenavari	Tikehau
Sitel Group - Sitel Group T/L (12/25) - Vt	8/28/2028	SITEL Worldwide	97.76	Sound Point	Barings	Trinitas

TOP 10 MOST PURCHASED LOANS

Description	Maturity	Issuer	WA Purchase Px	Quantity (MM)
Node Acquico Gmbh - Term Loan	12/8/2032	IFCO Systems	100.71	28.00
Babar Bidco - Facility B4 Loans	11/18/2030	Babilou	99.04	22.53
Roar Bidco Ab - Facility B Loan	2/17/2028	Recipharm	100.22	21.96
Ltd - Facility B Loan	1/31/2028	Compleat Food	99.59	20.00
Polaris Newco LLC	6/2/2028	Solera Holdings	87.04	19.80
Touchdown Acquirer Inc	2/21/2031	TenCate	99.64	19.37
Lernen Bidco Limited - Facility B3 Eur	4/25/2029	Cognita	99.06	18.95
Ineos Us Finance LLC - 2031 - Ii Euro Term Loan	6/23/2031	Ineos Group	96.46	16.25
Ineos Finance Plc	2/7/2031	Ineos Group	93.50	15.50
Envalior Finance Gmbh - Facility B1	3/29/2030	Envalior	92.74	14.50