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Issuer	% GAV	Main Asset Class	Sub Classification	Description of underlying asset	Manager/Servicer	Principal geographic exposure	ISIN	Arranging Institution	Vintage
BILB 6X SUB	3.9%	CLO	Equity	Broadly syndicated loans	Guggenheim Partners Europe Limited	Europe	XS3384753813	Citibank	2026
Bilbao II Equity S-1	3.0%	CLO	Equity	Broadly syndicated loans	Guggenheim Partners	Europe	XS1941079516	Citibank	2019
Vibrant XI SUBB	2.7%	CLO	Equity	Broadly syndicated loans	DFG Investment Advisers	Europe	USG9404RAC00	Societe Generale	2019
Aurium CLO XI SUBORD	2.6%	CLO	Equity	Broadly syndicated loans	Spire Management Limited	Europe	XS2692383644	BNP Paribas	2025
Waterstown Park CLO	2.4%	CLO	Equity	Broadly syndicated loans	Blackstone Credit	USA	XS2961115032	Deutsche Bank	2024
CLO Warehouse 2	2.3%	CLO	Warehouse	Broadly syndicated loans	Spire Management Limited	Europe	00QSAU042026	N / A	2025
Regatta XVI SUBORD	2.1%	CLO	Equity	Broadly syndicated loans	Regatta Loan Management LLC	USA	USG7486QAB98	BNP Paribas	2019
DRYD 2020-79X FR	2.1%	CLO	Debt	Broadly syndicated loans	PGIM	Europe	XS2420715067	Credit Suisse	2021
Madison Park 65 CLO	2.1%	CLO	Equity	Broadly syndicated loans	UBS Asset Management	USA	USG56923AB47	Natixis	2025
HNLY 6X E	1.9%	CLO	Debt	Broadly syndicated loans	Napier Park	Europe	XS2401084459	JP Morgan	2021
Cordatus 18 R FR	1.8%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS2410158740	Citibank	2021
HPS 2025-25	1.8%	CLO	Debt	Broadly syndicated loans	HPS Investment Partners CLO (UK) LLP	USA	USG32130AA71	Mizuho Securities Co	2025
RRE8 SUBORD	1.8%	CLO	Equity	Broadly syndicated loans	Apollo Credit Management	Europe	XS2379455491	Barclays Capital	2021
Regatta XXVII SUB_NOTES	1.8%	CLO	Equity	Broadly syndicated loans	Napier Park	USA	USG74912AB50	Societe Generale	2024
HNLY 7X SUB	1.7%	CLO	Equity	Broadly syndicated loans	Jefferies & Co	Europe	XS2445872240	Napier Park Global	2026
Capital Four 2022-1 R	1.7%	CLO	Debt	Broadly syndicated loans	Capital Four US CLO Mgt	USA	USG21041AC54	Jefferies	2023
BILB 3X SUB	1.6%	CLO	Equity	Broadly syndicated loans	Guggenheim Partners Europe Limited	Europe	XS2168060692	Citibank	2026
Aurium XII SUB	1.5%	CLO	Equity	Broadly syndicated loans	Spire Management Limited	Europe	XS2856815704	Barclays Capital	2024
Neuberger 28 SUBORD	1.5%	CLO	Equity	Broadly syndicated loans	Neuberger Berman Loan Advisers LLC	USA	USG6460QAA34	Natixis Securities Americas LLC	2018
Sound Point Euro CLO VII F	1.5%	CLO	Debt	Broadly syndicated loans	Sound Point CLO C-MOA	Europe	XS2405350096	Barclays Capital	2021
HLM 2019-15X ER2	1.4%	CLO	Debt	Broadly syndicated loans	HPS Investment Partners	USA	USG42144AG37	Morgan Stanley	2025

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Cordatus 29 R	1.4%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS3054601920	BNP Paribas	2025
SNDPT 2024-41X E	1.4%	CLO	Debt	Broadly syndicated loans	Sound Point Capital Management	USA	USG8301KAA54	Barclays Capital	2024
Benefit Street 27 R	1.4%	CLO	Debt	Broadly syndicated loans	Benefit Street Partners	Europe	USG0986QAD54	Scotiabank	2024
Oak Hill European Credit Partners V - Subordinated Notes	1.4%	CLO	Equity	Broadly syndicated loans	Oak Hill	Europe	XS1531387295	Goldman Sachs	2016
CLO Warehouse 3	1.3%	CLO	Warehouse	Broadly syndicated loans	N / A	Europe	00QSHE062026	N / A	2026
MDPKE 18X E	1.2%	CLO	Debt	Broadly syndicated loans	UBS Asset Management	Europe	XS2907995620	Barclays Capital	2024
Vibrant CLO IV R R	1.2%	CLO	Equity	Broadly syndicated loans	Spire Management Limited	USA	USG9560GAE01	US Bank	2024
Providus CLO XII	1.1%	CLO	Equity	Broadly syndicated loans	Permira European CLO Manager LLP	Europe	XS3040593629	Bank of America Merrill	2025
ADAGI X-X FRR	1.1%	CLO	Equity	Broadly syndicated loans	Symphony Alternative Asset Management LLC	USA	USG8657KAB38	BNP Paribas	2022
Adagio X R R	1.1%	CLO	Debt	Broadly syndicated loans	AXA IM Paris	Europe	XS3083228158	BNP Paribas	2025
HARVT 29X FR	1.1%	CLO	Debt	Broadly syndicated loans	Investcorp Credit Management	Europe	XS2848257643	BofA	2024
REG16 2019-2X FR2	1.0%	CLO	Debt	Broadly syndicated loans	Napier Park	USA	USG7486QAH68	BNP Paribas	2026
Vibrant 16 SUBORD	1.0%	CLO	Equity	Broadly syndicated loans	DFG Investment Advisers	USA	USG93AAAAB19	BNP Paribas	2023
Providus CLO XII	1.0%	CLO	Debt	Broadly syndicated loans	Permira European CLO Manager LLP	Europe	XS3040593462	Citibank	2025
ACLO 14X F	1.0%	CLO	Debt	Broadly syndicated loans	Spire Partners	Europe	XS3087701762	Nataxis	2025
OCPE 2024-9X FR	1.0%	CLO	Debt	Broadly syndicated loans	Onex Credit Partners	Europe	XS3208460215	Citigroup	2025
RRME 2X SUB	1.0%	CLO	Equity	Broadly syndicated loans	Apollo Credit Management	Europe	XS2002512296	Citigroup Global Markets	2025
VESPK 1X FR	1.0%	CLO	Debt	Broadly syndicated loans	Blackstone Credit	Europe	XS3249822480	BofA Securities	2025
BECLO 3X FRR	0.9%	CLO	Debt	Broadly syndicated loans	BlackRock Investment Management (UK)	Europe	XS3457412248	Natixis	2026
BILB 3X ERR	0.9%	CLO	Debt	Broadly syndicated loans	Guggenheim Partners	Europe	XS3297708342	BofA Securities	2026
Vibrant X R SUBORD2	0.9%	CLO	Equity	Broadly syndicated loans	DFG Investment Advisers	USA	USG9553WAD68	BNP Paribas	2024

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CMV 1	0.9%	CLO	CMV	Broadly syndicated loans	Global CLO Manager	USA	000QS1532017	Goldman Sachs	2016
HAYEM 7X F	0.9%	CLO	Debt	Broadly syndicated loans	Hayfin Emerald Management	Europe	XS2362676798	Jefferies	2021
Brant Point CLO 2025-7	0.8%	CLO	Debt	Broadly syndicated loans	Sound Point Capital Management	USA	USG1587VAA10	Societe Generale	2025
VIBR 2019-11X DR	0.8%	CLO	Debt	Broadly syndicated loans	Vibrant Partners	USA	USG9404RAD82	BNP Paribas	2026
PRVD 7X FR	0.8%	CLO	Debt	Broadly syndicated loans	Permira European CLO Manager	Europe	XS2850613857	Barclays Capital	2024
OCP 2025-43X E	0.8%	CLO	Debt	Broadly syndicated loans	Onex Credit Partners	USA	USG67436AA60	JP Morgan	2025
RRME 5X SUB	0.8%	CLO	Equity	Broadly syndicated loans	Redding Ridge Asset Management	Europe	XS2241395867	Credit Suisse	2020
CLRPK 1X DRR	0.7%	CLO	Debt	Broadly syndicated loans	Blackstone Credit	Europe	XS2296466563	Bank of America Merrill	2021
RRE8 SUBORD	0.7%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc	USA	XS2480049324	Barclays Capital	2021
DRYDEN LEVERAGED TV 20-180134	0.7%	CLO	Equity	Broadly syndicated loans	PGIM	Europe	XS2243572737	Crédit Suisse	2020
ALLEG 2024-2X F	0.7%	CLO	Debt	Broadly syndicated loans	AXA Investment Managers, Inc	USA	USG01810AB98	Natixis	2025
ICG 2024-R1	0.7%	CLO	Debt	Broadly syndicated loans	ICG Capital	USA	USG4701YAA04	Citibank	2024
Avoca CLO XXXI F	0.7%	CLO	Debt	Broadly syndicated loans	KKR Financial Advisors	Europe	XS2868166146	Citigroup	2024
HNLY 11X F	0.6%	CLO	Debt	Broadly syndicated loans	Napier Park Global Capital	Europe	XS2893033089	Jefferies International	2025
CORDA 27X FR	0.6%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS3076167421	Goldman Sachs	2025
SCULE 11X FR	0.6%	CLO	Debt	Broadly syndicated loans	Sculpter Capital Management	Europe	XS3233478836	Barclays Capital	2025
SNDPE 3X SUB	0.6%	CLO	Equity	Broadly syndicated loans	Sound Point CLO C-MOA	Europe	XS2113705722	Morgan Stanley	2020
NEUB 2021-42X SUB	0.6%	CLO	Equity	Broadly syndicated loans	Neuberger Berman Loan Advisers LLC	USA	USG6S37FAB92	Societe Generale	2021
Cordatus 17 R R F	0.5%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners European CLO Management LLP	Europe	XS3456248213	Societe Generale	2026
CFOUR 2X FR	0.4%	CLO	Debt	Broadly syndicated loans	Capital Four Management	Europe	XS3316263097	BNP Paribas	2026
OCPE 2019-3X ER	0.4%	CLO	Debt	Broadly syndicated loans	Onex Credit Partners LLC	Europe	XS2331767884	Citigroup Global Markets	2021

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BBAME 1X FRR	0.4%	CLO	Debt	Broadly syndicated loans	RBC Bluebay Asset Managers	Europe	XS3298852750	Bank of America Merrill	2026
Cordatus 29 R	0.4%	CLO	Debt	Broadly syndicated loans	CVC Credit Partners	Europe	XS3054602142	BNP Paribas	2025
SNDPE 3X FR	0.4%	CLO	Debt	Broadly syndicated loans	Sound Point Capital Management	Europe	XS3473939083	Morgan Stanley	2026
SCULE 6XR FRR	0.4%	CLO	Debt	Broadly syndicated loans	Sculptor Europe Loan Management Limited	Europe	XS3465647843	JP Morgan	2026
CVC Cordatus 6 – Subordinated Notes	0.4%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners	Europe	XS1317358395	Crédit Suisse	2016
APID 2022-41X SUB	0.4%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners U.S. CLO Management	USA	USG0489FAC35	Societe Generale	2022
NWEST VI-X SUB	0.3%	CLO	Equity	Broadly syndicated loans	MUFG	Europe	XS3238269602	MUFG	2020
CORDA 17X M1	0.2%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners European CLO Management LLP	Europe	XS3456248486	Societe Generale	2026
Wind River 2019-1 SUB_I	0.2%	CLO	Equity	Broadly syndicated loans	THL	USA	USG8838EAB95	Natixis	2019
BILB 4	0.2%	CLO	Equity	Broadly syndicated loans	Guggenheim Partners	Europe	XS2433716276	US Bank	2022
Dryden 2018-70 Subord B	0.2%	CLO	Equity	Broadly syndicated loans	PGIM	USA	USG28502AC93	Barclays Capital	2018
HNLY 13X F	0.2%	CLO	Debt	Broadly syndicated loans	Napier Park	Europe	XS3113306750	BNP Paribas	2025
CVC CORDATUS TV 38	0.2%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners	Europe	XS3300934398	Goldman Sachs	2015
Waterstown Park CLO	0.2%	CLO	Equity	Broadly syndicated loans	Blackstone Ireland Limited	Europe	00QS61115032	Societe Generale	2024
ACLO 8X SUB	0.2%	CLO	Equity	Broadly syndicated loans	Spire Partners	Europe	XS2342629982	Deutsche Bank	2025
BlackRock EUR CLO II SUBORD	0.2%	CLO	Equity	Broadly syndicated loans	BlackRock	Europe	XS3425783811	Citigroup Global Markets	2017
Monroe Capital MM TV 18-221130	0.1%	CLO	Equity	Broadly syndicated loans	Monroe Capital	USA	USG62745AB33	BNP Paribas	2018
Jubilee 2016-17 - Subordinated Notes	0.1%	CLO	Equity	Broadly syndicated loans	Benefit Street Partners	Europe	XS3335686591	Morgan Stanley	2026
HAYEM 1X SUB	0.1%	CLO	Equity	Broadly syndicated loans	Hayfin Emerald Management	Europe	XS1860201976	Jefferies	2021
Bilbao II- RR Sub Fees Note	0.1%	CLO	Equity	Broadly syndicated loans	Guggenheim Partners	Europe	00QS1079516	Citibank	2026
Providus XII CLO fees note	0.1%	CLO	Equity	Broadly syndicated loans	Permira European CLO Manager LLP	Europe	00QS40593629	Citibank	2025

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Madison Park 65 CLO	0.1%	CLO	Debt	Broadly syndicated loans	UBS Asset Management	USA	USG56923AA63	Natixis	2025
Tennenbaum Opportunities Fund V	0.1%	Cash Corporate Credit	Equity (Fund)	High yield bonds and loans	Tennenbaum Capital Partners	USA	QS0002009890	Wachovia Bank	2006
SYMPHONY CLO XX L TV 20-150148	0.1%	CLO	Equity	Broadly syndicated loans	Symphony Alternative Asset Management LLC	USA	USG86500AB45	BNP Paribas	2020
Neuberger 28 SUBN	0.0%	CLO	Equity	Broadly syndicated loans	Neuberger Berman Loan Advisers LLC	USA	USG6460MAD68	Natixis Securities Americas LLC	2018
JUBIL 2016-17	0.0%	CLO	Equity	Broadly syndicated loans	Benefit Street Partners	Europe	XS3335688613	Morgan Stanley	2026
NANSA	0.0%	Synthetic Credit	Bank Balance Sheet	SME Loans	BANCO SANTANDER	Europe	XS1917950831	Banco Santander	2018
Crescent European Specialty Lending Fund	0.0%	Cash Corporate Credit	Equity (Fund)	Loans	Crescent Capital Group	Europe	QS0001117686	Crescent Capital Group	2014
Babson 2016-2 – Subordinated Notes	0.0%	CLO	Equity	Broadly syndicated loans	Babson Capital	USA	USG0761AAB55	Morgan Stanley	2016
JUBIL 2021-25X SUB	0.0%	CLO	Equity	Broadly syndicated loans	Benefit Street Partners	Europe	XS3448639032	Crédit Suisse	2022
Fee note 10	0.0%	CLO	Equity	Broadly syndicated loans	CVC Credit Partners European CLO Management LLP	Europe	00QS56248486	Societe Generale	2026
Voya 2018-3 Class I Sub notes	0.0%	CLO	Equity	Broadly syndicated loans	Voya Alternative Asset Management LLC	USA	USG9403QAB52	Natixis	2018
Venture XXVII – Subordinated Notes	0.0%	CLO	Equity	Broadly syndicated loans	MJX AM	USA	USG93562AB53	RBC Capital Markets	2017
ICG 2014-2 Subordinated Notes	0.0%	CLO	Equity	Broadly syndicated loans	ICG Debt Advisors	USA	USG47075AC33	Morgan Stanley	2014
BILB 1X SUB	0.0%	CLO	Equity	Broadly syndicated loans	Guggenheim Partners Europe Limited	Europe	XS1804146576	Citigroup	2018
Oak Hill Euro CRD TV 18-201031	0.0%	CLO	Equity	Broadly syndicated loans	Oak Hill	Europe	XS1843455525	JP Morgan	2021
Arese 6 RR	0.0%	CLO	Equity	Broadly syndicated loans	Arese Europe	Europe	XS0951556850	Crédit Suisse	2013
Venture XXVII – Subordinated Fee Notes	0.0%	CLO	Equity	Broadly syndicated loans	MJX AM	USA	USG93562AC37	RBS Capital Markets	2017
ADAGIO VI CLO DAC - Subordinated Notes	0.0%	CLO	Equity	Broadly syndicated loans	AXA Investment Managers, Inc	Europe	XS1710468072	Morgan Stanley	2017
FLAT 2015-1 - SUB	0.0%	CLO	Equity	Broadly syndicated loans	Nylim	USA	USG3554YAC69	Morgan Stanley	2015
OHECP 2015-3 R	0.0%	CLO	Equity	Broadly syndicated loans	Oak Hill	Europe	XS1227790844	Goldman Sachs	2015

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Market Value (€)		Breakdown of Gross Asset Value (% GAV)	
CLO	212,495,751	USD CLO Debt	12.5%
		USD CLO Equity	16.0%
		EUR CLO Equity	27.0%
		CMV	0.9%
		EUR CLO Debt	26.1%
		CLO Warehouse	3.7%
Synthetic Credit	57,152	Bank Balance Sheet Transactions	0.0%
		Real Estate Owned Transactions	0.0%
Cash Corporate Credit	234,634	Cash Corporate Credit Equity	0.1%
		Cash Corporate Credit Debt	0.0%
ABS	-	ABS Residual Positions	0.0%
		ABS Debt	0.0%
Cash or equivalent	33,392,437	Cash or equivalent	13.6%
GAV	**246,179,974**		

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