



March 27, 2023

VIA ELECTRONIC SUBMISSION

Vanessa A. Countryman
Secretary
Securities and Exchange Commission
100 F Street NE
Washington, D.C. 20549-1090

Re: Prohibition Against Conflicts of Interest in Certain Securitizations (SEC Release No. 33-11151; File No. S7-01-23; RIN 3235-AL04)

Dear Ms. Countryman:

The LSTA¹ appreciates the opportunity to comment on the repropoed Rule 192, Prohibition Against Conflicts of Interest in Certain Securitizations (the “Proposed Rule”), issued under Section 27B of the Securities Act of 1933, as added by Section 621 of the Dodd-Frank Wall Street Reform and Consumer Protection Act (the “Dodd-Frank Act”).²

I. Introduction

We write to address the potentially vast negative implications of the application of the Proposed Rule to collateralized loan obligations (“CLOs”)³ and the corporate loan markets that underlie them. As a foundational matter, the LSTA and its members agree with the Securities and Exchange Commission (the “Commission”) that securitizations should not be structured to fail. Two things, however, are abundantly clear. First, while Section 27B was designed to address conflicts arising from securitizations that are designed to fail, CLOs are, and have always been, designed to succeed.⁴ Second, the assets securitized in CLO portfolios are US institutional corporate loans that, in the normal course of business, are originated, held, traded and/or hedged by some of the same institutions⁵ that arrange, manage, distribute and trade the

¹ The LSTA is a not-for-profit trade association that is made up of a broad and diverse membership involved in the origination, syndication, and trade of commercial loans. The 580+ members of the LSTA include commercial banks, investment banks, broker-dealers, hedge funds, mutual funds, insurance companies, fund managers, and other institutional lenders, as well as law firms, service providers and vendors. The LSTA undertakes a wide variety of activities to foster the development of policies and market practices designed to promote just and equitable marketplace principles and to encourage cooperation and coordination with firms facilitating transactions in loans. Since 1995, the LSTA has developed standardized practices, procedures, and documentation to enhance market efficiency, transparency, and certainty. For more information, visit www.lsta.org.

² As published with commentary in the Federal Register, *Prohibitions against Conflicts of Interest in Certain Securitizations*, Release No. 33-11151, 88 Fed. Reg. 9678 (Feb. 14, 2023) (“Proposing Release”).

³ This letter is limited to the impact of the Proposed Rule on the corporate CLO market. Some CLO transactions include other assets, such as commercial real estate loans, as collateral; and are not addressed by this letter. Additionally, the current generation of CLOs purchase cash loans and are generally not permitted to have synthetic investments.

⁴ This is borne out by CLO performance, discussed later in this letter.

⁵ Or their affiliates and subsidiaries.

CLOs.⁶ Because there are similar actors and active markets in the underlying CLO assets, the Proposed Rule, which is vague, overly broad and intrusive, is especially burdensome.

In particular, we consider clause (iii) of the definition of “conflicted transaction” in the Proposed Rule to be dangerously vague. Section 27B was intended to prevent those who structure securitizations “from securing handsome rewards for designing and selling malfunctioning [ABS] vehicles.”⁷ Accordingly, the conflicted transaction definition should capture only those transactions that enable a participant to be rewarded for designing a securitization to fail or perform poorly. As drafted, however, clause (iii) could be read to capture transactions that are merely negatively correlated with the performance of the ABS or are likely to perform well under circumstances where the ABS or its underlying assets perform poorly, but are not facilitated, enabled, or affected by the existence of the ABS or the composition of its assets. The latter interpretation would have dangerous and far-reaching consequences, potentially impeding even the most basic, constructive and everyday loan market and portfolio management activities. This interpretation cannot have been intended by the Commission.

The negative impact of the Proposed Rule is exacerbated by the fact that the Proposed Rule (i) captures affiliates and subsidiaries in its definition of “securitization participant”, (ii) arguably may look through to the individual assets or a group of assets owned by the CLO, (iii) does not recognize traditional information barriers and (iv) does not honor traditional disclosure and consent principles long accepted by the Commission in analogous areas of securities law.

II. Executive Summary

Given that CLOs pose none of the risks with which Section 27B is concerned, we urge the Commission not to adopt the Proposed Rule and, instead, to propose another, more appropriate rule under Section 27B. If the Commission decides to go forward nevertheless, at a minimum the final rule should:

- limit the definition of “conflicted transaction” to transactions that are intentionally designed to benefit from the failure or diminution in value of securitizations that are themselves designed to fail;
- either eliminate the application of the rule to subsidiaries and affiliates of securitization participants or recognize traditional securities law information barriers between affiliates;
- recognize internal information barriers within a securitization participant;
- honor traditional securities law principles of disclosure and informed consent; and
- clarify that the Proposed Rule is not intended to apply to transactions related to individual assets or a group of assets held by a securitization vehicle.

As a preliminary matter, we observe that the Proposed Rule is a re-proposal of a rule that was first proposed in 2011 and elicited substantial comments from many parties on numerous issues. The Commission subsequently left that proposed rule dormant for more than a decade until the promulgation of the Proposed Rule in January 2023. Despite this, the Commission provided a remarkably short comment

⁶ For instance, more than \$820 billion of syndicated loans were traded in 2022. (LSTA Trade Data Study). The very fact that the underlying collateral of a CLO can trade makes the Proposed Rule more complex and burdensome than for securitizations whose collateral does not actively trade.

⁷ 156 Cong. Rec. S5899 and S5901 (daily ed. July 15, 2010) (statement of Sen. Levin).

period. As we explained in our recent letter to the Commission,⁸ the time period is not adequate to allow interested persons to provide the careful consideration that this important proposal requires, especially in respect of CLOs. These concerns were echoed in a March 16, 2023 letter from Senate lawmakers, who questioned the legitimacy of frequent, overlapping and short comment periods.⁹ The short comment periods and overlapping rules materially reduce the public’s ability to provide constructive comments and, in turn, lessen the Commission’s ability to craft a thoughtful and effective rule and increase the considerable risk of unanticipated and unintended consequences.

As we noted in our recent letter, because the comment period is so short and the issues relating to CLOs and the loan market so complex, the LSTA is unable to timely gather and assess all the information and input it needs to fully respond to the Commission’s requests. As a result, we will submit several letters.

- This letter will discuss why CLOs are not the “structured to fail” securitizations that Section 27B sought to prevent; this is underscored by CLOs’ remarkable long-term performance record. The letter will also provide an initial assessment of how the Proposed Rule would uniquely impact (i) institutions that invest in CLOs and make corporate loans and (ii) corporate borrowers that rely on loans for financing. Finally, it will provide a preliminary comparison of the costs of the Proposed Rule against nebulous and uncertain benefits.
- A subsequent letter will discuss our many significant concerns with the breadth, complexity, vagueness and overreach of the Proposed Rule as it applies to securitizations generally and offer suggestions as to how those concerns can be addressed.
- A final letter will focus on CLOs and corporate loans, explaining in detail the specific challenges that the Proposed Rule poses for them and how some of the solutions proposed for securitizations generally might be refined to work for CLOs. It will also identify areas where those proposed solutions might be unworkable for CLOs and will offer alternatives that would be more appropriate and effective for CLOs.

III. Comments

A. **Securitizations Should Not Be Structured to Fail; However, the Proposed Rule Goes Far Beyond this Goal and Will Impede Benign and Constructive Market Activities**

As a foundational matter, the LSTA and its members agree with the Commission that securitizations should not be structured to fail. However, the Proposed Rule is significantly flawed in its attempt to meet that objective. First, as the Commission noted, there have been substantial changes in the securitization markets since the Dodd-Frank Act was passed.¹⁰ Second, the Commission does not appear to have identified any “structured to fail” securitizations since the passage of the Dodd-Frank Act.¹¹ The LSTA also has not identified any. Third, the drafting of the definition of “conflicted transaction”, particularly clause (iii), is so broad and unclear that it could be read to impede many constructive activities that occur every day in the normal course of business. The prohibition of the purchase or sale of any financial

⁸ Letter submitted to the Commission by LSTA, et al., *Re: Extension Request on Proposed Rule on Proposed Rule 192, Conflicts of Interest under Section 27B of Section 621 of the Dodd-Frank Act (File Number S7-01-23)* (Feb. 16, 2023), available at <https://www.sec.gov/comments/s7-01-23/s70123-20158317-326370.pdf> (last accessed March 27, 2023).

⁹ See Letter submitted to Acting Inspector General Helen Albert by Senators Boozman, et al. (March 16, 2023), available at https://www.boozman.senate.gov/public/_cache/files/0/d/0d9ca45c-01d6-4bc1-b284-888f779e9d61/9FE27A1BD55965A2C221EB9F8C301CCE.senator-boozman-sec-oig-audit-letter-31623.pdf (last accessed March 27, 2023).

¹⁰ Proposing Release at 9679.

¹¹ *See id.* (“[W]e do not have data on the extent of such conduct.”)

instrument or entry into any transaction through which a securitization participant would “benefit from the actual, anticipated or potential (A) adverse performance of the asset pool supporting or referenced by the relevant asset-backed security; (B) loss of principal, monetary default, or early amortization event on the relevant asset-backed security; or (C) decline in the market value of the relevant asset-backed security” has such breadth that, as written, it could eliminate or, at a minimum, create uncertainty around:

- Legitimate risk-mitigating hedging of individual assets or pools of assets by a securitization participant or its affiliates or subsidiaries.
- Legitimate and unrelated investment activities by different portfolio managers with different strategies at the same investment management firm (which firm has a fiduciary duty to its investors), with each portfolio manager making their investment decisions independent of the activities of the other portfolio managers (including any portfolio managers that are involved in the firm’s CLO business).¹²
- Legitimate market making activities in the underlying corporate assets securing the CLO.
- LIBOR transition amendments and other loan modifications (including covenant waivers) undertaken by a securitization participant acting as an administrative agent, or as an agent on behalf of a corporate borrower, with respect to loans that are held (in whole or in part) in a CLO, if those amendments were perceived to (i) benefit such securitization participant and (ii) result in adverse performance of the related asset pool or relevant asset-backed security or a decline in the market value of the relevant asset-backed security.
- Loan restructuring undertaken by a securitization participant acting as an administrative agent, or as an agent on behalf of a corporate borrower, with respect to loans that are held (in whole or in part) in a CLO, if such restructuring were perceived to (i) benefit such securitization participant and (ii) result in adverse performance of the related asset pool or relevant asset-backed security or a decline in the market value of the relevant asset-backed security.
- One portfolio manager in an investment management firm that is a securitization participant participating in a restructuring that meets the definition of “conflicted transaction,” despite the fact that, in exercising its fiduciary duty to act in the best interest of the account it manages, such portfolio manager does not (and may not be permitted to) take into account that another portfolio manager was involved in a CLO that may hold interests in the affected loan.
- Refinancing by a securitization participant of existing loans that are held (in whole or in part) in a CLO, if, for example, such refinancing were perceived to (i) benefit such securitization participant and (ii) lead to an early amortization of the relevant asset-backed security.

This non-exhaustive list of the negative effects highlights the devastating impact the Proposed Rule likely would have on the corporate loan and CLO markets and the corporate borrowers that rely upon them. This clearly cannot be the intent of the Proposed Rule.

B. The Alignment of the Interests of all CLO Participants, the Remarkable Transparency into CLO Assets Available to Investors, and CLOs’ Extraordinary Performance Demonstrate that They are Structured to Succeed, Not Fail

CLOs have generated a remarkable performance record in the nearly 30-year history of the product. CLOs are actively managed by professional asset managers whose remuneration structure aligns their

¹² Including, for example, an affiliated fund that might take short positions in an index that may indirectly reference an asset or a similar asset that is in another affiliate’s securitization.

interests with that of the CLO's debt and equity investors, and when combined with other credit enhancement features, has driven CLO performance over this timeframe.

Transparency. CLOs are extraordinarily transparent securitizations whose investment portfolios consist of highly visible assets. Transparency helps mitigate concerns about conflicts of interest and information asymmetries – and CLOs are one of the most transparent investment vehicles available to institutional and sophisticated investors today. Investors receive a wealth of detailed asset and portfolio level information. First is a very detailed monthly “trustee report,”¹³ which typically discloses information about each individual asset in the collateral portfolio. The loan information includes the obligor, the principal balance held by the CLO, any unique identifier such as CUSIP or LoanX ID (as applicable), domicile, type of obligation (e.g., senior secured loan, second lien loan or bond), gross coupon, margin and spread over the applicable base rate, maturity, public rating, industry and performing status. The report details all purchases and sales of collateral portfolio assets for the reporting period. A trustee report can run several hundred pages as it lists collateral assets and shows measurements on compliance with each of the collateral quality tests, portfolio concentration limits and coverage tests required by the CLO.¹⁴

In addition to the trustee report, there are several subscription services that CLO investors use to monitor their CLO investments. Intex, Bloomberg, LPC Collateral, Trepp, Kanerai, Valitana and Vichara all provide additional analysis of the information available through the trustee report. This includes intra-period rating changes and secondary market loan prices and pricing history, asset and industry exposure across CLO portfolios, market-implied default probabilities, and more.¹⁵ Moreover, there are CLO analysts at banks that publish research on CLO market trends, as well as performance and style by individual manager, loan exposure per name per manager, upgrade/downgrade/ratings watch information for each loan in a CLO, and performance on CLO quality tests.

Trustee reports provide information on the broader CLO performance as well. CLOs are subject to a battery of predetermined tests and portfolio limitations that are designed to (i) measure and help control the quality and diversification of the CLO's collateral portfolio and (ii) ensure the CLO's investment portfolio is constrained and remains within the agreed upon parameters of the CLO and to maintain the performance thereof. These include collateral quality tests and portfolio limitations that measure (i) credit quality of the portfolio, (ii) weighted average spread of the portfolio, (iii) weighted average life, and (iv) diversification tests and concentration limitations, all of which are measured against defined covenants within the CLO's governing documentation and reported in the monthly trustee reports.

In addition to the monthly reports described above, investors also receive a quarterly report in advance of each quarterly payment date. These quarterly reports include all information in the monthly report and, in addition, provide a calculation of interest due and payable on the payment date for each tranche of debt, the amounts to be distributed in accordance with the waterfall on the related payment date and the balance of each account.

¹³ CLO trustees include entities such as US Bank, BNY Mellon and State Street, among others. The CLO trustee works closely with the collateral administrator who is responsible for keeping the books and records of the CLO. In fact, while this monthly report is colloquially known as the “trustee report”, it often is prepared by the collateral administrator.

¹⁴ A copy of a redacted trustee report is attached as Appendix A to this letter to show the kind of detailed information an investor would typically receive.

¹⁵ See Appendix B to this letter for an example of Refinitiv LPC's Leveraged Loan Monthly which, starting on page 29, details CLO metrics, performance and holdings. This is one of the many third-party research products that are available to investors in CLOs and address information asymmetries.

Not only are CLO holdings transparent to CLO investors, but there is also a remarkable amount of easily-accessible information on CLOs' individual holdings. CLOs engage in a long-only investment strategy by purchasing "leveraged loans", which are simply loans to U.S. companies that are rated below BBB-/Baa3¹⁶ by the nationally recognized statistical rating organizations ("NRSROs"). Leveraged loans have their name because the companies themselves have substantial debt relative to their EBITDA, a ratio that is typically known as "leverage". The large majority of rated U.S. companies are, in fact, "leveraged" companies.¹⁷ In the leveraged loan market, borrowers include airlines such as Delta and United, manufacturers such as Berry, retailers such as Bass Pro Shops, healthcare companies such as Athena Health, travel companies such as Hilton Hotels, services companies like Restaurant Brands – and thousands more like them. Leveraged loans sit at the top of the corporate capital structure, because they are typically senior secured by nearly all of the assets of the borrower, and therefore are first in line of repayment among corporate creditors. Since many leveraged loans are large, often in the range of several hundred million dollars and more, they are often too large for any one or a small group of lenders to provide and are therefore syndicated to banks and institutional lenders, where each is a lender of record under the credit facility. These larger institutional term loans often are rated by the NRSROs, trade actively in the secondary loan market and are the subject of many articles by the trade press, including Pitchbook LCD, Refinitiv LPC, Fitch's LevFin Insights, 9Fin and others. The transparency into the underlying loan market is extraordinary.

Alignment of Interest Through Remuneration Structure. CLO managers only do well when their investors do well. Managers typically are remunerated through three fee streams. First is a small senior fee on managed assets that is paid before the debtholders receive their quarterly interest payments. This small fee helps the manager cover operating costs. After all the debtholders receive the payments they are due, the manager receives a "subordinated" fee on managed assets. If the debtholders do not receive their interest payments, the manager's subordinated fee is deferred until they do. Some CLOs also have an "incentive fee", which is paid with equity distributions after all other payments once the CLO equity investors earn a negotiated IRR. This incentive structure ensures CLO managers do best when both their debt holders and equity holders do well. Selecting assets for failure would only hurt the manager, both financially and reputationally.

CLO Performance. CLOs have performed well for decades and clearly are not structured to fail. Thanks to CLO investment constraints, effective incentive structures, disclosure and the transparency and performance of the underlying leveraged loan assets, CLO securities have outperformed nearly every other equivalently rated product for nearly 30 years. Notably, their performance held up through two severe exogenous shocks: the global financial crisis of 2008-2009 and the Covid-19 pandemic of 2020-2021. This performance is underscored in a number of long-term CLO default studies.

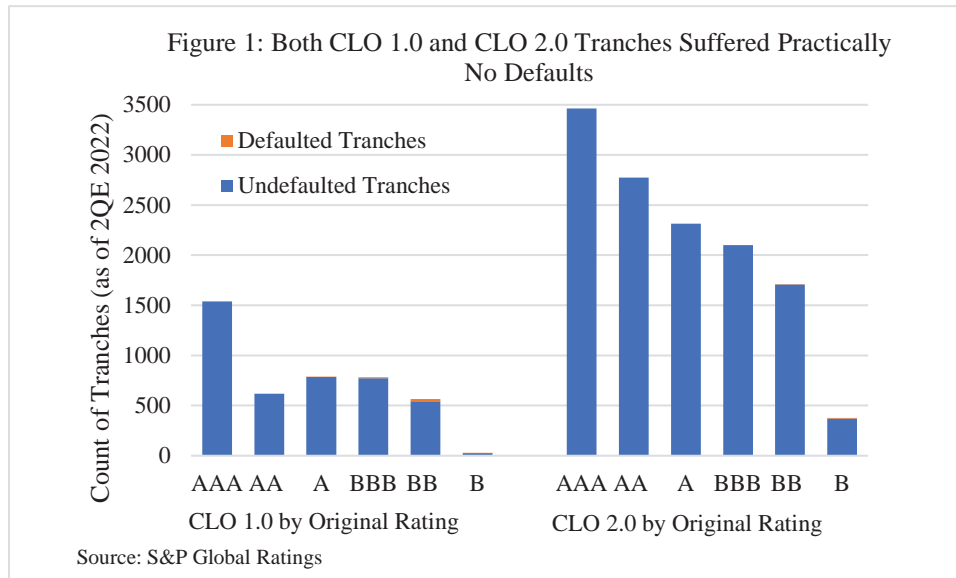
For instance, S&P reviewed US CLO defaults as of August 2022.¹⁸ Since the mid-1990s, S&P has rated more than 17,000 CLO tranches, totaling roughly \$1.46 trillion. The agency divided its data into two components: (i) so-called 1.0 CLOs, which were issued from the mid-1990s to 2009, and (ii) so-called 2.0 CLOs, which were issued from 2010 onwards. The 1.0 vintage has been fully paid down now, so their default statistics are final. Of the 4,322 1.0 CLO tranches rated, 40 defaulted (a cumulative default rate of less than 1%). S&P has rated 12,740 2.0 CLO classes, 11 of which had defaulted as of August 2022 (a

¹⁶ Or are of an equivalent quality for middle market loans.

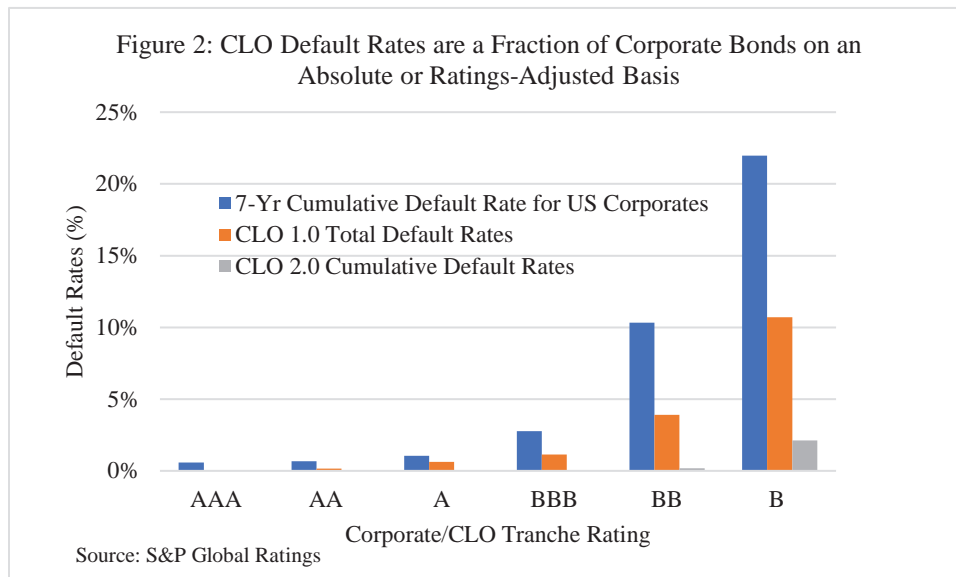
¹⁷ In the past 40 years, 71% of the corporate entities rated by S&P were rated speculative grade (or below BBB-). Most smaller US companies are unrated, but would have sub-investment grade ratings if they were rated.

¹⁸ S&P Global Ratings, *CLO Spotlight: U.S. CLO Defaults As Of August 15, 2022*, available at <https://www.spglobal.com/ratings/en/research/articles/220323-clo-spotlight-u-s-clo-defaults-as-of-march-17-2022-12081628> (last accessed March 26, 2023).

cumulative default rate of 0.086%).¹⁹ As Figure 1 illustrates, when charted, it is nearly impossible to identify any CLO defaults in the sea of performing CLO notes.



Importantly, as Figure 2 demonstrates, *all* CLO default rates are markedly below that of equivalently rated corporate bonds. At every level of the rated securities, 1.0 CLO default rates – which are final and fixed – are a fraction of corporate default rates. In fact, at their *highest*, CLO tranche default rates are *half* that of the equivalently rated corporate bonds. This demonstrates that CLO ratings are very conservative when compared to single-exposure corporate credit ratings and, in effect, investors are more likely to get their money back than if they invested in equivalently rated corporate bonds. It is difficult to see any conflict in that relationship.



¹⁹ Since the 2.0 CLOs are still active and continue to be issued, it is theoretically possible that their default rates might increase. However, 2.0 CLOs also have more protections in place; relative to the 1.0 CLO generation, 2.0 CLOs’ documentation is generally tighter, and each tranche typically has more subordination.

C. The Proposed Rule as Constructed Would Materially Impair the Well-Performing CLO and Loan Asset Class

In a future letter, the LSTA will discuss in detail the harms and challenges that the Proposed Rule would impose on CLO arrangers, managers and investors, and the borrowers that receive substantial financing from CLOs. The Proposed Rule is so broadly worded as to throw into doubt even the most basic activities of any firm that is involved in the CLO market and engages in even the most benign loan-related activities such as portfolio management, trading and loan management. The inability to rely on classic information barriers exacerbates these challenges. Moreover, there are many everyday activities that cannot be walled off because they are not conflicted transactions in any normal sense of the term but are potentially captured in the Proposed Rule.

D. The Costs of the Proposed Rule Outweigh Any Perceived Benefit

Considering the short comment period, the LSTA is only able to focus on the impact on CLO managers and, consequently, on the US companies that rely on them. We may expand upon our analysis in later comment letters.

As a baseline for any analysis, it is critical to understand the important role that CLOs play in providing financing to leveraged companies. CLOs hold approximately 68% of the outstanding \$1.4 trillion in leveraged loans to US leveraged companies.²⁰ CLOs are long-term, match-funded lenders, whose indentures are governed by a suite of publicly known tests and whose managers owe a fiduciary duty to the CLO. Many asset management companies that manage CLOs often employ other strategies managed by different personnel who have fiduciary duties to investors in those strategies. These other management strategies may include, for example, risk-mitigating hedging, long-short strategies and investments in other parts of the corporate obligors' capital structure. The managers of these strategies and the portfolio managers working on the CLOs may know little about each other's business, but they would be swept up in the Proposed Rule as written, with its consequent exorbitant costs.

The costs of the Proposed Rule will be borne by CLO managers and investors (and the many companies that rely upon CLOs for financing), even as the Commission itself appears uncertain that there is any benefit in the Proposed Rule itself. The Commission repeatedly noted that the securitization market has changed since the pre-Dodd Frank era, in part due to regulation. The Commission acknowledged that "despite the increased scrutiny at that time, we do not have data on the extent of securitization participants' participation in ABS transactions that are tainted by material conflicts of interest following the financial crisis of 2007-2009."²¹ Underscoring this point – and how incentive structures *disincentivize* securitization participants from engaging in conflicted transactions – the Commission concluded a review of current practices by noting that:

“Thus, as a baseline matter, securitization participants may be incentivized to avoid conflicts of interest and make assurances to ABS investors about the absence of such conflicts of interest, which might serve as a signal to some investors that securitization participants have investors' interest in

²⁰ *Refinitiv LPC's Leveraged Loan Monthly, February 2023*, page 26-27.

²¹ Proposing Release at 9713.

*mind while facilitating ABS transactions and might increase investor participation in such deals; however, it may be difficult for investors to assess the credibility of those assurances.*²²

We preliminarily believe that this is the current market equilibrium due to market participants' obligation to comply with the existing rules and to reputational incentives. However, we do not have data on actual incidence of conflicted transactions, and it is possible that such transactions continue to occur.²³

While the Commission has no data on conflicted transactions, we believe that in the case of the closely-watched CLO market, there simply have not been CLOs structured or managed to fail. This is supported by extensive information made available to investors, incentive structures that align manager and investor interests and a very transparent asset class – and validated by CLOs' extraordinarily low default rates over decades. Taking the Commission's observations one by one as they apply to the CLO market:

- The Commission evinced concern about information asymmetries, stating that “securitization markets are characterized by information asymmetries between securitization participants and investors in the ABS, who are the ultimate providers of credit, and such information asymmetries may give rise to two groups of adverse effects.”²⁴ However, the Commission later noted that a “way to partially offset information asymmetries is to require securitization participants to have robust disclosures of information about ABS deals or individual assets.”²⁵ Investors in a CLO receive an extraordinary amount of information on the vehicle's assets and performance on a monthly basis in the “trustee” report. We have included a copy of a trustee report as Appendix A to this letter so that the Commission can review the remarkable transparency that CLO investors enjoy.
- The Commission noted that “those [securitization participants] that are not subject to the requirements of the Volcker Rule could incur larger initial compliance costs.”²⁶ Generally, CLO managers are not subject to the Volcker Rule requirements and therefore will incur larger initial compliance costs.
- The Commission acknowledged that “larger entities with multiple business lines could have, as a result of their structure, unavoidable material conflicts of interest and such entities might abandon their participation in securitizations to avoid violating the re-proposed rule.”²⁷ Nearly all managers, arrangers and other CLO securitization participants – whether large or small – have multiple lines of business, may have risk-mitigating hedges or long-short strategies in other business lines, and thus may have to either comply with an extraordinarily burdensome new set of requirements or abandon one or the other lines of business.
- Finally, the Commission noted that “[t]he magnitude of economic benefits from a reduction of these costs may be dampened to the degree that market participants already avoid such material conflicts of interest.”²⁸ Clearly, between information disclosure, alignment of incentives and

²² CLOs' trustee reports, with their voluminous information, clearly demonstrate investors' ability to assess the credibility of CLO participants' assurances and should assuage any lingering questions the Commission might have.

²³ *Id.* at 9713 (emphasis added). The Commission appeared to recognize that securitization participants *already* are incentivized to avoid conflicts, they have no evidence of conflicted transactions since Dodd-Frank but may be implementing the entire Proposed Rule as written simply to help some investors “assess the credibility of those assurances.”

²⁴ *Id.* at 9714.

²⁵ *Id.*

²⁶ *Id.* at 9718.

²⁷ *Id.*

²⁸ *Id.* at 9716.

transparent holdings of equally transparent leveraged loans, CLOs have already avoided these material conflicts of interest. The historical performance of CLOs bears this out.

Ultimately, CLOs' characteristics have led to a long-term default rate that is far below nearly every other equivalently rated investment asset class. If CLOs were structured or managed to fail, they have failed spectacularly at failing.

Moreover, the costs of the Proposed Rule do not end with CLO arrangers, managers and their investors. The Commission acknowledged that there will be a broad market impact that will affect a number of market participants, stating that “[t]he proposed requirements would affect ABS market participants, including securitization participants and investors in ABS, and would indirectly affect loan originators, **consumers, and businesses that seek access to credit.**”²⁹

With such a short comment period, it is impossible to offer the Commission a detailed cost-benefit analysis to assist it in its decision making. However, we do believe that the costs estimated by the Commission are implausibly low³⁰ and that the impact on companies that rely on CLOs will be substantial. As an example, banks found complying with the Volcker requirements very expensive and burdensome. As noted in the Proposing Release, certain requirements of the Proposed Rule are similar to requirements under the Volcker Rule;³¹ however, we note that these requirements in the Proposed Rule would apply across the board, including to smaller CLO managers that simply cannot afford the additional costs.³² Such CLO managers would likely be forced to choose between the CLO business and other business lines at their institutions and this could be devastating to the companies that rely on CLOs for financing.

CLOs currently provide more than \$980 billion of financing to companies.³³ With regulatory burdens and costs increasing markedly, as an example, if just 10-20% of CLO managers exited the business, this could easily lead to a decline of \$100 billion or more of financing for leveraged companies.

Moreover, considering the other rules being proposed simultaneously that would have a dampening effect on the market, we do not believe that there is an easy replacement for the CLO credit source. First, the Private Funds Disclosure Rule would increase the costs of other private funds that purchase leveraged loans, meaning that they are unlikely to step into the breach.³⁴ Loan funds also are unlikely to step into the breach if the Commission's Liquidity Risk Management Rule is finalized as proposed, as that proposed rule makes the open end loan fund business untenable. Not only would the Liquidity Risk Management Rule prevent open end loan funds from purchasing new loans, but it would actually force nearly \$100 billion to be sold in a “fire sale” process – likely at the same time that the Private Funds Disclosure Rule and the Conflicts Rule would decimate demand by other buyers. The intersection and unintended multiplier effect of all these rules could seriously and dramatically reduce the availability of credit for leveraged companies.

²⁹ *Id.* at 9711 (emphasis added).

³⁰ *Id.* at 9717 (estimating total annual direct compliance cost to be \$27,324,000).

³¹ *Id.* at 9718.

³² The Commission acknowledged this point in the Proposing Release when it states that “[securitization participations] that are not subject to the requirements of the Volcker Rule could incur larger initial compliance costs.” *Id.*

³³ *Refinitiv LPC's Leveraged Loan Monthly, February 2023*, page 26.

³⁴ Moreover, if the Private Funds Disclosure Rule does not exclude CLOs, it would increase the cost of issuing CLOs materially and thus make CLOs even more unattractive to manage. (For details, see the LSTA's comment letter on the Private Funds Disclosure Rule, dated April 25, 2022, available at <https://www.sec.gov/comments/s7-03-22/s70322-20126974-287469.pdf>.) This would further incentivize multi-strategy investment management firms to shut down the CLO line of business.

Furthermore, in the case of the Proposed Rule, even the Commission does not appear certain that there is a problem to solve at this very considerable cost.

IV. Conclusion

The LSTA and its members agree that securitizations should not be structured to fail. However, CLOs clearly are not structured to fail; this is amply demonstrated by the negligible defaults suffered in CLO notes over the nearly 30 years they have been in existence. The Proposed Rule would impose considerable cost on CLO participants, the leveraged loan market and the many companies that rely on financing from CLOs – *all to “solve” a problem that does not exist.*

While this letter seeks to introduce some of the harms that the Proposed Rule would inflict on the CLO market, upcoming letters will detail these impacts in detail and will propose alternative, less disruptive, solutions.

The LSTA appreciates this opportunity to comment and stands ready to provide more information either before or after the subsequent letters are submitted.

Sincerely,



Meredith Coffey

Executive Vice President – Research, Co-head of Public Policy



Elliot Ganz

Head of Advocacy, Co-head of Public Policy

Appendix A

Sample Trustee's Report



Monthly Report

As of June 14, 2021

Global Corporate Trust
www.usbank.com/cdo





Table of Contents
As of : 6/14/2021
Next Payment: 7/15/2021

Report Name	Page	Report Name	Page
Executive Summary	3	Moody's Minimum Weighted Average Recovery Rate Test	119
Overcollateralization Test	4	Weighted Average Life Test	131
Interest Diversion Test	5	S&P Industry Concentration	143
Event of Default	6	Moody's Credit Estimates	164
Interest Coverage Test	7	Moody's Rating Change Report	165
Concentration Limitations	8	Non-US Obligors	166
Moody's Counterparty Criteria	10	Issuers Guaranteed by Domicile Clause (c)	167
Cash Detail	11	Market Value Report	168
Detail of Assets	12	Issuer Subsidiary	179
Asset Detail	32	Hedge Agreement	180
Collateral Attributes	49	First Lien Last Out	181
Collateral Obligations Purchased	63	Cov-Lite Loans	182
Collateral Obligations Sold	64	Reported Cov-Lite Loans	184
Discretionary Sales	65	Revolvers and Delayed Draw Loans	195
Unsettled Trades	66	DIP Collateral Obligations	196
Permitted Deferrable Obligations	69	Issuer Concentration	197
Defaulted and Deferring Collateral Detail	70	Bridge Loans	207
Discounted Obligations	71	Long-Dated Obligations	208
Discount Obligations Purchased in the manner described in Clause(ii)	72	Participation Detail	209
Discount Obligations Sold in the manner described in Clause(ii)	73	Subject to Maturity Amendment	210
Current Pay Obligations	74	Identified Reinvestments	211
Moody's Rating of Caa1 or below	75	Equity Securities	212
S&P Rating of CCC+ or below	77	Principal Activity Report	213
Minimum Fixed Coupon Test	79	Interest Activity Report	220
Minimum Floating Spread Test	80	Legal Notices	243
Maximum Moody's Rating Factor Test	94	Disclaimer	244
Moody's Diversity Test	106		

Deal	Summary	Notes Detail	Principal Balance	Current Coupon	Periodic Interest
Collateral Manager: Contact: Closing Date: End of Reinvest: Stated Maturity: Account Manager: Analyst:	<p>Calculation Date: 06/14/2021</p> <p>Next Payment Date: 07/15/2021</p> <p>Principal Amount: 489,153,806.94</p> <p>Proceeds: 8,099,539.68</p> <p>Totals: 497,253,346.62</p> <p>Interest Collection Account 2,714,030.73</p> <p>Principal Collection Account 8,099,539.68</p> <p>Unfunded Exposure Account 444,391.41</p>	Class A1 Class A2 Class B1 Class B2 Class C Class D Class E Subordinated	300,000,000.00	1.51375	1,147,927.08
			25,000,000.00	1.83375	115,882.81
			30,000,000.00	2.13375	161,809.38
			25,000,000.00	4.37200	273,250.00
			25,000,000.00	2.83375	179,077.26
			30,000,000.00	3.93375	298,309.38
			20,000,000.00	6.80375	343,967.36
			48,490,000.00	0.00000	.
			503,490,000.00		2,520,223.27

Collateral Test Description	Current Threshold	6/14/2021 Current	Result	5/12/2021 Prior
Coverage Tests				
Class AVB Overcollateralization Ratio	121.60%	130.51%	Passed	130.44%
Class C Overcollateralization Ratio	115.50%	122.45%	Passed	122.39%
Class D Overcollateralization Ratio	108.90%	114.01%	Passed	113.95%
Class E Overcollateralization Ratio	105.90%	109.00%	Passed	108.94%
Interest Diversion Test	106.40%	109.00%	Passed	108.94%
Event of Default	102.50%	165.74%	Passed	165.65%
Class AVB Interest Coverage Ratio	120.00%	266.95%	Passed	264.42%
Class C Interest Coverage Ratio	115.00%	241.50%	Passed	239.20%
Class D Interest Coverage Ratio	110.00%	208.40%	Passed	206.41%
Class E Interest Coverage Ratio	105.00%	179.95%	Passed	178.24%
Collateral Quality Tests				
Minimum Fixed Coupon Test w/ Excess	7.50%	145.82%	Passed	231.10%
Minimum Floating Spread Test	3.75%	3.83%	Passed	3.84%
Maximum Moody's Rating Factor Test	2990	2929	Passed	2965
Moody's Diversity Test	80	85	Passed	85
Moody's Minimum Weighted Average Recovery Rate Test	43.50	46.90	Passed	46.90
Weighted Average Life Test	7.10	4.83	Passed	4.87

OVERCOLLATERALIZATION TEST	RATIO	REQUIRED LEVEL	CALCULATION	RESULT
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Class A/B Overcollateralization Ratio	130.51%	121.60%	A / B	Passed
Class C Overcollateralization Ratio	122.45%	115.50%	A / C	Passed
Class D Overcollateralization Ratio	114.01%	108.90%	A / D	Passed
Class E Overcollateralization Ratio	109.00%	105.90%	A / E	Passed

NUMERATOR

The sum of:

(a) APB of Collateral Obligations excluding Defaulted, Discount, and Deferrable Obligations	486,356,283.54
plus (b) amounts on deposit representing Principal Proceeds	8,099,539.68
plus (c) for all Deferrable and Defaulted Obligations, the Moody's Collateral Value	1,482,179.61
plus (d) with respect to each Discount Obligation, its Discount Obligation Principal Balance	0.00
minus (e) the Excess Caa Adjustment Amount	0.00
Total for A:	495,938,002.83

DENOMINATOR

Class A1	300,000,000.00
Class A2	25,000,000.00
Class B1	30,000,000.00
Class B2	25,000,000.00
Total for B:	380,000,000.00
Class C	25,000,000.00
Total for C:	405,000,000.00
Class D	30,000,000.00
Total for D:	435,000,000.00
Class E	20,000,000.00
Total for E:	455,000,000.00



OVERCOLLATERALIZATION TEST	RATIO	REQUIRED LEVEL	CALCULATION	RESULT
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Interest Diversion Test	109.00%	106.40%	A / B	Passed
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NUMERATOR

The sum of:

(a) APB of Collateral Obligations excluding Defaulted, Discount, and Deferrable Obligations
 plus (b) amounts on deposit representing Principal Proceeds
 plus (c) for all Deferrable and Defaulted Obligations, the Moody's Collateral Value
 plus (d) with respect to each Discount Obligation, its Discount Obligation Principal Balance
 minus (e) the Excess Caa Adjustment Amount

Total for A:	486,356,283.54
	8,099,539.68
	1,482,179.61
	0.00
	0.00
	495,938,002.83

DENOMINATOR

Class A1	300,000,000.00
Class A2	25,000,000.00
Class B1	30,000,000.00
Class B2	25,000,000.00
Class C	25,000,000.00
Class D	30,000,000.00
Class E	20,000,000.00
Total for B:	455,000,000.00



OVERCOLLATERALIZATION TEST	RATIO	REQUIRED LEVEL	CALCULATION	RESULT
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Event of Default	165.74%	102.50%	A / B	Passed
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NUMERATOR

The sum of:

(A) the Aggregate Principal Balance of all Pledged Obligations (excluding Defaulted Obligations) plus (B) with respect to each Defaulted Obligation, the Market Value thereof plus (C) the amounts on deposit in the Principal Collection Account and Ramp-Up Account

Total for A:

489,092,661.43
32,024.97
8,099,539.68
<u>497,224,226.08</u>

DENOMINATOR

Class A1

Total for B:

300,000,000.00
<u>300,000,000.00</u>

INTEREST COVERAGE TEST	RATIO	REQUIRED LEVEL	CALCULATION	RESULT
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Class A/B Interest Coverage Ratio	266.95%	120.00%	A / B	Passed
Class C Interest Coverage Ratio	241.50%	115.00%	A / C	Passed
Class D Interest Coverage Ratio	208.40%	110.00%	A / D	Passed
Class E Interest Coverage Ratio	179.95%	105.00%	A / E	Passed

NUMERATOR

The sum of:

Interest Proceeds on deposit in the Collection Account
plus, Interest Proceeds expected to be received
minus, the payment of taxes, governmental fees and registered office fees
minus, the payment of the accrued and unpaid Administrative Expenses
minus, any capital contribution to such Issuer Subsidiary necessary to pay any unpaid fees
minus, the payment of the accrued and unpaid Senior Management Fee
minus, any amounts due to a Hedge Counterparty under a Hedge Agreement

Total for A:

2,714,030.73
2,084,679.12
0.00
-75,117.56
0.00
-188,381.70
0.00
4,535,210.59

DENOMINATOR

Class A1	1,147,927.08
Class A2	115,882.81
Class B1	161,809.38
Class B2	273,250.00
Total for B:	1,698,869.27
Class C	179,077.26
Total for C:	1,877,946.53
Class D	298,309.38
Total for D:	2,176,255.91
Class E	343,967.36
Total for E:	2,520,223.27

Concentration Limitations
As of : 6/14/2021
Next Payment: 7/15/2021

Clause	Concentration Limitation	Current Amount Numerator	Current Amount Denominator	Current Percentage	Min	Max	Test Result
(i)	All Countries (in the aggregate) other than the U.S	14,621,111.20	497,192,201.11	2.94%		20.00%	Passed
(i)	All Countries (in the aggregate) other than the U.S and Canada	10,916,788.22	497,192,201.11	2.20%		15.00%	Passed
(i)	All Group Countries in the aggregate	14,621,111.20	497,192,201.11	2.94%		20.00%	Passed
(i)	The United Kingdom	1,272,927.22	497,192,201.11	0.26%		10.00%	Passed
(i)	All Group I Countries in the Aggregate	5,634,577.40	497,192,201.11	1.13%		20.00%	Passed
(i)	Any Individual Group I Country	3,704,322.98	497,192,201.11	0.75%		10.00%	Passed
(i)	All Group II Countries in the Aggregate	0.00	497,192,201.11	0.00%		10.00%	Passed
(i)	Any Individual Group II Country	0.00	497,192,201.11	0.00%		5.00%	Passed
(i)	All Group III Countries in the Aggregate	8,986,533.80	497,192,201.11	1.81%		7.50%	Passed
(i)	Any Individual Group III Country	8,986,533.80	497,192,201.11	1.81%		5.00%	Passed
(i)	All Tax Jurisdiction in the aggregate	0.00	497,192,201.11	0.00%		5.00%	Passed
(ii)(a)	Senior Secured Loans and Eligible Investments	477,288,469.66	497,192,201.11	95.997%	95.125%		Passed
(iii)(a)	Second Lien and Unsecured Loans	19,903,731.45	497,192,201.11	4.003%		4.875%	Passed
(iii)	Second Lien and Unsecured Loans by a single Obligor	2,236,858.98	497,192,201.11	0.450%		1.500%	Passed
(iv)	Current Pay Obligations	1,898,464.33	497,192,201.11	0.38%		2.50%	Passed
(v)	Fixed Rate Obligations	277,263.00	497,192,201.11	0.06%		5.00%	Passed
(vi)	DIP Collateral Obligations	0.00	497,192,201.11	0.00%		7.50%	Passed
(vii)	Largest Obligor	7,837,566.68	497,192,201.11	1.58%		2.50%	Passed
(vii)	Second Largest Obligor	7,340,382.59	497,192,201.11	1.48%		2.50%	Passed
(vii)	Third Largest Obligor	5,165,597.99	497,192,201.11	1.04%		2.50%	Passed
(vii)	Fourth Largest Obligor	5,049,995.69	497,192,201.11	1.02%		2.50%	Passed
(vii)	Fifth Largest Obligor	4,585,502.76	497,192,201.11	0.92%		2.50%	Passed
(vii)	Sixth Largest Obligor	4,404,976.19	497,192,201.11	0.89%		2.00%	Passed
(viii)	Largest Moody's Industry Classification Group	55,479,750.85	497,192,201.11	11.16%		15.00%	Passed
(viii)	Second Largest Moody's Industry Classification Group	49,145,855.68	497,192,201.11	9.88%		12.00%	Passed
(viii)	Third Largest Moody's Industry Classification Group	46,337,316.86	497,192,201.11	9.32%		10.00%	Passed
(ix)(a)	Caas Collateral Obligations	24,638,257.67	497,192,201.11	4.96%		7.50%	Passed
(ix)(b)	CCC Collateral Obligations	36,093,297.49	497,192,201.11	7.26%		7.50%	Passed
(x)	Pays Interest less Frequently than Quarterly	3,480,292.50	497,192,201.11	0.70%		7.50%	Passed
(xi)	Cov-Lite Loans	39,907,687.95	497,192,201.11	8.03%		7.50%	Passed
(xi)	Reported Cov-Lite Loans	423,672,005.62	497,192,201.11	85.21%		65.00%	Passed
(xii)	Revolvers and Delayed Draws	444,391.40	497,192,201.11	0.09%		92.50%	Passed
(xiii)	Deferrable Obligations	2,736,377.89	497,192,201.11	0.55%		5.00%	Passed
(xiv)	Participation Interests	0.00	497,192,201.11	0.00%		2.50%	Passed
						10.00%	Passed



Concentration Limitations

As of : 6/14/2021

Next Payment: 7/15/2021

Clause	Concentration Limitation	Current Amount Numerator	Current Amount Denominator	Current Percentage	Min	Max	Test Result
(xv)(x)	Middle Market Loans	0.00	497,192,201.11	0.00%		5.00%	Passed
(xvii)	Discount Obligations	0.00	497,192,201.11	0.00%		25.00%	Passed
	Moody's Rating Derived from S&P	2,555,791.53	497,192,201.11	0.51%		5.00%	Passed
	S&P Rating Derived from Moody's	1,607,961.19	497,192,201.11	0.32%		10.00%	Passed



Moody's Counterparty Criteria

As of : 6/14/2021

Next Payment: 7/15/2021

Clause	Concentration Limitation	Current Amount Numerator	Current Amount Denominator	Current Percentage	Min	Max	Test Result
(xvi)	Moody's Counterparty Criteria Ind. Participation Aaa	0.00	497,192,201.11	0.00%		20.00%	Passed
(xvi)	Moody's Counterparty Criteria Ind. Participation Aa1	0.00	497,192,201.11	0.00%		10.00%	Passed
(xvi)	Moody's Counterparty Criteria Ind. Participation Aa2	0.00	497,192,201.11	0.00%		10.00%	Passed
(xvi)	Moody's Counterparty Criteria Ind. Participation Aa3	0.00	497,192,201.11	0.00%		10.00%	Passed
(xvi)	Moody's Counterparty Criteria Ind. Participation A1	0.00	497,192,201.11	0.00%		5.00%	Passed
(xvi)	Moody's Counterparty Criteria Ind. Participation A2	0.00	497,192,201.11	0.00%		5.00%	Passed
(xvi)	Moody's Counterparty Criteria Ind. Participation A3 or Below	0.00	497,192,201.11	0.00%		0.00%	Passed
(xvi)	Moody's Counterparty Criteria Aggre. Participation Aaa	0.00	497,192,201.11	0.00%		20.00%	Passed
(xvi)	Moody's Counterparty Criteria Aggre. Participation Aa1	0.00	497,192,201.11	0.00%		20.00%	Passed
(xvi)	Moody's Counterparty Criteria Aggre. Participation Aa2	0.00	497,192,201.11	0.00%		20.00%	Passed
(xvi)	Moody's Counterparty Criteria Aggre. Participation Aa3	0.00	497,192,201.11	0.00%		15.00%	Passed
(xvi)	Moody's Counterparty Criteria Aggre. Participation A1	0.00	497,192,201.11	0.00%		10.00%	Passed
(xvi)	Moody's Counterparty Criteria Aggre. Participation A2	0.00	497,192,201.11	0.00%		5.00%	Passed
(xvi)	Moody's Counterparty Criteria Aggre. Participation A3 or Below	0.00	497,192,201.11	0.00%		0.00%	Passed



Cash Detail
 As of: 6/14/2021
 Next Payment: 7/15/2021

Collection Account Name	Account Principal Balance	Account Interest Balance
Contribution Account	0.00	0.00
Custodial Account	0.00	0.00
Expense Reserve Account	0.00	0.00
Hedge Counterparty Collateral Account	0.00	0.00
Interest Collection Account	0.00	2,714,030.73
Interest Reserve Account	0.00	0.00
Payment Account	0.00	0.00
Principal Collection Account	8,099,539.68	0.00
Ramp-Up Account	0.00	0.00
Supplemental Reserve Account	0.00	0.00
Unfunded Exposure Account	444,391.41	0.00
Total	8,543,931.09	2,714,030.73

Total Balance:	11,257,961.82
Re-Investment Account Name:	JP Morgan USD Liquidity Institutional
Re-Investment Rating:	P-1/F1+

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
AAAdvantage Loyalty IP Ltd.	Term Loan (3/21)	861,563.00	5.50	04/20/2028	Services: Consumer	Diversified Consumer Services	B2	B-
ABG Intermediate Holdings 2 LLC	Term Loan (01/21)	3,713,250.32	4.00	09/27/2024	Consumer Goods: Non-durable	Textiles, Apparel & Luxury Goods	B2	B
ADMI Corp.	Term Loan B2	1,312,071.00	3.25	12/23/2027	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B
AECOM	Term Loan B (04/21)	415,849.00	1.84	04/13/2028	Services: Business	Construction & Engineering	Ba2	BB
ATI Holdings Acquisition, Inc.	Term Loan	94,117.51	4.50	05/10/2023	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B
AVSC Holding Corp	Second Lien Term Loan	277,777.78	8.25	09/01/2025	Services: Business	Commercial Services & Supplies	Caa2	CCC
Acrisure, LLC	Term Loan B (1/20)	2,036,815.79	3.70	02/16/2027	Banking, Finance, Insurance & Real Estate	Insurance	B3	B
Agility Health, Inc.	Term Loan (09/20)	431,387.38	3.50	01/05/2026	Healthcare & Pharmaceuticals	Health Care Equipment & Supplies	B1	B+
Aimbridge Acquisition Co., Inc.	Term Loan B	1,078,012.27	3.84	02/02/2026	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B3	CCC+
Albany Molecular Research, Inc.	Term Loan 10/20	619,244.70	4.50	08/30/2024	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B
Aldevron, LLC	Term Loan B (1/21)	1,135,218.16	4.25	10/12/2026	Healthcare & Pharmaceuticals	Health Care Equipment & Supplies	B2	B
Alera Group Intermediate Holdings, Inc.	Term Loan B	1,045,283.97	4.50	08/01/2025	Banking, Finance, Insurance & Real Estate	Insurance	B3	B
AlixPartners, LLP	Term Loan B (01/21)	295,503.83	3.25	02/04/2028	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	B1	B+
Allegiant Travel Company	Term Loan B (2/20)	1,955,000.00	3.16	02/05/2024	Transportation: Consumer	Airlines	Ba3	B+
Alliant Holdings Intermediate LLC	Term Loan B3	295,047.00	4.25	11/05/2027	Banking, Finance, Insurance & Real Estate	Insurance	B3	B
Allied Universal Holdco LLC	Term Loan 4/21	813,375.43	4.25	05/12/2028	Services: Business	Commercial Services & Supplies	B2	B
Alterra Mountain Company	Term Loan B-1	2,567,611.56	2.84	07/31/2024	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B2	B
Alice Financing S.A.	Term Loan (10/17)	4,011,039.65	2.95	02/02/2026	Media: Broadcasting & Subscription	Diversified Telecommunication Services	B2	B

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
Amentum Government Services Holdings LLC	Term Loan (10/20)	449,175.72	5.50	02/01/2027	Aerospace & Defense	Aerospace & Defense	B2	B
Amentum Government Services Holdings LLC	Term Loan B	1,133,044.13	3.59	02/01/2027	Aerospace & Defense	Aerospace & Defense	B2	B
American Airlines, Inc.	Term Loan (AMR 5/18)	3,920,000.00	1.84	06/27/2025	Transportation: Consumer	Airlines	B2	B-
American Greetings Corporation	Term Loan	592,768.95	5.50	04/05/2024	Consumer Goods: Non-durable	Household Products	B2	B
American Residential Services LLC	Term Loan (10/20)	282,796.24	4.25	10/15/2027	Construction & Building	Building Products	B2	B
Amneal Pharmaceuticals LLC	Initial Term Loan	3,152,153.95	3.63	05/05/2025	Healthcare & Pharmaceuticals	Pharmaceuticals	B3	B
Ankura Consulting Group, LLC	Term Loan (3/21)	707,352.95	5.25	03/17/2028	Services: Business	Commercial Services & Supplies	B3	B-
Api Group DE, Inc	Term Loan B	925,113.70	2.59	10/01/2026	Construction & Building	Industrial Conglomerates	Ba2	BB-
Apru, LLC	Term Loan (04/21)	637,602.50	4.50	11/14/2026	Energy: Oil & Gas	Food & Staples Retailing	B2	B
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	204,021.12	4.50	03/20/2024	Beverage, Food & Tobacco	Food Products	Caa1	CCC+
Aristocrat International PTY Ltd	Term Loan (5/20)	148,134.34	4.75	10/21/2024	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Ba1	BB+
Aristocrat Technologies, Inc.	Term Loan B	4,437,368.42	1.94	10/21/2024	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Ba1	BB+
Array Technologies INC	Term Loan	627,654.92	3.75	10/14/2027	Utilities: Electric	Independent Power and Renewable Electricity Producers	B1	B+
Ascend Performance Materials Operations LLC	Term Loan B (02/21)	927,916.45	5.50	08/27/2026	Chemicals, Plastics & Rubber	Chemicals	B1	BB-
Asurion, LLC	Term Loan B6	1,986,845.78	3.09	11/03/2023	Services: Consumer	Insurance	B1	B+
Asurion, LLC	Term Loan B7	4,886,934.71	3.09	11/04/2024	Services: Consumer	Insurance	B1	B+
Asurion, LLC	Term Loan B8	963,786.19	3.34	12/23/2026	Services: Consumer	Insurance	B1	B+
Athenahealth, Inc.	Term Loan B (01/21)	4,005,188.79	4.32	02/11/2026	Healthcare & Pharmaceuticals	Health Care Technology	B2	B
Avaya Inc.	Term Loan B-2 (2/21)	1,149,602.01	4.10	12/15/2027	Telecommunications	IT Services	B2	B+
Avaya Inc.	Term Loan B1	1,413,005.05	4.35	12/15/2027	Telecommunications	IT Services	B2	B+
Avolon TLB Borrower 1 (US) LLC	Term Loan B3	2,163,706.51	2.50	01/15/2025	Aerospace & Defense	Airlines	Baa3	BBB-
Avolon TLB Borrower 1 (US) LLC	Term Loan B5	548,254.93	3.25	12/01/2027	Aerospace & Defense	Airlines	Baa3	BBB-
BCPE Empire Holdings, Inc.	Incremental Term Loan	415,625.00	5.00	06/11/2026	Wholesale	Distributors	B3	B-
BW Gas & Convenience Holdings, LLC	Term Loan B	36,940.00	4.00	03/31/2028	Beverage, Food & Tobacco	Food & Staples Retailing	B1	B
Banjray Group US Holdings Inc.	Term Loan (USD)	210,434.25	3.84	03/04/2025	Media: Diversified & Production	Media	B2	B



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
Bausch Health Companies Inc.	Term Loan B (05/18)	675,010.36	3.09	06/02/2025	Healthcare & Pharmaceuticals	Pharmaceuticals	B2	B+
Belfor Holdings Inc.	Term Loan	2,456,250.00	4.09	04/06/2026	Construction & Building	Commercial Services & Supplies	B1	B
Beliron Finance US LLC	Term Loan B (3/21)	386,059.00	3.25	04/13/2028	Automotive	Automobiles	Ba3	BB+
Birkenstock Group B.V. & Co. KG	USD Term Loan B	338,684.00	4.25	04/27/2028	Consumer Goods: Non-durable	Textiles, Apparel & Luxury Goods	B2	B
Blackstone Mortgage Trust, Inc.	Term Loan B	2,545,435.83	2.34	04/23/2026	Banking, Finance, Insurance & Real Estate Services: Consumer	Banks	Ba2	B+
Blucora, Inc.	Term Loan (11/17)	1,492,788.47	5.00	05/22/2024	Services: Consumer	Diversified Financial Services	B1	BB
Brookfield Property REIT Inc.	Term Loan A-2	167,199.26	3.09	08/28/2023	Construction & Building	Real Estate Management & Development	Ba3	BBB-
Brookfield Property REIT Inc.	Term Loan B	493,670.70	2.59	08/27/2025	Construction & Building	Real Estate Management & Development	Ba3	BBB-
Brookfield WEC Holdings Inc.	Term Loan (1/21)	490,000.01	3.25	08/01/2025	Utilities: Electric	Construction & Engineering	B2	B
Brown Group Holding, LLC	Term Loan B	1,021,579.00	3.25	06/07/2028	Aerospace & Defense	Air Freight & Logistics	B1	B+
Buckeye Partners, L.P.	Term Loan (1/21)	2,208,794.88	2.34	11/02/2026	Energy: Oil & Gas	Oil, Gas & Consumable Fuels	Ba3	BB
Bulldog Purchaser Inc.	Term Loan	842,034.05	3.88	09/05/2025	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Caa1	CCC+
Buzz Finco L.L.C.	Term Loan (10/20)	58,647.80	3.75	01/29/2027	Services: Consumer	Diversified Consumer Services	B1	B
Buzz Merger Sub Ltd.	Term Loan B	309,859.12	2.84	01/29/2027	Services: Consumer	Diversified Consumer Services	B1	B
CCI Buyer, Inc.	Term Loan	421,284.00	4.75	12/17/2027	Telecommunications	Communications Equipment	B2	B-
CCM Merger, Inc.	Term Loan (10/20)	327,737.89	4.50	11/04/2025	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B2	B+
CCRR Parent, Inc.	Term Loan B	270,751.00	5.00	03/06/2028	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B
CITGO Petroleum Corporation	Term Loan (3/19)	2,680,151.52	7.25	03/28/2024	Energy: Oil & Gas	Oil, Gas & Consumable Fuels	B3	B-
CMC Materials, Inc.	Term Loan B1	1,311,320.42	2.13	11/14/2025	Chemicals, Plastics & Rubber	Chemicals	Ba2	BB+
CPC Acquisition Corp.	Term Loan	353,598.00	4.50	12/29/2027	Chemicals, Plastics & Rubber	Chemicals	B3	B-



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
CSC Holdings, LLC	Term Loan B-5	2,955,093.75	2.60	04/15/2027	Media: Broadcasting & Subscription	Diversified Telecommunication Services	B1	BB
CT Technologies Intermediate Hldgs, Inc	Term Loan (12/20)	1,499,681.87	6.00	12/10/2025	Services: Business	Software	B2	B-
CWGS Group, LLC	Term Loan B (5/21)	2,058,897.77	3.25	06/05/2028	Automotive	Automobiles	Ba3	B+
Caesars Resort Collection, LLC	Term Loan B-1	2,666,707.38	4.59	07/21/2025	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B2	B
Callaway Golf Company	Term Loan B	626,890.35	4.59	01/02/2026	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B1	B
Calpine Corporation	Term Loan B-10	197,516.25	2.09	08/12/2026	Utilities: Electric	Independent Power and Renewable Electricity Producers	Ba3	BB-
Cambium Learning Group Inc	Term Loan	2,083,237.09	5.25	12/18/2025	Media: Advertising, Printing & Publishing	Software	B3	B-
Cambrex Corporation	Term Loan B2 (1/21)	2,443,279.28	4.25	12/04/2026	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B
Camelot U.S. Acquisition 1 Co.	Term Loan (9/20)	809,270.41	4.00	10/30/2026	Services: Business	Media	B2	B
Cardinal Parent, Inc.	Term Loan B (11/20)	828,403.29	5.25	11/12/2027	High Tech Industries	Software	B3	B-
Cardtronics USA Inc	Term Loan	242,432.02	5.00	06/29/2027	Energy: Electricity	Electronic Equipment, Instruments & Components	B1	BB-
Carnival Corporation	Term Loan (USD)	371,879.35	8.50	06/30/2025	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B1	B
Casablanca US Holdings Inc.	Term Loan	954,436.81	4.19	03/29/2024	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Caa2	CCC+
Castle US Holding Corporation	Term Loan B (USD)	473,405.80	3.95	01/29/2027	Media: Diversified & Production	Media	B3	B-
Castle US Holding Corporation	Term Loan B2 (USD)	412,357.00	4.75	01/29/2027	Media: Diversified & Production	Media	B3	B-
Celestica Inc.	Term Loan B	1,275,458.79	2.21	06/27/2025	High Tech Industries	Technology Hardware, Storage & Peripherals	Ba2	BB-
Celestica Inc.	Term Loan B2	580,000.00	2.59	06/27/2025	High Tech Industries	Technology Hardware, Storage & Peripherals	Ba2	BB-
Champ Acquisition Corporation	Term Loan	1,398,750.00	5.76	12/19/2025	Consumer Goods: Durable	Textiles, Apparel & Luxury Goods	B2	B
ChampionX Holding Inc.	Term Loan	645,605.53	6.00	06/03/2027	Energy: Oil & Gas	Energy Equipment & Services	Ba3	BB



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
Charter Communications Operating, LLC.	Term Loan B2	2,643,272.18	1.85	02/01/2027	Media: Broadcasting & Subscription	Diversified Telecommunication Services	Ba2	BB+
Cimpress Public Limited Company	USD Term Loan	437,093.00	4.00	05/17/2028	Services: Business	Media	B1	BB-
Citadel Securities LP	Term Loan B (01/21)	5,049,995.69	2.59	02/02/2028	Banking, Finance, Insurance & Real Estate	Capital Markets	Ba2	BBB-
Citco Funding LLC	3/17 First Lien Term Loan	1,959,183.67	2.70	09/28/2023	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	*	*
Clarios Global LP	Term Loan B1	3,342,550.08	3.34	04/30/2026	Automotive	Auto Components	B2	B
Cloudera, Inc.	Term Loan B	248,753.56	3.25	12/22/2027	High Tech Industries	Software	Ba3	B+
ClubCorp Holdings, Inc.	Term Loan B	2,312,052.87	2.95	09/18/2024	Services: Consumer	Hotels, Restaurants & Leisure	Caa1	CCC+
Columbus McKinnon Corporation	Term Loan (4/21)	85,889.00	3.25	04/07/2028	Capital Equipment	Machinery	Ba3	B+
CommScope, Inc.	Term Loan B (04/19)	1,252,850.90	3.34	04/06/2026	High Tech Industries	Communications Equipment	B1	B-
CommerceHub Inc	Term Loan 12/20	388,889.00	7.75	12/29/2028	High Tech Industries	Software	B3	B-
CommerceHub Inc	Term Loan B	408,210.91	4.75	12/29/2027	High Tech Industries	Software	B3	B-
Conair Holdings, LLC	Term Loan B	709,334.00	4.25	05/17/2028	Consumer Goods: Durable	Household Durables	B2	B
Conduent Incorporated	Term Loan B	3,161,065.87	2.59	12/07/2023	Services: Business	Professional Services	B1	B+
Conservice Midco, LLC	Initial Term Loan	306,153.85	4.45	05/13/2027	Services: Business	Software	B3	B-
Consolidated Communications, Inc.	Term Loan B	2,684,485.37	4.25	10/04/2027	Telecommunications	Diversified Telecommunication Services	B2	B
ConvergeOne Holdings Corp.	Term Loan (01/19)	1,847,587.50	5.09	01/04/2026	High Tech Industries	Electronic Equipment, Instruments & Components	B3	B-
Coral-US Co-Borrower LLC	Term Loan B-5	3,376,773.82	2.34	01/31/2028	Media: Broadcasting & Subscription	Wireless Telecommunication Services	Ba3	BB-
Corelogic, Inc.	Term Loan (4/21)	2,061,625.00	4.00	06/02/2028	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	B2	B
Cornerstone Building Brands, Inc	Term Loan B (3/21)	1,024,441.00	3.75	04/12/2028	Construction & Building	Building Products	B1	B+
Cornerstone OnDemand, Inc.	Term Loan B (3/21)	1,379,005.55	3.34	04/22/2027	High Tech Industries	Software	B1	B+
Creative Artists Agency, LLC	Incremental Term Loan B-1	931,633.30	5.25	11/27/2026	Media: Advertising, Printing & Publishing	Media	B3	B
Creative Artists Agency, LLC	Term Loan B	1,275,829.83	3.84	11/26/2026	Media: Advertising, Printing & Publishing	Media	B3	B



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

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Crown Finance US, Inc.	Second Amendment Term Loan	516,375.39	3.75	09/30/2026	Media: Diversified & Production	Media	Caa2	CCC
Crown Finance US, Inc.	Term Loan	559,009.91	3.50	02/28/2025	Media: Diversified & Production	Media	Caa2	CCC
Cumulus Media New Holdings Inc.	Term Loan B	155,253.42	4.75	03/31/2026	Media: Broadcasting & Subscription	Media	B2	B-
Curium BidCo S.a r.l.	Term Loan 10/20	264,355.45	5.00	12/02/2027	Healthcare & Pharmaceuticals	Health Care Equipment & Supplies	B3	B
Curium BidCo S.a r.l.	Term Loan B	491,755.97	4.20	07/09/2026	Healthcare & Pharmaceuticals	Health Care Equipment & Supplies	B3	B
Cushman & Wakefield U.S. Borrower, LLC	Term Loan	3,527,955.95	2.84	08/21/2025	Construction & Building	Real Estate Management & Development	B1	B+
Cvent, Inc.	Term Loan	1,275,279.10	3.84	11/29/2024	Services: Business	Software	Caa1	CCC+
DCert Buyer, Inc.	2nd Lien Term Loan (02/21)	313,253.01	7.09	02/19/2029	High Tech Industries	Software	B3	B-
DCert Buyer, Inc.	Term Loan	1,459,652.64	4.09	10/16/2026	High Tech Industries	Software	B3	B-
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	79,754.67	3.75	03/31/2028	Services: Consumer	Construction & Engineering	B3	B-
DG Investment Intermediate Holdings 2 Inc	Second Lien Term Loan (3/21)	292,803.97	7.50	03/19/2029	Services: Consumer	Construction & Engineering	B3	B-
DG Investment Intermediate Holdings 2 Inc	Term Loan (3/21)	380,828.56	4.50	03/31/2028	Services: Consumer	Construction & Engineering	B3	B-
DT Midstream, Inc	Term Loan 5/21	247,170.00	2.50	05/25/2028	Energy: Oil & Gas	Oil, Gas & Consumable Fuels	Ba1	BB+
Da Vinci Purchaser Corp.	Term Loan B	566,911.03	5.00	01/08/2027	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B
DaVita Inc.	Term Loan B-1	675,871.68	1.84	08/12/2026	Healthcare & Pharmaceuticals	Health Care Providers & Services	Ba2	BB
Dealer Tire, LLC	Term Loan B-1	2,257,845.19	4.34	12/12/2025	Automotive	Auto Components	B2	B-
Delta Topco, Inc.	Term Loan	1,126,651.00	4.50	12/01/2027	High Tech Industries	Software	B3	B-
Diamond Sports Group, LLC	Term Loan	2,563,705.05	3.35	08/24/2026	Media: Broadcasting & Subscription	Media	B3	CCC+
Digicel International Finance Ltd	Term Loan B	1,579,157.75	3.43	05/27/2024	Telecommunications	Wireless Telecommunication Services	Caa2	CCC-
Direct ChassisLink, Inc.	Second Lien Term Loan	481,492.60	7.19	04/10/2026	Transportation: Cargo	Transportation Infrastructure	B3	B
DiscoverOrg, LLC	Term Loan B (1/21)	1,298,050.64	3.09	02/02/2026	Services: Business	Software	B1	B+
Dole Food Company, Inc.	Term Loan B	957,030.31	3.75	04/08/2024	Beverage, Food & Tobacco	Food Products	B1	B+

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E2Open, LLC	Term Loan 10/20	399,850.72	4.00	02/04/2028	High Tech Industries	Software	B2	B
EW Scripps Company, The	Term Loan B3 (12/20)	438,566.42	3.75	01/07/2028	Media: Broadcasting & Subscription	Media	B2	B
EagleView Technology Corporation	Term Loan	1,089,769.06	3.63	08/14/2025	Services: Business	Software	B3	B-
Eagletree-Carbide Acquisition Corp.	Term Loan	123,404.81	4.75	08/28/2024	High Tech Industries	Electronic Equipment, Instruments & Components	Ba3	BB-
Edgewater Generation, L.L.C.	Term Loan	940,131.47	3.84	12/12/2025	Utilities: Electric	Independent Power and Renewable Electricity Producers	B1	BB-
Elanco Animal Health Incorporated	Term Loan B	890,523.19	1.84	07/30/2027	Healthcare & Pharmaceuticals	Health Care Equipment & Supplies	Ba1	BB
Endo Luxembourg Finance Company I S.a.r.l.	Term Loan (3/21)	2,645,308.87	5.75	03/27/2028	Healthcare & Pharmaceuticals	Pharmaceuticals	B3	B
Endurance International Group, Inc., The	Term Loan B	1,451,842.48	4.25	02/10/2028	Services: Business	IT Services	B3	B
Energy Acquisition LP	Term Loan (6/18)	982,803.72	4.37	06/26/2025	Capital Equipment	Electrical Equipment	B3	B-
Energy Acquisition LP	Term Loan B (4/21)	277,263.00	7.50	06/26/2025	Capital Equipment	Electrical Equipment	B3	B-
Envision Healthcare Corporation	Term Loan B (06/18)	986,130.20	3.84	10/10/2025	Healthcare & Pharmaceuticals	Health Care Providers & Services	Caa2	CCC+
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74	8.00	09/06/2024	Services: Consumer	Hotels, Restaurants & Leisure	Caa3	CCC
Evercommerce Inc.	Term Loan	28,803.44	3.75	06/14/2028	High Tech Industries	Software	B1	B
EyeCare Partners, LLC	Term Loan	709,931.04	3.84	02/18/2027	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B
Femur Buyer, Inc.	Term Loan	1,003,698.64	4.70	03/05/2026	Healthcare & Pharmaceuticals	Health Care Equipment & Supplies	Caa2	CCC
FinCo I LLC	Term Loan B (9/20)	2,719,095.25	2.59	06/27/2025	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	Ba3	BB
First Advantage Holdings, LLC	Term Loan B1	586,003.55	3.09	01/29/2027	Services: Business	Commercial Services & Supplies	B2	B+
First Brands Group, LLC	1st Lien Term Loan (3/21)	249,851.40	6.00	03/30/2027	Automotive	Auto Components	B2	B
First Eagle Holdings, Inc.	Refinancing Term Loan	2,735,349.72	2.70	02/01/2027	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	Ba2	BB
Fleet Bidco Limited	Term Loan B	137,955.16	3.09	10/05/2026	Services: Business	Oil, Gas & Consumable Fuels	B2	B+
Fleetcor Technologies Operating Company, LLC	Term Loan 4/21	1,147,417.00	1.84	04/28/2028	Services: Business	Road & Rail	Ba1	BB+

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Flexera Software LLC	Term Loan B (12/20)	1,936,209.55	4.50	03/03/2028	High Tech Industries	Software	B2	B-
Focus Financial Partners, LLC	Term Loan (1/20)	260,201.10	2.09	07/03/2024	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	Ba3	BB-
Forest City Enterprises, L.P.	Term Loan B (11/19)	1,071,428.57	3.59	12/08/2025	Banking, Finance, Insurance & Real Estate	Real Estate Management & Development	B1	B+
Foundation Building Materials, Inc.	Term Loan (1/21)	753,904.15	3.75	01/31/2028	Construction & Building	Building Products	B2	B
Franchise Group, Inc	First Out Term Loan	614,406.00	5.50	03/10/2026	Retail	Specialty Retail	B1	B+
Froneri US, Inc.	Term Loan B-2	1,062,190.79	2.34	01/29/2027	Beverage, Food & Tobacco	Food Products	B1	B+
Frontdoor, Inc.	Term Loan (8/2018)	277,768.43	2.63	08/18/2025	Services: Consumer	Household Durables	Ba2	BB-
GBT Group Services B.V.	Term Loan	657,327.20	2.59	08/13/2025	Services: Business	Commercial Services & Supplies	Caa2	B-
GTT Communications, Inc.	Term Loan B	37,187.94	2.95	06/02/2025	Telecommunications	Diversified Telecommunications Services	Caa3	CCC-
Gardner Denver, Inc.	Term Loan B	968,418.57	1.84	03/01/2027	Capital Equipment	Industrial Conglomerates	Ba2	BB+
Global Medical Response, Inc.	Incremental Term Loan B	3,429,113.92	5.25	03/14/2025	Transportation: Consumer	Health Care Providers & Services	B2	B
Global Tel*Link Corporation	2nd Lien Term Loan	500,000.00	8.34	11/30/2026	Telecommunications	Communications Equipment	B3	B
Global Tel*Link Corporation	Term Loan B	3,396,291.00	4.34	11/28/2025	Telecommunications	Communications Equipment	B3	B
GlobalLogic Holdings Inc.	Term Loan B	1,499,410.58	2.84	08/01/2025	Services: Business	Professional Services	B2	B+
GlobalLogic Holdings Inc.	Term Loan B2	210,211.66	4.50	09/14/2027	Services: Business	Professional Services	B2	B+
Go Daddy Operating Company, LLC	Term Loan 2/21	614,095.64	2.09	08/10/2027	Media: Advertising, Printing & Publishing	IT Services	Ba2	BB
Gogo Intermediate Holdings LLC	Term Loan B	1,120,094.00	4.50	04/28/2028	Telecommunications	Communications Equipment	B3	B-
Golden Entertainment, Inc.	Term Loan	1,376,011.67	3.75	10/21/2024	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B3	B
Grab Holdings Inc	Term Loan 1/21	913,499.00	5.50	01/29/2026	Transportation: Consumer	Transportation Infrastructure	B2	B-
Great Outdoors Group, LLC	Term Loan B (02/21)	3,491,250.00	5.00	03/06/2028	Retail	Specialty Retail	Ba3	B+
Greeneden U.S. Holdings II, LLC	Term Loan	2,667,756.89	4.75	12/01/2027	Telecommunications	Software	B3	B-
H-Food Holdings, LLC	Term Loan B-2	1,959,899.76	4.09	05/23/2025	Beverage, Food & Tobacco	Food Products	B3	B-
HCA Inc.	Term Loan B-12 (09/19)	1,960,050.48	1.84	03/13/2025	Healthcare & Pharmaceuticals	Health Care Providers & Services	Ba1	BB+

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HLF Financing SaRL, LLC	Term Loan B (08/18)	979,899.52	2.59	08/18/2025	Consumer Goods: Non-durable	Pharmaceuticals	Ba3	BB-
Harbor Freight Tools USA, Inc.	Term Loan B (10/20)	596,355.47	3.75	10/19/2027	Retail	Specialty Retail	Ba3	BB-
Harland Clarke Holdings Corp.	Term Loan	940,643.63	5.75	11/03/2023	Media: Advertising, Printing & Publishing	Commercial Services & Supplies	Caa3	CCC
Hayward Industries, Inc.	Term Loan (5/21)	577,632.00	3.25	05/12/2028	Consumer Goods: Durable	Machinery	B1	BB-
Heartland Dental, LLC	Incremental Term Loan	331,436.00	4.07	04/30/2025	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B-
Heartland Dental, LLC	Term Loan (04/18)	1,436,456.66	3.59	04/30/2025	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B-
Herschend Entertainment Co LLC	Term Loan B	651,533.96	6.75	08/19/2025	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B3	B
Hightower Holding, LLC	Delayed Draw Term Loan (4/21)	142,675.00	2.00	04/28/2028	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	B3	B-
Hightower Holding, LLC	Term Loan B (4/21)	570,699.00	4.75	04/21/2028	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	B3	B-
Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	884,586.00	3.50	05/19/2028	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Ba3	BB-
Horizon Therapeutics USA, Inc.	Term Loan B	898,954.00	2.50	03/15/2028	Healthcare & Pharmaceuticals	Health Care Technology	Ba2	BB
Hubbard Radio, LLC	Term Loan B	1,250,000.00	5.25	03/28/2025	Media: Broadcasting & Subscription	Media	B2	B-
Hudson River Trading LLC	Term Loan (3/21)	3,319,605.94	3.09	03/20/2028	Banking, Finance, Insurance & Real Estate	Capital Markets	Ba1	BB-
Hunter Fan Company	Term Loan (3/21)	737,927.00	5.75	05/08/2028	Consumer Goods: Durable	Household Durables	B2	B
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	440,000.00	7.00	07/07/2025	Services: Business	Software	B2	B-
Hyperion Refinance S.a.r.l.	Term Loan (1/21)	1,906,231.59	4.00	11/12/2027	Banking, Finance, Insurance & Real Estate	Insurance	B2	B
IG Investments Holdings, LLC	Term Loan	5,165,597.99	4.75	05/23/2025	Services: Business	Professional Services	B3	B-
IGT Holding IV AB	Term Loan 3/21	610,148.00	4.25	03/31/2028	Services: Business	Software	B2	B
IHeartCommunications, Inc.	Term Loan (07/20)	703,394.68	4.75	05/01/2026	Media: Diversified & Production	Media	B2	B
INEOS US Petrochem LLC	Term Loan (1/21)	470,291.60	3.25	01/29/2026	Chemicals, Plastics & Rubber	Chemicals	Ba3	BB
ION Trading Finance Limited	USD Term Loan (3/21)	72,577.30	4.95	03/31/2028	Services: Business	IT Services	B3	B



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

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IRB Holding Corporation	Term Loan B	1,460,280.15	4.25	12/15/2027	Beverage, Food & Tobacco	Hotels, Restaurants & Leisure	B2	B
IXS Holdings, Inc.	Term Loan B 2/20	552,270.40	5.00	03/05/2027	Automotive	Auto Components	B2	B
Idera, Inc.	Term Loan (02/21)	855,588.95	4.50	03/02/2028	Services: Business	Software	B3	B-
Imperva, Inc.	Second Lien Term Loan	750,000.00	8.75	01/11/2027	Services: Business	Software	B3	B-
Imperva, Inc.	Term Loan	1,473,750.00	5.00	01/12/2026	Services: Business	Software	B3	B-
Imprivata, Inc	Term Loan (11/20)	1,035,797.00	4.25	12/01/2027	High Tech Industries	IT Services	B2	B
Indy US BIDCO, LLC	Term Loan B	469,843.00	4.08	03/06/2028	Services: Business	Software	B1	B
Ineos Enterprises Holdings US Finco LLC	Term Loan B (Refinance)	794,075.40	4.50	08/28/2026	Chemicals, Plastics & Rubber	Chemicals	B1	BB
Infinite Bidco LLC	Term Loan	641,139.00	4.25	03/02/2028	High Tech Industries	Electronic Equipment, Instruments & Components	B3	B-
Infinite Bidco LLC	Term Loan B	104,803.00	7.50	02/24/2029	High Tech Industries	Electronic Equipment, Instruments & Components	B3	B-
Ingram Micro Inc.	Term Loan B	1,913,851.00	4.00	03/30/2028	High Tech Industries	Distributors	Ba3	BB-
Innovative Water Care Global Corporation	Term Loan	1,614,150.27	6.00	02/27/2026	Chemicals, Plastics & Rubber	Chemicals	Caa1	CCC+
Inovalon Holdings, Inc.	Term Loan B1	1,268,482.20	2.88	04/02/2025	Healthcare & Pharmaceuticals	Health Care Technology	B2	B+
Intrado Corporation	Term Loan B (Olympus Merger)	1,654,196.39	5.00	10/10/2024	High Tech Industries	IT Services	B3	B-
Iridium Satellite LLC	Term Loan B	604,327.63	3.75	11/04/2026	Telecommunications	Wireless Telecommunication Services	Ba3	B+
JBS USA Lux S.A.	Term Loan B	2,940,000.00	2.09	05/01/2026	Beverage, Food & Tobacco	Food Products	Ba1	BB+
Jane Street Group, LLC	Term Loan (1/21)	4,404,976.19	2.84	01/26/2028	Banking, Finance, Insurance & Real Estate	Capital Markets	Ba2	BB-
JetBlue Airways Corporation	Term Loan (6/20)	360,193.48	6.25	06/17/2024	Transportation: Consumer	Airlines	Ba2	B+
Jo-Ann Stores, LLC	Term Loan	1,567,963.12	6.00	10/20/2023	Retail	Specialty Retail	B2	B
KUEHG Corp.	2nd Lien Term Loan	250,000.00	9.25	08/22/2025	Services: Consumer	Diversified Consumer Services	Caa1	CCC+
KUEHG Corp.	Term Loan B-3	2,271,458.30	4.75	02/21/2025	Services: Consumer	Diversified Consumer Services	Caa1	CCC+
Kestra Advisor Services Holdings A, Inc.	Term Loan (06/19)	1,970,000.00	4.35	06/03/2026	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	B3	B
Kestrel Bidco Inc.	Term Loan B	2,254,094.57	4.00	12/11/2026	Aerospace & Defense	Airlines	B3	B-

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
Kingpin Intermediate Holdings LLC	Term Loan B	486,228.32	4.50	07/03/2024	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B2	B-
Kleopatra Finco S.a.r.l	Term Loan (1/21) (USD)	726,092.48	5.25	02/12/2026	Containers, Packaging & Glass	Containers & Packaging	B3	B
Knowlton Development Corporation Inc.	Term Loan B	1,575,457.20	3.84	12/22/2025	Consumer Goods: Non-durable	Personal Products	B3	B-
Kodiak BP, LLC	Term Loan	616,921.00	4.00	03/10/2028	Construction & Building	Building Products	B1	B-
LS Group Opco Acquisition LLC	Term Loan B	1,363,636.36	4.25	11/02/2027	Automotive	Auto Components	B2	B
LTR Intermediate Holdings, Inc.	Term Loan (4/21)	543,847.00	5.50	05/05/2028	Environmental Industries	Auto Components	B3	B-
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	55,450.43	2.75	09/25/2025	Services: Consumer	Hotels, Restaurants & Leisure	Caa2	CCC+
Lakeland Tours, LLC	Holdco Fixed Term Loan	61,145.51		09/27/2027	Services: Consumer	Hotels, Restaurants & Leisure	Caa2	CCC+
Lakeland Tours, LLC	Third Out PIK Term Loan	57,864.20	2.75	09/25/2025	Services: Consumer	Hotels, Restaurants & Leisure	Caa2	CCC+
Lasership, Inc.	Term Loan (4/21)	534,767.00	5.25	05/08/2028	Transportation: Consumer	Air Freight & Logistics	B3	B-
Lasership, Inc.	Term Loan 2nd Lien	372,549.00	8.25	04/30/2029	Transportation: Consumer	Air Freight & Logistics	B3	B-
Lealand Finance Company B.V.	Exit Term Loan	525,649.80	1.09	06/30/2025	Energy: Oil & Gas	Energy Equipment & Services	B3	B-
Lealand Finance Company B.V.	Term Loan	51,770.28	3.11	06/30/2024	Energy: Oil & Gas	Energy Equipment & Services	B3	B-
Legalzoom.com, Inc.	Term Loan B 2018	1,408,151.85	4.59	11/21/2024	Services: Consumer	Software	B3	B-
Life Time, Inc.	Term Loan (01/21)	831,213.99	5.75	12/16/2024	Services: Consumer	Hotels, Restaurants & Leisure	Caa1	CCC+
Lonza Specialty Ingredients	Term Loan 4/21	725,030.00	4.75	04/28/2028	Chemicals, Plastics & Rubber	Chemicals	B3	B
Lower Cadence Holdings LLC	Term Loan B	2,236,858.98	4.09	05/22/2026	Energy: Oil & Gas	Oil, Gas & Consumable Fuels	B2	B-
Lucid Energy Group II Borrower, LLC	Term Loan	489,898.97	4.00	02/18/2025	Energy: Oil & Gas	Oil, Gas & Consumable Fuels	B2	B
Lumen Technologies, Inc.	Term Loan B (1/20)	3,430,000.02	2.34	03/15/2027	Telecommunications	Diversified Telecommunication Services	Ba3	BB
Lummus Technology Holdings V LLC	Term Loan	526,593.64	3.59	06/30/2027	Chemicals, Plastics & Rubber	Chemicals	B2	B+



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
MH Sub I LLC	First Lien Term Loan	1,933,432.10	3.59	09/13/2024	Media: Advertising, Printing & Publishing	Software	B3	B
MH Sub I LLC	Term Loan	223,264.62	4.75	09/13/2024	Media: Advertising, Printing & Publishing	Software	B3	B
MH Sub I, LLC	2nd Lien Term Loan	1,500,000.00	6.34	02/12/2029	Media: Advertising, Printing & Publishing	Software	B3	B
MLN US HoldCo LLC	Term Loan	548,018.74	4.59	11/28/2025	Telecommunications	Communications Equipment	Caa1	CCC+
MPH Acquisition Holdings LLC	Term Loan B	1,452,052.81	3.75	06/07/2023	Healthcare & Pharmaceuticals	Health Care Technology	B2	B+
MSG National Properties	Term Loan	618,770.06	7.00	11/12/2025	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	*	*
Magenta Buyer LLC	Term Loan B (04/21)	2,168,224.00	5.75	05/03/2028	High Tech Industries	Software	B3	B
MajorDrive Holdings IV LLC	Term Loan	548,653.00	4.50	06/01/2028	Capital Equipment	Industrial Conglomerates	B3	B
Mallinckrodt International Finance S.A.	Term Loan B	1,898,464.33	6.00	09/24/2024	Healthcare & Pharmaceuticals	Pharmaceuticals	Caa3	D
Maravai Intermediate Holdings, LLC	Term Loan B	431,792.91	4.75	10/19/2027	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B
Marriott Ownership Resorts Inc.	Term Loan (11/19)	136,777.14	1.84	08/29/2025	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Ba3	B+
Maxar Technologies Ltd.	Term Loan B	366,464.06	2.84	10/04/2024	Aerospace & Defense	Aerospace & Defense	B2	B
McAfee, LLC	Term Loan B	790,493.39	3.84	09/30/2024	High Tech Industries	Software	B1	BB
MedPlast Holdings, Inc.	Term Loan (06/18)	1,469,849.28	3.84	07/02/2025	Healthcare & Pharmaceuticals	Health Care Equipment & Supplies	Caa1	CCC+
Medallion Midland Acquisition, LLC	Term Loan	489,873.44	4.25	10/30/2024	Energy: Oil & Gas	Oil, Gas & Consumable Fuels	B2	B-
Medical Solutions Holdings, Inc.	Term Loan	167,761.49	5.50	06/14/2024	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	26,231.00	0.00	06/02/2028	Telecommunications	Diversified Telecommunication Services	B3	B-
MetroNet Systems Holdings, LLC	Term Loan (5/21)	236,075.00	4.50	06/02/2028	Telecommunications	Diversified Telecommunication Services	B3	B-
Midwest Physician Administrative Services LLC	Term Loan (02/21)	150,820.00	3.75	03/13/2028	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
Midwest Veterinary Partners, LLC	Term Loan (4/21)	311,894.00	4.75	04/27/2028	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B-
Milano Acquisition Corporation	Term Loan B	2,744,452.34	4.75	10/01/2027	Healthcare & Pharmaceuticals	Health Care Technology	B3	B
Mileage Plus Holdings, LLC	Term Loan B	2,825,573.00	6.25	06/21/2027	Services: Consumer	Diversified Consumer Services	Ba2	B+
Mirion Technologies, Inc.	Term Loan B	2,248,004.68	4.20	03/06/2026	Capital Equipment	Electronic Equipment, Instruments & Components	B2	B
Motion Acquisition Ltd.	Delayed Draw Term Loan	76,530.93	3.45	11/12/2026	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B3	CCC+
Motion Acquisition Ltd.	Term Loan B USD	582,300.65	3.45	11/12/2026	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B3	CCC+
NCL Corporation Ltd.	Term A-1 Loan	151,610.87	1.84	01/02/2024	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B2	B
NIC Acquisition Corp.	Second Lien Term Loan	66,116.00	8.50	12/29/2028	Chemicals, Plastics & Rubber	Chemicals	B3	B-
Nascar Holdings, LLC	Term Loan B	215,862.50	2.84	10/19/2026	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Ba3	BB
Natel Engineering Company Inc	Initial Term Loan	2,015,379.15	6.00	04/30/2026	Services: Business	Electronic Equipment, Instruments & Components	B3	CCC+
National Intergovernmental Purchasing Alliance Company	2nd Lien Term Loan	481,882.11	7.70	05/22/2026	Services: Business	Professional Services	B3	B
National Intergovernmental Purchasing Alliance Company	Term Loan	1,485,393.28	3.70	05/23/2025	Services: Business	Professional Services	B3	B
Navicure, Inc.	Term Loan B	312,687.72	4.09	10/22/2026	Healthcare & Pharmaceuticals	Health Care Technology	B3	B-
Nexus Buyer LLC	Term Loan B	1,715,662.75	3.84	11/09/2026	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	B2	B-
Northwest Fiber LLC	Term Loan (01/21)	687,200.51	3.82	04/30/2027	Telecommunications	Diversified Telecommunication Services	B2	B-
Numericable U.S. LLC	Term Loan B12	1,465,822.77	3.87	02/02/2026	Media: Broadcasting & Subscription	Diversified Telecommunication Services	B2	B
Numericable U.S. LLC	Term Loan B13	5,874,559.82	4.15	08/14/2026	Media: Broadcasting & Subscription	Diversified Telecommunication Services	B2	B



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
ON Semiconductor Corporation	Term Loan B (09/19)	594,734.45	2.09	09/18/2026	High Tech Industries	Semiconductors & Semiconductor Equipment	Ba1	BB+
OneDigital Borrower LLC	Delayed Draw Term Loan	88,161.22	5.25	11/16/2027	Banking, Finance, Insurance & Real Estate	Insurance	B3	B
OneDigital Borrower LLC	Term Loan	2,732,998.03	5.25	11/16/2027	Banking, Finance, Insurance & Real Estate	Insurance	B3	B
Onvoy, LLC	Term Loan	418,429.78	5.50	02/10/2024	Telecommunications	Communications Equipment	B3	B-
Organon & Co	Term Loan USD	2,058,735.00	3.50	06/02/2028	Healthcare & Pharmaceuticals	Health Care Providers & Services	Ba2	BB
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	841,625.97	3.09	06/30/2025	Healthcare & Pharmaceuticals	Health Care Equipment & Supplies	B1	B
Oxbow Carbon, LLC	Term Loan B (09/20)	758,333.55	5.00	10/17/2025	Metals & Mining	Metals & Mining	B2	B+
PCI Gaming Authority	Term Loan	887,327.34	2.59	05/29/2026	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Ba3	BB+
PG&E Corporation	Term Loan	996,250.00	3.50	06/23/2025	Utilities: Electric	Electric Utilities	Ba2	BB-
PQ Performance Chemicals	Term Loan (04/21)	240,713.00	4.25	04/28/2028	Chemicals, Plastics & Rubber	Chemicals	B1	B+
Par Petroleum, LLC	Term Loan B	996,608.67	6.94	01/12/2026	Energy: Oil & Gas	Energy Equipment & Services	B1	B
Parexel International Corporation	Term Loan B	2,261,183.05	2.84	09/27/2024	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B-
Park River Holdings Inc	Term Loan (01/21)	380,184.00	4.00	12/28/2027	Construction & Building	Building Products	B2	B-
Pathway Vet Alliance LLC	Term Loan	796,037.53	3.84	03/31/2027	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B
Peraton Corp.	Second Lien Term Loan B1	185,185.00	8.50	02/01/2029	Aerospace & Defense	Aerospace & Defense	B2	B+
Peraton Corp.	Term Loan B	3,044,230.29	4.50	02/01/2028	Aerospace & Defense	Aerospace & Defense	B2	B+
Petco Health and Wellness Company, Inc.	Term Loan (2/21)	925,173.00	4.00	03/03/2028	Retail	Specialty Retail	B2	B
Phoenix Guarantor Inc.	Term Loan B-1	1,473,843.75	3.34	03/05/2026	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B
Phoenix Guarantor Inc.	Term Loan B-3	1,017,488.93	3.57	03/05/2026	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B
Planview Parent, Inc.	Term Loan	1,096,972.23	4.75	12/17/2027	High Tech Industries	Software	B3	B-
Playtika Holding Corp.	Term Loan B (3/21)	2,101,169.65	2.84	03/13/2028	Hotel, Gaming & Leisure	Software	Ba3	BB-
Polar US Borrower, LLC	Term Loan	728,739.18	4.95	10/15/2025	Chemicals, Plastics & Rubber	Chemicals	B3	B-



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
Polaris Newco, LLC	USD Term Loan B	725,328.00	4.50	06/02/2028	High Tech Industries	Software	B3	B-
Precision Medicine Group, LLC	2/21 Term Loan	467,381.02	3.75	11/18/2027	Healthcare & Pharmaceuticals	Life Sciences Tools & Services	B2	B-
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	66,738.17	3.75	11/08/2027	Healthcare & Pharmaceuticals	Life Sciences Tools & Services	B2	B-
Pretium PKG Holdings, Inc.	Term Loan (10/20)	951,449.82	4.75	11/05/2027	Containers, Packaging & Glass	Containers & Packaging	B3	B
ProQuest LLC	Term Loan (10/19)	1,779,504.41	3.34	10/23/2026	Media: Diversified & Production	Software	B2	B
Proampac PG Borrower LLC	Term Loan (10/20)	336,942.40	4.50	11/03/2025	Containers, Packaging & Glass	Containers & Packaging	B3	B-
Procera Networks, Inc.	Term Loan (10/18)	662,611.57	4.59	10/31/2025	High Tech Industries	Electronic Equipment, Instruments & Components	B3	B-
Project Alpha Intermediate Holding, Inc.	Term Loan (2/21)	2,456,343.75	4.10	04/26/2024	High Tech Industries	Software	B3	B
Project Leopard Holdings, Inc.	Term Loan	2,177,054.14	5.75	07/05/2024	Services: Business	Software	B2	B
Proofpoint, Inc.	Term Loan (6/21)	465,214.00	3.75	06/09/2028	High Tech Industries	Software	B3	B-
QUIKRETE Holdings, Inc.	Term Loan B	616,486.71	2.59	02/01/2027	Construction & Building	Building Products	Ba3	BB-
QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	1,463,115.00	3.19	05/12/2028	Construction & Building	Building Products	Ba3	BB-
RVR Dealership Holdings, LLC	Term Loan	282,732.00	4.75	02/08/2028	Automotive	Automobiles	B2	B
Rackspace Technology Global, Inc.	Term Loan (1/21)	1,919,137.72	3.50	02/15/2028	Services: Business	IT Services	B2	B
RadNet Management, Inc.	Term Loan (4/21)	481,045.00	3.75	04/24/2028	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B
Radiate Holdco, LLC	Term Loan (09/20)	3,617,995.86	4.25	09/25/2026	Media: Broadcasting & Subscription	Diversified Telecommunication Services	B2	B
Radiology Partners, Inc.	Term Loan	1,305,454.89	4.32	07/09/2025	Healthcare & Pharmaceuticals	Health Care Providers & Services	Caa1	B-
Recorded Books Inc.	Term Loan (1/21)	403,905.01	4.08	08/29/2025	Media: Advertising, Printing & Publishing	Media	B3	B-
Red Ventures, LLC	Term Loan B2	3,906,509.81	2.59	11/08/2024	High Tech Industries	Media	B1	B+
RegionalCare Hospital Partners Holdings, Inc.	Term Loan B	1,899,976.48	3.84	11/14/2025	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B
Rent-A-Center, Inc.	Term Loan B (01/21)	323,694.00	4.75	02/17/2028	Retail	Food & Staples Retailing	Ba3	BB-
Reynolds Consumer Products LLC	Term Loan	599,109.82	1.84	02/04/2027	Containers, Packaging & Glass	Containers & Packaging	Ba1	BB+
Ryan Specialty Group LLC	Term Loan	1,400,142.11	3.75	09/01/2027	Banking, Finance, Insurance & Real Estate	Insurance	B1	B+



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

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SCS Holdings I Inc.	Term Loan 1/20	1,612,161.34	3.59	07/01/2026	High Tech Industries	IT Services	B2	B
SMB Shipping Logistics, LLC	Term Loan B	973,609.48	5.00	02/02/2024	Transportation: Cargo	Transportation Infrastructure	B3	B-
SRAM, LLC	Term Loan (05/21)	459,395.00	3.25	05/18/2028	Consumer Goods: Durable	Household Durables	B1	BB-
SS&C European Holdings S.A.R.L.	Term Loan B4	716,717.44	1.84	04/16/2025	Banking, Finance, Insurance & Real Estate	Software	Ba3	BB
SS&C Technologies, Inc.	Term Loan B3	949,533.73	1.84	04/16/2025	Banking, Finance, Insurance & Real Estate	Software	Ba3	BB
Sabert Corporation	Term Loan B	1,026,974.61	5.50	12/10/2026	Containers, Packaging & Glass	Containers & Packaging	B2	B
Samsonte International S.A.	Term Loan B (4/18)	2,088,294.77	1.84	04/25/2025	Consumer Goods: Durable	Household Durables	Ba2	B
Samsonte International S.A.	Term Loan B2	1,918,492.27	5.50	04/25/2025	Consumer Goods: Durable	Household Durables	Ba2	B
Schweitzer-Mauduit International, Inc.	Term Loan B	377,666.00	4.50	04/20/2028	Chemicals, Plastics & Rubber	Construction Materials	Ba3	BB-
Scientific Games International, Inc.	Term Loan B-5	1,320,575.24	2.84	08/14/2024	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B3	B
SeaWorld Parks & Entertainment, Inc.	Term Loan B5	1,949,238.00	3.75	04/01/2024	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B3	B-
Sedgwick Claims Management Services, Inc.	Term Loan B (7/19)	394,051.27	3.84	09/03/2026	Banking, Finance, Insurance & Real Estate	Insurance	B3	B
Shape Technologies Group, Inc.	Term Loan	298,249.55	3.09	04/21/2025	Capital Equipment	Industrial Conglomerates	Caa2	CCC+
Shutterfly, Inc.	Term Loan B	689,455.04	7.00	09/25/2026	Media: Advertising, Printing & Publishing	Internet and Catalog Retail	B3	B-
Sinclair Television Group, Inc.	Term Loan B2B	745,560.29	2.60	09/30/2026	Media: Broadcasting & Subscription	Media	Ba3	B+
SkyMiles IP Ltd.	Term Loan B (9/20)	930,027.60	4.75	10/20/2027	Services: Consumer	Diversified Consumer Services	Baa3	BB
Snacking Investment BidCo Pty Limited	Term Loan	254,024.39	5.00	12/18/2026	Beverage, Food & Tobacco	Food Products	B2	B
Sorenson Communications, LLC	Term Loan (3/21)	359,672.75	6.25	03/17/2026	Telecommunications	Diversified Telecommunication Services	B2	B
Sound Inpatient Physicians, Inc.	2nd Lien Term Loan	292,682.93	6.84	06/26/2026	Healthcare & Pharmaceuticals	Health Care Providers & Services	B1	B
Southern Veterinary Partners, LLC	Delayed Draw Term Loan (9/20)	34,225.26	4.00	10/01/2027	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B-
Southern Veterinary Partners, LLC	Term Loan (9/20)	247,512.83	5.00	10/01/2027	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B-



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

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Spin Holdco, Inc.	Term Loan 3/21	904,418.00	4.75	03/06/2028	Services: Business	Diversified Consumer Services	B3	B-
Spring Education Group, Inc.	Term Loan	467,011.48	4.45	07/30/2025	Services: Consumer	Diversified Consumer Services	Caa1	CCC+
Staples, Inc.	Term Loan (03/19)	3,430,000.00	5.18	04/16/2026	Wholesale	Diversified Consumer Services	B2	B
Star US Bidco LLC	Term Loan B	656,650.91	5.25	03/17/2027	Capital Equipment	Industrial Conglomerates	B3	B-
Starfruit US Holdco LLC	Term Loan B	2,239,348.43	2.85	10/01/2025	Chemicals, Plastics & Rubber	Chemicals	B2	B+
Starwood Property Mortgage, L.L.C.	Incremental Term Loan B2	203,397.89	4.25	07/27/2026	Banking, Finance, Insurance & Real Estate	Mortgage Real Estate Investment Trusts (REITs)	Ba2	BB-
Starwood Property Mortgage, L.L.C.	Term Loan B	161,690.22	2.59	07/27/2026	Banking, Finance, Insurance & Real Estate	Mortgage Real Estate Investment Trusts (REITs)	Ba2	BB-
Sterling Midco Holdings, Inc.	Term Loan	910,080.84	4.50	06/19/2024	Services: Business	Professional Services	B3	B-
Sunshine Luxembourg VII SARL	Term Loan B-3 (USD)	2,752,015.23	4.50	10/01/2026	Consumer Goods: Non-durable	Household Products	B3	B-
TAMKO Building Products LLC	Term Loan B	2,955,000.00	3.15	05/29/2026	Construction & Building	Building Products	B1	BB-
TGG TS Acquisition Company	Term Loan (12/18)	829,046.06	6.59	12/15/2025	High Tech Industries	Technology Hardware, Storage & Peripherals	B2	B
TRC Companies, Inc.	Term Loan (1/21)	709,278.07	5.25	06/21/2024	Environmental Industries	Construction & Engineering	B2	B
TTF Holdings, LLC	Term Loan	104,882.27	5.00	03/31/2028	Healthcare & Pharmaceuticals	Health Care Technology	B2	B+
Tailwind Smith Cooper Intermediate	Term Loan	773,360.45	5.10	05/28/2026	Capital Equipment	Construction Materials	B3	B-
Tech Data Corporation	Term Loan	399,627.58	3.59	06/30/2025	High Tech Industries	Distributors	Ba1	BB+
Telenet Financing USD LLC	Term Loan (1/20)	1,476,923.00	2.10	04/28/2028	Media: Broadcasting & Subscription	Diversified Telecommunication Services	Ba3	BB-
Terrier Media Buyer, Inc.	Term Loan (1/21)	246,881.25	3.59	12/17/2026	Media: Broadcasting & Subscription	Media	B2	B
The Dun & Bradstreet Corporation	Term Loan	2,472,076.82	3.34	02/06/2026	Services: Business	Commercial Services & Supplies	B2	B+
The Edelman Financial Center, LLC	Term Loan Second Lien	1,031,746.00	6.84	07/20/2026	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	B3	B
The Edelman Financial Engines Centre, LLC	Term Loan B (3/21)	1,076,321.00	4.50	04/07/2028	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	B3	B
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	67,219.63	0.00	02/24/2028	Construction & Building	Building Products	B1	B

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
The Hillman Group, Inc.	Term Loan B-1	331,056.68	3.25	02/24/2028	Construction & Building	Building Products	B1	B
The Talbots Inc.	Term Loan	876,829.27	8.00	11/28/2022	Retail	Specialty Retail	Caa3	CCC-
Thor Industries, Inc.	USD Term Loan (3/21)	1,301,136.25	3.13	02/02/2026	Transportation: Consumer	Automobiles	Ba3	BB
ThoughtWorks, Inc.	Term Loan 3/21	1,964,735.51	3.75	03/24/2028	High Tech Industries	IT Services	B2	B+
Titan AcquisitionCo New Zealand Limited	Term Loan (2020 Refinancing)	1,869,433.77	4.20	05/01/2026	Services: Consumer	Internet and Catalog Retail	B2	B-
Topgolf International, Inc.	Term Loan (02/19)	1,960,000.00	7.00	02/06/2026	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	B3	B-
Torrid, LLC	Term Loan 5/21	518,347.00	6.25	05/19/2028	Retail	Specialty Retail	B2	B
Tory Burch LLC	Term Loan	730,734.00	4.00	04/14/2028	Consumer Goods: Non-durable	Textiles, Apparel & Luxury Goods	Ba3	BB-
Total Produce USA Holdings Inc	Term Loan	1,063,183.00	2.50	06/09/2028	Beverage, Food & Tobacco	Food Products	Ba3	BB
Transdigm, Inc.	Term Loan F (02/20)	992,462.32	2.34	12/09/2025	Aerospace & Defense	Aerospace & Defense	B1	B+
Transdigm, Inc.	Term Loan G (02/20)	2,446,287.91	2.34	08/22/2024	Aerospace & Defense	Aerospace & Defense	B1	B+
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	2,097,413.46	2.50	02/28/2025	Transportation: Consumer	Diversified Consumer Services	Caa2	CCC+
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	2,035,494.15	5.20	05/29/2026	Transportation: Consumer	Diversified Consumer Services	Caa2	CCC+
Triton Solar US Acquisition Co.	Term Loan B	2,300,000.00	6.25	10/31/2024	High Tech Industries	Electronic Equipment, Instruments & Components	Caa1	B-
Triton Water Holdings, Inc.	Term Loan (03/21)	1,483,290.00	4.00	03/31/2028	Beverage, Food & Tobacco	Beverages	B2	B
Truck Hero, Inc.	Term Loan (1/21)	505,748.00	4.50	01/31/2028	Automotive	Automobiles	B3	B-
Trugreen Limited Partnership	Term Loan	916,445.48	4.75	11/02/2027	Environmental Industries	Diversified Consumer Services	B2	B
U.S. Anesthesia Partners, Inc.	Term Loan (6/17)	1,433,927.55	4.00	06/24/2024	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B
UFC Holdings, LLC	Term Loan B3 (1/21)	399,750.19	3.75	04/29/2026	Media: Diversified & Production	Media	B2	B
UKG Inc.	Term Loan 1/21	537,789.94	4.00	05/04/2026	High Tech Industries	Software	B2	B-
UPC Financing Partnership	Term Loan B (4/21)	1,268,991.05	3.10	01/31/2029	Media: Broadcasting & Subscription	Diversified Telecommunication Services	B1	BB-
Uber Technologies Inc	Term Loan (2/21)	1,959,697.74	3.59	04/04/2025	Transportation: Consumer	Transportation Infrastructure	B2	B
Unified Women's Healthcare, LP	Term Loan	555,401.02	5.00	12/17/2027	Healthcare & Pharmaceuticals	Health Care Providers & Services	B3	B-



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
United Airlines, Inc.	Term Loan B (4/21)	2,203,154.00	4.50	04/21/2028	Transportation: Consumer	Airlines	Ba2	B+
United PF Holdings, LLC	Term Loan (12/19)	857,886.22	4.20	12/30/2026	Hotel, Gaming & Leisure	Hotels, Restaurants & Leisure	Caa1	CCC+
Univision Communications Inc.	2020 Replacement Term Loan	3,617,731.76	4.75	03/13/2026	Media: Diversified & Production	Media	B1	B+
Upland Software, Inc.	Term Loan	1,248,446.42	3.84	08/06/2026	Services: Business	Software	B2	B
VC GB Holdings, Inc.	Term Loan (10/17)	1,211,086.74	4.00	02/28/2024	Consumer Goods: Durable	Building Products	B2	B
VFH Parent LLC	Term Loan B	2,395,368.78	3.10	03/02/2026	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	Ba2	B+
VS Buyer, LLC	Term Loan	735,526.44	3.09	02/26/2027	High Tech Industries	Software	B2	B
VeriFone Systems, Inc.	Term Loan (7/18)	2,201,054.33	4.15	08/20/2025	High Tech Industries	Diversified Financial Services	B3	B-
Verscend Holding Corp.	Term Loan (2/21)	3,089,936.23	4.09	08/27/2025	Services: Business	Health Care Providers & Services	B3	B
Verscend Holding Corp.	Term Loan Second Lien	271,605.00	7.50	04/02/2029	Services: Business	Health Care Providers & Services	B3	B
Vertex Aerospace Services Corp.	Term Loan 3/21	1,603,743.44	4.09	06/29/2027	Aerospace & Defense	Aerospace & Defense	B2	B+
Vertical U.S. Newco Inc.	Term Loan	2,001,311.21	4.48	07/30/2027	Capital Equipment	Industrial Conglomerates	B2	B-
Victory Capital Holdings, Inc.	Term Loan (2/21)	1,014,995.22	2.44	07/01/2026	Banking, Finance, Insurance & Real Estate	Capital Markets	Ba2	BB-
Virgin Media Bristol LLC	Term Loan Q	1,245,149.00	3.35	01/31/2029	Media: Broadcasting & Subscription	Diversified Telecommunication Services	Ba3	BB-
Virtusa Corporation	Term Loan	445,834.44	5.00	02/11/2028	High Tech Industries	IT Services	B3	B
Vistra Operations Company LLC	2018 Incremental Term Loan	1,972,609.38	1.84	12/31/2025	Utilities: Electric	Independent Power and Renewable Electricity Producers	Ba1	BB
Vocus Group Limited	Term Loan	365,743.00	4.00	05/26/2028	Telecommunications	Telecommunication Services	B1	BB-
WEX Inc.	Term Loan B (3/21)	875,916.88	2.34	03/31/2028	Banking, Finance, Insurance & Real Estate	Diversified Financial Services	Ba2	BB-
WHOLE EARTH BRANDS, INC.	Term Loan 2/21	269,647.00	5.50	02/02/2028	Consumer Goods: Non-durable	Food Products	B2	B
WP CityMD Bidco LLC	Term Loan B (1/21)	912,598.51	4.50	08/13/2026	Healthcare & Pharmaceuticals	Health Care Providers & Services	B2	B-



Detail of Assets
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Interest Rate	Maturity Date	Moody's Industry Category	S&P Industry Category	Moody's Def Prob Rating	S&P Rating
WW International Inc	Term Loan (04/21)	135,302.00	4.00	04/13/2028	Consumer Goods: Non-durable	Diversified Consumer Services	Ba3	B+
WaterBridge Midstream Operating LLC	Term Loan	1,539,189.84	6.75	06/22/2026	Energy: Oil & Gas	Energy Equipment & Services	B3	CCC+
Weber-Stephen Products LLC	Term Loan	950,117.75	4.00	10/29/2027	Consumer Goods: Durable	Household Durables	B1	B
WeddingWire, Inc.	Second Lien Term Loan	500,000.00	8.46	12/21/2026	Media: Diversified & Production	Diversified Consumer Services	B3	B
WeddingWire, Inc.	Term Loan	1,955,000.00	4.69	12/19/2025	Media: Diversified & Production	Diversified Consumer Services	B3	B
Western Digital Corporation	Term Loan B-4	1,439,451.84	1.84	04/28/2023	High Tech Industries	Technology Hardware, Storage & Peripherals	Baa3	BB+
White Cap Buyer LLC	Term Loan B	1,476,339.21	4.50	10/19/2027	Construction & Building	Building Products	B2	B
WideOpenWest Finance, LLC	Term Loan B (6/17)	2,457,560.83	4.25	08/18/2023	Media: Broadcasting & Subscription	Diversified Telecommunication Services	B2	B
William Morris Endeavor Entertainment, LLC	Term Loan B	865,537.07	2.85	05/16/2025	Media: Advertising, Printing & Publishing	Media	B3	B
Wilsonart LLC	Term Loan E	916,827.10	4.50	12/18/2026	Construction & Building	Building Products	B2	B+
Windstream Services II, LLC	Term Loan B Exit (9/20)	279,504.13	7.25	09/21/2027	Telecommunications	Diversified Telecommunication Services	B3	B-
Xperi Holding Corporation	Term Loan	2,058,887.12	3.58	06/08/2028	High Tech Industries	Electronic Equipment, Instruments & Components	Ba3	BB-
Xplornet Communications Inc	Term Loan B (06/20)	1,083,764.35	4.84	06/10/2027	Telecommunications	Telecommunication Services	B3	B-
Zelis Cost Management Buyer, Inc.	Term Loan B1	2,020,948.27	3.59	09/30/2026	Healthcare & Pharmaceuticals	Health Care Technology	B2	B
Ziggo Financing Partnership	Term Loan I	359,788.01	2.60	04/28/2028	Media: Broadcasting & Subscription	Diversified Telecommunication Services	B1	B+

489,153,806.94

Issuer Name	Description	Principal Balance	Fitch Industry Category	Fitch Rating	Facility Type Category	Coupon Type	Deferring Obligation	% of C.P.A.	Bloomberg ID
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AAAdvantage Loyalty IP Ltd.	Term Loan (3/21)	861,563.00	Business Services	B-	Senior Secured Loan	Floating	No	0.18	BBG00ZKW67W2
ABG Intermediate Holdings 2 LLC	Term Loan (01/21)	3,713,250.32	Consumer Products	B	Senior Secured Loan	Floating	No	0.76	BBG00Z1TLDDQ7
ADMI Corp.	Term Loan B2	1,312,071.00	Healthcare	B	Senior Secured Loan	Floating	No	0.27	BBG00Z1898J6
AECOM	Term Loan B (04/21)	415,849.00	Business Services	BB	Senior Secured Loan	Floating	No	0.09	BBG00ZXC1ZK8
ATI Holdings Acquisition, Inc.	Term Loan	94,417.51	Healthcare	B-	Senior Secured Loan	Floating	No	0.02	BBG00HC11692
AVSC Holding Corp	Second Lien Term Loan	277,777.78	Business Services	CCC	Second Lien Loan	Floating	No	0.06	BBG00K24N1X0
Acrisure, LLC	Term Loan B (1/20)	2,036,815.79	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.42	BBG00RJVT6K4
Agliti Health, Inc.	Term Loan (09/20)	431,387.38	Healthcare	B+	Senior Secured Loan	Floating	No	0.09	BBG00XC9DBX9
Aimbridge Acquisition Co., Inc.	Term Loan B	1,078,012.27	Lodging and Restaurants	CCC+	Senior Secured Loan	Floating	No	0.22	BBG00N0NV2Y2
Albany Molecular Research, Inc.	Term Loan 10/20	619,244.70	Healthcare	B	Senior Secured Loan	Floating	No	0.13	BBG00XX9CSP9
Aldenvron, LLC	Term Loan B (1/21)	1,135,218.16	Healthcare	B	Senior Secured Loan	Floating	No	0.23	BBG00Z0Z6QM4
Alera Group Intermediate Holdings, Inc.	Term Loan B	1,045,283.97	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.21	BBG00RYR8V33
AlixPartners, LLP	Term Loan B (01/21)	295,503.83	Banking and Finance	B+	Senior Secured Loan	Floating	No	0.06	BBG00YZ49Y22
Allegiant Travel Company	Term Loan B (2/20)	1,955,000.00	Aerospace and Defense	B+	Senior Secured Loan	Floating	No	0.40	BBG00RMKV5Z7
Alliant Holdings Intermediate LLC	Term Loan B3	295,047.00	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.06	BBG00XRS79Z1
Allied Universal Holdco LLC	Term Loan 4/21	813,375.43	Business Services	B	Second Lien Loan	Floating	No	0.17	BBG00YGN8B13
Alterra Mountain Company	Term Loan B-1	2,567,611.56	Lodging and Restaurants	B	Senior Secured Loan	Floating	No	0.52	BBG00QT88P09
Alice Financing S.A.	Term Loan (10/17)	4,011,039.65	Cable	B	Senior Secured Loan	Floating	No	0.82	BBG00HVVW0051
Amentum Government Services Holdings LLC	Term Loan (10/20)	449,175.72	Aerospace and Defense	B	Senior Secured Loan	Floating	No	0.09	BBG00XY9B0T6
Amentum Government Services Holdings LLC	Term Loan B	1,133,044.13	Aerospace and Defense	B	Senior Secured Loan	Floating	No	0.23	BBG00RB0VYM4
American Airlines, Inc.	Term Loan (AMR 5/18)	3,920,000.00	Aerospace and Defense	B-	Senior Secured Loan	Floating	No	0.80	BBG00KVRMTH5
American Greetings Corporation	Term Loan	592,768.95	Consumer Products	B	Senior Secured Loan	Floating	No	0.12	BBG00KBGV8B3
American Residential Services LLC	Term Loan (10/20)	282,796.24	Buildings and Materials	B	Senior Secured Loan	Floating	No	0.06	BBG00XK3KRL3
Amneal Pharmaceuticals LLC	Initial Term Loan	3,152,153.95	Pharmaceuticals	B-	Senior Secured Loan	Floating	No	0.64	BBG00K80GKD0
Ankura Consulting Group, LLC	Term Loan (3/21)	707,352.95	Business Services	B-	Senior Secured Loan	Floating	No	0.14	BBG00ZGX24J1
Api Group DE, Inc	Term Loan B	925,113.70	Business Services	BB-	Senior Secured Loan	Floating	No	0.19	BBG00Q9M5VT9
Apru, LLC	Term Loan (04/21)	637,602.50	Energy (Oil and Gas)	B	Senior Secured Loan	Floating	No	0.13	BBG00K69HWD6
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	204,021.12	Food, Beverage and Tobacco	CCC+	Senior Secured Loan	Floating	No	0.04	BBG00K69HWD6

Issuer Name	Description	Principal Balance	Fitch Industry Category	Fitch Rating	Facility Type Category	Coupon Type	Deferring Obligation	% of C.P.A.	Bloomberg ID
Aristocrat International PTY Ltd	Term Loan (5/20)	148,134.34	Gaming, Leisure and Entertainment	BBB-	Senior Secured Loan	Floating	No	0.03	BBG00TQKV6N0
Aristocrat Technologies, Inc.	Term Loan B	4,437,368.42	Gaming, Leisure and Entertainment	BBB-	Senior Secured Loan	Floating	No	0.91	BBG00KVVYHTT3
Array Technologies INC	Term Loan	627,654.92	Utilities (Power)	B+	Senior Secured Loan	Floating	No	0.13	BBG00Z8MJGL6
Ascend Performance Materials Operations LLC	Term Loan B (02/21)	927,916.45	Chemicals	B+	Senior Secured Loan	Floating	No	0.19	BBG00Z481X24
Asurion, LLC	Term Loan B6	1,986,845.78	Telecommunications	B+	Senior Secured Loan	Floating	No	0.41	BBG00K4XH964
Asurion, LLC	Term Loan B7	4,886,934.71	Telecommunications	B+	Senior Secured Loan	Floating	No	1.00	BBG00L7FM8T9
Asurion, LLC	Term Loan B8	963,786.19	Telecommunications	B+	Senior Secured Loan	Floating	No	0.20	BBG00YGNQ7Q5
Athenahealth, Inc.	Term Loan B (01/21)	4,005,188.79	Healthcare	B+	Senior Secured Loan	Floating	No	0.82	BBG00Z17H7D7
Avaya Inc.	Term Loan B-2 (2/21)	1,149,602.01	Computer and Electronics	B	Senior Secured Loan	Floating	No	0.24	BBG00Z6PWBD6
Avaya Inc.	Term Loan B1	1,413,005.05	Computer and Electronics	B	Senior Secured Loan	Floating	No	0.29	BBG00XDH92M7
Avolon TLB Borrower 1 (US) LLC	Term Loan B3	2,163,706.51	Aerospace and Defense	BBB-	Senior Secured Loan	Floating	No	0.44	BBG00P176D11
Avolon TLB Borrower 1 (US) LLC	Term Loan B5	548,254.93	Aerospace and Defense	BBB-	Senior Secured Loan	Floating	No	0.11	BBG00Y71KTB7
BCPE Empire Holdings, Inc.	Incremental Term Loan	415,625.00	Business Services	B-	Senior Secured Loan	Floating	No	0.08	BBG00YCXNS66
BW Gas & Convenience Holdings, LLC	Term Loan B	36,940.00	Food, Beverage and Tobacco	B	Senior Secured Loan	Floating	No	0.01	BBG00ZKX9K76
Banjay Group US Holdings Inc.	Term Loan (USD)	210,434.25	Broadcasting and Media	B	Senior Secured Loan	Floating	No	0.04	BBG00RHGS4Q9
Bausch Health Companies Inc.	Term Loan B (05/18)	675,010.36	Pharmaceuticals	B	Senior Secured Loan	Floating	No	0.14	BBG00KWVXM79
Belfor Holdings Inc.	Term Loan	2,456,250.00	Buildings and Materials	B	Senior Secured Loan	Floating	No	0.50	BBG00N8V8QM2
Belron Finance US LLC	Term Loan B (3/21)	386,059.00	Automobiles	BB-	Senior Secured Loan	Floating	No	0.08	BBG00ZS9RGJ7
Birkenstock Group B.V. & Co. KG	USD Term Loan B	338,684.00	Textiles and Furniture	B+	Senior Secured Loan	Floating	No	0.07	BBG0100S01X7
Blackstone Mortgage Trust, Inc.	Term Loan B	2,545,435.83	Banking and Finance	B+	Senior Secured Loan	Floating	No	0.52	BBG00QVJW7D1
Blucora, Inc.	Term Loan (11/17)	1,492,788.47	Business Services	BB-	Senior Secured Loan	Floating	No	0.31	BBG00J7C7G29
Brookfield Property REIT Inc.	Term Loan A-2	167,199.26	Real Estate	BB-	Senior Secured Loan	Floating	No	0.03	BBG00K9K782
Brookfield Property REIT Inc.	Term Loan B	493,670.70	Real Estate	BB-	Senior Secured Loan	Floating	No	0.10	BBG00KNQHNF7
Brookfield WEC Holdings Inc.	Term Loan (1/21)	490,000.01	Utilities (Power)	B	Senior Secured Loan	Floating	No	0.10	BBG00YXM3Z36
Brown Group Holding, LLC	Term Loan B	1,021,579.00	Aerospace and Defense	B+	Senior Secured Loan	Floating	No	0.21	BBG0101Q0K77

Issuer Name	Description	Principal Balance	Fitch Industry Category	Fitch Rating	Facility Type Category	Coupon Type	Deferring Obligation	% of C.P.A.	Bloomberg ID
Buckeye Partners, L.P.	Term Loan (1/21)	2,208,794.88	Energy (Oil and Gas)	BB	Senior Secured Loan	Floating	No	0.45	BBG00Z179XF7
Bulldog Purchaser Inc.	Term Loan	842,034.05	Gaming, Leisure and Entertainment	CCC+	Senior Secured Loan	Floating	No	0.17	BBG00LNDMHQ9
Buzz Finco L.L.C.	Term Loan (10/20)	58,647.80	Gaming, Leisure and Entertainment	BB-	Senior Secured Loan	Floating	No	0.01	BBG00XRTHFT1
Buzz Merger Sub Ltd.	Term Loan B	309,859.12	Gaming, Leisure and Entertainment	BB-	Senior Secured Loan	Floating	No	0.06	BBG00RB2BJX3
CCI Buyer, Inc.	Term Loan	421,284.00	Telecommunications	B-	Senior Secured Loan	Floating	No	0.09	BBG00YD8MK22
CCM Merger, Inc.	Term Loan (10/20)	327,737.89	Gaming, Leisure and Entertainment	B	Senior Secured Loan	Floating	No	0.07	BBG00Y04FLB1
CCRR Parent, Inc.	Term Loan B	270,751.00	Healthcare	B	Senior Secured Loan	Floating	No	0.06	BBG00Z92KKB9
CITGO Petroleum Corporation	Term Loan (3/19)	2,680,151.52	Energy (Oil and Gas)	B	Senior Secured Loan	Floating	No	0.55	BBG00NKTJN75
CMC Materials, Inc.	Term Loan B1	1,311,320.42	Chemicals	BB	Senior Secured Loan	Floating	No	0.27	BBG00R1VPTL6
CPC Acquisition Corp.	Term Loan	353,598.00	Chemicals	B-	Senior Secured Loan	Floating	No	0.07	BBG00YRKHMP7
CSC Holdings, LLC	Term Loan B-5	2,955,093.75	Cable	B+	Senior Secured Loan	Floating	No	0.60	BBG00QB31SZ2
CT Technologies Intermediate Hldgs, Inc	Term Loan (12/20)	1,499,681.87	Healthcare	B-	Senior Secured Loan	Floating	No	0.31	BBG00YCYZQ540
CWGS Group, LLC	Term Loan B (5/21)	2,058,897.77	Automobiles	B	Senior Secured Loan	Floating	No	0.42	BBG0110X5Z55
Caesars Resort Collection, LLC	Term Loan B-1	2,666,707.38	Gaming, Leisure and Entertainment	B	Senior Secured Loan	Floating	No	0.55	BBG00PK91GC2
Callaway Golf Company	Term Loan B	626,890.35	Gaming, Leisure and Entertainment	BB	Senior Secured Loan	Floating	No	0.13	BBG00MQBBFQ4
Calpine Corporation	Term Loan B-10	197,516.25	Utilities (Power)	B+	Senior Secured Loan	Floating	No	0.04	BBG00RB8YPF1
Cambium Learning Group Inc	Term Loan	2,083,237.09	Business Services	B	Senior Secured Loan	Floating	No	0.43	BBG00MM7Y6K8
Cambrex Corporation	Term Loan B2 (1/21)	2,443,279.28	Healthcare	B	Senior Secured Loan	Floating	No	0.50	BBG00YZ3K8W5
Camelot U.S. Acquisition 1 Co.	Term Loan (9/20)	809,270.41	Business Services	B	Senior Secured Loan	Floating	No	0.17	BBG00WCMWQL1
Cardinal Parent, Inc.	Term Loan B (11/20)	828,403.29	Computer and Electronics	B-	Senior Secured Loan	Floating	No	0.17	BBG00Y2NLL20
Cardtronics USA Inc	Term Loan	242,432.02	Computer and Electronics	B+	Senior Secured Loan	Floating	No	0.05	BBG00VJ19M46
Carnival Corporation	Term Loan (USD)	371,879.35	Gaming, Leisure and Entertainment	B-	Senior Secured Loan	Floating	No	0.08	BBG00VNUJ35F3
Casablanca US Holdings Inc.	Term Loan	954,436.81	Lodging and Restaurants	CCC	Senior Secured Loan	Floating	No	0.20	BBG00KXL5GX5
Castle US Holding Corporation	Term Loan B (USD)	473,405.80	Broadcasting and Media	B-	Senior Secured Loan	Floating	No	0.10	BBG00R9RXD15
Castle US Holding Corporation	Term Loan B2 (USD)	412,357.00	Broadcasting and Media	B-	Senior Secured Loan	Floating	No	0.08	BBG00ZZN9ZJ6

Issuer Name	Description	Principal Balance	Fitch Industry Category	Fitch Rating	Facility Type Category	Coupon Type	Deferring Obligation	% of C.P.A.	Bloomberg ID
Celestica Inc.	Term Loan B	1,275,458.79	Computer and Electronics	BB-	Senior Secured Loan	Floating	No	0.26	BBG00L2X5P70
Celestica Inc.	Term Loan B2	580,000.00	Computer and Electronics	BB-	Senior Secured Loan	Floating	No	0.12	BBG00MFNPSSL2
Champ Acquisition Corporation	Term Loan	1,398,750.00	Consumer Products	B	Senior Secured Loan	Floating	No	0.29	BBG00MNVGGR5
ChampionX Holding Inc.	Term Loan	645,605.53	Energy (Oil and Gas)	BB-	Senior Secured Loan	Floating	No	0.13	BBG00TDQ0Y63
Charter Communications Operating, LLC.	Term Loan B2	2,643,272.18	Cable	BB+	Senior Secured Loan	Floating	No	0.54	BBG00QL7PLP2
Cimpress Public Limited Company	USD Term Loan	437,093.00	Business Services	B+	Senior Secured Loan	Floating	No	0.09	BBG0103R74P2
Citadel Securities LP	Term Loan B (01/21)	5,049,995.69	Banking and Finance	BBB-	Senior Secured Loan	Floating	No	1.03	BBG00Z0F19L4
Citco Funding LLC	3/17 First Lien Term Loan	1,959,183.67	Banking and Finance	CCC	Senior Secured Loan	Floating	No	0.40	BBG00M0GLDV9
Clarios Global LP	Term Loan B1	3,342,550.08	Automobiles	B	Senior Secured Loan	Floating	No	0.68	BBG00ZCGB180
Cloudera, Inc.	Term Loan B	248,753.56	Computer and Electronics	B+	Senior Secured Loan	Floating	No	0.05	BBG00YHLFB54
ClubCorp Holdings, Inc.	Term Loan B	2,312,052.87	Gaming, Leisure and Entertainment	CCC+	Senior Secured Loan	Floating	No	0.47	BBG00KKCSN78
Columbus McKinnon Corporation	Term Loan (4/21)	85,889.00	Industrial/Manufacturing	B+	Senior Secured Loan	Floating	No	0.02	BBG010SWS649
CommScope, Inc.	Term Loan B (04/19)	1,252,850.90	Industrial/Manufacturing	B	Senior Secured Loan	Floating	No	0.26	BBG00MJ35VG3
CommerceHub Inc	Term Loan 12/20	388,889.00	Computer and Electronics	B-	Second Lien Loan	Floating	No	0.08	BBG00YG3MCG3
CommerceHub Inc	Term Loan B	408,210.91	Computer and Electronics	B-	Senior Secured Loan	Floating	No	0.08	BBG00YG3KQM7
Conair Holdings, LLC	Term Loan B	709,334.00	Consumer Products	B	Senior Secured Loan	Floating	No	0.15	BBG010S1HLX4
Conduent Incorporated	Term Loan B	3,161,065.87	Business Services	BB-	Senior Secured Loan	Floating	No	0.65	BBG00L3DQX00
Conserve Midco, LLC	Initial Term Loan	306,153.85	Business Services	B-	Senior Secured Loan	Floating	No	0.06	BBG00TJZQ4B9
Consolidated Communications, Inc.	Term Loan B	2,684,485.37	Telecommunications	B	Senior Secured Loan	Floating	No	0.55	BBG00ZHC871
ConvergeOne Holdings Corp.	Term Loan (01/19)	1,847,587.50	Computer and Electronics	B-	Senior Secured Loan	Floating	No	0.38	BBG00N2XTBM4
Coral-US Co-Borrower LLC	Term Loan B-5	3,376,773.82	Cable	BB-	Senior Secured Loan	Floating	No	0.69	BBG00RDKLYR4
Corelogic, Inc.	Term Loan (4/21)	2,061,625.00	Banking and Finance	B	Senior Secured Loan	Floating	No	0.42	BBG00ZVLN9P9
Cornerstone Building Brands, Inc	Term Loan B (3/21)	1,024,441.00	Buildings and Materials	B+	Senior Secured Loan	Floating	No	0.21	BBG00ZR6ZNK8
Cornerstone OnDemand, Inc.	Term Loan B (3/21)	1,379,005.55	Business Services	B+	Senior Secured Loan	Floating	No	0.28	BBG00ZQSGD60
Creative Artists Agency, LLC	Incremental Term Loan B-1	931,633.30	Gaming, Leisure and Entertainment	B-	Senior Secured Loan	Floating	No	0.19	BBG00TN8P1C0

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Creative Artists Agency, LLC	Term Loan B	1,275,829.83	Gaming, Leisure and Entertainment	B-	Senior Secured Loan	Floating	No	0.26	BBG00QV3RXH1
Crown Finance US, Inc.	Second Amendment Term Loan	516,375.39	Gaming, Leisure and Entertainment	CCC-	Senior Secured Loan	Floating	No	0.11	BBG00Q8J05N5
Crown Finance US, Inc.	Term Loan	559,009.91	Gaming, Leisure and Entertainment	CCC-	Senior Secured Loan	Floating	No	0.11	BBG00JDV1LQ9
Cumulus Media New Holdings Inc.	Term Loan B	155,253.42	Broadcasting and Media	B-	Senior Secured Loan	Floating	No	0.03	BBG00Q6YK3B0
Curium BidCo S.a r.l.	Term Loan 10/20	264,355.45	Healthcare	B	Senior Secured Loan	Floating	No	0.05	BBG00XTVWR93
Curium BidCo S.a r.l.	Term Loan B	491,755.97	Healthcare	B	Senior Secured Loan	Floating	No	0.10	BBG00PDD589
Cushman & Wakefield U.S. Borrower, LLC	Term Loan	3,527,955.95	Business Services	BB-	Senior Secured Loan	Floating	No	0.72	BBG00RKMZHG6
Cvent, Inc.	Term Loan	1,275,279.10	Business Services	CCC+	Senior Secured Loan	Floating	No	0.26	BBG00J4VSS89
DCert Buyer, Inc.	2nd Lien Term Loan (02/21)	313,253.01	Computer and Electronics	B	Second Lien Loan	Floating	No	0.06	BBG00Z8L09P0
DCert Buyer, Inc.	Term Loan	1,459,652.64	Computer and Electronics	B	Senior Secured Loan	Floating	No	0.30	BBG00PVK4QW8
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	79,754.67	Industrial/Manufacturing	B-	Senior Secured Loan	Floating	No	0.02	
DG Investment Intermediate Holdings 2 Inc	Second Lien Term Loan (3/21)	292,803.97	Industrial/Manufacturing	B-	Second Lien Loan	Floating	No	0.06	BBG00ZKXD440
DG Investment Intermediate Holdings 2 Inc	Term Loan (3/21)	380,828.56	Industrial/Manufacturing	B-	Senior Secured Loan	Floating	No	0.08	BBG00ZKX9RT7
DT Midstream, Inc	Term Loan 5/21	247,170.00	Energy (Oil and Gas)	BB+	Senior Secured Loan	Floating	No	0.05	BBG0112Z59B9
Da Vinci Purchaser Corp.	Term Loan B	566,911.03	Healthcare	B-	Senior Secured Loan	Floating	No	0.12	BBG00QZ86YY8
DaVita Inc.	Term Loan B-1	675,871.68	Healthcare	BB	Senior Secured Loan	Floating	No	0.14	BBG00RF0RLK5
Dealer Tire, LLC	Term Loan B-1	2,257,845.19	Automobiles	B-	Senior Secured Loan	Floating	No	0.46	BBG00RKYLOX3
Delta Topco, Inc.	Term Loan	1,126,651.00	Computer and Electronics	B-	Senior Secured Loan	Floating	No	0.23	BBG00XMLRV26
Diamond Sports Group, LLC	Term Loan	2,563,705.05	Broadcasting and Media	CCC+	Senior Secured Loan	Floating	No	0.52	BBG00PBB5CB3
Digicel International Finance Ltd	Term Loan B	1,579,157.75	Telecommunications	CCC+	Senior Secured Loan	Floating	No	0.32	BBG00JR5JDM4
Direct ChassisLink, Inc.	Second Lien Term Loan	481,492.60	Industrial/Manufacturing	B-	Second Lien Loan	Floating	No	0.10	BBG00NQC897
DiscoverOrg, LLC	Term Loan B (1/21)	1,298,050.64	Business Services	B+	Senior Secured Loan	Floating	No	0.27	BBG00Z17L1P2
Dole Food Company, Inc.	Term Loan B	957,030.31	Food, Beverage and Tobacco	B+	Senior Secured Loan	Floating	No	0.20	BBG00KZPWX9

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E2Open, LLC	Term Loan 10/20	399,850.72	Computer and Electronics	B	Senior Secured Loan	Floating	No	0.08	BBG00XWZQXF7
EW Scripps Company, The	Term Loan B3 (12/20)	438,566.42	Broadcasting and Media	B	Senior Secured Loan	Floating	No	0.09	BBG00YGCKKJ4
EagleView Technology Corporation	Term Loan	1,089,769.06	Business Services	B-	Senior Secured Loan	Floating	No	0.22	BBG00LG7NPR0
Eagletree-Carbide Acquisition Corp.	Term Loan	123,404.81	Computer and Electronics	BB-	Senior Secured Loan	Floating	No	0.03	BBG00MFNSDP8
Edgewater Generation, L.L.C.	Term Loan	940,131.47	Utilities (Power)	B	Senior Secured Loan	Floating	No	0.19	BBG00MFM9H18
Elanco Animal Health Incorporated	Term Loan B	890,523.19	Healthcare	BB	Senior Secured Loan	Floating	No	0.18	BBG00Q27RK00
Endo Luxembourg Finance Company I S.a.r.l.	Term Loan (3/21)	2,645,308.87	Healthcare	CCC+	Senior Secured Loan	Floating	No	0.54	BBG00ZJYCXF5
Endurance International Group, Inc., The	Term Loan B	1,451,842.48	Business Services	B	Senior Secured Loan	Floating	No	0.30	BBG00YZCM4H9
Energy Acquisition LP	Term Loan (6/18)	982,803.72	Industrial/Manufacturing	B-	Senior Secured Loan	Floating	No	0.20	BBG00L2D92R9
Energy Acquisition LP	Term Loan B (4/21)	277,263.00	Industrial/Manufacturing	B-	Senior Secured Loan	Fixed	No	0.06	
Envision Healthcare Corporation	Term Loan B (06/18)	986,130.20	Healthcare	CCC	Senior Secured Loan	Floating	No	0.20	BBG00L4GWFM0
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74	Gaming, Leisure and Entertainment	CCC-	Second Lien Loan	Floating	No	0.23	BBG00G2HPCD6
Evercommerce Inc.	Term Loan	28,803.44	Computer and Electronics	B+	Senior Secured Loan	Floating	No	0.01	
EyeCare Partners, LLC	Term Loan	709,931.04	Healthcare	B-	Senior Secured Loan	Floating	No	0.15	BBG00RHHTM95
Femur Buyer, Inc.	Term Loan	1,003,698.64	Healthcare	CCC	Senior Secured Loan	Floating	No	0.21	BBG00N8SY3G8
FinCo I LLC	Term Loan B (9/20)	2,719,095.25	Banking and Finance	BB	Senior Secured Loan	Floating	No	0.56	BBG00XCCRT86
First Advantage Holdings, LLC	Term Loan B1	586,003.55	Business Services	B	Senior Secured Loan	Floating	No	0.12	BBG00Z0GV2Y0
First Brands Group, LLC	1st Lien Term Loan (3/21)	249,851.40	Automobiles	B	Senior Secured Loan	Floating	No	0.05	BBG00ZLHYZD2
First Eagle Holdings, Inc.	Refinancing Term Loan	2,735,349.72	Banking and Finance	BB	Senior Secured Loan	Floating	No	0.56	BBG00RDSF0T6
Fleet Bidco Limited	Term Loan B	137,955.16	Business Services	B	Senior Secured Loan	Floating	No	0.03	BBG00Q6LW9B2
Fleetcor Technologies Operating Company, LLC	Term Loan 4/21	1,147,417.00	Business Services	BB+	Senior Secured Loan	Floating	No	0.23	BBG0100S9XJ4
Flexera Software LLC	Term Loan B (12/20)	1,936,209.55	Business Services	B-	Senior Secured Loan	Floating	No	0.40	BBG00YHLPG98
Focus Financial Partners, LLC	Term Loan (1/20)	260,201.10	Banking and Finance	B	Senior Secured Loan	Floating	No	0.05	BBG00RCB0591
Forest City Enterprises, L.P.	Term Loan B (1/1/19)	1,071,428.57	Real Estate	B+	Senior Secured Loan	Floating	No	0.22	BBG00QSFMMK3
Foundation Building Materials, Inc.	Term Loan (1/21)	753,904.15	Buildings and Materials	B	Senior Secured Loan	Floating	No	0.15	BBG00Z0XLSY7

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Franchise Group, Inc	First Out Term Loan	614,406.00	Retail	B+	Senior Secured Loan	Floating	No	0.13	BBG00Z47V3K9
Froneri US, Inc.	Term Loan B-2	1,062,190.79	Food, Beverage and Tobacco	B+	Senior Secured Loan	Floating	No	0.22	BBG00RCH62Z0
Frontdoor, Inc.	Term Loan (8/2018)	277,768.43	Consumer Products	BB	Senior Secured Loan	Floating	No	0.06	BBG00LMV2NX1
GBT Group Services B.V.	Term Loan	657,327.20	Business Services	BBB	Senior Secured Loan	Floating	No	0.13	BBG00RPK2522
GTT Communications, Inc.	Term Loan B	37,187.94	Telecommunications	CCC-	Second Lien Loan	Floating	No	0.01	BBG00K6DJYZ7
Gardner Denver, Inc.	Term Loan B	968,418.57	Industrial/Manufacturing	BB	Senior Secured Loan	Floating	No	0.20	BBG00RJXHU98
Global Medical Response, Inc.	Incremental Term Loan B	3,429,113.92	Healthcare	B	Senior Secured Loan	Floating	No	0.70	BBG00HNGR760
Global Tel*Link Corporation	2nd Lien Term Loan	500,000.00	Telecommunications	B-	Second Lien Loan	Floating	No	0.10	BBG00MJG2DV0
Global Tel*Link Corporation	Term Loan B	3,396,291.00	Telecommunications	B-	Senior Secured Loan	Floating	No	0.69	BBG00MJFQ188
GlobalLogic Holdings Inc.	Term Loan B	1,499,410.58	Business Services	B	Senior Secured Loan	Floating	No	0.31	BBG00RJXJH5
GlobalLogic Holdings Inc.	Term Loan B2	210,211.66	Business Services	B	Senior Secured Loan	Floating	No	0.04	BBG00WHMZ0C0
Go Daddy Operating Company, LLC	Term Loan 2/21	614,095.64	Computer and Electronics	BB-	Senior Secured Loan	Floating	No	0.13	BBG00ZFCMM88
Gogo Intermediate Holdings LLC	Term Loan B	1,120,094.00	Telecommunications	B-	Senior Secured Loan	Floating	No	0.23	BBG00GXFJVNO
Golden Entertainment, Inc.	Term Loan	1,376,011.67	Gaming, Leisure and Entertainment	B	Senior Secured Loan	Floating	No	0.28	BBG00YRG73S6
Grab Holdings Inc	Term Loan 1/21	913,499.00	Transportation and Distribution	B-	Senior Secured Loan	Floating	No	0.19	BBG00ZDQ5CH0
Great Outdoors Group, LLC	Term Loan B (02/21)	3,491,250.00	Retail	B+	Senior Secured Loan	Floating	No	0.71	BBG00XP8G6Z3
Greeneden U.S. Holdings II, LLC	Term Loan	2,667,756.89	Telecommunications	B	Senior Secured Loan	Floating	No	0.55	BBG00M8LW475
H-Food Holdings, LLC	Term Loan B-2	1,959,899.76	Food, Beverage and Tobacco	B-	Senior Secured Loan	Floating	No	0.40	BBG00QFNFLP5
HCA Inc.	Term Loan B-12 (09/19)	1,960,050.48	Healthcare	BB+	Senior Secured Loan	Floating	No	0.40	BBG00Z4J5BW1
HLF Financing SaRL, LLC	Term Loan B (08/18)	979,899.52	Pharmaceuticals	BB-	Senior Secured Loan	Floating	No	0.20	BBG00XRS7LQ4
Harbor Freight Tools USA, Inc.	Term Loan B (10/20)	596,355.47	Retail	BB-	Senior Secured Loan	Floating	No	0.12	BBG00J07C8G4
Harland Clarke Holdings Corp.	Term Loan	940,643.63	Business Services	CCC-	Senior Secured Loan	Floating	No	0.19	BBG010Z705B0
Hayward Industries, Inc.	Term Loan (5/21)	577,632.00	Industrial/Manufacturing	B+	Senior Secured Loan	Floating	No	0.12	BBG0119101Q3
Heartland Dental, LLC	Incremental Term Loan	331,436.00	Healthcare	B-	Senior Secured Loan	Floating	No	0.07	BBG00KHXQNH7
Heartland Dental, LLC	Term Loan (04/18)	1,436,456.66	Healthcare	B-	Senior Secured Loan	Floating	No	0.29	BBG00WLLB6C0
Herschend Entertainment Co LLC	Term Loan B	651,533.96	Gaming, Leisure and Entertainment	B-	Senior Secured Loan	Floating	No	0.13	
Hightower Holding, LLC	Delayed Draw Term Loan (4/21)	142,675.00	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.03	

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Hightower Holding, LLC	Term Loan B (4/21)	570,699.00	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.12	BBG00ZXFF53
Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	884,586.00	Gaming, Leisure and Entertainment	BB-	Senior Secured Loan	Floating	No	0.18	BBG010WX2XP8
Horizon Therapeutics USA, Inc.	Term Loan B	898,954.00	Healthcare	B	Senior Secured Loan	Floating	No	0.18	BBG00Z9FLZX2
Hubbard Radio, LLC	Term Loan B	1,250,000.00	Broadcasting and Media	B-	Senior Secured Loan	Floating	No	0.26	BBG00K9H7YT5
Hudson River Trading LLC	Term Loan (3/21)	3,319,605.94	Banking and Finance	BB-	Senior Secured Loan	Floating	No	0.68	BBG00ZHGX88
Hunter Fan Company	Term Loan (3/21)	737,927.00	Consumer Products	B	Senior Secured Loan	Floating	No	0.15	BBG00ZVB3KJ5
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	440,000.00	Business Services	B-	Second Lien Loan	Floating	No	0.09	BBG00ZS0PHZ8
Hyperion Refinance S.a.r.l.	Term Loan (1/21)	1,906,231.59	Banking and Finance	B	Senior Secured Loan	Floating	No	0.39	BBG00YZ64MC7
IG Investments Holdings, LLC	Term Loan	5,165,597.99	Business Services	B-	Senior Secured Loan	Floating	No	1.06	BBG00KVW4Z26
IGT Holding IV AB	Term Loan 3/21	610,148.00	Business Services	B	Senior Secured Loan	Floating	No	0.12	BBG00ZLH42X6
IHeartCommunications, Inc.	Term Loan (07/20)	703,394.68	Broadcasting and Media	B	Senior Secured Loan	Floating	No	0.14	BBG00VYL9YM9
INEOS US Petrochem LLC	Term Loan (1/21)	470,291.60	Chemicals	BB	Senior Secured Loan	Floating	No	0.10	BBG00YV3F5W1
ION Trading Finance Limited	USD Term Loan (3/21)	72,577.30	Business Services	B-	Senior Secured Loan	Floating	No	0.01	BBG00ZR57XK9
IRB Holding Corporation	Term Loan B	1,460,280.15	Lodging and Restaurants	B	Senior Secured Loan	Floating	No	0.30	BBG00Y61RNC3
IXS Holdings, Inc.	Term Loan B 2/20	552,270.40	Automobiles	B	Senior Secured Loan	Floating	No	0.11	BBG00YZ3JN90
Idera, Inc.	Term Loan (02/21)	855,588.95	Business Services	B-	Senior Secured Loan	Floating	No	0.17	BBG00Z1JXZP8
Imperva, Inc.	Second Lien Term Loan	750,000.00	Business Services	B-	Second Lien Loan	Floating	No	0.15	BBG00MHC1RS5
Imperva, Inc.	Term Loan	1,473,750.00	Business Services	B-	Senior Secured Loan	Floating	No	0.30	BBG00MHC12L7
Imprivata, Inc	Term Loan (11/20)	1,035,797.00	Computer and Electronics	B+	Senior Secured Loan	Floating	No	0.21	BBG00Y4RXMB4
Indy US BIDCO, LLC	Term Loan B	469,843.00	Business Services	B+	Senior Secured Loan	Floating	No	0.10	BBG00Z0XNX83
Ineos Enterprises Holdings US Finco LLC	Term Loan B (Refinance)	794,075.40	Chemicals	B+	Senior Secured Loan	Floating	No	0.16	BBG00RN2V700
Infinite Bidco LLC	Term Loan	641,139.00	Computer and Electronics	B-	Senior Secured Loan	Floating	No	0.13	BBG00Z83L5S2
Infinite Bidco LLC	Term Loan B	104,803.00	Computer and Electronics	B-	Second Lien Loan	Floating	No	0.02	BBG00Z83MHR6
Ingram Micro Inc.	Term Loan B	1,913,851.00	Computer and Electronics	BB-	Senior Secured Loan	Floating	No	0.39	BBG00YTSQT37
Innovative Water Care Global Corporation	Term Loan	1,614,150.27	Chemicals	CCC+	Senior Secured Loan	Floating	No	0.33	BBG00N8JP886

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Inovalon Holdings, Inc.	Term Loan B1	1,268,482.20	Healthcare	B+	Senior Secured Loan	Floating	No	0.26	BBG00RLXW1D2
Intrado Corporation	Term Loan B (Olympus Merger)	1,654,196.39	Business Services	B	Senior Secured Loan	Floating	No	0.34	BBG00HS2ZY77
Iridium Satellite LLC	Term Loan B	604,327.63	Telecommunications	B+	Senior Secured Loan	Floating	No	0.12	BBG00YV219F9
JBS USA Lux S.A.	Term Loan B	2,940,000.00	Food, Beverage and Tobacco	BBB-	Senior Secured Loan	Floating	No	0.60	BBG00R0Z4SM2
Jane Street Group, LLC	Term Loan (1/21)	4,404,976.19	Banking and Finance	BB-	Senior Secured Loan	Floating	No	0.90	BBG00YV7T7LZ5
JetBlue Airways Corporation	Term Loan (6/20)	360,193.48	Aerospace and Defense	BB-	Senior Secured Loan	Floating	No	0.07	BBG00VDFQ1G5
Jo-Ann Stores, LLC	Term Loan	1,567,963.12	Retail	B	Senior Secured Loan	Floating	No	0.32	BBG00DVVWDTF2
KUEHG Corp.	2nd Lien Term Loan	250,000.00	Healthcare	CCC+	Second Lien Loan	Floating	No	0.05	BBG00HC3YYQ2
KUEHG Corp.	Term Loan B-3	2,271,458.30	Healthcare	CCC+	Senior Secured Loan	Floating	No	0.46	BBG00LXQ0DJ0
Kestra Advisor Services Holdings A, Inc.	Term Loan (06/19)	1,970,000.00	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.40	BBG00NW3WFM4
Kestrel Bidco Inc.	Term Loan B	2,254,094.57	Aerospace and Defense	B	Senior Secured Loan	Floating	No	0.46	BBG00PVPBP7H4
Kingpin Intermediate Holdings LLC	Term Loan B	486,228.32	Gaming, Leisure and Entertainment	B-	Senior Secured Loan	Floating	No	0.10	BBG00L2SN6R1
Kleopatra Finco S.a.r.l	Term Loan (1/21) (USD)	726,092.48	Chemicals	B-	Senior Secured Loan	Floating	No	0.15	BBG00Z16RBW8
Knowlton Development Corporation Inc.	Term Loan B	1,575,457.20	Consumer Products	B-	Senior Secured Loan	Floating	No	0.32	BBG00RHYJW79
Kodiak BP, LLC	Term Loan	616,921.00	Buildings and Materials	B-	Senior Secured Loan	Floating	No	0.13	BBG00Z9D5FNO
LS Group Opco Acquisition LLC	Term Loan B	1,363,636.36	Automobiles	B	Senior Secured Loan	Floating	No	0.28	BBG00XX8GTN7
LTR Intermediate Holdings, Inc.	Term Loan (4/21)	543,847.00	Environmental Services	B-	Senior Secured Loan	Floating	No	0.11	
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	55,450.43	Gaming, Leisure and Entertainment	CCC	Second Lien Loan	Floating	Yes	0.01	BBG00XP8CLC9
Lakeland Tours, LLC	Holdco Fixed Term Loan	61,145.51	Gaming, Leisure and Entertainment	CCC	Unsecured Loan	Fixed	No	0.01	BBG00XP8FJQ6
Lakeland Tours, LLC	Third Out PIK Term Loan	57,864.20	Gaming, Leisure and Entertainment	CCC	Second Lien Loan	Floating	Yes	0.01	BBG00XP82LY6
Lasership, Inc.	Term Loan (4/21)	534,767.00	Transportation and Distribution	B-	Senior Secured Loan	Floating	No	0.11	BBG0105X2JS6
Lasership, Inc.	Term Loan 2nd Lien	372,549.00	Transportation and Distribution	B-	Second Lien Loan	Floating	No	0.08	BBG00PH243Q2
Lealand Finance Company B.V.	Exit Term Loan	525,649.80	Energy (Oil and Gas)	CCC	Second Lien Loan	Floating	Yes	0.11	BBG00VTK58W7
Lealand Finance Company B.V.	Term Loan	51,770.28	Energy (Oil and Gas)	CCC	Senior Secured Loan	Floating	No	0.01	BBG00VTK58X6

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Legalzoom.com, Inc.	Term Loan B 2018	1,408,151.85	Business Services	B-	Senior Secured Loan	Floating	No	0.29	BBG00MJFKZZ9
Life Time, Inc.	Term Loan (01/21)	831,213.99	Gaming, Leisure and Entertainment	CCC+	Senior Secured Loan	Floating	No	0.17	BBG00YV2LVH6
Lonza Specialty Ingredients	Term Loan 4/21	725,030.00	Chemicals	B-	Senior Secured Loan	Floating	No	0.15	BBG00ZL889J3
Lower Cadence Holdings LLC	Term Loan B	2,236,858.98	Energy (Oil and Gas)	B	Second Lien Loan	Floating	No	0.46	BBG00NS6TWB1
Lucid Energy Group II Borrower, LLC	Term Loan	489,898.97	Energy (Oil and Gas)	B-	Second Lien Loan	Floating	No	0.10	BBG00JSL9CNO
Lumen Technologies, Inc.	Term Loan B (1/20)	3,430,000.02	Telecommunications	BB	Senior Secured Loan	Floating	No	0.70	BBG00RFD85S5
Lummus Technology Holdings V LLC	Term Loan	526,593.64	Chemicals	B	Senior Secured Loan	Floating	No	0.11	BBG00Z4HJMS1
MH Sub I LLC	First Lien Term Loan	1,933,432.10	Broadcasting and Media	B-	Senior Secured Loan	Floating	No	0.40	BBG00HDSKT00
MH Sub I LLC	Term Loan	223,264.62	Broadcasting and Media	B-	Senior Secured Loan	Floating	No	0.05	BBG00VCXY8T9
MH Sub I, LLC	2nd Lien Term Loan	1,500,000.00	Broadcasting and Media	B-	Second Lien Loan	Floating	No	0.31	BBG00Z6RVQ31
MLN US HoldCo LLC	Term Loan	548,018.74	Computer and Electronics	CCC+	Senior Secured Loan	Floating	No	0.11	BBG00L934V59
MPH Acquisition Holdings LLC	Term Loan B	1,452,052.81	Healthcare	B	Senior Secured Loan	Floating	No	0.30	BBG00GTW0YV3
MSG National Properties	Term Loan	618,770.06	Gaming, Leisure and Entertainment	B	Senior Secured Loan	Floating	No	0.13	BBG00Y6TYWW2
Magenta Buyer LLC	Term Loan B (04/21)	2,168,224.00	Computer and Electronics	B	Senior Secured Loan	Floating	No	0.44	BBG0101Q7JF4
MajorDrive Holdings IV LLC	Term Loan	548,653.00	Industrial/Manufacturing	B-	Senior Secured Loan	Floating	No	0.11	BBG010ML3LT6
Mallinckrodt International Finance S.A.	Term Loan B	1,898,464.33	Pharmaceuticals	CCC	Senior Secured Loan	Floating	No	0.39	BBG00FZH2S06
Maravai Intermediate Holdings, LLC	Term Loan B	431,792.91	Healthcare	B	Senior Secured Loan	Floating	No	0.09	BBG00XRJMGY9
Marrriott Ownership Resorts Inc.	Term Loan (11/19)	136,777.14	Lodging and Restaurants	B+	Senior Secured Loan	Floating	No	0.03	BBG00QVJSKD7
Maxar Technologies Ltd.	Term Loan B	366,464.06	Aerospace and Defense	B+	Senior Secured Loan	Floating	No	0.07	BBG00GXWX3G7
McAfee, LLC	Term Loan B	790,493.39	Computer and Electronics	B	Senior Secured Loan	Floating	No	0.16	BBG00M8TXG07
MedPlast Holdings, Inc.	Term Loan (06/18)	1,469,849.28	Healthcare	CCC+	Senior Secured Loan	Floating	No	0.30	BBG00L3CTMG6
Medallion Midland Acquisition, LLC	Term Loan	489,873.44	Energy (Oil and Gas)	B+	Second Lien Loan	Floating	No	0.10	BBG00J24CK45
Medical Solutions Holdings, Inc.	Term Loan	167,761.49	Healthcare	B-	Senior Secured Loan	Floating	No	0.03	BBG00K9RGH83
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	26,231.00	Telecommunications	B-	Senior Secured Loan	Floating	No	0.01	BBG011042MD2

Issuer Name	Description	Principal Balance	Fitch Industry Category	Fitch Rating	Facility Type Category	Coupon Type	Deferring Obligation	% of C.P.A.	Bloomberg ID
MetroNet Systems Holdings, LLC	Term Loan (5/21)	236,075.00	Telecommunications	B-	Senior Secured Loan	Floating	No	0.05	BBG011042MB4
Midwest Physician Administrative Services LLC	Term Loan (02/21)	150,820.00	Healthcare	B	Senior Secured Loan	Floating	No	0.03	BBG00ZF3HZ58
Midwest Veterinary Partners, LLC	Term Loan (4/21)	311,894.00	Healthcare	B-	Senior Secured Loan	Floating	No	0.06	
Milano Acquisition Corporation	Term Loan B	2,744,452.34	Healthcare	B	Senior Secured Loan	Floating	No	0.56	BBG00WFD9D24
Mileage Plus Holdings, LLC	Term Loan B	2,825,573.00	Business Services	B+	Senior Secured Loan	Floating	No	0.58	BBG00VJGBNV8
Mirion Technologies, Inc.	Term Loan B	2,248,004.68	Industrial/Manufacturing	B	Senior Secured Loan	Floating	No	0.46	BBG00N9SK8B6
Motion Acquisition Ltd.	Delayed Draw Term Loan	76,530.93	Gaming, Leisure and Entertainment	CCC+	Senior Secured Loan	Floating	No	0.02	BBG00QG1SW65
Motion Acquisition Ltd.	Term Loan B USD	582,300.65	Gaming, Leisure and Entertainment	CCC+	Senior Secured Loan	Floating	No	0.12	BBG00QG1SW56
NCL Corporation Ltd.	Term A-1 Loan	151,610.87	Gaming, Leisure and Entertainment	BB+	Senior Secured Loan	Floating	No	0.03	BBG00MQ8KP70
NIC Acquisition Corp.	Second Lien Term Loan	66,116.00	Chemicals	B-	Second Lien Loan	Floating	No	0.01	BBG00YRKJFX1
Nascar Holdings, LLC	Term Loan B	215,862.50	Gaming, Leisure and Entertainment	BB-	Senior Secured Loan	Floating	No	0.04	BBG00P83H1K6
Natel Engineering Company Inc	Initial Term Loan	2,015,379.15	Business Services	CCC+	Senior Secured Loan	Floating	No	0.41	BBG00NTF8TL9
National Intergovernmental Purchasing Alliance Company	2nd Lien Term Loan	481,882.11	Business Services	B-	Second Lien Loan	Floating	No	0.10	BBG00KNM3FT3
National Intergovernmental Purchasing Alliance Company	Term Loan	1,485,393.28	Business Services	B-	Senior Secured Loan	Floating	No	0.30	BBG00KNLXB39
Navicure, Inc.	Term Loan B	312,687.72	Healthcare	B-	Senior Secured Loan	Floating	No	0.06	BBG00Q5FM954
Nexus Buyer LLC	Term Loan B	1,715,662.75	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.35	BBG00QLDRTP0
Northwest Fiber LLC	Term Loan (01/21)	687,200.51	Telecommunications	B-	Senior Secured Loan	Floating	No	0.14	BBG00Z3WGBZ8
Numericable U.S. LLC	Term Loan B12	1,465,822.77	Cable	B	Senior Secured Loan	Floating	No	0.30	BBG00HVTN1N1
Numericable U.S. LLC	Term Loan B13	5,874,559.82	Cable	B	Senior Secured Loan	Floating	No	1.20	BBG00LDFN269
ON Semiconductor Corporation	Term Loan B (09/19)	594,734.45	Computer and Electronics	BB+	Senior Secured Loan	Floating	No	0.12	BBG00Q6Q2TX6
OneDigital Borrower LLC	Delayed Draw Term Loan	88,161.22	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.02	BBG00XY855Z7
OneDigital Borrower LLC	Term Loan	2,732,998.03	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.56	BBG00XY855X9
Onvoy, LLC	Term Loan	418,429.78	Telecommunications	B-	Senior Secured Loan	Floating	No	0.09	BBG00FRXMF3
Organon & Co	Term Loan USD	2,058,735.00	Healthcare	BB	Senior Secured Loan	Floating	No	0.42	BBG00ZSB55F4
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	841,625.97	Healthcare	B+	Senior Secured Loan	Floating	No	0.17	BBG00KXRPBF1
Oxbow Carbon, LLC	Term Loan B (09/20)	758,333.55	Metals and Mining	B	Senior Secured Loan	Floating	No	0.16	BBG00XP827T3

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PCI Gaming Authority	Term Loan	887,327.34	Gaming, Leisure and Entertainment	BBB-	Senior Secured Loan	Floating	No	0.18	BBG00R2JH463
PG&E Corporation	Term Loan	996,250.00	Utilities (Power)	BB	Second Lien Loan	Floating	No	0.20	BBG00V4TSYL5
PQ Performance Chemicals	Term Loan (04/21)	240,713.00	Chemicals	B+	Senior Secured Loan	Floating	No	0.05	BBG0106Y7D74
Par Petroleum, LLC	Term Loan B	996,608.67	Energy (Oil and Gas)	B-	Senior Secured Loan	Floating	No	0.20	BBG00MQ96H81
Parexel International Corporation	Term Loan B	2,261,183.05	Healthcare	B-	Senior Secured Loan	Floating	No	0.46	BBG00H9P8B04
Park River Holdings Inc	Term Loan (01/21)	380,184.00	Buildings and Materials	B	Senior Secured Loan	Floating	No	0.08	BBG00YTQVGY9
Pathway Vet Alliance LLC	Term Loan	796,037.53	Healthcare	B-	Senior Secured Loan	Floating	No	0.16	BBG00Z18VR81
Peraton Corp.	Second Lien Term Loan B1	185,185.00	Aerospace and Defense	B	Second Lien Loan	Floating	No	0.04	
Peraton Corp.	Term Loan B	3,044,230.29	Aerospace and Defense	B	Senior Secured Loan	Floating	No	0.62	BBG00Z6CT8G3
Petco Health and Wellness Company, Inc.	Term Loan (2/21)	925,173.00	Retail	B	Senior Secured Loan	Floating	No	0.19	BBG00Z91WLZ0
Phoenix Guarantor Inc.	Term Loan B-1	1,473,843.75	Healthcare	B	Senior Secured Loan	Floating	No	0.30	BBG00RHJ3211
Phoenix Guarantor Inc.	Term Loan B-3	1,017,488.93	Healthcare	B	Senior Secured Loan	Floating	No	0.21	BBG00ZCX6YR6
Planview Parent, Inc.	Term Loan	1,096,972.23	Computer and Electronics	B-	Senior Secured Loan	Floating	No	0.22	BBG00YCYFZ58
Playt ka Holding Corp.	Term Loan B (3/21)	2,101,169.65	Gaming, Leisure and Entertainment	BB-	Senior Secured Loan	Floating	No	0.43	BBG00ZGXN248
Polar US Borrower, LLC	Term Loan	728,739.18	Chemicals	B	Senior Secured Loan	Floating	No	0.15	BBG00LL0HFK5
Polaris Newco, LLC	USD Term Loan B	725,328.00	Automobiles	B-	Second Lien Loan	Floating	No	0.15	BBG01137VP34
Precision Medicine Group, LLC	2/21 Term Loan	467,381.02	Healthcare	B-	Senior Secured Loan	Floating	No	0.10	BBG00Z73HX89
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	66,738.17	Healthcare	B-	Senior Secured Loan	Floating	No	0.01	BBG00Z73KBJ1
Pretium PKG Holdings, Inc.	Term Loan (10/20)	951,449.82	Packaging and Containers	B-	Senior Secured Loan	Floating	No	0.19	BBG00XX8DK68
ProQuest LLC	Term Loan (10/19)	1,779,504.41	Broadcasting and Media	B	Senior Secured Loan	Floating	No	0.36	BBG00Z188WZ6
Proampac PG Borrower LLC	Term Loan (10/20)	336,942.40	Packaging and Containers	B-	Senior Secured Loan	Floating	No	0.07	BBG00XTVZ464
Procera Networks, Inc.	Term Loan (10/18)	662,611.57	Computer and Electronics	B-	Senior Secured Loan	Floating	No	0.14	BBG00M8D3W64
Project Alpha Intermediate Holding, Inc.	Term Loan (2/21)	2,456,343.75	Business Services	B-	Senior Secured Loan	Floating	No	0.50	BBG00Z3YKZJ4
Project Leopard Holdings, Inc.	Term Loan	2,177,054.14	Business Services	B	Senior Secured Loan	Floating	No	0.45	BBG00ZCVRNJO
Proofpoint, Inc.	Term Loan (6/21)	465,214.00	Computer and Electronics	B	Senior Secured Loan	Floating	No	0.10	BBG011860DZ7

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QUIKRETE Holdings, Inc.	Term Loan B	616,486.71	Buildings and Materials	BB-	Senior Secured Loan	Floating	No	0.13	BBG00RHWD2R3
QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	1,463,115.00	Buildings and Materials	BB-	Senior Secured Loan	Floating	No	0.30	BBG011BP5VF8
RVR Dealership Holdings, LLC	Term Loan	282,732.00	Automobiles	B	Senior Secured Loan	Floating	No	0.06	BBG00YXSSHR0
Rackspace Technology Global, Inc.	Term Loan (1/21)	1,919,137.72	Business Services	B	Senior Secured Loan	Floating	No	0.39	BBG00Z1GKML1
RadNet Management, Inc.	Term Loan (4/21)	481,045.00	Healthcare	B	Senior Secured Loan	Floating	No	0.10	BBG00ZXNKLH8
Radiate Holdco, LLC	Term Loan (09/20)	3,617,995.86	Cable	B	Senior Secured Loan	Floating	No	0.74	BBG00X7195W1
Radiology Partners, Inc.	Term Loan	1,305,454.89	Healthcare	CCC+	Senior Secured Loan	Floating	No	0.27	BBG00RK6Q6F6
Recorded Books Inc.	Term Loan (1/21)	403,905.01	Broadcasting and Media	B-	Senior Secured Loan	Floating	No	0.08	BBG00Z1J9ZY5
Red Ventures, LLC	Term Loan B2	3,906,509.81	Broadcasting and Media	B+	Senior Secured Loan	Floating	No	0.80	BBG00RD9GRX3
RegionalCare Hospital Partners Holdings, Inc.	Term Loan B	1,899,976.48	Healthcare	B	Senior Secured Loan	Floating	No	0.39	BBG00RBBY9H8
Rent-A-Center, Inc.	Term Loan B (01/21)	323,694.00	Retail	BB-	Senior Secured Loan	Floating	No	0.07	BBG00Z0F16S3
Reynolds Consumer Products LLC	Term Loan	599,109.82	Packaging and Containers	B+	Senior Secured Loan	Floating	No	0.12	BBG00RHVSW3
Ryan Specialty Group LLC	Term Loan	1,400,142.11	Banking and Finance	B+	Senior Secured Loan	Floating	No	0.29	BBG00ZNT1X18
SCS Holdings I Inc.	Term Loan 1/20	1,612,161.34	Computer and Electronics	B	Senior Secured Loan	Floating	No	0.33	BBG00RFCQVJ0
SMB Shipping Logistics, LLC	Term Loan B	973,609.48	Transportation and Distribution	B-	Senior Secured Loan	Floating	No	0.20	BBG00HM6YM17
SRAM, LLC	Term Loan (05/21)	459,395.00	Consumer Products	B+	Senior Secured Loan	Floating	No	0.09	BBG010S68LS9
SS&C European Holdings S.A.R.L.	Term Loan B4	716,717.44	Banking and Finance	BB	Senior Secured Loan	Floating	No	0.15	BBG00RHVSVT3
SS&C Technologies, Inc.	Term Loan B3	949,533.73	Banking and Finance	BB	Senior Secured Loan	Floating	No	0.19	BBG00RHVSVS4
Sabert Corporation	Term Loan B	1,026,974.61	Packaging and Containers	B	Senior Secured Loan	Floating	No	0.21	BBG00QTZ1421
Samsonite International S.A.	Term Loan B (4/18)	2,088,294.77	Consumer Products	B	Senior Secured Loan	Floating	No	0.43	BBG00KKCXVTO
Samsonite International S.A.	Term Loan B2	1,918,492.27	Consumer Products	B	Senior Secured Loan	Floating	No	0.39	BBG00TJXRW94
Schweitzer-Mauduit International, Inc.	Term Loan B	377,666.00	Buildings and Materials	BB-	Senior Secured Loan	Floating	No	0.08	BBG00ZLGT7Y3
Scientific Games International, Inc.	Term Loan B-5	1,320,575.24	Gaming, Leisure and Entertainment	B	Senior Secured Loan	Floating	No	0.27	BBG00JVWSTV3
SeaWorld Parks & Entertainment, Inc.	Term Loan B5	1,949,238.00	Gaming, Leisure and Entertainment	B-	Senior Secured Loan	Floating	No	0.40	BBG00G2C04N1

Issuer Name	Description	Principal Balance	Fitch Industry Category	Fitch Rating	Facility Type Category	Coupon Type	Deferring Obligation	% of C.P.A.	Bloomberg ID
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Sedgwick Claims Management Services, Inc.	Term Loan B (7/19)	394,051.27	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.08	BBG00ZCGFX8
Shape Technologies Group, Inc.	Term Loan	298,249.55	Industrial/Manufacturing	CCC	Senior Secured Loan	Floating	No	0.06	BBG00KKBGZBX8
Shutterfly, Inc.	Term Loan B	689,455.04	Broadcasting and Media	B-	Senior Secured Loan	Floating	No	0.14	BBG00Q5MK0B3
Sinclair Television Group, Inc.	Term Loan B2B	745,560.29	Broadcasting and Media	BB-	Senior Secured Loan	Floating	No	0.15	BBG00ZR6WMD1
SkyMiles IP Ltd.	Term Loan B (9/20)	930,027.60	Business Services	BB+	Senior Secured Loan	Floating	No	0.19	BBG00XC9FPB0
Snacking Investment BidCo Pty Limited	Term Loan	254,024.39	Food, Beverage and Tobacco	B	Senior Secured Loan	Floating	No	0.05	BBG00QGGSQ8
Sorenson Communications, LLC	Term Loan (3/21)	359,672.75	Telecommunications	B	Senior Secured Loan	Floating	No	0.07	BBG00ZH47T5
Sound Inpatient Physicians, Inc.	2nd Lien Term Loan	292,682.93	Healthcare	B	Second Lien Loan	Floating	No	0.06	BBG00L2WK3C8
Southern Veterinary Partners, LLC	Delayed Draw Term Loan (9/20)	34,225.26	Healthcare	B-	Senior Secured Loan	Floating	No	0.01	BBG00XH5DNH4
Southern Veterinary Partners, LLC	Term Loan (9/20)	247,512.83	Healthcare	B-	Senior Secured Loan	Floating	No	0.05	BBG00XH5DNF6
Spin Holdco, Inc.	Term Loan 3/21	904,418.00	Business Services	B-	Senior Secured Loan	Floating	No	0.18	BBG00ZCM3BB0
Spring Education Group, Inc.	Term Loan	467,011.48	Business Services	CCC+	Senior Secured Loan	Floating	No	0.10	BBG00LFLXX5
Staples, Inc.	Term Loan (03/19)	3,430,000.00	Retail	B	Senior Secured Loan	Floating	No	0.70	BBG00NQBK6B8
Star US Bidco LLC	Term Loan B	656,650.91	Industrial/Manufacturing	B-	Senior Secured Loan	Floating	No	0.13	BBG00RR5RZV8
Starfruit US Holdco LLC	Term Loan B	2,239,348.43	Chemicals	B+	Senior Secured Loan	Floating	No	0.46	BBG00RDRGD675
Starwood Property Mortgage, L.L.C.	Incremental Term Loan B2	203,397.89	Buildings and Materials	BB-	Senior Secured Loan	Floating	No	0.04	BBG00XDH9JC1
Starwood Property Mortgage, L.L.C.	Term Loan B	161,690.22	Buildings and Materials	BB-	Senior Secured Loan	Floating	No	0.03	BBG00PP0ML14
Sterling Midco Holdings, Inc.	Term Loan	910,080.84	Business Services	B-	Senior Secured Loan	Floating	No	0.19	BBG00HT4VZH2
Sunshine Luxembourg VII SARL	Term Loan B-3 (USD)	2,752,015.23	Consumer Products	B	Senior Secured Loan	Floating	No	0.56	BBG00ZLH56N7
TAMKO Building Products LLC	Term Loan B	2,955,000.00	Buildings and Materials	B+	Senior Secured Loan	Floating	No	0.60	BBG00NZLXJP9
TGG TS Acquisition Company	Term Loan (12/18)	829,046.06	Computer and Electronics	B	Senior Secured Loan	Floating	No	0.17	BBG00MMN1B00
TRC Companies, Inc.	Term Loan (1/21)	709,278.07	Environmental Services	B	Senior Secured Loan	Floating	No	0.15	BBG00Z1X8F51
TTF Holdings, LLC	Term Loan	104,882.27	Healthcare	B	Senior Secured Loan	Floating	No	0.02	BBG00ZNT36N1
Tailwind Smith Cooper Intermediate	Term Loan	773,360.45	Industrial/Manufacturing	B-	Senior Secured Loan	Floating	No	0.16	BBG00P31NV40

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Tech Data Corporation	Term Loan	399,627.58	Computer and Electronics	BBB-	Senior Secured Loan	Floating	No	0.08	BBG00VHJM1K2
Telenet Financing USD LLC	Term Loan (1/20)	1,476,923.00	Telecommunications	BB-	Senior Secured Loan	Floating	No	0.30	BBG00RHHOYS9
Terrier Media Buyer, Inc.	Term Loan (1/21)	246,881.25	Broadcasting and Media	B	Senior Secured Loan	Floating	No	0.05	BBG00Z17RNL2
The Dun & Bradstreet Corporation	Term Loan	2,472,076.82	Business Services	BB-	Senior Secured Loan	Floating	No	0.51	BBG00YZ3R3D0
The Edelman Financial Center, LLC	Term Loan Second Lien	1,031,746.00	Banking and Finance	B-	Second Lien Loan	Floating	No	0.21	BBG00L4MWCW3
The Edelman Financial Engines Centre, LLC	Term Loan B (3/21)	1,076,321.00	Banking and Finance	B-	Senior Secured Loan	Floating	No	0.22	BBG00ZN77TQX6
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	67,219.63	Buildings and Materials	B-	Senior Secured Loan	Floating	No	0.01	BBG00Z8LLK45
The Hillman Group, Inc.	Term Loan B-1	331,056.68	Buildings and Materials	B-	Senior Secured Loan	Floating	No	0.07	BBG00Z1X7TW2
The Talbots Inc.	Term Loan	876,829.27	Retail	CCC-	Senior Secured Loan	Floating	No	0.18	BBG00MDXY863
Thor Industries, Inc.	USD Term Loan (3/21)	1,301,136.25	Automobiles	BB-	Senior Secured Loan	Floating	No	0.27	BBG00ZLGV4P3
ThoughtWorks, Inc.	Term Loan 3/21	1,964,735.51	Business Services	B	Senior Secured Loan	Floating	No	0.40	BBG00ZLQW5R7
Titan AcquisitionCo New Zealand Limited	Term Loan (2020 Refinancing)	1,869,433.77	Business Services	B-	Senior Secured Loan	Floating	No	0.38	BBG00RQ3HLS0
Topgolf International, Inc.	Term Loan (02/19)	1,960,000.00	Gaming, Leisure and Entertainment	B-	Senior Secured Loan	Floating	No	0.40	BBG00N74VD64
Torrid, LLC	Term Loan 5/21	518,347.00	Retail	B	Senior Secured Loan	Floating	No	0.11	BBG011384S45
Tory Burch LLC	Term Loan	730,734.00	Textiles and Furniture	BB-	Senior Secured Loan	Floating	No	0.15	BBG00ZVCR797
Total Produce USA Holdings Inc	Term Loan	1,063,183.00	Food, Beverage and Tobacco	BB-	Senior Secured Loan	Floating	No	0.22	
Transdigm, Inc.	Term Loan F (02/20)	992,462.32	Aerospace and Defense	B-	Senior Secured Loan	Floating	No	0.20	BBG00RHXYKQ9
Transdigm, Inc.	Term Loan G (02/20)	2,446,287.91	Aerospace and Defense	B-	Senior Secured Loan	Floating	No	0.50	BBG00RHXYKD3
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	2,097,413.46	Transportation and Distribution	CCC+	Senior Secured Loan	Floating	Yes	0.43	BBG00XK3KWT4
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	2,035,494.15	Transportation and Distribution	CCC+	Second Lien Loan	Floating	No	0.42	BBG00NGCTF37
Triton Solar US Acquisition Co.	Term Loan B	2,300,000.00	Computer and Electronics	B-	Senior Secured Loan	Floating	No	0.47	BBG00LLCQF92
Triton Water Holdings, Inc.	Term Loan (03/21)	1,483,290.00	Food, Beverage and Tobacco	B	Senior Secured Loan	Floating	No	0.30	BBG00ZKGB8M0

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Truck Hero, Inc.	Term Loan (1/21)	505,748.00	Automobiles	B-	Senior Secured Loan	Floating	No	0.10	BBG00YTS02H9
Trugreen Limited Partnership	Term Loan	916,445.48	Business Services	B	Senior Secured Loan	Floating	No	0.19	BBG00XXVWRKF0
U.S. Anesthesia Partners, Inc.	Term Loan (6/17)	1,433,927.55	Healthcare	B-	Senior Secured Loan	Floating	No	0.29	BBG00JR5NLV1
UFC Holdings, LLC	Term Loan B3 (1/21)	399,750.19	Gaming, Leisure and Entertainment	B	Senior Secured Loan	Floating	No	0.08	BBG00YZ4MW76
UKG Inc.	Term Loan 1/21	537,789.94	Business Services	B-	Senior Secured Loan	Floating	No	0.11	BBG00YVGT4B3
UPC Financing Partnership	Term Loan B (4/21)	1,268,991.05	Broadcasting and Media	BB-	Senior Secured Loan	Floating	No	0.26	BBG0100Q0X52
Uber Technologies Inc	Term Loan (2/21)	1,959,697.74	Transportation and Distribution	B-	Senior Secured Loan	Floating	No	0.40	BBG00Z9133G3
Unified Women's Healthcare, LP	Term Loan	555,401.02	Healthcare	B-	Senior Secured Loan	Floating	No	0.11	BBG00YFGMFF9
United Airlines, Inc.	Term Loan B (4/21)	2,203,154.00	Aerospace and Defense	B+	Senior Secured Loan	Floating	No	0.45	BBG0100RDZW1
United PF Holdings, LLC	Term Loan (12/19)	857,886.22	Gaming, Leisure and Entertainment	CCC+	Senior Secured Loan	Floating	No	0.18	BBG00RKKF18V1
Univision Communications Inc.	2020 Replacement Term Loan	3,617,731.76	Broadcasting and Media	B+	Senior Secured Loan	Floating	No	0.74	BBG00VC91DQ0
Upland Software, Inc.	Term Loan	1,248,446.42	Business Services	B	Senior Secured Loan	Floating	No	0.26	BBG00PF2T4D9
VC GB Holdings, Inc.	Term Loan (10/17)	1,211,086.74	Buildings and Materials	B	Senior Secured Loan	Floating	No	0.25	BBG00J2441V6
VFH Parent LLC	Term Loan B	2,395,368.78	Banking and Finance	BB-	Senior Secured Loan	Floating	No	0.49	BBG00RMRRQQ1
VS Buyer, LLC	Term Loan	735,526.44	Computer and Electronics	B	Senior Secured Loan	Floating	No	0.15	BBG00RP71KP4
VeriFone Systems, Inc.	Term Loan (7/18)	2,201,054.33	Business Services	B-	Senior Secured Loan	Floating	No	0.45	BBG00LJWL9Y2
Verscend Holding Corp.	Term Loan (2/21)	3,089,936.23	Business Services	B	Senior Secured Loan	Floating	No	0.63	BBG00Z3VWXY5
Verscend Holding Corp.	Term Loan Second Lien	271,605.00	Business Services	B	Second Lien Loan	Floating	No	0.06	
Vertex Aerospace Services Corp.	Term Loan 3/21	1,603,743.44	Aerospace and Defense	B	Senior Secured Loan	Floating	No	0.33	BBG00ZHRX8Q2
Vertical U.S. Newco Inc.	Term Loan	2,001,311.21	Industrial/Manufacturing	B	Senior Secured Loan	Floating	No	0.41	BBG00VM4GLP7
Victory Capital Holdings, Inc.	Term Loan (2/21)	1,014,995.22	Banking and Finance	BB-	Senior Secured Loan	Floating	No	0.21	BBG00Z72GFR0
Virgin Media Bristol LLC	Term Loan Q	1,245,149.00	Cable	BB-	Senior Secured Loan	Floating	No	0.25	BBG00X6LC5Z7
Virtusa Corporation	Term Loan	445,834.44	Computer and Electronics	B-	Senior Secured Loan	Floating	No	0.09	BBG00YD8P078
Vistra Operations Company LLC	2018 Incremental Term Loan	1,972,609.38	Utilities (Power)	BB+	Senior Secured Loan	Floating	No	0.40	BBG00QSFDDQ8



Asset Detail
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Fitch Industry Category	Fitch Rating	Facility Type Category	Coupon Type	Deferring Obligation	% of C.P.A.	Bloomberg ID
Vocus Group Limited	Term Loan	365,743.00	Telecommunications	B+	Senior Secured Loan	Floating	No	0.07	BBG011380MR7
WEX Inc.	Term Loan B (3/21)	875,916.88	Business Services	BB-	Senior Secured Loan	Floating	No	0.18	BBG00ZLNZV4
WHOLE EARTH BRANDS, INC.	Term Loan 2/21	269,647.00	Food, Beverage and Tobacco	B	Senior Secured Loan	Floating	No	0.06	BBG00Z1WK917
WP CityMD Bidco LLC	Term Loan B (1/21)	912,598.51	Healthcare	B-	Senior Secured Loan	Floating	No	0.19	BBG00YV1XFH0
WW International Inc	Term Loan (04/21)	135,302.00	Consumer Products	B+	Senior Secured Loan	Floating	No	0.03	BBG00ZSN02G9
WaterBridge Midstream Operating LLC	Term Loan	1,539,189.84	Energy (Oil and Gas)	CCC+	Second Lien Loan	Floating	No	0.31	BBG00PBBJDR9
Weber-Stephen Products LLC	Term Loan	950,117.75	Consumer Products	B	Senior Secured Loan	Floating	No	0.19	BBG00XV3HP84
WeddingWire, Inc.	Second Lien Term Loan	500,000.00	Broadcasting and Media	B-	Second Lien Loan	Floating	No	0.10	BBG00M3G8691
WeddingWire, Inc.	Term Loan	1,955,000.00	Broadcasting and Media	B-	Senior Secured Loan	Floating	No	0.40	BBG00M3G1M66
Western Digital Corporation	Term Loan B-4	1,439,451.84	Computer and Electronics	BB+	Senior Secured Loan	Floating	No	0.29	BBG00KVRYSX6
White Cap Buyer LLC	Term Loan B	1,476,339.21	Buildings and Materials	B	Senior Secured Loan	Floating	No	0.30	BBG00XLWKLZ6
WideOpenWest Finance, LLC	Term Loan B (6/17)	2,457,560.83	Telecommunications	B	Senior Secured Loan	Floating	No	0.50	BBG00GW2CSQ1
William Morris Endeavor Entertainment, LLC	Term Loan B	865,537.07	Gaming, Leisure and Entertainment	B-	Senior Secured Loan	Floating	No	0.18	BBG00KTP6BX1
Wilsonart LLC	Term Loan E	916,827.10	Buildings and Materials	B	Senior Secured Loan	Floating	No	0.19	BBG00ZMFHCT8
Windstream Services II, LLC	Term Loan B Exit (9/20)	279,504.13	Telecommunications	B-	Second Lien Loan	Floating	No	0.06	BBG00RR4S6C5
Xperi Holding Corporation	Term Loan	2,058,887.12	Computer and Electronics	BB-	Senior Secured Loan	Floating	No	0.42	BBG00R7TXF63
Xplornet Communications Inc	Term Loan B (06/20)	1,083,764.35	Telecommunications	B-	Senior Secured Loan	Floating	No	0.22	BBG00TZPJ96
Zellis Cost Management Buyer, Inc.	Term Loan B1	2,020,948.27	Healthcare	B	Senior Secured Loan	Floating	No	0.41	BBG00Z19C9M4
Ziggo Financing Partnership	Term Loan I	359,788.01	Cable	B+	Senior Secured Loan	Floating	No	0.07	BBG00RCZVBK8

489,153,806.94

Issuer Name	Description	LoanX ID	Principal Balance	Current Spread	LIBOR Floor	Current Coupon	Security Level	Current Index	Lien Type	Country
AAAdvantage Loyalty IP Ltd.	Term Loan (3/21)	LX193380	861,563.00	4.75	0.75	5.50	Senior Secured	0.75000000	First Lien	United States
ABG Intermediate Holdings 2 LLC	Term Loan (01/21)	LX192380	3,713,250.32	3.25	0.75	4.00	Senior Secured	0.75000000	First Lien	United States
ADMI Corp.	Term Loan B2	LX192321	1,312,071.00	2.75	0.50	3.25	Senior Secured	0.50000000	First Lien	United States
AECOM	Term Loan B (04/21)	LX194151	415,849.00	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
ATI Holdings Acquisition, Inc.	Term Loan	LX152458	94,117.51	3.50	1.00	4.50	Senior Secured	1.00000000	First Lien	United States
AVSC Holding Corp	Second Lien Term Loan	LX171510	277,777.78	7.25	1.00	8.25	Senior Secured	1.00000000	Second Lien	United States
Actisure, LLC	Term Loan B (1/20)	LX185414	2,036,815.79	3.50	0.00	3.70	Senior Secured	0.20250000	First Lien	United States
Agiliti Health, Inc.	Term Loan (09/20)	LX189966	431,387.38	2.75	0.75	3.50	Senior Secured	0.75000000	First Lien	United States
Aimbridge Acquisition Co., Inc.	Term Loan B	LX183586	1,078,012.27	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Albany Molecular Research, Inc.	Term Loan 10/20	LX190468	619,244.70	3.50	1.00	4.50	Senior Secured	1.00000000	First Lien	United States
Aldevron, LLC	Term Loan B (1/21)	LX192329	1,135,218.16	3.25	1.00	4.25	Senior Secured	1.00000000	First Lien	United States
Alera Group Intermediate Holdings, Inc.	Term Loan B	LX174984	1,045,283.97	4.00	0.50	4.50	Senior Secured	0.50000000	First Lien	United States
AlixPartners, LLP	Term Loan B (01/21)	LX192164	295,503.83	2.75	0.50	3.25	Senior Secured	0.50000000	First Lien	United States
Allegiant Travel Company	Term Loan B (2/20)	LX185649	1,955,000.00	3.00	0.00	3.16	Senior Secured	0.15588000	First Lien	United States
Alliant Holdings Intermediate LLC	Term Loan B3	LX190229	295,047.00	3.75	0.50	4.25	Senior Secured	0.50000000	First Lien	United States
Allied Universal Holdco LLC	Term Loan 4/21	LX194227	813,375.43	3.75	0.50	4.25	Senior Secured	0.50000000	First Lien	United States
Alterra Mountain Company	Term Loan B-1	LX166114	2,567,611.56	2.75	0.00	2.84	Senior Secured	0.09250000	First Lien	United States
Altice Financing S.A.	Term Loan (10/17)	LX168956	4,011,039.65	2.75	0.00	2.95	Senior Secured	0.20250000	First Lien	Luxembourg
Amentum Government Services Holdings LLC	Term Loan (10/20)	LX190482	449,175.72	4.75	0.75	5.50	Senior Secured	0.75000000	First Lien	United States
Amentum Government Services Holdings LLC	Term Loan B	LX185105	1,133,044.13	3.50	0.00	3.59	Senior Secured	0.09250000	First Lien	United States
American Airlines, Inc.	Term Loan (AMR 5/18)	LX173549	3,920,000.00	1.75	0.00	1.84	Senior Secured	0.09000000	First Lien	United States
American Greetings Corporation	Term Loan	LX172399	592,768.95	4.50	1.00	5.50	Senior Secured	1.00000000	First Lien	United States
American Residential Services LLC	Term Loan (10/20)	LX190069	282,796.24	3.50	0.75	4.25	Senior Secured	0.75000000	First Lien	United States
Amneal Pharmaceuticals LLC	Initial Term Loan	LX172008	3,152,153.95	3.50	0.00	3.63	Senior Secured	0.12500000	First Lien	United States
Ankura Consulting Group, LLC	Term Loan (3/21)	LX192953	707,352.95	4.50	0.75	5.25	Senior Secured	0.75000000	First Lien	United States
Api Group DE, Inc	Term Loan B	LX182629	925,113.70	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	United States
Apru, LLC	Term Loan (04/21)	LX194513	637,602.50	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	LX171830	204,021.12	3.50	1.00	4.50	Senior Secured	1.00000000	First Lien	United States
Aristocrat International PTY Ltd	Term Loan (5/20)	LX188215	148,134.34	3.75	1.00	4.75	Senior Secured	1.00000000	First Lien	United States
Aristocrat Technologies, Inc.	Term Loan B	LX173473	4,437,368.42	1.75	0.00	1.94	Senior Secured	0.18825000	First Lien	United States
Array Technologies INC	Term Loan	LX190089	627,654.92	3.25	0.50	3.75	Senior Secured	0.50000000	First Lien	United States
Ascend Performance Materials Operations LLC	Term Loan B (02/21)	LX192521	927,916.45	4.75	0.75	5.50	Senior Secured	0.75000000	First Lien	United States

Issuer Name	Description	LoanX ID	Principal Balance	Current Spread	LIBOR Floor	Current Coupon	Security Level	Current Index	Lien Type	Country
Asurion, LLC	Term Loan B6	LX171643	1,986,845.78	3.00	0.00	3.09	Senior Secured	0.09250000	First Lien	United States
Asurion, LLC	Term Loan B7	LX174391	4,886,934.71	3.00	0.00	3.09	Senior Secured	0.09250000	First Lien	United States
Asurion, LLC	Term Loan B8	LX191415	963,786.19	3.25	0.00	3.34	Senior Secured	0.09250000	First Lien	United States
Athenahealth, Inc.	Term Loan B (01/21)	LX192386	4,005,188.79	4.25	0.00	4.32	Senior Secured	0.06888000	First Lien	United States
Avaya Inc.	Term Loan B-2 (2/21)	LX192780	1,149,602.01	4.00	0.00	4.10	Senior Secured	0.10088000	First Lien	United States
Avaya Inc.	Term Loan B1	LX190026	1,413,005.05	4.25	0.00	4.35	Senior Secured	0.10088000	First Lien	United States
Avolon TLB Borrower 1 (US) LLC	Term Loan B3	LX173458	2,163,706.51	1.75	0.75	2.50	Senior Secured	0.75000000	First Lien	United States
Avolon TLB Borrower 1 (US) LLC	Term Loan B5	LX190972	548,254.93	2.50	0.75	3.25	Senior Secured	0.75000000	First Lien	United States
BCPE Empire Holdings, Inc.	Incremental Term Loan	LX191227	415,625.00	4.25	0.75	5.00	Senior Secured	0.75000000	First Lien	United States
BW Gas & Convenience Holdings, LLC	Term Loan B	LX193419	36,940.00	3.50	0.50	4.00	Senior Secured	0.50000000	First Lien	United States
Banjay Group US Holdings Inc.	Term Loan (USD)	LX185437	210,434.25	3.75	0.00	3.84	Senior Secured	0.08588000	First Lien	United States
Bausch Health Companies Inc.	Term Loan B (05/18)	LX173606	675,010.36	3.00	0.00	3.09	Senior Secured	0.09250000	First Lien	United States
Belfor Holdings Inc.	Term Loan	LX178613	2,456,250.00	4.00	0.00	4.09	Senior Secured	0.09250000	First Lien	United States
Belton Finance US LLC	Term Loan B (3/21)	LX193821	386,059.00	2.75	0.50	3.25	Senior Secured	0.50000000	First Lien	United States
Birkenstock Group B.V. & Co. KG	USD Term Loan B	LX194375	338,684.00	3.75	0.50	4.25	Senior Secured	0.50000000	First Lien	United States
Blackstone Mortgage Trust, Inc.	Term Loan B	LX183917	2,545,435.83	2.25	0.00	2.34	Senior Secured	0.09250000	First Lien	United States
Blucora, Inc.	Term Loan (11/17)	LX189647	1,492,788.47	4.00	1.00	5.00	Senior Secured	1.00000000	First Lien	United States
Brookfield Property REIT Inc.	Term Loan A-2	LX173186	167,199.26	3.00	0.00	3.09	Senior Secured	0.09250000	First Lien	United States
Brookfield Property REIT Inc.	Term Loan B	LX173182	493,670.70	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	United States
Brookfield WEC Holdings Inc.	Term Loan (1/21)	LX192094	490,000.01	2.75	0.50	3.25	Senior Secured	0.50000000	First Lien	United States
Brown Group Holding, LLC	Term Loan B	LX194230	1,021,579.00	2.75	0.50	3.25	Senior Secured	0.50000000	First Lien	United States
Buckeye Partners, L.P.	Term Loan (1/21)	LX192343	2,208,794.88	2.25	0.00	2.34	Senior Secured	0.09213000	First Lien	United States
Bulldog Purchaser Inc.	Term Loan	LX175449	842,034.05	3.75	0.00	3.88	Senior Secured	0.13500000	First Lien	United States
Buzz Finco L.L.C.	Term Loan (10/20)	LX185220	58,647.80	3.25	0.50	3.75	Senior Secured	0.50000000	First Lien	United States
Buzz Merger Sub Ltd.	Term Loan B	LX185220	309,859.12	2.75	0.00	2.84	Senior Secured	0.09250000	First Lien	United States
CCI Buyer, Inc.	Term Loan	LX190922	421,284.00	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
CCM Merger, Inc.	Term Loan (10/20)	LX190632	327,737.89	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
CCRR Parent, Inc.	Term Loan B	LX192894	270,751.00	4.25	0.75	5.00	Senior Secured	0.75000000	First Lien	United States
CITGO Petroleum Corporation	Term Loan (3/19)	LX179155	2,680,151.52	6.25	1.00	7.25	Senior Secured	1.00000000	First Lien	United States
CMC Materials, Inc.	Term Loan B1	LX184538	1,311,320.42	2.00	0.00	2.13	Senior Secured	0.12500000	First Lien	United States
CPC Acquisition Corp.	Term Loan	LX191909	353,598.00	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
CSC Holdings, LLC	Term Loan B-5	LX183042	2,955,093.75	2.50	0.00	2.60	Senior Secured	0.09820000	First Lien	United States
CT Technologies Intermediate Hldgs, Inc	Term Loan (12/20)	LX191222	1,499,681.87	5.00	1.00	6.00	Senior Secured	1.00000000	First Lien	United States
CWGS Group, LLC	Term Loan B (5/21)	LX195057	2,058,897.77	2.50	0.75	3.25	Senior Secured	0.75000000	First Lien	United States
Caesars Resort Collection, LLC	Term Loan B-1	LX188823	2,666,707.38	4.50	0.00	4.59	Senior Secured	0.09250000	First Lien	United States
Callaway Golf Company	Term Loan B	LX177366	626,890.35	4.50	0.00	4.59	Senior Secured	0.09250000	First Lien	United States

Issuer Name	Description	LoanX ID	Principal Balance	Current Spread	LIBOR Floor	Current Coupon	Security Level	Current Index	Lien Type	Country
Calpine Corporation	Term Loan B-10	LX182073	197,516.25	2.00	0.00	2.09	Senior Secured	0.09250000	First Lien	United States
Cambium Learning Group Inc	Term Loan	LX177161	2,083,237.09	4.50	0.75	5.25	Senior Secured	0.75000000	First Lien	United States
Cambrex Corporation	Term Loan B2 (1/21)	LX192160	2,443,279.28	3.50	0.75	4.25	Senior Secured	0.75000000	First Lien	United States
Camelot U.S. Acquisition 1 Co.	Term Loan (9/20)	LX190007	809,270.41	3.00	1.00	4.00	Senior Secured	1.00000000	First Lien	United States
Cardinal Parent, Inc.	Term Loan B (11/20)	LX190406	828,403.29	4.50	0.75	5.25	Senior Secured	0.75000000	First Lien	United States
Cardtronics USA Inc	Term Loan	LX188833	242,432.02	4.00	1.00	5.00	Senior Secured	1.00000000	First Lien	United States
Carnival Corporation	Term Loan (USD)	LX188867	371,879.35	7.50	1.00	8.50	Senior Secured	1.00000000	First Lien	United States
Casablanca US Holdings Inc.	Term Loan	LX173679	954,436.81	4.00	0.00	4.19	Senior Secured	0.18550000	First Lien	United States
Castle US Holding Corporation	Term Loan B (USD)	LX185089	473,405.80	3.75	0.00	3.95	Senior Secured	0.20250000	First Lien	United States
Castle US Holding Corporation	Term Loan B2 (USD)	LX194464	412,357.00	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
Celestica Inc.	Term Loan B	LX174097	1,275,458.79	2.13	0.00	2.21	Senior Secured	0.09000000	First Lien	United States
Celestica Inc.	Term Loan B2	LX176857	580,000.00	2.50	0.00	2.59	Senior Secured	0.09000000	First Lien	United States
Champ Acquisition Corporation	Term Loan	LX177283	1,398,750.00	5.50	0.00	5.76	Senior Secured	0.25713000	First Lien	United States
ChampionX Holding Inc.	Term Loan	LX188378	645,605.53	5.00	1.00	6.00	Senior Secured	1.00000000	First Lien	United States
Charter Communications Operating, LLC.	Term Loan B2	LX183544	2,643,272.18	1.75	0.00	1.85	Senior Secured	0.10000000	First Lien	United States
Cimpress Public Limited Company	USD Term Loan	LX194399	437,093.00	3.50	0.50	4.00	Senior Secured	0.50000000	First Lien	United States
Citidel Securities LP	Term Loan B (01/21)	LX192261	5,049,995.69	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	United States
Citco Funding LLC	3/17 First Lien Term Loan	LX162120	1,959,183.67	2.50	0.00	2.70	Senior Secured	0.20288000	First Lien	United States
Clarios Global LP	Term Loan B1	LX192923	3,342,550.08	3.25	0.00	3.34	Senior Secured	0.09250000	First Lien	United States
Cloudera, Inc.	Term Loan B	LX191425	248,753.56	2.50	0.75	3.25	Senior Secured	0.75000000	First Lien	United States
ClubCorp Holdings, Inc.	Term Loan B	LX167985	2,312,052.87	2.75	0.00	2.95	Senior Secured	0.20250000	First Lien	United States
Columbus McKinnon Corporation	Term Loan (4/21)	LX193332	85,889.00	2.75	0.50	3.25	Senior Secured	0.50000000	First Lien	United States
CommScope, Inc.	Term Loan B (04/19)	LX178454	1,252,850.90	3.25	0.00	3.34	Senior Secured	0.09250000	First Lien	United States
CommerceHub Inc	Term Loan 12/20	LX191365	388,889.00	7.00	0.75	7.75	Senior Secured	0.75000000	Second Lien	United States
CommerceHub Inc	Term Loan B	LX191363	408,210.91	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
Conair Holdings, LLC	Term Loan B	LX194841	709,334.00	3.75	0.50	4.25	Senior Secured	0.50000000	First Lien	United States
Conduent Incorporated	Term Loan B	LX156731	3,161,065.87	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	United States
Conservice Midco, LLC	Initial Term Loan	LX188075	306,153.85	4.25	0.00	4.45	Senior Secured	0.20250000	First Lien	United States
Consolidated Communications, Inc.	Term Loan B	LX193228	2,684,485.37	3.50	0.75	4.25	Senior Secured	0.75000000	First Lien	United States
ConvergeOne Holdings Corp.	Term Loan (01/19)	LX177266	1,847,587.50	5.00	0.00	5.09	Senior Secured	0.09250000	First Lien	United States
Coral-US Co-Borrower LLC	Term Loan B-5	LX185297	3,376,773.82	2.25	0.00	2.34	Senior Secured	0.09250000	First Lien	United States
Corelogic, Inc.	Term Loan (4/21)	LX193776	2,061,625.00	3.50	0.50	4.00	Senior Secured	0.50000000	First Lien	United States
Cornerstone Building Brands, Inc	Term Loan B (3/21)	LX193695	1,024,441.00	3.25	0.50	3.75	Senior Secured	0.50000000	First Lien	United States
Cornerstone OnDemand, Inc.	Term Loan B (3/21)	LX193668	1,379,005.55	3.25	0.00	3.34	Senior Secured	0.09250000	First Lien	United States
Creative Artists Agency, LLC	Incremental Term Loan B-1	LX188102	931,633.30	4.25	1.00	5.25	Senior Secured	1.00000000	First Lien	United States

Issuer Name	Description	LoanX ID	Principal Balance	Current Spread	LIBOR Floor	Current Coupon	Security Level	Current Index	Lien Type	Country
Creative Artists Agency, LLC	Term Loan B	LX184111	1,275,829.83	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Crown Finance US, Inc.	Second Amendment Term Loan	LX182972	516,375.39	2.75	1.00	3.75	Senior Secured	1.00000000	First Lien	United States
Crown Finance US, Inc.	Term Loan	LX171023	559,009.91	2.50	1.00	3.50	Senior Secured	1.00000000	First Lien	United States
Cumulus Media New Holdings Inc.	Term Loan B	LX182786	155,253.42	3.75	1.00	4.75	Senior Secured	1.00000000	First Lien	United States
Curium BidCo S.a r.l.	Term Loan 10/20	LX190361	264,355.45	4.25	0.75	5.00	Senior Secured	0.75000000	First Lien	United States
Curium BidCo S.a r.l.	Term Loan B	LX180972	491,755.97	4.00	0.00	4.20	Senior Secured	0.20250000	First Lien	United States
Cushman & Wakefield U.S. Borrower, LLC	Term Loan	LX185373	3,527,955.95	2.75	0.00	2.84	Senior Secured	0.09250000	First Lien	United States
Cvent, Inc.	Term Loan	LX153069	1,275,279.10	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
DCert Buyer, Inc.	2nd Lien Term Loan (02/21)	LX192846	313,253.01	7.00	0.00	7.09	Senior Secured	0.09250000	Second Lien	United States
DCert Buyer, Inc.	Term Loan	LX181890	1,459,652.64	4.00	0.00	4.09	Senior Secured	0.09250000	First Lien	United States
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	LX193315	79,754.67	3.75	0.75	3.75	Senior Secured	0.00000000	First Lien	United States
DG Investment Intermediate Holdings 2 Inc	Second Lien Term Loan (3/21)	LX193317	292,803.97	6.75	0.75	7.50	Senior Secured	0.75000000	Second Lien	United States
DG Investment Intermediate Holdings 2 Inc	Term Loan (3/21)	LX193314	380,828.56	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
DT Midstream, Inc	Term Loan 5/21	LX195077	247,170.00	2.00	0.50	2.50	Senior Secured	0.50000000	First Lien	United States
Da Vinci Purchaser Corp.	Term Loan B	LX184508	566,911.03	4.00	1.00	5.00	Senior Secured	1.00000000	First Lien	United States
DaVita Inc.	Term Loan B-1	LX185293	675,871.68	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
Dealer Tire, LLC	Term Loan B-1	LX185508	2,257,845.19	4.25	0.00	4.34	Senior Secured	0.09250000	First Lien	United States
Delta Topco, Inc.	Term Loan	LX190133	1,126,651.00	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
Diamond Sports Group, LLC	Term Loan	LX180415	2,563,705.05	3.25	0.00	3.35	Senior Secured	0.10000000	First Lien	United States
Digital International Finance Ltd	Term Loan B	LX163719	1,579,157.75	3.25	0.00	3.43	Senior Secured	0.18000000	First Lien	United States
Direct ChassisLink, Inc.	Second Lien Term Loan	LX179529	481,492.60	7.00	0.00	7.19	Senior Secured	0.18775000	Second Lien	United States
DiscoverOrg, LLC	Term Loan B (1/21)	LX192342	1,298,050.64	3.00	0.00	3.09	Senior Secured	0.09250000	First Lien	United States
Dole Food Company, Inc.	Term Loan B	LX161900	957,030.31	2.75	1.00	3.75	Senior Secured	1.00000000	First Lien	United States
E2Open, LLC	Term Loan 10/20	LX190455	399,850.72	3.50	0.50	4.00	Senior Secured	0.50000000	First Lien	United States
EW Scripps Company, The	Term Loan B3 (12/20)	LX191405	438,566.42	3.00	0.75	3.75	Senior Secured	0.75000000	First Lien	United States
EagleView Technology Corporation	Term Loan	LX175037	1,089,769.06	3.50	0.00	3.63	Senior Secured	0.13500000	First Lien	United States
Eagletree-Carbide Acquisition Corp.	Term Loan	LX168451	123,404.81	3.75	1.00	4.75	Senior Secured	1.00000000	First Lien	United States
Edgewater Generation, L.L.C.	Term Loan	LX176845	940,131.47	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Elanco Animal Health Incorporated	Term Loan B	LX185454	890,523.19	1.75	0.00	1.84	Senior Secured	0.09213000	First Lien	United States

Issuer Name	Description	LoanX ID	Principal Balance	Current Spread	LIBOR Floor	Current Coupon	Security Level	Current Index	Lien Type	Country
Endo Luxembourg Finance Company I S.a.r.l.	Term Loan (3/21)	LX193328	2,645,308.87	5.00	0.75	5.75	Senior Secured	0.75000000	First Lien	United States
Endurance International Group, Inc., The	Term Loan B	LX191271	1,451,842.48	3.50	0.75	4.25	Senior Secured	0.75000000	First Lien	United States
Energy Acquisition LP	Term Loan (6/18)	LX174010	982,803.72	4.25	0.00	4.37	Senior Secured	0.11763000	First Lien	United States
Energy Acquisition LP	Term Loan B (4/21)	LX194629	277,263.00	0.00		7.50	Senior Secured	0.00000000	First Lien	United States
Envision Healthcare Corporation	Term Loan B (06/18)	LX175867	986,130.20	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Equinox Holdings, Inc.	Second Lien Term Loan	LX160948	1,121,020.74	7.00	1.00	8.00	Senior Secured	1.00000000	Second Lien	United States
Evercommerce Inc.	Term Loan	LX195471	28,803.44	3.25	0.50	3.75	Senior Secured	0.50000000	First Lien	United States
EyeCare Partners, LLC	Term Loan	LX185367	709,931.04	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Femur Buyer, Inc.	Term Loan	LX178753	1,003,698.64	4.50	0.00	4.70	Senior Secured	0.20250000	First Lien	United States
FinCo I LLC	Term Loan B (9/20)	LX189987	2,719,095.25	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	United States
First Advantage Holdings, LLC	Term Loan B1	LX192217	586,003.55	3.00	0.00	3.09	Senior Secured	0.09250000	First Lien	United States
First Brands Group, LLC	1st Lien Term Loan (3/21)	LX193456	249,851.40	5.00	1.00	6.00	Senior Secured	1.00000000	First Lien	United States
First Eagle Holdings, Inc.	Refinancing Term Loan	LX185279	2,735,349.72	2.50	0.00	2.70	Senior Secured	0.20250000	First Lien	United States
Fleet Bidco Limited	Term Loan B	LX182721	137,955.16	3.00	0.00	3.09	Senior Secured	0.09250000	First Lien	United States
Fleetcor Technologies Operating Company, LLC	Term Loan 4/21	LX194326	1,147,417.00	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
Flexera Software LLC	Term Loan B (12/20)	LX191534	1,936,209.55	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
Focus Financial Partners, LLC	Term Loan (1/20)	LX185196	260,201.10	2.00	0.00	2.09	Senior Secured	0.09250000	First Lien	United States
Forest City Enterprises, L.P.	Term Loan B (11/19)	LX183933	1,071,428.57	3.50	0.00	3.59	Senior Secured	0.09250000	First Lien	United States
Foundation Building Materials, Inc.	Term Loan (1/21)	LX192263	753,904.15	3.25	0.50	3.75	Senior Secured	0.50000000	First Lien	United States
Franchise Group, Inc	First Out Term Loan	LX192345	614,406.00	4.75	0.75	5.50	Senior Secured	0.75000000	First Lien	United States
Froneri US, Inc.	Term Loan B-2	LX185230	1,062,190.79	2.25	0.00	2.34	Senior Secured	0.09250000	First Lien	United States
Frontdoor, Inc.	Term Loan (8/2018)	LX175432	277,768.43	2.50	0.00	2.63	Senior Secured	0.12500000	First Lien	United States
GBT Group Services B.V.	Term Loan	LX175299	657,327.20	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	Netherlands
GTT Communications, Inc.	Term Loan B	LX171875	37,187.94	2.75	0.00	2.95	Senior Secured	0.20000000	Second Lien	United States
Gardner Denver, Inc.	Term Loan B	LX185540	968,418.57	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
Global Medical Response, Inc.	Incremental Term Loan B	LX168639	3,429,113.92	4.25	1.00	5.25	Senior Secured	1.00000000	First Lien	United States
Global Tel*Link Corporation	2nd Lien Term Loan	LX177113	500,000.00	8.25	0.00	8.34	Senior Secured	0.09250000	Second Lien	United States
Global Tel*Link Corporation	Term Loan B	LX176983	3,396,291.00	4.25	0.00	4.34	Senior Secured	0.09250000	First Lien	United States
GlobalLogic Holdings Inc.	Term Loan B	LX175035	1,499,410.58	2.75	0.00	2.84	Senior Secured	0.09250000	First Lien	United States
GlobalLogic Holdings Inc.	Term Loan B2	LX189473	210,211.66	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States

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Go Daddy Operating Company, LLC	Term Loan 2/21	LX193112	614,095.64	2.00	0.00	2.09	Senior Secured	0.09250000	First Lien	United Kingdom
Gogo Intermediate Holdings LLC	Term Loan B	LX194240	1,120,094.00	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
Golden Entertainment, Inc.	Term Loan	LX165659	1,376,011.67	3.00	0.75	3.75	Senior Secured	0.75000000	First Lien	United States
Grab Holdings Inc	Term Loan 1/21	LX191886	913,499.00	4.50	1.00	5.50	Senior Secured	1.00000000	First Lien	United States
Great Outdoors Group, LLC	Term Loan B (02/21)	LX193047	3,491,250.00	4.25	0.75	5.00	Senior Secured	0.75000000	First Lien	United States
Greeneden U.S. Holdings II, LLC	Term Loan	LX190170	2,667,756.89	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
H-Food Holdings, LLC	Term Loan B-2	LX177118	1,959,899.76	4.00	0.00	4.09	Senior Secured	0.09250000	First Lien	United States
HCA Inc.	Term Loan B-12 (09/19)	LX183197	1,960,050.48	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
HLF Financing SaRL, LLC	Term Loan B (08/18)	LX175363	979,899.52	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	United States
Harbor Freight Tools USA, Inc.	Term Loan B (10/20)	LX190221	596,355.47	3.00	0.75	3.75	Senior Secured	0.75000000	First Lien	United States
Harland Clarke Holdings Corp.	Term Loan	LX169369	940,643.63	4.75	1.00	5.75	Senior Secured	1.00000000	First Lien	United States
Hayward Industries, Inc.	Term Loan (5/21)	LX194974	577,632.00	2.75	0.50	3.25	Senior Secured	0.50000000	First Lien	United States
Heartland Dental, LLC	Incremental Term Loan	LX195465	331,436.00	4.00	0.00	4.07	Senior Secured	0.07288000	First Lien	United States
Heartland Dental, LLC	Term Loan (04/18)	LX172789	1,436,456.66	3.50	0.00	3.59	Senior Secured	0.09250000	First Lien	United States
Herschend Entertainment Co LLC	Term Loan B	LX189514	651,533.96	5.75	1.00	6.75	Senior Secured	1.00000000	First Lien	United States
Hightower Holding, LLC	Delayed Draw Term Loan (4/21)	LX194179	142,675.00	4.00	0.75	2.00	Senior Secured	0.00000000	First Lien	United States
Hightower Holding, LLC	Term Loan B (4/21)	LX194178	570,699.00	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	LX193532	884,586.00	3.00	0.50	3.50	Senior Secured	0.50000000	First Lien	United States
Horizon Therapeutics USA, Inc.	Term Loan B	LX192886	898,954.00	2.00	0.50	2.50	Senior Secured	0.50000000	First Lien	United States
Hubbard Radio, LLC	Term Loan B	LX144630	1,250,000.00	4.25	1.00	5.25	Senior Secured	1.00000000	First Lien	United States
Hudson River Trading LLC	Term Loan (3/21)	LX193329	3,319,605.94	3.00	0.00	3.09	Senior Secured	0.09250000	First Lien	United States
Hunter Fan Company	Term Loan (3/21)	LX193934	737,927.00	5.00	0.75	5.75	Senior Secured	0.75000000	First Lien	United States
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	LX193771	440,000.00	6.25	0.75	7.00	Senior Secured	0.75000000	Second Lien	United States
Hyperion Refinance S.a.r.l.	Term Loan (1/21)	LX192194	1,906,231.59	3.25	0.75	4.00	Senior Secured	0.75000000	First Lien	United States
IG Investments Holdings, LLC	Term Loan	LX173551	5,165,597.99	3.75	1.00	4.75	Senior Secured	1.00000000	First Lien	United States
IGT Holding IV AB	Term Loan 3/21	LX193482	610,148.00	3.75	0.50	4.25	Senior Secured	0.50000000	First Lien	United States
IHeartCommunications, Inc.	Term Loan (07/20)	LX189057	703,394.68	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
INEOS US Petrochem LLC	Term Loan (1/21)	LX192042	470,291.60	2.75	0.50	3.25	Senior Secured	0.50000000	First Lien	United States
ION Trading Finance Limited	USD Term Loan (3/21)	LX193674	72,577.30	4.75	0.00	4.95	Senior Secured	0.20163000	First Lien	United States
IRB Holding Corporation	Term Loan B	LX190914	1,460,280.15	3.25	1.00	4.25	Senior Secured	1.00000000	First Lien	United States
IXS Holdings, Inc.	Term Loan B 2/20	LX185722	552,270.40	4.25	0.75	5.00	Senior Secured	0.75000000	First Lien	United States

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Idera, Inc.	Term Loan (02/21)	LX192248	855,588.95	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
Imperva, Inc.	Second Lien Term Loan	LX176960	750,000.00	7.75	1.00	8.75	Senior Secured	1.00000000	Second Lien	United States
Imperva, Inc.	Term Loan	LX176959	1,473,750.00	4.00	1.00	5.00	Senior Secured	1.00000000	First Lien	United States
Imprivata, Inc	Term Loan (11/20)	LX190869	1,035,797.00	3.75	0.50	4.25	Senior Secured	0.50000000	First Lien	United States
Indy US BIDCO, LLC	Term Loan B	LX192273	469,843.00	4.00	0.00	4.08	Senior Secured	0.08000000	First Lien	United States
Ineos Enterprises Holdings US Finco LLC	Term Loan B (Refinance)	LX185878	794,075.40	3.50	1.00	4.50	Senior Secured	1.00000000	First Lien	United States
Infinite Bidco LLC	Term Loan	LX192659	641,139.00	3.75	0.50	4.25	Senior Secured	0.50000000	First Lien	United States
Infinite Bidco LLC	Term Loan B	LX192661	104,803.00	7.00	0.50	7.50	Senior Secured	0.50000000	Second Lien	United States
Ingram Micro Inc.	Term Loan B	LX193891	1,913,851.00	3.50	0.50	4.00	Senior Secured	0.50000000	First Lien	United States
Innovative Water Care Global Corporation	Term Loan	LX178617	1,614,150.27	5.00	1.00	6.00	Senior Secured	1.00000000	First Lien	United States
Inovalon Holdings, Inc.	Term Loan B1	LX185573	1,268,482.20	2.75	0.00	2.88	Senior Secured	0.12500000	First Lien	United States
Intrado Corporation	Term Loan B (Olympus Merger)	LX168759	1,654,196.39	4.00	1.00	5.00	Senior Secured	1.00000000	First Lien	United States
Iridium Satellite LLC	Term Loan B	LX192038	604,327.63	2.75	1.00	3.75	Senior Secured	1.00000000	First Lien	United States
JBS USA Lux S.A.	Term Loan B	LX180024	2,940,000.00	2.00	0.00	2.09	Senior Secured	0.09250000	First Lien	Luxembourg
Jane Street Group, LLC	Term Loan (1/21)	LX192159	4,404,976.19	2.75	0.00	2.84	Senior Secured	0.09250000	First Lien	United States
JetBlue Airways Corporation	Term Loan (6/20)	LX188714	360,193.48	5.25	1.00	6.25	Senior Secured	1.00000000	First Lien	United States
Jo-Ann Stores, LLC	Term Loan	LX155217	1,567,963.12	5.00	1.00	6.00	Senior Secured	1.00000000	First Lien	United States
KUEHG Corp.	2nd Lien Term Loan	LX167944	250,000.00	8.25	1.00	9.25	Senior Secured	1.00000000	Second Lien	United States
KUEHG Corp.	Term Loan B-3	LX176016	2,271,458.30	3.75	1.00	4.75	Senior Secured	1.00000000	First Lien	United States
Kestra Advisor Services Holdings A, Inc.	Term Loan (06/19)	LX179858	1,970,000.00	4.25	0.00	4.35	Senior Secured	0.10000000	First Lien	United States
Kestrel Bidco Inc.	Term Loan B	LX181751	2,254,094.57	3.00	1.00	4.00	Senior Secured	1.00000000	First Lien	Canada
Kingpin Intermediate Holdings LLC	Term Loan B	LX174061	486,228.32	3.50	1.00	4.50	Senior Secured	1.00000000	First Lien	United States
Kleopatras Finco S.a.r.l	Term Loan (1/21) (USD)	LX192335	726,092.48	4.75	0.50	5.25	Senior Secured	0.50000000	First Lien	United States
Knowlton Development Corporation Inc.	Term Loan B	LX185396	1,575,457.20	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Kodiak BP, LLC	Term Loan	LX192870	616,921.00	3.25	0.75	4.00	Senior Secured	0.75000000	First Lien	United States
LS Group Opco Acquisition LLC	Term Loan B	LX190472	1,363,636.36	3.50	0.75	4.25	Senior Secured	0.75000000	First Lien	United States
LTR Intermediate Holdings, Inc.	Term Loan (4/21)	LX194320	543,847.00	4.50	1.00	5.50	Senior Secured	1.00000000	First Lien	United States
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	LX190159	55,450.43	1.50	1.25	2.75	Senior Secured	1.25000000	First Lien	United States
Lakeland Tours, LLC	Holdco Fixed Term Loan	LX190161	61,145.51	0.00	0.00	0.00	Senior Secured	0.00000000	First Lien	United States

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Lakeland Tours, LLC	Third Out PIK Term Loan	LX190160	57,864.20	1.50	1.25	2.75	Senior Secured	1.25000000	First Lien	United States
Lasership, Inc.	Term Loan (4/21)	LX194516	534,767.00	4.50	0.75	5.25	Senior Secured	0.75000000	First Lien	United States
Lasership, Inc.	Term Loan 2nd Lien	LX194517	372,549.00	7.50	0.75	8.25	Senior Secured	0.75000000	Second Lien	United States
Lealand Finance Company B.V.	Exit Term Loan	LX188994	525,649.80	1.00	0.00	1.09	Senior Secured	0.09250000	First Lien	United States
Lealand Finance Company B.V.	Term Loan	LX188995	51,770.28	3.00	0.00	3.11	Senior Secured	0.11325000	First Lien	United States
Legalzoom.com, Inc.	Term Loan B 2018	LX177021	1,408,151.85	4.50	0.00	4.59	Senior Secured	0.09250000	First Lien	United States
Life Time, Inc.	Term Loan (01/21)	LX192034	831,213.99	4.75	1.00	5.75	Senior Secured	1.00000000	First Lien	United States
Lonza Specialty Ingredients	Term Loan 4/21	LX194448	725,030.00	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
Lower Cadence Holdings LLC	Term Loan B	LX179718	2,236,858.98	4.00	0.00	4.09	Senior Secured	0.09250000	First Lien	United States
Lucid Energy Group II Borrower, LLC	Term Loan	LX171113	489,898.97	3.00	1.00	4.00	Senior Secured	1.00000000	First Lien	United States
Lumen Technologies, Inc.	Term Loan B (1/20)	LX185338	3,430,000.02	2.25	0.00	2.34	Senior Secured	0.09250000	First Lien	United States
Lummus Technology Holdings V LLC	Term Loan	LX192582	526,593.64	3.50	0.00	3.59	Senior Secured	0.09250000	First Lien	United States
MH Sub I LLC	First Lien Term Loan	LX168014	1,933,432.10	3.50	0.00	3.59	Senior Secured	0.09250000	First Lien	United States
MH Sub I LLC	Term Loan	LX188695	223,264.62	3.75	1.00	4.75	Senior Secured	1.00000000	First Lien	United States
MH Sub I, LLC	2nd Lien Term Loan	LX192714	1,500,000.00	6.25	0.00	6.34	Senior Secured	0.09250000	Second Lien	United States
MLN US HoldCo LLC	Term Loan	LX174556	548,018.74	4.50	0.00	4.59	Senior Secured	0.08550000	First Lien	United States
MPH Acquisition Holdings LLC	Term Loan B	LX152711	1,452,052.81	2.75	1.00	3.75	Senior Secured	1.00000000	First Lien	United States
MSG National Properties	Term Loan	LX190612	618,770.06	6.25	0.75	7.00	Senior Secured	0.75000000	First Lien	United States
Magenta Buyer LLC	Term Loan B (04/21)	LX194237	2,168,224.00	5.00	0.75	5.75	Senior Secured	0.75000000	First Lien	United States
MajorDrive Holdings IV LLC	Term Loan	LX194777	548,653.00	4.00	0.50	4.50	Senior Secured	0.50000000	First Lien	United States
Mallinckrodt International Finance S.A.	Term Loan B	LX160638	1,898,464.33	5.25	0.75	6.00	Senior Secured	0.75000000	First Lien	United States
Maravat Intermediate Holdings, LLC	Term Loan B	LX190208	431,792.91	3.75	1.00	4.75	Senior Secured	1.00000000	First Lien	United States
Marriott Ownership Resorts Inc.	Term Loan (11/19)	LX184259	136,777.14	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
Maxar Technologies Ltd.	Term Loan B	LX166203	366,464.06	2.75	0.00	2.84	Senior Secured	0.09250000	First Lien	Canada
McAfee, LLC	Term Loan B	LX176623	790,493.39	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
MedPlast Holdings, Inc.	Term Loan (06/18)	LX174129	1,469,849.28	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Medallion Midland Acquisition, LLC	Term Loan	LX169242	489,873.44	3.25	1.00	4.25	Senior Secured	1.00000000	First Lien	United States
Medical Solutions Holdings, Inc.	Term Loan	LX165179	167,761.49	4.50	1.00	5.50	Senior Secured	1.00000000	First Lien	United States
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	LX194981	26,231.00	3.75	0.75	0.00	Senior Secured	0.00000000	First Lien	United States
MetroNet Systems Holdings, LLC	Term Loan (5/21)	LX194980	236,075.00	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
Midwest Physician Administrative Services LLC	Term Loan (02/21)	LX193065	150,820.00	3.00	0.75	3.75	Senior Secured	0.75000000	First Lien	United States
Midwest Veterinary Partners, LLC	Term Loan (4/21)	LX194279	311,894.00	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
Milano Acquisition Corporation	Term Loan B	LX189433	2,744,452.34	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States

Issuer Name	Description	LoanX ID	Principal Balance	Current Spread	LIBOR Floor	Current Coupon	Security Level	Current Index	Lien Type	Country
Mileage Plus Holdings, LLC	Term Loan B	LX188905	2,825,573.00	5.25	1.00	6.25	Senior Secured	1.00000000	First Lien	United States
Mirion Technologies, Inc.	Term Loan B	LX178747	2,248,004.68	4.00	0.00	4.20	Senior Secured	0.20250000	First Lien	United States
Motion Acquisition Ltd.	Delayed Draw Term Loan	LX183345	76,530.93	3.25	0.00	3.45	Senior Secured	0.20250000	First Lien	United Kingdom
Motion Acquisition Ltd.	Term Loan B USD	LX183343	582,300.65	3.25	0.00	3.45	Senior Secured	0.20250000	First Lien	United Kingdom
NCL Corporation Ltd.	Term A-1 Loan	LX190098	151,610.87	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
NIC Acquisition Corp.	Second Lien Term Loan	LX191924	66,116.00	7.75	0.75	8.50	Senior Secured	0.75000000	Second Lien	United States
Nascar Holdings, LLC	Term Loan B	LX180687	215,862.50	2.75	0.00	2.84	Senior Secured	0.09250000	First Lien	United States
Natel Engineering Company Inc	Initial Term Loan	LX179860	2,015,379.15	5.00	1.00	6.00	Senior Secured	1.00000000	First Lien	United States
National Intergovernmental Purchasing Alliance Company	2nd Lien Term Loan	LX173447	481,882.11	7.50	0.00	7.70	Senior Secured	0.20250000	Second Lien	United States
National Intergovernmental Purchasing Alliance Company	Term Loan	LX173443	1,485,393.28	3.50	0.00	3.70	Senior Secured	0.20250000	First Lien	United States
Navicure, Inc.	Term Loan B	LX182640	312,687.72	4.00	0.00	4.09	Senior Secured	0.09250000	First Lien	United States
Nexus Buyer LLC	Term Loan B	LX183588	1,715,662.75	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Northwest Fiber LLC	Term Loan (01/21)	LX192484	687,200.51	3.75	0.00	3.82	Senior Secured	0.07263000	First Lien	United States
Numericable U.S. LLC	Term Loan B12	LX169002	1,465,822.77	3.69	0.00	3.87	Senior Secured	0.18375000	First Lien	United States
Numericable U.S. LLC	Term Loan B13	LX174852	5,874,559.82	4.00	0.00	4.15	Senior Secured	0.15484000	First Lien	United States
ON Semiconductor Corporation	Term Loan B (09/19)	LX182731	594,734.45	2.00	0.00	2.09	Senior Secured	0.09250000	First Lien	United States
OneDigital Borrower LLC	Delayed Draw Term Loan	LX190537	88,161.22	4.50	0.75	5.25	Senior Secured	0.00000000	First Lien	United States
OneDigital Borrower LLC	Term Loan	LX190536	2,732,998.03	4.50	0.75	5.25	Senior Secured	0.75000000	First Lien	United States
Onvoy, LLC	Term Loan	LX159756	418,429.78	4.50	1.00	5.50	Senior Secured	1.00000000	First Lien	United States
Organon & Co	Term Loan USD	LX193825	2,058,735.00	3.00	0.50	3.50	Senior Secured	0.50000000	First Lien	United States
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	LX173721	841,625.97	3.00	0.00	3.09	Senior Secured	0.08875000	First Lien	United States
Oxbow Carbon, LLC	Term Loan B (09/20)	LX190166	758,333.55	4.25	0.75	5.00	Senior Secured	0.75000000	First Lien	United States
PCI Gaming Authority	Term Loan	LX180091	887,327.34	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	United States
PG&E Corporation	Term Loan	LX188801	996,250.00	3.00	0.50	3.50	Senior Secured	0.50000000	First Lien	United States
PQ Performance Chemicals	Term Loan (04/21)	LX194554	240,713.00	3.50	0.75	4.25	Senior Secured	0.75000000	First Lien	United States
Par Petroleum, LLC	Term Loan B	LX177387	996,608.67	6.75	0.00	6.94	Senior Secured	0.18575000	First Lien	United States
Parexel International Corporation	Term Loan B	LX167279	2,261,183.05	2.75	0.00	2.84	Senior Secured	0.09250000	First Lien	United States
Park River Holdings Inc	Term Loan (01/21)	LX192016	380,184.00	3.25	0.75	4.00	Senior Secured	0.75000000	First Lien	United States
Pathway Vet Alliance LLC	Term Loan	LX192324	796,037.53	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Peraton Corp.	Second Lien Term Loan B1	LX193281	185,185.00	7.75	0.75	8.50	Senior Secured	0.75000000	Second Lien	United States

Issuer Name	Description	LoanX ID	Principal Balance	Current Spread	LIBOR Floor	Current Coupon	Security Level	Current Index	Lien Type	Country
Peraton Corp.	Term Loan B	LX192468	3,044,230.29	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
Petco Health and Wellness Company, Inc.	Term Loan (2/21)	LX192745	925,173.00	3.25	0.75	4.00	Senior Secured	0.75000000	First Lien	United States
Phoenix Guarantor Inc.	Term Loan B-1	LX195399	1,473,843.75	3.25	0.00	3.34	Senior Secured	0.09250000	First Lien	United States
Phoenix Guarantor Inc.	Term Loan B-3	LX192971	1,017,488.93	3.50	0.00	3.57	Senior Secured	0.07263000	First Lien	United States
Planview Parent, Inc.	Term Loan	LX191189	1,096,972.23	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
Playtika Holding Corp.	Term Loan B (3/21)	LX193198	2,101,169.65	2.75	0.00	2.84	Senior Secured	0.09250000	First Lien	United States
Polar US Borrower, LLC	Term Loan	LX175356	728,739.18	4.75	0.00	4.95	Senior Secured	0.20250000	First Lien	United States
Polaris Newco, LLC	USD Term Loan B	LX195131	725,328.00	4.00	0.50	4.50	Senior Secured	0.50000000	First Lien	United States
Precision Medicine Group, LLC	2/21 Term Loan	LX192763	467,381.02	3.00	0.75	3.75	Senior Secured	0.75000000	First Lien	United States
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	LX192834	66,738.17	3.00	0.75	3.75	Senior Secured	0.00000000	First Lien	United States
Pretium PKG Holdings, Inc.	Term Loan (10/20)	LX190376	951,449.82	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
ProQuest LLC	Term Loan (10/19)	LX183287	1,779,504.41	3.25	0.00	3.34	Senior Secured	0.09250000	First Lien	United States
Proampac PG Borrower LLC	Term Loan (10/20)	LX190689	336,942.40	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
Procera Networks, Inc.	Term Loan (10/18)	LX178609	662,611.57	4.50	0.00	4.59	Senior Secured	0.09250000	First Lien	United States
Project Alpha Intermediate Holding, Inc.	Term Loan (2/21)	LX192533	2,456,343.75	4.00	0.00	4.10	Senior Secured	0.10000000	First Lien	United States
Project Leopard Holdings, Inc.	Term Loan	LX178173	2,177,054.14	4.75	1.00	5.75	Senior Secured	1.00000000	First Lien	United States
Proofpoint, Inc.	Term Loan (6/21)	LX195373	465,214.00	3.25	0.50	3.75	Senior Secured	0.50000000	First Lien	United States
QUIKRETE Holdings, Inc.	Term Loan B	LX155959	616,486.71	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	United States
QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	LX194315	1,463,115.00	3.00	0.00	3.19	Senior Secured	0.18600000	First Lien	United States
RVR Dealership Holdings, LLC	Term Loan	LX192101	282,732.00	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
Rackspace Technology Global, Inc.	Term Loan (1/21)	LX192323	1,919,137.72	2.75	0.75	3.50	Senior Secured	0.75000000	First Lien	United States
RadNet Management, Inc.	Term Loan (4/21)	LX194154	481,045.00	3.00	0.75	3.75	Senior Secured	0.75000000	First Lien	United States
Radiate Holdco, LLC	Term Loan (09/20)	LX199839	3,617,995.86	3.50	0.75	4.25	Senior Secured	0.75000000	First Lien	United States
Radiology Partners, Inc.	Term Loan	LX174270	1,305,454.89	4.25	0.00	4.32	Senior Secured	0.07263000	First Lien	United States
Recorded Books Inc.	Term Loan (1/21)	LX192337	403,905.01	4.00	0.00	4.08	Senior Secured	0.08000000	First Lien	United States
Red Ventures, LLC	Term Loan B2	LX185272	3,906,509.81	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	United States
RegionalCare Hospital Partners Holdings, Inc.	Term Loan B	LX176702	1,899,976.48	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Rent-A-Center, Inc.	Term Loan B (01/21)	LX192257	323,694.00	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
Reynolds Consumer Products LLC	Term Loan	LX185382	599,109.82	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
Ryan Specialty Group LLC	Term Loan	LX199108	1,400,142.11	3.00	0.75	3.75	Senior Secured	0.75000000	First Lien	United States
SCS Holdings I Inc.	Term Loan 1/20	LX185340	1,612,161.34	3.50	0.00	3.59	Senior Secured	0.09250000	First Lien	United States
SMB Shipping Logistics, LLC	Term Loan B	LX159980	973,609.48	4.00	1.00	5.00	Senior Secured	1.00000000	First Lien	United States
SRAM, LLC	Term Loan (05/21)	LX194838	459,395.00	2.75	0.50	3.25	Senior Secured	0.50000000	First Lien	United States

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SS&C European Holdings S.A.R.L.	Term Loan B4	LX171885	716,174.44	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
SS&C Technologies, Inc.	Term Loan B3	LX171558	949,533.73	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
Sabert Corporation	Term Loan B	LX184078	1,026,974.61	4.50	1.00	5.50	Senior Secured	1.00000000	First Lien	United States
Samsonite International S.A.	Term Loan B (4/18)	LX173027	2,088,294.77	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
Samsonite International S.A.	Term Loan B2	LX188061	1,918,492.27	4.50	1.00	5.50	Senior Secured	1.00000000	First Lien	United States
Schweitzer-Mauduit International, Inc.	Term Loan B	LX192374	377,666.00	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
Scientific Games International, Inc.	Term Loan B-5	LX171269	1,320,575.24	2.75	0.00	2.84	Senior Secured	0.09250000	First Lien	United States
SeaWorld Parks & Entertainment, Inc.	Term Loan B5	LX161101	1,949,238.00	3.00	0.75	3.75	Senior Secured	0.75000000	First Lien	United States
Sedgwick Claims Management Services, Inc.	Term Loan B (7/19)	LX182042	394,051.27	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
Shape Technologies Group, Inc.	Term Loan	LX172397	298,249.55	3.00	0.00	3.09	Senior Secured	0.09250000	First Lien	United States
Shutterfly, Inc.	Term Loan B	LX182693	689,455.04	6.00	1.00	7.00	Senior Secured	1.00000000	First Lien	United States
Sinclair Television Group, Inc.	Term Loan B2B	LX181833	745,560.29	2.50	0.00	2.60	Senior Secured	0.10000000	First Lien	United States
SkyMiles IP Ltd.	Term Loan B (9/20)	LX189934	930,027.60	3.75	1.00	4.75	Senior Secured	1.00000000	First Lien	United States
Snacking Investment BidCo Pty Limited	Term Loan	LX182839	254,024.39	4.00	1.00	5.00	Senior Secured	1.00000000	First Lien	United States
Sorenson Communications, LLC	Term Loan (3/21)	LX193301	359,672.75	5.50	0.75	6.25	Senior Secured	0.75000000	First Lien	United States
Sound Inpatient Physicians, Inc.	2nd Lien Term Loan	LX174155	292,682.93	6.75	0.00	6.84	Senior Secured	0.09250000	Second Lien	United States
Southern Veterinary Partners, LLC	Delayed Draw Term Loan (9/20)	LX190029	34,225.26	4.00	1.00	4.00	Senior Secured	0.00000000	First Lien	United States
Southern Veterinary Partners, LLC	Term Loan (9/20)	LX190028	247,512.83	4.00	1.00	5.00	Senior Secured	1.00000000	First Lien	United States
Spin Holdco, Inc.	Term Loan 3/21	LX192927	904,418.00	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
Spring Education Group, Inc.	Term Loan	LX174889	467,011.48	4.25	0.00	4.45	Senior Secured	0.20250000	First Lien	United States
Staples, Inc.	Term Loan (03/19)	LX179530	3,430,000.00	5.00	0.00	5.18	Senior Secured	0.17563000	First Lien	United States
Star US Bidco LLC	Term Loan B	LX185960	656,650.91	4.25	1.00	5.25	Senior Secured	1.00000000	First Lien	United States
Starfruit US Holdco LLC	Term Loan B	LX175815	2,239,348.43	2.75	0.00	2.85	Senior Secured	0.09750000	First Lien	United States
Starwood Property Mortgage, L.L.C.	Incremental Term Loan B2	LX189983	203,397.89	3.50	0.75	4.25	Senior Secured	0.75000000	First Lien	United States
Starwood Property Mortgage, L.L.C.	Term Loan B	LX181334	161,690.22	2.50	0.00	2.59	Senior Secured	0.09250000	First Lien	United States
Sterling Midco Holdings, Inc.	Term Loan	LX144777	910,080.84	3.50	1.00	4.50	Senior Secured	1.00000000	First Lien	United States
Sunshine Luxembourg VII SARL	Term Loan B-3 (USD)	LX193531	2,752,015.23	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
TAMKO Building Products LLC	Term Loan B	LX180019	2,955,000.00	3.00	0.00	3.15	Senior Secured	0.14738000	First Lien	United States
TGG TS Acquisition Company	Term Loan (12/18)	LX177091	829,046.06	6.50	0.00	6.59	Senior Secured	0.09250000	First Lien	United States
TRC Companies, Inc.	Term Loan (1/21)	LX192451	709,278.07	4.50	0.75	5.25	Senior Secured	0.75000000	First Lien	United States
TTF Holdings, LLC	Term Loan	LX193670	104,882.27	4.25	0.75	5.00	Senior Secured	0.75000000	First Lien	United States
Tailwind Smith Cooper Intermediate	Term Loan	LX180328	773,360.45	5.00	0.00	5.10	Senior Secured	0.10000000	First Lien	United States
Tech Data Corporation	Term Loan	LX188796	399,627.58	3.50	0.00	3.59	Senior Secured	0.09250000	First Lien	United States

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Telenet Financing USD LLC	Term Loan (1/20)	LX185375	1,476,923.00	2.00	0.00	2.10	Senior Secured	0.10088000	First Lien	United States
Terrier Media Buyer, Inc.	Term Loan (1/21)	LX192290	246,881.25	3.50	0.00	3.59	Senior Secured	0.09250000	First Lien	United States
The Dun & Bradstreet Corporation	Term Loan	LX178432	2,472,076.82	3.25	0.00	3.34	Senior Secured	0.09000000	First Lien	United States
The Edelman Financial Center, LLC	Term Loan Second Lien	LX174295	1,031,746.00	6.75	0.00	6.84	Senior Secured	0.09100000	Second Lien	United States
The Edelman Financial Engines Centre, LLC	Term Loan B (3/21)	LX193555	1,076,321.00	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	LX192815	67,219.63	2.75	0.50	0.00	Senior Secured	0.00000000	First Lien	United States
The Hillman Group, Inc.	Term Loan B-1	LX192813	331,056.68	2.75	0.50	3.25	Senior Secured	0.50000000	First Lien	United States
The Talbots Inc.	Term Loan	LX176785	876,829.27	7.00	1.00	8.00	Senior Secured	1.00000000	First Lien	United States
Thor Industries, Inc.	USD Term Loan (3/21)	LX193459	1,301,136.25	3.00	0.00	3.13	Senior Secured	0.12500000	First Lien	United States
ThoughtWorks, Inc.	Term Loan 3/21	LX193472	1,964,735.51	3.25	0.50	3.75	Senior Secured	0.50000000	First Lien	United States
Titan AcquisitionCo New Zealand Limited	Term Loan (2020 Refinancing)	LX185848	1,869,433.77	4.00	0.00	4.20	Senior Secured	0.20250000	First Lien	United States
Topgolf International, Inc.	Term Loan (02/19)	LX177302	1,960,000.00	6.25	0.75	7.00	Senior Secured	0.75000000	First Lien	United States
Torrid, LLC	Term Loan 5/21	LX195160	518,347.00	5.50	0.75	6.25	Senior Secured	0.75000000	First Lien	United States
Tory Burch LLC	Term Loan	LX193950	730,734.00	3.50	0.50	4.00	Senior Secured	0.50000000	First Lien	United States
Total Produce USA Holdings Inc	Term Loan	LX195476	1,063,183.00	2.00	0.50	2.50	Senior Secured	0.50000000	First Lien	United States
Transdigm, Inc.	Term Loan F (02/20)	LX185459	992,462.32	2.25	0.00	2.34	Senior Secured	0.09250000	First Lien	United States
Transdigm, Inc.	Term Loan G (02/20)	LX185457	2,446,287.91	2.25	0.00	2.34	Senior Secured	0.09250000	First Lien	United States
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	LX190025	2,097,413.46	1.50	1.00	2.50	Senior Secured	1.00000000	First Lien	United States
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	LX179026	2,035,494.15	5.00	0.00	5.20	Senior Secured	0.20250000	Second Lien	Luxembourg
Triton Solar US Acquisition Co.	Term Loan B	LX175328	2,300,000.00	6.00	0.00	6.25	Senior Secured	0.25388000	First Lien	United States
Triton Water Holdings, Inc.	Term Loan (03/21)	LX193319	1,483,290.00	3.50	0.50	4.00	Senior Secured	0.50000000	First Lien	United States
Truck Hero, Inc.	Term Loan (1/21)	LX192014	505,748.00	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
Trugreen Limited Partnership	Term Loan	LX190495	916,445.48	4.00	0.75	4.75	Senior Secured	0.75000000	First Lien	United States
U.S. Anesthesia Partners, Inc.	Term Loan (6/17)	LX165390	1,433,927.55	3.00	1.00	4.00	Senior Secured	1.00000000	First Lien	United States
UFC Holdings, LLC	Term Loan B3 (1/21)	LX192182	399,750.19	3.00	0.75	3.75	Senior Secured	0.75000000	First Lien	United States
UKG Inc.	Term Loan 1/21	LX192066	537,789.94	3.25	0.75	4.00	Senior Secured	0.75000000	First Lien	United States
UPC Financing Partnership	Term Loan B (4/21)	LX194309	1,268,991.05	3.00	0.00	3.10	Senior Secured	0.10486000	First Lien	United States
Uber Technologies Inc	Term Loan (2/21)	LX192893	1,959,697.74	3.50	0.00	3.59	Senior Secured	0.09250000	First Lien	United States
Unified Women's Healthcare, LP	Term Loan	LX191335	555,401.02	4.25	0.75	5.00	Senior Secured	0.75000000	First Lien	United States
United Airlines, Inc.	Term Loan B (4/21)	LX194289	2,203,154.00	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States

Issuer Name	Description	LoanX ID	Principal Balance	Current Spread	LIBOR Floor	Current Coupon	Security Level	Current Index	Lien Type	Country
United PF Holdings, LLC	Term Loan (12/19)	LX185201	857,886.22	4.00	0.00	4.20	Senior Secured	0.20250000	First Lien	United States
Univision Communications Inc.	2020 Replacement Term Loan	LX188739	3,617,731.76	3.75	1.00	4.75	Senior Secured	1.00000000	First Lien	United States
Upland Software, Inc.	Term Loan	LX181017	1,248,446.42	3.75	0.00	3.84	Senior Secured	0.09250000	First Lien	United States
VC GB Holdings, Inc.	Term Loan (10/17)	LX169239	1,211,086.74	3.00	1.00	4.00	Senior Secured	1.00000000	First Lien	United States
VFH Parent LLC	Term Loan B	LX178049	2,395,368.78	3.00	0.00	3.10	Senior Secured	0.09750000	First Lien	United States
VS Buyer, LLC	Term Loan	LX185660	735,526.44	3.00	0.00	3.09	Senior Secured	0.09250000	First Lien	United States
VeriFone Systems, Inc.	Term Loan (7/18)	LX175222	2,201,054.33	4.00	0.00	4.15	Senior Secured	0.14700000	First Lien	United States
Verscend Holding Corp.	Term Loan (2/21)	LX192759	3,089,936.23	4.00	0.00	4.09	Senior Secured	0.09250000	First Lien	United States
Verscend Holding Corp.	Term Loan Second Lien	LX192832	271,605.00	7.00	0.50	7.50	Senior Secured	0.50000000	Second Lien	United States
Vertex Aerospace Services Corp.	Term Loan 3/21	LX193256	1,603,743.44	4.00	0.00	4.09	Senior Secured	0.09250000	First Lien	United States
Vertical U.S. Newco Inc.	Term Loan	LX188876	2,001,311.21	4.25	0.00	4.48	Senior Secured	0.22763000	First Lien	United States
Victory Capital Holdings, Inc.	Term Loan (2/21)	LX192755	1,014,995.22	2.25	0.00	2.44	Senior Secured	0.19425000	First Lien	United States
Virgin Media Bristol LLC	Term Loan Q	LX189823	1,245,149.00	3.25	0.00	3.35	Senior Secured	0.10290000	First Lien	United States
Virtusa Corporation	Term Loan	LX190303	445,834.44	4.25	0.75	5.00	Senior Secured	0.75000000	First Lien	United States
Vistra Operations Company LLC	2018 Incremental Term Loan	LX173577	1,972,609.38	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
Vocus Group Limited	Term Loan	LX195173	365,743.00	3.50	0.50	4.00	Senior Secured	0.50000000	First Lien	United States
WEX Inc.	Term Loan B (3/21)	LX193556	875,916.88	2.25	0.00	2.34	Senior Secured	0.09250000	First Lien	United States
WHOLE EARTH BRANDS, INC.	Term Loan 2/21	LX192179	269,647.00	4.50	1.00	5.50	Senior Secured	1.00000000	First Lien	United States
WP CityMD Bidco LLC	Term Loan B (1/21)	LX192039	912,598.51	3.75	0.75	4.50	Senior Secured	0.75000000	First Lien	United States
WW International Inc	Term Loan (04/21)	LX193859	135,302.00	3.50	0.50	4.00	Senior Secured	0.50000000	First Lien	United States
WaterBridge Midstream Operating LLC	Term Loan	LX180801	1,539,189.84	5.75	1.00	6.75	Senior Secured	1.00000000	First Lien	United States
Weber-Stephen Products LLC	Term Loan	LX190374	950,117.75	3.25	0.75	4.00	Senior Secured	0.75000000	First Lien	United States
WeddingWire, Inc.	Second Lien Term Loan	LX176824	500,000.00	8.25	0.00	8.46	Senior Secured	0.21150000	Second Lien	United States
WeddingWire, Inc.	Term Loan	LX176821	1,955,000.00	4.50	0.00	4.69	Senior Secured	0.18550000	First Lien	United States
Western Digital Corporation	Term Loan B-4	LX173578	1,439,451.84	1.75	0.00	1.84	Senior Secured	0.09250000	First Lien	United States
White Cap Buyer LLC	Term Loan B	LX190112	1,476,339.21	4.00	0.50	4.50	Senior Secured	0.50000000	First Lien	United States
WideOpenWest Finance, LLC	Term Loan B (6/17)	LX165396	2,457,560.83	3.25	1.00	4.25	Senior Secured	1.00000000	First Lien	United States
William Morris Endeavor Entertainment, LLC	Term Loan B	LX173472	865,537.07	2.75	0.00	2.85	Senior Secured	0.10000000	First Lien	United States
Wilsonart LLC	Term Loan E	LX193657	916,827.10	3.50	1.00	4.50	Senior Secured	1.00000000	First Lien	United States
Windstream Services II, LLC	Term Loan B Exit (9/20)	LX189480	279,504.13	6.25	1.00	7.25	Senior Secured	1.00000000	First Lien	United States



Collateral Attributes

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer Name	Description	LoanX ID	Principal Balance	Current Spread	LIBOR Floor	Current Coupon	Security Level	Current Index	Lien Type	Country
Xperi Holding Corporation	Term Loan	LX188248	2,058,887.12	3.50	0.00	3.58	Senior Secured	0.08125000	First Lien	United States
Xplornet Communications Inc	Term Loan B (06/20)	LX188462	1,083,764.35	4.75	0.00	4.84	Senior Secured	0.09250000	First Lien	Canada
Zellis Cost Management Buyer, Inc.	Term Loan B1	LX192354	2,020,948.27	3.50	0.00	3.59	Senior Secured	0.09213000	First Lien	United States
Ziggo Financing Partnership	Term Loan I	LX185219	359,788.01	2.50	0.00	2.60	Senior Secured	0.10088000	First Lien	United States

489,153,806.94



Collateral Obligations Purchased
From 5/13/2021 to 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Par Amount	Purchase Price	Cost	Accrued Interest Amount	Trade Date
American Greetings Corporation	Term Loan	7,542.46	100.225	7,559.43	0.00	06/04/2021
Columbus McKinnon Corporation	Term Loan (4/21)	85,889.00	99.750	85,674.28	0.00	05/13/2021
Conair Holdings, LLC	Term Loan B	709,334.00	99.500	705,787.33	0.00	05/14/2021
DT Midstream, Inc	Term Loan 5/21	247,170.00	99.500	245,934.15	0.00	05/25/2021
Energy Acquisition LP	Term Loan B (4/21)	72,435.00	99.500	72,072.82	0.00	06/07/2021
Evercommerce Inc.	Term Loan	28,803.44	99.500	28,659.42	0.00	06/14/2021
Hayward Industries, Inc.	Term Loan (5/21)	577,632.00	99.500	574,743.84	0.00	05/14/2021
Heartland Dental, LLC	Incremental Term Loan	331,436.00	99.500	329,778.82	0.00	06/10/2021
Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	884,586.00	99.500	880,163.07	0.00	05/20/2021
IG Investments Holdings, LLC	Term Loan	333,333.33	100.500	335,000.00	0.00	06/08/2021
IG Investments Holdings, LLC	Term Loan	666,666.67	100.500	670,000.00	0.00	06/10/2021
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	26,231.00	99.750	26,165.42	0.00	05/26/2021
MetroNet Systems Holdings, LLC	Term Loan (5/21)	236,075.00	99.750	235,484.81	0.00	05/26/2021
NCL Corporation Ltd.	Term A-1 Loan	151,610.87	96.000	145,546.44	0.00	05/13/2021
Natel Engineering Company Inc	Initial Term Loan	222,222.22	96.500	214,444.44	0.00	06/08/2021
PG&E Corporation	Term Loan	500,000.00	99.125	495,625.00	0.00	06/11/2021
Pathway Vet Alliance LLC	Term Loan	55,387.00	99.000	54,833.13	0.00	05/13/2021
Polaris Newco, LLC	USD Term Loan B	725,328.00	99.500	721,701.36	0.00	06/03/2021
Proofpoint, Inc.	Term Loan (6/21)	465,214.00	99.500	462,887.93	0.00	06/10/2021
QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	1,463,115.00	99.250	1,452,141.64	0.00	06/11/2021
SRS Distribution Inc.	Term Loan B	312,550.28	99.250	310,206.15	0.00	05/20/2021
Torrif, LLC	Term Loan 5/21	518,347.00	99.000	513,163.53	0.00	05/21/2021
Total Produce USA Holdings Inc	Term Loan	1,063,183.00	99.500	1,057,867.08	0.00	06/11/2021
Vocus Group Limited	Term Loan	365,743.00	99.000	362,085.57	0.00	05/27/2021
		10,049,834.27		9,987,525.67	0.00	

Footnote:

*Trade with Affiliate

Collateral Obligations Sold
From 5/13/2021 To 6/14/2021
Next Payment: 7/15/2021

Issuer	Issue	Sale Par Amount	Date of Sale	Sale Interest	Total Sale Amount	Sale Price	Original		Gain/Loss	Reason for Sale
							Purchase Price	Price		
Arterra Wines Canada, Inc.	Term Loan	62,515.36	05/14/2021	0.00	62,593.50	100.13	99.25	547.01	Credit Improved Loan	
Belron Finance US LLC	Term Loan B (10/19)	333,385.80	05/18/2021	0.00	330,051.94	99.00	92.00	23,337.01	Credit Improved Loan	
CCI Buyer, Inc.	Term Loan	180,000.00	05/28/2021	0.00	180,450.00	100.25	99.00	2,250.00	Credit Improved Loan	
DiversiTech Holdings, Inc.	Term Loan B-2	169,791.38	05/14/2021	0.00	169,791.38	100.00	99.60	687.53	Credit Improved Loan	
Edgewater Generation, L.L.C.	Term Loan	500,000.00	06/03/2021	0.00	472,500.00	94.50	99.75	(24,163.19)	Credit Risk Loan	
Harland Clarke Holdings Corp.	Term Loan	91,905.77	05/21/2021	0.00	83,174.72	90.50	84.50	5,514.35	Credit Risk Loan	
PCI Gaming Authority	Term Loan	250,000.00	05/21/2021	0.00	249,062.50	99.63	100.43	(2,017.00)	Credit Risk Loan	
Precision Medicine Group, LLC	2/21 Term Loan	304,748.57	06/01/2021	0.00	303,986.70	99.75	98.50	3,809.36	Credit Improved Loan	
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	35,251.43	06/01/2021	0.00	35,163.30	99.75	100.00	(88.13)	Credit Improved Loan	
SkyMiles IP Ltd.	Term Loan B (9/20)	455,000.00	05/20/2021	0.00	476,612.50	104.75	99.00	26,162.50	Credit Improved Loan	
SRS Distribution Inc.	Term Loan B	142,983.14	05/24/2021	0.00	142,625.68	99.75	99.25	714.92	Discretionary	
SRS Distribution Inc.	Term Loan B	71,491.57	05/25/2021	0.00	71,402.21	99.88	99.25	446.82	Discretionary	
SRS Distribution Inc.	Term Loan B	98,075.57	05/25/2021	0.00	97,952.98	99.88	99.25	612.97	Discretionary	
Storable, Inc	Term Loan B	68,471.62	05/28/2021	0.00	68,300.44	99.75	99.75	0.00	Credit Improved Loan	
Storable, Inc	Term Loan B	123,062.38	06/01/2021	0.00	122,754.72	99.75	99.75	0.00	Credit Improved Loan	
TricorBraun Holdings, Inc.	Delayed Draw Term Loan (1/21)	88,270.50	05/28/2021	0.00	87,718.81	99.38	100.00	(551.69)	Credit Improved Loan	
TricorBraun Holdings, Inc.	Term Loan (1/21)	392,435.94	05/28/2021	0.00	389,983.22	99.38	99.50	(490.54)	Credit Improved Loan	
Trinseo Materials Operating S.C.A	Term Loan B-2	242,326.39	05/28/2021	0.00	241,417.67	99.63	99.50	302.91	Credit Improved Loan	
Trinseo Materials Operating S.C.A	Term Loan B-2	161,550.93	06/03/2021	0.00	160,945.11	99.63	99.50	201.94	Credit Improved Loan	
Trinseo Materials Operating S.C.A	Term Loan B-2	395,128.68	06/11/2021	0.00	393,646.95	99.63	99.50	493.91	Credit Improved Loan	
WaterBridge Midstream Operating LLC	Term Loan	72,590.24	05/19/2021	0.00	68,960.73	95.00	97.50	(1,814.76)	Credit Risk Loan	
WaterBridge Midstream Operating LLC	Term Loan	98,819.52	05/20/2021	0.00	94,125.59	95.25	97.50	(2,223.44)	Credit Risk Loan	
WaterBridge Midstream Operating LLC	Term Loan	72,590.24	05/19/2021	0.00	69,142.20	95.25	97.50	(1,633.28)	Credit Risk Loan	
				0.00	4,372,362.85			32,099.18		
				4,410,395.03						

*Trades with Affiliate



Discretionary Sales
 As of: 6/14/2021
 Next Payment: 7/15/2021



	<i>Numerator</i>	<i>Denominator</i>	<i>Current Result</i>	<i>Required Threshold</i>	<i>Pass/Fail</i>
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Discretionary Sales	1,337,062.65	499,899,667.58	.2700	25.0	Pass
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Unsettled Trades
As of : 6/14/2021
Next Payment: 7/15/2021

Trade Type	Issuer	Description	Par Balance	Price	Cost	Trade Date
Unsettled Buy	Adevinta ASA	Term Loan (USD)	153,320.00	99.000000	-151,786.80	10/22/2020
Unsettled Buy	Alliant Holdings Intermediate LLC	Term Loan B3	295,047.00	99.500000	-293,571.77	04/29/2021
Unsettled Buy	Allied Universal Holdco LLC	Term Loan 4/21	254,198.24	99.500000	-252,927.25	05/05/2021
Unsettled Buy	Allied Universal Holdco LLC	Term Loan 4/21	100,048.95	99.750000	-99,798.83	05/05/2021
Unsettled Buy	American Greetings Corporation	Term Loan	27,208.49	100.125000	-27,242.50	05/05/2021
Unsettled Buy	American Greetings Corporation	Term Loan	22,676.32	100.125000	-22,704.67	05/06/2021
Unsettled Buy	American Greetings Corporation	Term Loan	7,542.46	100.225000	-7,559.43	06/04/2021
Unsettled Buy	Avaya Inc.	Term Loan B1	242,873.67	100.250000	-243,480.85	03/17/2021
Unsettled Buy	Brown Group Holding, LLC	Term Loan B	1,021,579.00	99.250000	-1,013,917.16	04/22/2021
Unsettled Buy	CEC Entertainment LLC	CEC Entertainment - Exit	10,244.00	0.000000	0.00	12/30/2020
Unsettled Buy	CEC Entertainment LLC	CEC Entertainment - Exit	1,337.00	0.000000	0.00	12/30/2020
Unsettled Buy	Castle US Holding Corporation	Term Loan B2 (USD)	412,357.00	98.000000	-404,109.86	04/16/2021
Unsettled Buy	Columbus McKinnon Corporation	Term Loan (4/21)	85,889.00	99.750000	-85,674.28	05/13/2021
Unsettled Buy	Corelogic, Inc.	Term Loan (4/21)	2,061,625.00	99.500000	-2,051,316.88	04/14/2021
Unsettled Buy	DT Midstream, Inc	Term Loan 5/21	247,170.00	99.500000	-245,934.15	05/25/2021
Unsettled Buy	Dealer Tire, LLC	Term Loan B-1	555,555.56	100.250000	-556,944.45	04/23/2021
Unsettled Buy	Energy Acquisition LP	Term Loan B (4/21)	72,435.00	99.500000	-72,072.83	06/07/2021
Unsettled Buy	Evercommerce Inc.	Term Loan	28,803.44	99.500000	-28,659.42	06/14/2021
Unsettled Buy	Hayward Industries, Inc.	Term Loan (5/21)	577,632.00	99.500000	-574,743.84	05/14/2021
Unsettled Buy	Heartland Dental, LLC	Incremental Term Loan	331,436.00	99.500000	-329,778.82	06/10/2021
Unsettled Buy	Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	884,586.00	99.500000	-880,163.07	05/20/2021
Unsettled Buy	IG Investments Holdings, LLC	Term Loan	333,333.33	100.500000	-335,000.00	06/08/2021
Unsettled Buy	IG Investments Holdings, LLC	Term Loan	666,666.67	100.500000	-670,000.00	06/10/2021
Unsettled Buy	IGT Holding IV AB	Term Loan 3/21	610,148.00	99.750000	-608,622.63	03/23/2021
Unsettled Buy	Ingram Micro Inc.	Term Loan B	1,913,851.00	99.000000	-1,894,712.49	04/01/2021
Unsettled Buy	LBM Acquisition LLC	Delayed Draw Term Loan (1	101,034.74	99.000000	-100,024.39	12/09/2020
Unsettled Buy	Lonza Specialty Ingredients	Term Loan 4/21	725,030.00	99.000000	-717,779.70	04/30/2021
Unsettled Buy	Magenta Buyer LLC	Term Loan B (04/21)	2,168,224.00	99.000000	-2,146,541.76	05/03/2021
Unsettled Buy	NCL Corporation Ltd.	Term A-1 Loan	151,610.87	96.000000	-145,546.44	05/13/2021
Unsettled Buy	Natel Engineering Company Inc	Initial Term Loan	222,222.22	96.500000	-214,444.44	06/08/2021
Unsettled Buy	PG&E Corporation	Term Loan	500,000.00	99.125000	-495,625.00	06/11/2021
Unsettled Buy	PQ Performance Chemicals	Term Loan (04/21)	240,713.00	99.500000	-239,509.43	04/30/2021
Unsettled Buy	Peraton Corp.	Term Loan B	1,941,211.04	99.500000	-1,931,504.98	02/23/2021
Unsettled Buy	Phoenix Guarantor Inc.	Term Loan B-3	178,826.84	100.000000	-178,826.84	02/23/2021
Unsettled Buy	Polaris Newco, LLC	USD Term Loan B	725,328.00	99.500000	-721,701.36	06/03/2021
Unsettled Buy	Proofpoint, Inc.	Term Loan (6/21)	465,214.00	99.500000	-462,887.93	06/10/2021



Unsettled Trades
As of : 6/14/2021
Next Payment: 7/15/2021

Trade Type	Issuer	Description	Par Balance	Price	Cost	Trade Date
Unsettled Buy	QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	1,463,115.00	99.250000	-1,452,141.64	06/11/2021
Unsettled Buy	SRS Distribution Inc.	Term Loan B	312,550.28	99.250000	-310,206.15	05/20/2021
Unsettled Buy	The Hillman Group, Inc.	Delayed Draw Term Loan (2	67,219.63	100.000000	-67,219.63	02/24/2021
Unsettled Buy	The Hillman Group, Inc.	Term Loan B-1	331,056.68	99.750000	-330,229.04	02/24/2021
Unsettled Buy	Torrid, LLC	Term Loan 5/21	518,347.00	99.000000	-513,163.53	05/21/2021
Unsettled Buy	Total Produce USA Holdings Inc	Term Loan	1,063,183.00	99.500000	-1,057,867.08	06/11/2021
Unsettled Buy	Vertical U.S. Newco Inc.	Term Loan	314,814.81	100.250000	-315,601.85	04/14/2021
Unsettled Buy	Vertical U.S. Newco Inc.	Term Loan	74,074.08	100.250000	-74,259.27	04/15/2021
Unsettled Buy	Vertical U.S. Newco Inc.	Term Loan	111,111.11	100.250000	-111,388.89	04/16/2021
Unsettled Buy	Virgin Media Bristol LLC	Term Loan Q	1,245,149.00	98.500000	-1,226,471.77	09/10/2020
Unsettled Buy	Vocus Group Limited	Term Loan	365,743.00	99.000000	-362,085.57	05/27/2021
Unsettled Buy	Windstream Services II, LLC	Term Loan B Exit (9/20)	108,633.39	100.375000	-109,040.77	04/06/2021
Unsettled Sale	Adevinta ASA	Term Loan (USD)	-153,320.00	99.375000	152,361.75	11/05/2020
Unsettled Sale	Beacon Roofing Supply Inc	Term Loan B (4/21)	-239,158.15	99.500000	237,962.36	05/07/2021
Unsettled Sale	Beacon Roofing Supply Inc	Term Loan B (4/21)	-252,967.85	99.500000	251,703.01	05/10/2021
Unsettled Sale	CCI Buyer, Inc.	Term Loan	-180,000.00	100.250000	180,450.00	05/28/2021
Unsettled Sale	Examworks Group Inc	Term Loan B1	-64,850.36	100.000000	64,850.36	04/12/2021
Unsettled Sale	Go Daddy Operating Company, LLC	Term Loan 2/21	-401,785.68	99.250000	398,772.29	05/04/2021
Unsettled Sale	Heartland Dental, LLC	Term Loan (04/18)	-1,000,000.00	98.875000	988,750.00	04/28/2021
Unsettled Sale	LBM Acquisition LLC	Delayed Draw Term Loan (1	-48,614.49	99.875000	48,553.72	04/12/2021
Unsettled Sale	LBM Acquisition LLC	Term Loan B	-235,891.16	99.875000	235,596.30	04/13/2021
Unsettled Sale	LBM Acquisition LLC	Delayed Draw Term Loan (1	-52,420.25	99.875000	52,354.72	04/13/2021
Unsettled Sale	Precision Medicine Group, LLC	2/21 Term Loan	-304,748.57	99.750000	303,986.70	06/01/2021
Unsettled Sale	Precision Medicine Group, LLC	Delayed Draw Term Loan (2	-35,251.43	99.750000	35,163.30	06/01/2021
Unsettled Sale	SRS Distribution Inc.	Term Loan B	-142,983.14	99.750000	142,625.68	05/24/2021
Unsettled Sale	SRS Distribution Inc.	Term Loan B	-71,491.57	99.875000	71,402.21	05/25/2021
Unsettled Sale	SRS Distribution Inc.	Term Loan B	-98,075.57	99.875000	97,952.98	05/25/2021
Unsettled Sale	SkyMiles IP Ltd.	Term Loan B (9/20)	-455,000.00	104.750000	476,612.50	05/20/2021
Unsettled Sale	Storable, Inc	Term Loan B	-68,471.62	99.750000	68,300.44	05/28/2021
Unsettled Sale	Storable, Inc	Term Loan B	-123,062.38	99.750000	122,754.72	06/01/2021
Unsettled Sale	Trans Union LLC	Term Loan	-140,707.39	99.250000	139,652.08	05/05/2021
Unsettled Sale	Trinseo Materials Operating S.C.A	Term Loan B-2	-242,326.39	99.625000	241,417.67	05/28/2021
Unsettled Sale	Trinseo Materials Operating S.C.A	Term Loan B-2	-161,550.93	99.625000	160,945.11	06/03/2021
Unsettled Sale	Trinseo Materials Operating S.C.A	Term Loan B-2	-395,128.68	99.625000	393,646.95	06/11/2021
Unsettled Sale	WaterBridge Midstream Operating LLC	Term Loan	-72,590.24	95.250000	69,142.20	05/19/2021
Unsettled Sale	WaterBridge Midstream Operating LLC	Term Loan	-72,590.24	95.000000	68,960.73	05/19/2021



Unsettled Trades
As of : 6/14/2021
Next Payment: 7/15/2021

<i>TradeType</i>	<i>Issuer</i>	<i>Description</i>	<i>Par Balance</i>	<i>Price</i>	<i>Cost</i>	<i>Trade Date</i>
Unsettled Sale	WaterBridge Midstream Operating LLC	Term Loan	-98,819.52	95.250000	94,125.59	05/20/2021
			19,200,169.21		-19,036,746.04	



Permitted Deferrable Obligations
 As of: 6/14/2021
 Next Payment: 7/15/2021



<i>Issuer Name</i>	<i>Description</i>	<i>Principal Balance</i>
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	55,450.43
Lakeland Tours, LLC	Third Out PIK Term Loan	57,864.20
Lealand Finance Company B.V.	Exit Term Loan	525,649.80
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	2,097,413.46
Total		2,736,377.89



Defaulted and Deferring Collateral Detail

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer Name	Description	Type	Principal Balance	Default Date	Market Price	Moody's Rec. Rate	Recovery Amount
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	Deferring Security	55,450.43	09/30/2020	95.25	55.00	30,497.72
Lakeland Tours, LLC	Holdco Fixed Term Loan	Defaulted	61,145.51	10/02/2020	52.38	25.00	15,286.39
Lakeland Tours, LLC	Third Out PIK Term Loan	Deferring Security	57,864.20	09/30/2020	83.00	35.00	20,252.48
Lealand Finance Company B.V.	Exit Term Loan	Deferring Security	525,649.80	06/30/2020	44.70	30.00	157,694.94
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	Deferring Security	2,097,413.46	10/23/2020	102.31	60.00	1,258,448.08

2,797,523.40

1,482,179.61



Discounted Obligations
As of: 6/14/2021
Next Payment: 7/15/2021



No asset records currently meet the summarization criteria.



Discount Obligations Purchased in the manner described in Clause(ii)

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Purchase Price	Moody's Def. Prob. Cost Rating
GTT Communications Inc	Term Loan B	21,468.76	67.50	14,491.14 B2
GTT Communications Inc	Term Loan B	15,970.30	67.50	10,779.95 B2
		37,439.06		25,271.37



Discount Obligations Sold in the manner described in Clause(ii)

As of: 6/14/2021

Next Payment: 7/15/2021



<i>Issuer Name</i>	<i>Description</i>	<i>Principal Balance</i>	<i>Sale Price</i>	<i>Proceeds</i>	<i>Moody's Def. Prob. Rating</i>
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CEC Entertainment Inc	Term Loan	45,947.94	55.00	25,271.37	Caa1
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		45,947.94		25,271.37	
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Current Pay Obligations
 As of: 6/14/2021
 Next Payment: 7/15/2021



<i>Issuer Name</i>	<i>Description Security</i>	<i>Principal Balance</i>	<i>Market Value Indenture</i>
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Mallinckrodt International Finance S.A.	Term Loan B	1,898,464.33	95.94
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1,898,464.33

Issuer Name	Description	Principal Balance	Market Price	Moody's Rating
AVSC Holding Corp	Second Lien Term Loan	277,777.78	73.50	Ca
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	204,021.12	95.50	Caa1
Casablanca US Holdings Inc.	Term Loan	954,436.81	91.21	Caa2
CommerceHub Inc	Term Loan 12/20	388,889.00	101.00	Caa2
Crown Finance US, Inc.	Second Amendment Term Loan	516,375.39	87.42	Caa2
Crown Finance US, Inc.	Term Loan	559,009.91	88.44	Caa2
Cvent, Inc.	Term Loan	1,275,279.10	97.06	Caa1
DCert Buyer, Inc.	2nd Lien Term Loan (02/21)	313,253.01	100.79	Caa2
DG Investment Intermediate Holdings 2 Inc	Second Lien Term Loan (3/21)	292,803.97	99.63	Caa2
Digicel International Finance Ltd	Term Loan B	1,579,157.75	96.02	Caa1
Direct ChassisLink, Inc.	Second Lien Term Loan	481,492.60	100.94	Caa1
Envision Healthcare Corporation	Term Loan B (06/18)	986,130.20	85.39	Caa1
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74	90.50	Ca
Femur Buyer, Inc.	Term Loan	1,003,698.64	95.63	Caa1
GBT Group Services B.V.	Term Loan	657,327.20	95.88	Caa2
GTT Communications, Inc.	Term Loan B	37,187.94	79.28	Caa3
Global Tel*Link Corporation	2nd Lien Term Loan	500,000.00	82.00	Caa2
Harland Clarke Holdings Corp.	Term Loan	940,643.63	88.71	Caa3
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	440,000.00	100.42	Caa1
Imperva, Inc.	Second Lien Term Loan	750,000.00	99.96	Caa2
Infinite Bidco LLC	Term Loan B	104,803.00	100.75	Caa2
Innovative Water Care Global Corporation	Term Loan	1,614,150.27	97.96	Caa1
KUEHG Corp.	2nd Lien Term Loan	250,000.00	96.14	Caa3
Lakeland Tours, LLC	Third Out PIK Term Loan	57,864.20	83.00	Caa2
Lasership, Inc.	Term Loan 2nd Lien	372,549.00	99.00	Caa2
MH Sub I, LLC	2nd Lien Term Loan	1,500,000.00	101.50	Caa2
Mallinckrodt International Finance S.A.	Term Loan B	1,898,464.33	95.94	Caa3
NIC Acquisition Corp.	Second Lien Term Loan	66,116.00	100.25	Caa2
National Intergovernmental Purchasing Alliance Company	2nd Lien Term Loan	481,882.11	97.25	Caa2
Shape Technologies Group, Inc.	Term Loan	298,249.55	92.57	Caa2
The Edelman Financial Center, LLC	Term Loan Second Lien	1,031,746.00	100.21	Caa2
The Talbots Inc.	Term Loan	876,829.27	93.00	Caa3
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	2,035,494.15	88.50	Caa3
Verscend Holding Corp.	Term Loan Second Lien	271,605.00	101.00	Caa2
WeddingWire, Inc.	Second Lien Term Loan	500,000.00	96.75	Caa2

24,638,257.67



Moody's Rating of Caa1 or below
 As of: 6/14/2021
 Next Payment: 7/15/2021



Issuer Name	Description	Principal Balance	Market Price	Moody's Rating
	Principal Collateral Value Percent of Deal Value Maximum Percentage Allowed Test Result	24,638,257.67 4.96% 7.50% Passed		

Issuer Name	Description	Principal Balance	Market Price	S&P Rating
AVSC Holding Corp	Second Lien Term Loan	277,777.78	73.50	CCC
Aimbridge Acquisition Co., Inc.	Term Loan B	1,078,012.27	97.50	CCC+
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	204,021.12	95.50	CCC+
Buildog Purchaser Inc.	Term Loan	842,034.05	97.06	CCC+
Casablanca US Holdings Inc.	Term Loan	954,436.81	91.21	CCC+
ClubCorp Holdings, Inc.	Term Loan B	2,312,052.87	95.91	CCC+
Crown Finance US, Inc.	Second Amendment Term Loan	516,375.39	87.42	CCC
Crown Finance US, Inc.	Term Loan	559,009.91	88.44	CCC
Cvent, Inc.	Term Loan	1,275,279.10	97.06	CCC+
Diamond Sports Group, LLC	Term Loan	2,563,705.05	69.97	CCC+
Digicel International Finance Ltd	Term Loan B	1,579,157.75	96.02	CCC-
Envision Healthcare Corporation	Term Loan B (06/18)	986,130.20	85.39	CCC+
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74	90.50	CCC
Femur Buyer, Inc.	Term Loan	1,003,698.64	95.63	CCC
GTT Communications, Inc.	Term Loan B	37,187.94	79.28	CCC-
Harland Clarke Holdings Corp.	Term Loan	940,643.63	88.71	CCC
Innovative Water Care Global Corporation	Term Loan	1,614,150.27	97.96	CCC+
KUEHG Corp.	2nd Lien Term Loan	250,000.00	96.14	CCC+
KUEHG Corp.	Term Loan B-3	2,271,458.30	98.51	CCC+
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	55,450.43	95.25	CCC+
Lakeland Tours, LLC	Third Out PIK Term Loan	57,864.20	83.00	CCC+
Life Time, Inc.	Term Loan (01/21)	831,213.99	100.28	CCC+
MLN US HoldCo LLC	Term Loan	548,018.74	88.67	CCC+
Mallinckrodt International Finance S.A.	Term Loan B	1,898,464.33	95.94	D
MedPlast Holdings, Inc.	Term Loan (06/18)	1,469,849.28	96.95	CCC+
Motion Acquisition Ltd.	Delayed Draw Term Loan	76,530.93	96.67	CCC+
Motion Acquisition Ltd.	Term Loan B USD	582,300.65	96.67	CCC+
Natel Engineering Company Inc	Initial Term Loan	2,015,379.15	95.19	CCC+
Shape Technologies Group, Inc.	Term Loan	298,249.55	92.57	CCC+
Spring Education Group, Inc.	Term Loan	467,011.48	96.38	CCC+
The Talbots Inc.	Term Loan	876,829.27	93.00	CCC-
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	2,097,413.46	102.31	CCC+
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	2,035,494.15	88.50	CCC+
United PF Holdings, LLC	Term Loan (12/19)	857,886.22	97.00	CCC+
WaterBridge Midstream Operating LLC	Term Loan	1,539,189.84	95.73	CCC+

36,093,297.49



S&P Rating of CCC+ or below
 As of: 6/14/2021
 Next Payment: 7/15/2021



Issuer Name	Description	Principal Balance	Market Price	S&P Rating
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Principal Collateral Value	36,093,297.49			
Percent of Deal Value	7.26%			
Maximum Percentage Allowed	7.50%			
Test Result	Passed			



Minimum Fixed Coupon Test
 As of: 6/14/2021
 Next Payment: 7/15/2021



<i>Issuer Name</i>	<i>Description</i>	<i>Balance</i>	<i>Coupon %</i>	<i>Weighted Coupon</i>
Energy Acquisition LP	Term Loan B (4/21)	277,263.00	7.500	2,079,472.50
		277,263.00		2,079,472.50
<hr/>				
Weighted Average Coupon (%) 7.50 Adjusted Excess Spread (%) 138.32 Adjusted Weighted Avg Coupon (%) 145.82 Threshold (%) 7.50 Test Result Passed				



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
AAdvantage Loyalty IP Ltd.	Term Loan (3/21)	861,563.00	0.75	5.32	4,580,284.30
ABG Intermediate Holdings 2 LLC	Term Loan (01/21)	3,713,250.32	0.75	3.82	14,170,691.53
ADMI Corp.	Term Loan B2	1,312,071.00	0.50	3.07	4,023,137.70
AECOM	Term Loan B (04/21)	415,849.00	0.00	1.75	727,735.75
ATI Holdings Acquisition, Inc.	Term Loan	94,117.51	1.00	4.32	406,234.70
AVSC Holding Corp	Second Lien Term Loan	277,777.78	1.00	8.07	2,240,625.02
Acrisure, LLC	Term Loan B (1/20)	2,036,815.79	0.00	3.50	7,128,855.26
Agiliti Health, Inc.	Term Loan (09/20)	431,387.38	0.75	3.32	1,430,588.40
Aimbridge Acquisition Co., Inc.	Term Loan B	1,078,012.27	0.00	3.75	4,042,546.01
Albany Molecular Research, Inc.	Term Loan 10/20	619,244.70	1.00	4.32	2,672,814.94
Aldevron, LLC	Term Loan B (1/21)	1,135,218.16	1.00	4.07	4,616,080.84
Alera Group Intermediate Holdings, Inc.	Term Loan B	1,045,283.97	0.50	4.32	4,511,706.94
AlixPartners, LLP	Term Loan B (01/21)	295,503.83	0.50	3.07	906,088.62
Allegiant Travel Company	Term Loan B (2/20)	1,955,000.00	0.00	3.00	5,865,000.00
Alliant Holdings Intermediate LLC	Term Loan B3	295,047.00	0.50	4.07	1,199,734.86
Allied Universal Holdco LLC	Term Loan 4/21	813,375.43	0.50	4.07	3,307,387.84
Alterra Mountain Company	Term Loan B-1	2,567,611.56	0.00	2.75	7,060,931.79
Altice Financing S.A.	Term Loan (10/17)	4,011,039.65	0.00	2.75	11,030,359.04
Amentum Government Services Holdings LLC	Term Loan (10/20)	1,122.94	0.75	5.32	5,969.83
Amentum Government Services Holdings LLC	Term Loan (10/20)	448,052.78	0.75	5.32	2,381,960.59
Amentum Government Services Holdings LLC	Term Loan B	753,630.28	0.00	3.50	2,637,705.98
Amentum Government Services Holdings LLC	Term Loan B	379,413.85	0.00	3.50	1,327,948.48
American Airlines, Inc.	Term Loan (AMR 5/18)	3,920,000.00	0.00	1.75	6,860,000.00
American Greetings Corporation	Term Loan	592,768.95	1.00	5.32	3,151,307.93
American Residential Services LLC	Term Loan (10/20)	282,796.24	0.75	4.07	1,149,920.21
Amneal Pharmaceuticals LLC	Initial Term Loan	3,152,153.95	0.00	3.50	11,032,538.82
Ankura Consulting Group, LLC	Term Loan (3/21)	707,352.95	0.75	5.07	3,583,626.88
Api Group DE, Inc	Term Loan B	925,113.70	0.00	2.50	2,312,784.25
Apra, LLC	Term Loan (04/21)	637,602.50	0.75	4.32	2,752,051.79
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	204,021.12	1.00	4.32	880,606.16
Aristocrat International PTY Ltd	Term Loan (5/20)	373.13	1.00	4.57	1,703.80
Aristocrat International PTY Ltd	Term Loan (5/20)	147,761.21	1.00	4.57	674,714.63
Aristocrat Technologies, Inc.	Term Loan B	1,741,127.42	0.00	1.75	3,046,972.98
Aristocrat Technologies, Inc.	Term Loan B	2,208,850.04	0.00	1.75	3,865,487.57
Aristocrat Technologies, Inc.	Term Loan B	487,390.96	0.00	1.75	852,934.18
Array Technologies INC	Term Loan	627,654.92	0.50	3.57	2,238,374.36
Ascend Performance Materials Operations LLC	Term Loan B (02/21)	927,916.45	0.75	5.32	4,933,035.83
Asurion, LLC	Term Loan B6	1,986,845.78	0.00	3.00	5,960,537.34



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Asurion, LLC	Term Loan B7	4,886,934.71	0.00	3.00	14,660,804.13
Asurion, LLC	Term Loan B8	963,786.19	0.00	3.25	3,132,305.12
Athenahealth, Inc.	Term Loan B (01/21)	3,995,175.79	0.00	4.25	16,979,497.11
Athenahealth, Inc.	Term Loan B (01/21)	10,013.00	0.00	4.25	42,555.25
Avaya Inc.	Term Loan B-2 (2/21)	1,149,602.01	0.00	4.00	4,598,408.04
Avaya Inc.	Term Loan B1	1,413,005.05	0.00	4.25	6,005,271.46
Avolon TLB Borrower 1 (US) LLC	Term Loan B3	2,163,706.51	0.75	2.32	5,011,685.20
Avolon TLB Borrower 1 (US) LLC	Term Loan B5	548,254.93	0.75	3.07	1,681,086.68
BCPE Empire Holdings, Inc.	Incremental Term Loan	415,625.00	0.75	4.82	2,001,753.91
BW Gas & Convenience Holdings, LLC	Term Loan B	36,940.00	0.50	3.82	140,972.27
Ban jay Group US Holdings Inc.	Term Loan (USD)	210,434.25	0.00	3.75	789,128.44
Bausch Health Companies Inc.	Term Loan B (05/18)	675,010.36	0.00	3.00	2,025,031.08
Belfor Holdings Inc.	Term Loan	2,456,250.00	0.00	4.00	9,825,000.00
Beltron Finance US LLC	Term Loan B (3/21)	386,059.00	0.50	3.07	1,183,753.41
Birkenstock Group B.V. & Co. KG	USD Term Loan B	338,684.00	0.50	4.07	1,377,173.81
Blackstone Mortgage Trust, Inc.	Term Loan B	2,545,435.83	0.00	2.25	5,727,230.62
Blucora, Inc.	Term Loan (11/17)	1,492,788.47	1.00	4.82	7,189,642.47
Brookfield Property REIT Inc.	Term Loan A-2	120,677.32	0.00	3.00	362,031.96
Brookfield Property REIT Inc.	Term Loan A-2	46,521.94	0.00	3.00	139,565.82
Brookfield Property REIT Inc.	Term Loan B	370,462.27	0.00	2.50	926,155.68
Brookfield Property REIT Inc.	Term Loan B	123,208.43	0.00	2.50	308,021.08
Brookfield WEC Holdings Inc.	Term Loan (1/21)	490,000.01	0.50	3.07	1,502,462.53
Brown Group Holding, LLC	Term Loan B	1,021,579.00	0.50	3.07	3,132,416.61
Buckeye Partners, L.P.	Term Loan (1/21)	2,208,794.88	0.00	2.25	4,969,788.48
Buildog Purchaser Inc.	Term Loan	842,034.05	0.00	3.75	3,157,627.69
Buzz Finco L.L.C.	Term Loan (10/20)	58,647.80	0.50	3.57	209,152.72
Buzz Merger Sub Ltd.	Term Loan B	309,859.12	0.00	2.75	852,112.58
CCI Buyer, Inc.	Term Loan	421,284.00	0.75	4.57	1,923,688.06
CCM Merger, Inc.	Term Loan (10/20)	327,737.89	0.75	4.32	1,414,598.67
CCRR Parent, Inc.	Term Loan B	270,751.00	0.75	4.82	1,304,004.50
CITGO Petroleum Corporation	Term Loan (3/19)	2,680,151.52	1.00	7.07	18,938,620.68
CMC Materials, Inc.	Term Loan B1	1,311,320.42	0.00	2.00	2,622,640.84
CPC Acquisition Corp.	Term Loan	353,598.00	0.75	4.32	1,526,217.37
CSC Holdings, LLC	Term Loan B-5	2,955,093.75	0.00	2.50	7,387,734.38
CT Technologies Intermediate Hldgs, Inc	Term Loan (12/20)	1,499,681.87	1.00	5.82	8,722,524.68
CWGS Group, LLC	Term Loan B (5/21)	187,172.52	0.75	3.07	573,917.74
CWGS Group, LLC	Term Loan B (5/21)	1,871,725.25	0.75	3.07	5,739,177.55
Caesars Resort Collection, LLC	Term Loan B-1	2,666,707.38	0.00	4.50	12,000,183.21



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Callaway Golf Company	Term Loan B	626,890.35	0.00	4.50	2,821,006.58
Calpine Corporation	Term Loan B-10	197,516.25	0.00	2.00	395,032.50
Cambium Learning Group Inc	Term Loan	2,083,237.09	0.75	5.07	10,554,199.91
Cambrex Corporation	Term Loan B2 (1/21)	2,443,279.28	0.75	4.07	9,934,984.37
Camelot U.S. Acquisition 1 Co.	Term Loan (9/20)	809,270.41	1.00	3.82	3,088,378.20
Cardinal Parent, Inc.	Term Loan B (11/20)	828,403.29	0.75	5.07	4,196,898.17
Cardtronics USA Inc	Term Loan	242,432.02	1.00	4.82	1,167,613.22
Carnival Corporation	Term Loan (USD)	371,879.35	1.00	8.32	3,092,641.64
Casablanca US Holdings Inc.	Term Loan	347,332.76	0.00	4.00	1,389,331.04
Casablanca US Holdings Inc.	Term Loan	281,888.92	0.00	4.00	1,127,555.68
Casablanca US Holdings Inc.	Term Loan	325,215.13	0.00	4.00	1,300,860.52
Castle US Holding Corporation	Term Loan B (USD)	473,405.80	0.00	3.75	1,775,271.75
Castle US Holding Corporation	Term Loan B2 (USD)	412,357.00	0.75	4.57	1,882,925.15
Celestica Inc.	Term Loan B	1,275,458.79	0.00	2.13	2,710,349.93
Celestica Inc.	Term Loan B2	580,000.00	0.00	2.50	1,450,000.00
Champ Acquisition Corporation	Term Loan	708,750.00	0.00	5.50	3,898,125.00
Champ Acquisition Corporation	Term Loan	690,000.00	0.00	5.50	3,795,000.00
ChampionX Holding Inc.	Term Loan	645,605.53	1.00	5.82	3,755,003.16
Charter Communications Operating, LLC.	Term Loan B2	2,643,272.18	0.00	1.75	4,625,726.32
Cimpress Public Limited Company	USD Term Loan	156,693.72	0.50	3.82	597,982.41
Cimpress Public Limited Company	USD Term Loan	280,399.28	0.50	3.82	1,070,073.75
Citadel Securities LP	Term Loan B (01/21)	5,049,995.69	0.00	2.50	12,624,989.22
Citico Funding LLC	3/17 First Lien Term Loan	1,959,183.67	0.00	2.50	4,897,959.17
Clarios Global LP	Term Loan B1	3,342,550.08	0.00	3.25	10,863,287.76
Cloudera, Inc.	Term Loan B	248,753.56	0.75	3.07	762,740.60
ClubCorp Holdings, Inc.	Term Loan B	2,312,052.87	0.00	2.75	6,358,145.39
Columbus McKinnon Corporation	Term Loan (4/21)	85,889.00	0.50	3.07	263,357.15
CommScope, Inc.	Term Loan B (04/19)	1,252,850.90	0.00	3.25	4,071,765.42
CommerceHub Inc	Term Loan 12/20	388,889.00	0.75	7.57	2,942,431.40
CommerceHub Inc	Term Loan B	408,210.91	0.75	4.57	1,863,993.07
Conair Holdings, LLC	Term Loan B	709,334.00	0.50	4.07	2,884,329.38
Conduent Incorporated	Term Loan B	3,161,065.87	0.00	2.50	7,902,664.67
Consolidate Midco, LLC	Initial Term Loan	306,153.85	0.00	4.25	1,301,153.86
Consolidated Communications, Inc.	Term Loan B	2,684,485.37	0.75	4.07	10,915,788.64
ConvergeOne Holdings Corp.	Term Loan (01/19)	1,847,587.50	0.00	5.00	9,237,937.50
Coral-US Co-Borrower LLC	Term Loan B-5	3,376,773.82	0.00	2.25	7,597,741.09
Corelogic, Inc.	Term Loan (4/21)	2,061,625.00	0.50	3.82	7,867,676.41
Cornerstone Building Brands, Inc	Term Loan B (3/21)	1,024,441.00	0.50	3.57	3,653,412.72



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Cornerstone OnDemand, Inc.	Term Loan B (3/21)	1,379,005.55	0.00	3.25	4,481,768.04
Creative Artists Agency, LLC	Incremental Term Loan B-1	931,633.30	1.00	5.07	4,719,887.21
Creative Artists Agency, LLC	Term Loan B	1,275,829.83	0.00	3.75	4,784,361.86
Crown Finance US, Inc.	Second Amendment Term Loan	1,294.23	1.00	3.57	4,615.55
Crown Finance US, Inc.	Second Amendment Term Loan	515,081.16	1.00	3.57	1,836,908.19
Crown Finance US, Inc.	Term Loan	1,402.69	1.00	3.32	4,651.67
Crown Finance US, Inc.	Term Loan	557,607.22	1.00	3.32	1,849,164.94
Cumulus Media New Holdings Inc.	Term Loan B	155,253.42	1.00	4.57	708,925.93
Curium BidCo S.a.r.l.	Term Loan 10/20	230,807.66	0.75	4.82	1,111,627.39
Curium BidCo S.a.r.l.	Term Loan 10/20	33,547.79	0.75	4.82	161,574.54
Curium BidCo S.a.r.l.	Term Loan B	158,234.20	0.00	4.00	632,936.80
Curium BidCo S.a.r.l.	Term Loan B	333,521.77	0.00	4.00	1,334,087.08
Cushman & Wakefield U.S. Borrower, LLC	Term Loan	3,527,955.95	0.00	2.75	9,701,878.86
Cvent, Inc.	Term Loan	1,275,279.10	0.00	3.75	4,782,296.63
DCert Buyer, Inc.	2nd Lien Term Loan (02/21)	313,253.01	0.00	7.00	2,192,771.07
DCert Buyer, Inc.	Term Loan	1,459,652.64	0.00	4.00	5,838,610.56
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	19,141.12	0.75	3.75	71,779.20
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	30,705.55	0.75	4.32	132,532.83
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	29,908.00	0.75	4.32	129,090.40
DG Investment Intermediate Holdings 2 Inc	Second Lien Term Loan (3/21)	292,803.97	0.75	7.32	2,142,227.05
DG Investment Intermediate Holdings 2 Inc	Term Loan (3/21)	380,828.56	0.75	4.32	1,643,751.27
DT Midstream, Inc	Term Loan 5/21	247,170.00	0.50	2.32	572,507.51
Da Vinci Purchaser Corp.	Term Loan B	566,911.03	1.00	4.82	2,730,385.25
DaVita Inc.	Term Loan B-1	675,871.68	0.00	1.75	1,182,775.44
Dealer Tire, LLC	Term Loan B-1	1,431,040.32	0.00	4.25	6,081,921.36
Dealer Tire, LLC	Term Loan B-1	826,804.87	0.00	4.25	3,513,920.70
Delta Topco, Inc.	Term Loan	1,126,651.00	0.75	4.32	4,862,907.38
Diamond Sports Group, LLC	Term Loan	2,563,705.05	0.00	3.25	8,332,041.41
Digital International Finance Ltd	Term Loan B	1,579,157.75	0.00	3.25	5,132,262.69
Direct ChassisLink, Inc.	Second Lien Term Loan	481,492.60	0.00	7.00	3,370,448.20
DiscoverOrg, LLC	Term Loan B (1/21)	1,298,050.64	0.00	3.00	3,894,151.92
Dole Food Company, Inc.	Term Loan B	622,418.95	1.00	3.57	2,219,701.58
Dole Food Company, Inc.	Term Loan B	334,611.36	1.00	3.57	1,193,307.76
E2Open, LLC	Term Loan 10/20	399,850.72	0.50	3.82	1,525,930.31
EW Scripps Company, The	Term Loan B3 (12/20)	438,566.42	0.75	3.57	1,564,037.50
EagleView Technology Corporation	Term Loan	1,089,769.06	0.00	3.50	3,814,191.71
Eagletree-Carbide Acquisition Corp.	Term Loan	123,404.81	1.00	4.57	563,497.21
Edgewater Generation, L.L.C.	Term Loan	940,131.47	0.00	3.75	3,525,493.01



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Elanco Animal Health Incorporated	Term Loan B	890,523.19	0.00	1.75	1,558,415.58
Endo Luxembourg Finance Company I S.a.r.l.	Term Loan (3/21)	2,645,308.87	0.75	5.57	14,724,450.50
Endurance International Group, Inc., The	Term Loan B	1,451,842.48	0.75	4.07	5,903,554.48
Energy Acquisition LP	Term Loan (6/18)	982,803.72	0.00	4.25	4,176,915.81
Envision Healthcare Corporation	Term Loan B (06/18)	986,130.20	0.00	3.75	3,697,988.25
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74	1.00	7.82	8,762,178.36
Evercommerce Inc.	Term Loan	28,803.44	0.50	3.57	102,720.27
EyeCare Partners, LLC	Term Loan	709,931.04	0.00	3.75	2,662,241.40
Femur Buyer, Inc.	Term Loan	1,003,698.64	0.00	4.50	4,516,643.88
FinCo I LLC	Term Loan B (9/20)	2,719,095.25	0.00	2.50	6,797,738.13
First Advantage Holdings, LLC	Term Loan B1	586,003.55	0.00	3.00	1,758,010.65
First Brands Group, LLC	1st Lien Term Loan (3/21)	249,851.40	1.00	5.82	1,453,198.21
First Eagle Holdings, Inc.	Refinancing Term Loan	2,735,349.72	0.00	2.50	6,838,374.30
Fleet Bidco Limited	Term Loan B	137,955.16	0.00	3.00	413,865.48
Fleetcor Technologies Operating Company, LLC	Term Loan 4/21	1,147,417.00	0.00	1.75	2,007,979.75
Flexera Software LLC	Term Loan B (12/20)	4,852.65	0.75	4.32	20,945.25
Flexera Software LLC	Term Loan B (12/20)	1,931,356.90	0.75	4.32	8,336,219.22
Focus Financial Partners, LLC	Term Loan (1/20)	260,201.10	0.00	2.00	520,402.20
Forest City Enterprises, L.P.	Term Loan B (11/19)	1,071,428.57	0.00	3.50	3,750,000.00
Foundation Building Materials, Inc.	Term Loan (1/21)	753,904.15	0.50	3.57	2,688,610.67
Franchise Group, Inc	First Out Term Loan	614,406.00	0.75	5.32	3,266,335.90
Froneri US, Inc.	Term Loan B-2	730,007.52	0.00	2.25	1,642,516.92
Froneri US, Inc.	Term Loan B-2	332,183.27	0.00	2.25	747,412.36
Frontdoor, Inc.	Term Loan (8/2018)	277,768.43	0.00	2.50	694,421.07
GBT Group Services B.V.	Term Loan	657,327.20	0.00	2.50	1,643,318.00
GTT Communications, Inc.	Term Loan B	37,187.94	0.00	2.75	102,266.84
Gardner Denver, Inc.	Term Loan B	968,418.57	0.00	1.75	1,694,732.50
Global Medical Response, Inc.	Incremental Term Loan B	3,429,113.92	1.00	5.07	17,372,748.40
Global Tel*Link Corporation	2nd Lien Term Loan	500,000.00	0.00	8.25	4,125,000.00
Global Tel*Link Corporation	Term Loan B	3,396,291.00	0.00	4.25	14,434,236.75
GlobalLogic Holdings Inc.	Term Loan B	1,499,410.58	0.00	2.75	4,123,379.10
GlobalLogic Holdings Inc.	Term Loan B2	210,211.66	0.75	4.32	907,326.08
Go Daddy Operating Company, LLC	Term Loan 2/21	614,095.64	0.00	2.00	1,228,191.28
Gogo Intermediate Holdings LLC	Term Loan B	1,120,094.00	0.75	4.32	4,834,605.73
Golden Entertainment, Inc.	Term Loan	1,376,011.67	0.75	3.57	4,907,201.62
Grab Holdings Inc	Term Loan 1/21	913,499.00	1.00	5.32	4,856,389.06
Great Outdoors Group, LLC	Term Loan B (02/21)	3,491,250.00	0.75	4.82	16,814,732.81
Greeneden U.S. Holdings II, LLC	Term Loan	1,816,834.70	0.75	4.57	8,296,121.45



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Greeneden U.S. Holdings II, LLC	Term Loan	850,922.19	0.75	4.57	3,885,523.45
H-Food Holdings, LLC	Term Loan B-2	1,959,899.76	0.00	4.00	7,839,599.04
HCA Inc.	Term Loan B-12 (09/19)	1,960,050.48	0.00	1.75	3,430,088.34
HLF Financing SaRL, LLC	Term Loan B (08/18)	979,899.52	0.00	2.50	2,449,748.80
Harbor Freight Tools USA, Inc.	Term Loan B (10/20)	596,355.47	0.75	3.57	2,126,752.69
Harland Clarke Holdings Corp.	Term Loan	940,643.63	1.00	5.57	5,235,857.61
Hayward Industries, Inc.	Term Loan (5/21)	577,632.00	0.50	3.07	1,771,164.12
Heartland Dental, LLC	Incremental Term Loan	331,436.00	0.00	4.00	1,325,744.00
Heartland Dental, LLC	Term Loan (04/18)	1,436,456.66	0.00	3.50	5,027,598.31
Herschend Entertainment Co LLC	Term Loan B	651,533.96	1.00	6.57	4,278,134.86
Hightower Holding, LLC	Delayed Draw Term Loan (4/21)	142,675.00	0.75	2.00	285,350.00
Hightower Holding, LLC	Term Loan B (4/21)	570,699.00	0.75	4.57	2,605,954.31
Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	884,586.00	0.50	3.32	2,933,508.32
Horizon Therapeutics USA, Inc.	Term Loan B	898,954.00	0.50	2.32	2,082,202.20
Hubbard Radio, LLC	Term Loan B	1,250,000.00	1.00	5.07	6,332,812.50
Hudson River Trading LLC	Term Loan (3/21)	3,319,605.94	0.00	3.00	9,958,817.82
Hunter Fan Company	Term Loan (3/21)	737,927.00	0.75	5.57	4,107,486.16
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	440,000.00	0.75	6.82	2,999,150.00
Hyperion Refinance S.a.r.l.	Term Loan (1/21)	1,906,231.59	0.75	3.82	7,274,656.31
IG Investments Holdings, LLC	Term Loan	5,165,597.99	1.00	4.57	23,587,411.82
IGT Holding IV AB	Term Loan 3/21	610,148.00	0.50	4.07	2,481,014.31
IHeartCommunications, Inc.	Term Loan (07/20)	703,394.68	0.75	4.57	3,211,875.96
INEOS US Petrochem LLC	Term Loan (1/21)	470,291.60	0.50	3.07	1,442,031.62
ION Trading Finance Limited	USD Term Loan (3/21)	72,577.30	0.00	4.75	344,742.17
IRB Holding Corporation	Term Loan B	1,460,280.15	1.00	4.07	5,937,864.16
IXS Holdings, Inc.	Term Loan B 2/20	552,270.40	0.75	4.82	2,659,872.31
Idera, Inc.	Term Loan (02/21)	855,588.95	0.75	4.32	3,692,935.81
Imperva, Inc.	Second Lien Term Loan	750,000.00	1.00	8.57	6,424,687.50
Imperva, Inc.	Term Loan	1,473,750.00	1.00	4.82	7,097,948.44
Imprivata, Inc	Term Loan (11/20)	1,035,797.00	0.50	4.07	4,211,809.55
Indy US BIDCO, LLC	Term Loan B	268,256.58	0.00	4.00	1,073,026.32
Indy US BIDCO, LLC	Term Loan B	201,586.42	0.00	4.00	806,345.68
Ineos Enterprises Holdings US Finco LLC	Term Loan B (Refinance)	794,075.40	1.00	4.32	3,427,427.95
Infinite Bidco LLC	Term Loan	641,139.00	0.50	4.07	2,607,031.46
Infinite Bidco LLC	Term Loan B	104,803.00	0.50	7.32	766,764.95

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Ingram Micro Inc.	Term Loan B	1,913,851.00	0.50	3.82	7,303,733.88
Innovative Water Care Global Corporation	Term Loan	1,614,150.27	1.00	5.82	9,388,301.51
Inovalon Holdings, Inc.	Term Loan B1	1,268,482.20	0.00	2.75	3,488,326.05
Intrado Corporation	Term Loan B (Olympus Merger)	120,693.73	1.00	4.82	581,291.18
Intrado Corporation	Term Loan B (Olympus Merger)	143,989.98	1.00	4.82	693,491.74
Intrado Corporation	Term Loan B (Olympus Merger)	0.01	1.00	4.00	0.04
Intrado Corporation	Term Loan B (Olympus Merger)	534,631.90	1.00	4.82	2,574,920.89
Intrado Corporation	Term Loan B (Olympus Merger)	88,437.28	1.00	4.82	425,936.05
Intrado Corporation	Term Loan B (Olympus Merger)	239,681.50	1.00	4.82	1,154,366.02
Intrado Corporation	Term Loan B (Olympus Merger)	0.01	1.00	4.82	0.05
Intrado Corporation	Term Loan B (Olympus Merger)	142,031.85	1.00	4.82	684,060.90
Intrado Corporation	Term Loan B (Olympus Merger)	302,771.91	1.00	4.82	1,458,225.21
Intrado Corporation	Term Loan B (Olympus Merger)	0.01	1.00	4.82	0.05
Intrado Corporation	Term Loan B (Olympus Merger)	0.01	1.00	4.82	0.05
Intrado Corporation	Term Loan B (Olympus Merger)	81,958.20	1.00	4.82	394,731.18
Iridium Satellite LLC	Term Loan B	604,327.63	1.00	3.57	2,155,183.41
JBS USA Lux S.A.	Term Loan B	2,940,000.00	0.00	2.00	5,880,000.00
Jane Street Group, LLC	Term Loan (1/21)	4,404,976.19	0.00	2.75	12,113,684.52
JetBlue Airways Corporation	Term Loan (6/20)	360,193.48	1.00	6.07	2,185,023.70
Jo-Ann Stores, LLC	Term Loan	1,567,963.12	1.00	5.82	9,119,665.50
KUEHG Corp.	2nd Lien Term Loan	250,000.00	1.00	9.07	2,266,562.50
KUEHG Corp.	Term Loan B-3	586,547.43	1.00	4.57	2,678,322.20
KUEHG Corp.	Term Loan B-3	1,684,910.87	1.00	4.57	7,693,724.26
Kestra Advisor Services Holdings A, Inc.	Term Loan (06/19)	1,970,000.00	0.00	4.25	8,372,500.00
Kestrel Bidco Inc.	Term Loan B	2,254,094.57	1.00	3.82	8,602,188.40
Kingpin Intermediate Holdings LLC	Term Loan B	486,228.32	1.00	4.32	2,098,682.99
Kleopatra Finco S.a.r.l	Term Loan (1/21) (USD)	726,092.48	0.50	5.07	3,678,566.03
Knowlton Development Corporation Inc.	Term Loan B	237,071.19	0.00	3.75	899,016.96
Knowlton Development Corporation Inc.	Term Loan B	1,338,386.01	0.00	3.75	5,018,947.54
Kodiak BP, LLC	Term Loan	616,921.00	0.75	3.82	2,354,324.77
LS Group Opco Acquisition LLC	Term Loan B	1,363,636.36	0.75	4.07	5,544,886.35
LTR Intermediate Holdings, Inc.	Term Loan (4/21)	543,847.00	1.00	5.32	2,891,226.61
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	53,487.66	1.25	2.57	137,262.71
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	1,962.77	1.25	2.57	5,036.96
Lakeland Tours, LLC	Third Out PIK Term Loan	2,048.21	1.25	2.57	5,256.22
Lakeland Tours, LLC	Third Out PIK Term Loan	55,815.99	1.25	2.57	143,237.78



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Lasership, Inc.	Term Loan (4/21)	534,767.00	0.75	5.07	2,709,263.31
Lasership, Inc.	Term Loan 2nd Lien	372,549.00	0.75	8.07	3,005,073.37
Lealand Finance Company B.V.	Exit Term Loan	515,254.14	0.00	1.00	515,254.14
Lealand Finance Company B.V.	Exit Term Loan	10,395.66	0.00	1.00	10,395.66
Lealand Finance Company B.V.	Term Loan	51,770.28	0.00	3.00	155,310.84
Legalzoom.com, Inc.	Term Loan B 2018	1,408,151.85	0.00	4.50	6,336,683.33
Life Time, Inc.	Term Loan (01/21)	829,130.74	1.00	5.57	4,615,148.98
Life Time, Inc.	Term Loan (01/21)	2,083.25	1.00	5.57	11,595.89
Lonza Specialty Ingredients	Term Loan 4/21	725,030.00	0.75	4.57	3,310,668.24
Lower Cadence Holdings LLC	Term Loan B	2,236,858.98	0.00	4.00	8,947,435.92
Lucid Energy Group II Borrower, LLC	Term Loan	489,898.97	1.00	3.82	1,869,576.94
Lumen Technologies, Inc.	Term Loan B (1/20)	3,430,000.02	0.00	2.25	7,717,500.04
Lummus Technology Holdings V LLC	Term Loan	526,593.64	0.00	3.50	1,843,077.74
MH Sub I LLC	First Lien Term Loan	1,933,432.10	0.00	3.50	6,767,012.35
MH Sub I LLC	Term Loan	223,264.62	1.00	4.57	1,019,482.07
MH Sub I, LLC	2nd Lien Term Loan	1,500,000.00	0.00	6.25	9,375,000.00
MLN US HoldCo LLC	Term Loan	548,018.74	0.00	4.50	2,466,084.33
MPH Acquisition Holdings LLC	Term Loan B	1,452,052.81	1.00	3.57	5,178,383.33
MSG National Properties	Term Loan	618,770.06	0.75	6.82	4,217,691.42
Magenta Buyer LLC	Term Loan B (04/21)	2,168,224.00	0.75	5.57	12,068,876.84
MajorDrive Holdings IV LLC	Term Loan	548,653.00	0.50	4.32	2,368,123.51
Mallinckrodt International Finance S.A.	Term Loan B	1,898,464.33	0.75	5.82	11,041,943.16
Maravat Intermediate Holdings, LLC	Term Loan B	431,792.91	1.00	4.57	1,971,674.38
Marriott Ownership Resorts Inc.	Term Loan (11/19)	136,777.14	0.00	1.75	239,359.99
Maxar Technologies Ltd.	Term Loan B	366,464.06	0.00	2.75	1,007,776.17
McAfee, LLC	Term Loan B	790,493.39	0.00	3.75	2,964,350.21
MedPlast Holdings, Inc.	Term Loan (06/18)	1,469,849.28	0.00	3.75	5,511,934.80
Medallion Midland Acquisition, LLC	Term Loan	489,873.44	1.00	4.07	1,991,947.88
Medical Solutions Holdings, Inc.	Term Loan	167,761.49	1.00	5.32	891,862.02
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	26,231.00	0.75	0.00	0.00
MetroNet Systems Holdings, LLC	Term Loan (5/21)	236,075.00	0.75	4.32	1,018,968.72
Midwest Physician Administrative Services LLC	Term Loan (02/21)	150,820.00	0.75	3.57	537,861.82
Midwest Veterinary Partners, LLC	Term Loan (4/21)	311,894.00	0.75	4.57	1,424,185.98
Milano Acquisition Corporation	Term Loan B	2,744,452.34	0.75	4.57	12,531,855.50
Mileage Plus Holdings, LLC	Term Loan B	2,825,573.00	1.00	6.07	17,140,632.21
Mirion Technologies, Inc.	Term Loan B	659,315.72	0.00	4.00	2,637,262.88



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Mirion Technologies, Inc.	Term Loan B	635,069.28	0.00	4.00	2,540,277.12
Mirion Technologies, Inc.	Term Loan B	663,535.46	0.00	4.00	2,654,141.84
Mirion Technologies, Inc.	Term Loan B	102,979.89	0.00	4.00	411,919.56
Mirion Technologies, Inc.	Term Loan B	57,980.48	0.00	4.00	231,921.92
Mirion Technologies, Inc.	Term Loan B	40,648.16	0.00	4.00	162,592.64
Mirion Technologies, Inc.	Term Loan B	88,475.69	0.00	4.00	353,902.76
Motion Acquisition Ltd.	Delayed Draw Term Loan	76,530.93	0.00	3.25	248,725.52
Motion Acquisition Ltd.	Term Loan B USD	582,300.65	0.00	3.25	1,892,477.11
NCL Corporation Ltd.	Term A-1 Loan	151,610.87	0.00	1.75	265,319.02
NIC Acquisition Corp.	Second Lien Term Loan	66,116.00	0.75	8.32	549,837.19
Nascar Holdings, LLC	Term Loan B	215,862.50	0.00	2.75	593,621.88
Natel Engineering Company Inc	Initial Term Loan	26,369.08	1.00	5.82	153,369.16
Natel Engineering Company Inc	Initial Term Loan	1,989,010.07	1.00	5.82	11,568,579.82
National Intergovernmental Purchasing Alliance Company	2nd Lien Term Loan	481,882.11	0.00	7.50	3,614,115.83
National Intergovernmental Purchasing Alliance Company	Term Loan	1,485,393.28	0.00	3.50	5,198,876.48
Navicure, Inc.	Term Loan B	312,687.72	0.00	4.00	1,250,750.88
Nexus Buyer LLC	Term Loan B	1,715,662.75	0.00	3.75	6,433,735.31
Northwest Fiber LLC	Term Loan (01/21)	687,200.51	0.00	3.75	2,577,001.91
Numericable U.S. LLC	Term Loan B12	1,465,822.77	0.00	3.69	5,405,221.46
Numericable U.S. LLC	Term Loan B13	5,874,559.82	0.00	4.00	23,498,239.28
ON Semiconductor Corporation	Term Loan B (09/19)	594,734.45	0.00	2.00	1,189,468.90
OneDigital Borrower LLC	Delayed Draw Term Loan	88,161.22	0.75	5.25	462,846.41
OneDigital Borrower LLC	Term Loan	112,423.34	0.75	5.07	569,564.75
OneDigital Borrower LLC	Term Loan	1,110.90	0.75	5.07	5,628.10
OneDigital Borrower LLC	Term Loan	191,119.68	0.75	5.07	968,260.08
OneDigital Borrower LLC	Term Loan	2,428,344.11	0.75	5.07	12,302,598.35
Onvoy, LLC	Term Loan	418,429.78	1.00	5.32	2,224,477.32
Organon & Co	Term Loan USD	2,058,735.00	0.50	3.32	6,827,279.94
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	100,095.60	0.00	3.00	300,286.80
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	467,372.46	0.00	3.00	1,402,117.38
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	150,864.57	0.00	3.00	452,593.71
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	123,293.34	0.00	3.00	369,880.02
Oxbow Carbon, LLC	Term Loan B (09/20)	758,333.55	0.75	4.82	3,652,323.96
PCI Gaming Authority	Term Loan	887,327.34	0.00	2.50	2,218,318.35
PG&E Corporation	Term Loan	996,250.00	0.50	3.32	3,303,814.06
PQ Performance Chemicals	Term Loan (04/21)	240,713.00	0.75	4.07	978,799.24



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Par Petroleum, LLC	Term Loan B	996,608.67	0.00	6.75	6,727,108.52
Parexel International Corporation	Term Loan B	2,261,183.05	0.00	2.75	6,218,253.39
Park River Holdings Inc	Term Loan (01/21)	380,184.00	0.75	3.82	1,450,877.19
Pathway Vet Alliance LLC	Term Loan	796,037.53	0.00	3.75	2,985,140.74
Peraton Corp.	Second Lien Term Loan B1	185,185.00	0.75	8.32	1,540,044.76
Peraton Corp.	Term Loan B	3,044,230.29	0.75	4.32	13,139,658.99
Petco Health and Wellness Company, Inc.	Term Loan (2/21)	925,173.00	0.75	3.82	3,530,691.46
Phoenix Guarantor Inc.	Term Loan B-1	1,473,843.75	0.00	3.25	4,789,992.19
Phoenix Guarantor Inc.	Term Loan B-3	1,017,488.93	0.00	3.50	3,561,211.25
Planview Parent, Inc.	Term Loan	1,096,972.23	0.75	4.57	5,009,049.45
Playtika Holding Corp.	Term Loan B (3/21)	2,101,169.65	0.00	2.75	5,778,216.54
Polar US Borrower, LLC	Term Loan	2,628.25	0.00	4.75	12,484.19
Polar US Borrower, LLC	Term Loan	362,976.49	0.00	4.75	1,724,138.33
Polar US Borrower, LLC	Term Loan	2,678.80	0.00	4.75	12,724.30
Polar US Borrower, LLC	Term Loan	360,455.64	0.00	4.75	1,712,164.29
Polaris Newco, LLC	USD Term Loan B	725,328.00	0.50	4.32	3,130,696.98
Precision Medicine Group, LLC	2/21 Term Loan	467,381.02	0.75	3.57	1,666,797.56
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	66,738.17	0.75	3.75	250,268.14
Pretium PKG Holdings, Inc.	Term Loan (10/20)	951,449.82	0.75	4.57	4,344,557.74
ProQuest LLC	Term Loan (10/19)	1,779,504.41	0.00	3.25	5,783,389.33
Proampac PG Borrower LLC	Term Loan (10/20)	165,267.87	0.75	4.32	713,337.44
Proampac PG Borrower LLC	Term Loan (10/20)	77,988.60	0.75	4.32	336,618.29
Proampac PG Borrower LLC	Term Loan (10/20)	842.36	0.75	4.32	3,635.84
Proampac PG Borrower LLC	Term Loan (10/20)	92,843.57	0.75	4.32	400,736.06
Procera Networks, Inc.	Term Loan (10/18)	662,611.57	0.00	4.50	2,981,752.06
Project Alpha Intermediate Holding, Inc.	Term Loan (2/21)	2,456,343.75	0.00	4.00	9,825,375.00
Project Leopard Holdings, Inc.	Term Loan	2,177,054.14	1.00	5.57	12,118,027.61
Proofpoint, Inc.	Term Loan (6/21)	465,214.00	0.50	3.57	1,659,069.43
QUIKRETE Holdings, Inc.	Term Loan B	616,486.71	0.00	2.50	1,541,216.77
QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	1,463,115.00	0.00	3.00	4,389,345.00
RVR Dealership Holdings, LLC	Term Loan	282,732.00	0.75	4.57	1,291,025.00
Rackspace Technology Global, Inc.	Term Loan (1/21)	4,797.84	0.75	3.32	15,910.84
Rackspace Technology Global, Inc.	Term Loan (1/21)	1,914,339.88	0.75	3.32	6,348,429.63
RadNet Management, Inc.	Term Loan (4/21)	481,045.00	0.75	3.57	1,715,526.73
Radiate Holdco, LLC	Term Loan (09/20)	3,617,995.86	0.75	4.07	14,711,675.67
Radiology Partners, Inc.	Term Loan	702,840.13	0.00	4.25	2,987,070.55



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Radiology Partners, Inc.	Term Loan	602,614.76	0.00	4.25	2,561,112.73
Recorded Books Inc.	Term Loan (1/21)	403,905.01	0.00	4.00	1,615,620.04
Red Ventures, LLC	Term Loan B2	3,906,509.81	0.00	2.50	9,766,274.53
RegionalCare Hospital Partners Holdings, Inc.	Term Loan B	1,899,976.48	0.00	3.75	7,124,911.80
Rent-A-Center, Inc.	Term Loan B (01/21)	323,694.00	0.75	4.57	1,478,067.73
Reynolds Consumer Products LLC	Term Loan	599,109.82	0.00	1.75	1,048,442.19
Ryan Specialty Group LLC	Term Loan	1,400,142.11	0.75	3.57	4,993,256.80
SCS Holdings I Inc.	Term Loan 1/20	1,612,161.34	0.00	3.50	5,642,564.69
SMB Shipping Logistics, LLC	Term Loan B	973,609.48	1.00	4.82	4,689,146.66
SRAM, LLC	Term Loan (05/21)	459,395.00	0.50	3.07	1,408,619.92
SS&C European Holdings S.A.R.L.	Term Loan B4	716,717.44	0.00	1.75	1,254,255.52
SS&C Technologies, Inc.	Term Loan B3	949,533.73	0.00	1.75	1,661,684.03
Sabert Corporation	Term Loan B	1,026,974.61	1.00	5.32	5,459,653.77
Samsonite International S.A.	Term Loan B (4/18)	2,088,294.77	0.00	1.75	3,654,515.85
Samsonite International S.A.	Term Loan B2	1,518,806.37	1.00	5.32	8,074,354.36
Samsonite International S.A.	Term Loan B2	399,685.90	1.00	4.32	2,124,830.17
Schweitzer-Mauduit International, Inc.	Term Loan B	377,666.00	0.75	4.32	1,630,100.87
Scientific Games International, Inc.	Term Loan B-5	1,320,575.24	0.00	2.75	3,631,581.91
SeaWorld Parks & Entertainment, Inc.	Term Loan B5	1,949,238.00	0.75	3.57	6,951,470.02
Sedgwick Claims Management Services, Inc.	Term Loan B (7/19)	394,051.27	0.00	3.75	1,477,692.26
Shape Technologies Group, Inc.	Term Loan	298,249.55	0.00	3.00	894,748.65
Shutterfly, Inc.	Term Loan B	689,455.04	1.00	6.82	4,699,497.92
Sinclair Television Group, Inc.	Term Loan B2B	745,560.29	0.00	2.50	1,863,900.73
SkyMiles IP Ltd.	Term Loan B (9/20)	930,027.60	1.00	4.57	4,246,738.53
Snacking Investment BidCo Pty Limited	Term Loan	254,024.39	1.00	4.82	1,223,444.97
Sorenson Communications, LLC	Term Loan (3/21)	359,672.75	0.75	6.07	2,181,864.82
Sound Inpatient Physicians, Inc.	2nd Lien Term Loan	292,682.93	0.00	6.75	1,975,609.78
Southern Veterinary Partners, LLC	Delayed Draw Term Loan (9/20)	34,225.26	1.00	4.00	136,901.04
Southern Veterinary Partners, LLC	Term Loan (9/20)	246,272.17	1.00	4.82	1,186,108.34
Southern Veterinary Partners, LLC	Term Loan (9/20)	620.33	1.00	4.82	2,987.66
Southern Veterinary Partners, LLC	Term Loan (9/20)	620.33	1.00	4.82	2,987.66
Spin Holdco, Inc.	Term Loan 3/21	904,418.00	0.75	4.57	4,129,798.69
Spring Education Group, Inc.	Term Loan	467,011.48	0.00	4.25	1,984,798.79
Staples, Inc.	Term Loan (03/19)	3,430,000.00	0.00	5.00	17,150,000.00
Star US Bidco LLC	Term Loan B	656,650.91	1.00	5.07	3,326,757.67
Starfruit US Holdco LLC	Term Loan B	364,565.68	0.00	2.75	1,002,555.62

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Starfruit US Holdco LLC	Term Loan B	1,874,782.75	0.00	2.75	5,155,652.56
Starwood Property Mortgage, L.L.C.	Incremental Term Loan B2	203,397.89	0.75	4.07	827,066.67
Starwood Property Mortgage, L.L.C.	Term Loan B	161,690.22	0.00	2.50	404,225.55
Sterling Midco Holdings, Inc.	Term Loan	910,080.84	1.00	4.32	3,928,136.43
Sunshine Luxembourg VII SARL	Term Loan B-3 (USD)	2,752,015.23	0.75	4.32	11,878,385.74
TAMKO Building Products LLC	Term Loan B	731,394.66	0.00	3.00	2,194,183.98
TAMKO Building Products LLC	Term Loan B	756,008.90	0.00	3.00	2,268,026.70
TAMKO Building Products LLC	Term Loan B	731,394.66	0.00	3.00	2,194,183.98
TAMKO Building Products LLC	Term Loan B	736,201.78	0.00	3.00	2,208,605.34
TGG TS Acquisition Company	Term Loan (12/18)	829,046.06	0.00	6.50	5,388,799.39
TRC Companies, Inc.	Term Loan (1/21)	709,278.07	0.75	5.07	3,593,380.02
TTF Holdings, LLC	Term Loan	104,882.27	0.75	4.82	505,139.23
Tailwind Smith Cooper Intermediate	Term Loan	773,360.45	0.00	5.00	3,866,802.25
Tech Data Corporation	Term Loan	399,627.58	0.00	3.50	1,398,696.53
Telenet Financing USD LLC	Term Loan (1/20)	1,476,923.00	0.00	2.00	2,953,846.00
Terrier Media Buyer, Inc.	Term Loan (1/21)	246,881.25	0.00	3.50	864,084.38
The Dun & Bradstreet Corporation	Term Loan	2,472,076.82	0.00	3.25	8,034,249.67
The Edelman Financial Center, LLC	Term Loan Second Lien	1,031,746.00	0.00	6.75	6,964,285.50
The Edelman Financial Engines Centre, LLC	Term Loan B (3/21)	1,076,321.00	0.75	4.32	4,645,670.52
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	67,219.63	0.50	0.00	0.00
The Hillman Group, Inc.	Term Loan B-1	331,056.68	0.50	3.07	1,015,102.55
The Talbots Inc.	Term Loan	876,829.27	1.00	7.82	6,853,516.78
Thor Industries, Inc.	USD Term Loan (3/21)	1,301,136.25	0.00	3.00	3,903,408.75
ThoughtWorks, Inc.	Term Loan 3/21	1,964,735.51	0.50	3.57	7,006,738.01
Titan Acquisition Co New Zealand Limited	Term Loan (2020 Refinancing)	1,869,433.77	0.00	4.00	7,477,735.08
Topgolf International, Inc.	Term Loan (02/19)	1,960,000.00	0.75	6.82	13,359,850.00
Torridd, LLC	Term Loan 5/21	518,347.00	0.75	6.07	3,144,422.49
Tory Burch LLC	Term Loan	730,734.00	0.50	3.82	2,788,663.63
Total Produce USA Holdings Inc	Term Loan	1,063,183.00	0.50	2.32	2,462,597.62
Transdigm, Inc.	Term Loan F (02/20)	992,462.32	0.00	2.25	2,233,040.22
Transdigm, Inc.	Term Loan G (02/20)	2,446,287.91	0.00	2.25	5,504,147.80
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	74,855.44	1.00	2.32	173,383.91
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	2,022,558.02	1.00	2.32	4,684,750.01
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	2,035,494.15	0.00	5.00	10,177,470.75
Triton Solar US Acquisition Co.	Term Loan B	2,300,000.00	0.00	6.00	13,800,000.00
Triton Water Holdings, Inc.	Term Loan (03/21)	1,483,290.00	0.50	3.82	5,660,605.46



Minimum Floating Spread Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Truck Hero, Inc.	Term Loan (1/21)	505,748.00	0.75	4.32	2,182,934.81
Trugreen Limited Partnership	Term Loan	916,445.48	0.75	4.57	4,184,719.17
U.S. Anesthesia Partners, Inc.	Term Loan (6/17)	1,433,927.55	1.00	3.82	5,472,226.01
UFC Holdings, LLC	Term Loan B3 (1/21)	399,750.19	0.75	3.57	1,425,609.12
UKG Inc.	Term Loan 1/21	537,789.94	0.75	3.82	2,052,340.86
UPC Financing Partnership	Term Loan B (4/21)	1,268,991.05	0.00	3.00	3,806,973.15
Uber Technologies Inc	Term Loan (2/21)	1,959,697.74	0.00	3.50	6,858,942.09
Unified Women's Healthcare, LP	Term Loan	555,401.02	0.75	4.82	2,674,950.16
United Airlines, Inc.	Term Loan B (4/21)	2,203,154.00	0.75	4.32	9,509,363.45
United PF Holdings, LLC	Term Loan (12/19)	857,886.22	0.00	4.00	3,431,544.88
Univision Communications Inc.	2020 Replacement Term Loan	3,617,731.76	1.00	4.57	16,519,467.65
Upland Software, Inc.	Term Loan	1,248,446.42	0.00	3.75	4,681,674.08
VC GB Holdings, Inc.	Term Loan (10/17)	1,211,086.74	1.00	3.82	4,621,809.77
VFH Parent LLC	Term Loan B	2,395,368.78	0.00	3.00	7,186,106.34
VS Buyer, LLC	Term Loan	735,526.44	0.00	3.00	2,206,579.32
VeriFone Systems, Inc.	Term Loan (7/18)	2,201,054.33	0.00	4.00	8,804,217.32
Versend Holding Corp.	Term Loan (2/21)	3,089,936.23	0.00	4.00	12,359,744.92
Verscend Holding Corp.	Term Loan Second Lien	271,605.00	0.50	7.32	1,987,130.08
Vertex Aerospace Services Corp.	Term Loan 3/21	1,603,743.44	0.00	4.00	6,414,973.76
Vertical U.S. Newco Inc.	Term Loan	407,223.33	0.00	4.25	1,730,699.15
Vertical U.S. Newco Inc.	Term Loan	1,594,087.88	0.00	4.25	6,774,873.49
Victory Capital Holdings, Inc.	Term Loan (2/21)	1,014,995.22	0.00	2.25	2,283,739.25
Virgin Media Bristol LLC	Term Loan Q	1,245,149.00	0.00	3.25	4,046,734.25
Virtusa Corporation	Term Loan	445,834.44	0.75	4.82	2,147,250.12
Vistra Operations Company LLC	2018 Incremental Term Loan	1,587,424.19	0.00	1.75	2,777,992.33
Vistra Operations Company LLC	2018 Incremental Term Loan	385,185.19	0.00	1.75	674,074.08
Vocus Group Limited	Term Loan	365,743.00	0.50	3.82	1,395,766.72
WEX Inc.	Term Loan B (3/21)	875,916.88	0.00	2.25	1,970,812.98
WHOLE EARTH BRANDS, INC.	Term Loan 2/21	269,647.00	1.00	5.32	1,433,510.86
WP CityMD Bidco LLC	Term Loan B (1/21)	912,598.51	0.75	4.32	3,939,003.32
WW International Inc	Term Loan (04/21)	135,302.00	0.50	3.82	516,346.26
WaterBridge Midstream Operating LLC	Term Loan	1,539,189.84	1.00	6.57	10,106,705.29
Weber-Stephen Products LLC	Term Loan	950,117.75	0.75	3.82	3,625,886.86
WeddingWire, Inc.	Second Lien Term Loan	500,000.00	0.00	8.25	4,125,000.00
WeddingWire, Inc.	Term Loan	1,950,000.00	0.00	4.50	8,775,000.00
WeddingWire, Inc.	Term Loan	5,000.00	0.00	4.50	22,500.00



Minimum Floating Spread Test
 As of: 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Description	Balance	LIBOR Floor	Effective Spread	Weighted Factor
Western Digital Corporation	Term Loan B-4	1,439,451.84	0.00	1.75	2,519,040.72
White Cap Buyer LLC	Term Loan B	1,476,339.21	0.50	4.32	6,372,249.12
WideOpenWest Finance, LLC	Term Loan B (6/17)	2,457,560.83	1.00	4.07	9,993,056.72
William Morris Endeavor Entertainment, LLC	Term Loan B	369,548.60	0.00	2.75	1,016,258.65
William Morris Endeavor Entertainment, LLC	Term Loan B	38,668.28	0.00	2.75	106,337.77
William Morris Endeavor Entertainment, LLC	Term Loan B	423,584.79	0.00	2.75	1,164,858.17
William Morris Endeavor Entertainment, LLC	Term Loan B	33,735.40	0.00	2.75	92,772.35
Wilsonart LLC	Term Loan E	916,827.10	1.00	4.32	3,957,254.97
Windstream Services II, LLC	Term Loan B Exit (9/20)	279,504.13	1.00	7.07	1,975,046.06
Xperi Holding Corporation	Term Loan	2,058,887.12	0.00	3.50	7,206,104.92
Xplornet Communications Inc	Term Loan B (06/20)	1,083,764.35	0.00	4.75	5,147,880.66
Zellis Cost Management Buyer, Inc.	Term Loan B1	2,020,948.27	0.00	3.50	7,073,318.95
Ziggo Financing Partnership	Term Loan I	359,788.01	0.00	2.50	899,470.03

488,815,398.43 **1,871,408,105.46**

Weighted Average Spread (%)	3.83
Adjusted Weighted Avg Spread (%)	3.83
Threshold (%)	3.75
Test Result	Passed



Maximum Moody's Rating Factor Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
AAdvantage Loyalty IP Ltd.	Term Loan (3/21)	861,563.00	B3	Outlook Negative	3490	3,006,854,870.00
ABG Intermediate Holdings 2 LLC	Term Loan (01/21)	3,713,250.32	B2		2720	10,100,040,870.40
ADMI Corp.	Term Loan B2	1,312,071.00	B3	Outlook Negative	3490	4,579,127,790.00
AECOM	Term Loan B (04/21)	415,849.00	Ba2	Stable	1350	561,396,150.00
ATI Holdings Acquisition, Inc.	Term Loan	94,117.51	B3	Stable	3490	328,470,109.90
AVSC Holding Corp	Second Lien Term Loan	277,777.78	Caa2	Stable	6500	1,805,555,570.00
Actisure, LLC	Term Loan B (1/20)	2,036,815.79	B3	Stable	3490	7,108,487,107.10
Agiliti Health, Inc.	Term Loan (09/20)	431,387.38	B1	Stable	2220	957,679,983.60
Aimbridge Acquisition Co., Inc.	Term Loan B	1,078,012.27	B3	Stable	3490	3,762,262,822.30
A bany Molecular Research, Inc.	Term Loan 10/20	619,244.70	B2	Stable	2720	1,684,345,584.00
Adevron, LLC	Term Loan B (1/21)	1,135,218.16	B2	Stable	2720	3,087,793,395.20
Alera Group Intermediate Holdings, Inc.	Term Loan B	1,045,283.97	B3	Stable	3490	3,648,041,055.30
AlixPartners, LLP	Term Loan B (01/21)	295,503.83	B1	Stable	2220	656,018,502.60
Alleghiant Travel Company	Term Loan B (2/20)	1,955,000.00	Ba3	Outlook Positive	1766	3,452,530,000.00
Alliant Holdings Intermediate LLC	Term Loan B3	295,047.00	B3	Stable	3490	1,029,714,030.00
Allied Universal Holdco LLC	Term Loan 4/21	813,375.43	B2	Stable	2720	2,212,381,169.60
Alterra Mountain Company	Term Loan B-1	2,567,611.56	B2	Stable	2720	6,983,903,443.20
Alice Financing S.A.	Term Loan (10/17)	4,011,039.65	B3	Outlook Negative	3490	13,998,528,378.50
Amentum Government Services Holdings LLC	Term Loan (10/20)	449,175.72	B2	Stable	2720	1,221,757,958.40
Amentum Government Services Holdings LLC	Term Loan B	1,133,044.13	B2	Stable	2720	3,081,880,033.60
American Airlines, Inc.	Term Loan (AMR 5/18)	3,920,000.00	B3	Outlook Negative	3490	13,680,800,000.00
American Greetings Corporation	Term Loan	592,768.95	B2	Stable	2720	1,612,331,544.00
American Residential Services LLC	Term Loan (10/20)	282,796.24	B2	Stable	2720	769,205,772.80
Amneal Pharmaceuticals LLC	Initial Term Loan	3,152,153.95	B3	Stable	3490	11,001,017,285.50
Ankura Consulting Group, LLC	Term Loan (3/21)	707,352.95	B3	Stable	3490	2,468,661,795.50
Api Group DE, Inc	Term Loan B	925,113.70	Ba2	Stable	1350	1,248,903,495.00
Apru, LLC	Term Loan (04/21)	637,602.50	B2	Stable	2720	1,734,278,800.00
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	204,021.12	Caa2	Outlook Negative	6500	1,326,137,280.00
Aristocrat International PTY Ltd	Term Loan (5/20)	148,134.34	Ba1	Stable	940	139,246,279.60
Aristocrat Technologies, Inc.	Term Loan B	4,437,368.42	Ba1	Stable	940	4,171,126,314.80
Array Technologies INC	Term Loan	627,654.92	B1	Stable	2220	1,393,393,922.40
Ascend Performance Materials Operations LLC	Term Loan B (02/21)	927,916.45	B1	Outlook Positive	2220	2,059,974,519.00
Asurion, LLC	Term Loan B6	1,986,845.78	B1	Stable	2220	4,410,797,631.60
Asurion, LLC	Term Loan B7	4,886,934.71	B1	Stable	2220	10,848,995,056.20
Asurion, LLC	Term Loan B8	963,786.19	B1	Stable	2220	2,139,605,341.80
Athenahealth, Inc.	Term Loan B (01/21)	4,005,188.79	B2	Stable	2720	10,894,113,508.80
Avaya Inc.	Term Loan B-2 (2/21)	1,149,602.01	B2	Stable	2720	3,126,917,467.20
Avaya Inc.	Term Loan B1	1,413,005.05	B2	Stable	2720	3,843,373,736.00



Maximum Moody's Rating Factor Test

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
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Avolon TLB Borrower 1 (US) LLC	Term Loan B3	2,163,706.51	Baa3		610	1,319,860,971.10
Avolon TLB Borrower 1 (US) LLC	Term Loan B5	548,254.93	Baa3		610	334,435,507.30
BCPE Empire Holdings, Inc.	Incremental Term Loan	415,625.00	B3	Stable	3490	1,450,531,250.00
BW Gas & Convenience Holdings, LLC	Term Loan B	36,940.00	B1	Stable	2220	82,006,800.00
Banjay Group US Holdings Inc.	Term Loan (USD)	210,434.25	B3	Outlook Negative	3490	734,415,532.50
Bausch Health Companies Inc.	Term Loan B (05/18)	675,010.36	B2	Stable	2720	1,836,028,179.20
Bellor Holdings Inc.	Term Loan	2,456,250.00	B1	Stable	2220	5,452,875,000.00
Belfon Finance US LLC	Term Loan B (3/21)	386,059.00	Ba3	Stable	1766	681,780,194.00
Birkenstock Group B.V. & Co. KG	USD Term Loan B	338,684.00	B2	Stable	2720	921,220,480.00
Blackstone Mortgage Trust, Inc.	Term Loan B	2,545,435.83	Ba2	Stable	1350	3,436,338,370.50
Blucora, Inc.	Term Loan (11/17)	1,492,788.47	B2	Outlook Negative	2720	4,060,384,638.40
Brookfield Property REIT Inc.	Term Loan A-2	167,199.26	B1	Outlook Negative	2220	371,182,357.20
Brookfield Property REIT Inc.	Term Loan B	493,670.70	B1	Outlook Negative	2220	1,095,948,954.00
Brookfield WEC Holdings Inc.	Term Loan (1/21)	490,000.01	B2	Stable	2720	1,332,800,027.20
Brown Group Holding, LLC	Term Loan B	1,021,579.00	B1	Stable	2220	2,267,905,380.00
Buckeye Partners, L.P.	Term Loan (1/21)	2,208,794.88	Ba3	Stable	1766	3,900,731,758.08
Bulldog Purchaser Inc.	Term Loan	842,034.05	Caa1	Stable	4770	4,016,502,418.50
Buzz Finco L.L.C.	Term Loan (10/20)	58,647.80	B1	Neutral	2220	130,198,116.00
Buzz Merger Sub Ltd.	Term Loan B	309,859.12	B1	Neutral	2220	687,887,246.40
CCI Buyer, Inc.	Term Loan	421,284.00	B2	Stable	2720	1,145,892,480.00
CCM Merger, Inc.	Term Loan (10/20)	327,737.89	B2	Stable	2720	891,447,060.80
CCRR Parent, Inc.	Term Loan B	270,751.00	B2	Stable	2720	736,442,720.00
CITGO Petroleum Corporation	Term Loan (3/19)	2,680,151.52	B3	Stable	3490	9,353,728,804.80
CMC Materials, Inc.	Term Loan B1	1,311,320.42	Ba2	Stable	1350	1,770,282,567.00
CPC Acquisition Corp.	Term Loan	353,598.00	Caa1	Outlook Negative	4770	1,686,662,460.00
CSC Holdings, LLC	Term Loan B-5	2,955,093.75	B1		2220	6,560,308,125.00
CT Technologies Intermediate Hldgs. Inc	Term Loan (12/20)	1,499,681.87	B2	Watch Upgrade	2720	4,079,134,686.40
CWGS Group, LLC	Term Loan B (5/21)	2,058,897.77	Ba3	Stable	1766	3,636,013,461.82
Caesars Resort Collection, LLC	Term Loan B-1	2,666,707.38	B3	Outlook Negative	3490	9,306,808,756.20
Callaway Golf Company	Term Loan B	626,890.35	B2	Outlook Negative	2720	1,705,141,752.00
Calpine Corporation	Term Loan B-10	197,516.25	Ba3	Stable	1766	348,813,697.50
Cambium Learning Group Inc	Term Loan	2,083,237.09	B3	Stable	3490	7,270,497,444.10
Cambrex Corporation	Term Loan B2 (1/21)	2,443,279.28	B2	Stable	2720	6,645,719,641.60
Camelot U.S. Acquisition 1 Co.	Term Loan (9/20)	809,270.41	B2	Stable	2720	2,201,215,515.20
Cardinal Parent, Inc.	Term Loan B (11/20)	828,403.29	B3	Stable	3490	2,891,127,482.10
Cardtronics USA Inc	Term Loan	242,432.02	B2	Watch Downgrade	2720	659,415,094.40
Carnival Corporation	Term Loan (USD)	371,879.35	B2	Outlook Negative	2720	1,011,511,832.00
Casablanca US Holdings Inc.	Term Loan	954,436.81	Caa3	Outlook Negative	8070	7,702,305,056.70



Maximum Moody's Rating Factor Test

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
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Castle US Holding Corporation	Term Loan B (USD)	473,405.80	B3	Stable	3490	1,652,186,242.00
Castle US Holding Corporation	Term Loan B2 (USD)	412,357.00	B3	Stable	3490	1,439,125,930.00
Celestica Inc.	Term Loan B	1,275,458.79	Ba2	Stable	1350	1,721,869,366.50
Celestica Inc.	Term Loan B2	580,000.00	Ba2	Stable	1350	783,000,000.00
Champ Acquisition Corporation	Term Loan	1,398,750.00	B2	Stable	2720	3,804,600,000.00
ChampionX Holding Inc.	Term Loan	645,605.53	Ba3	Stable	1766	1,140,139,365.98
Charter Communications Operating, LLC.	Term Loan B2	2,643,272.18	Ba2	Stable	1350	3,568,417,443.00
Cimpress Public Limited Company	USD Term Loan	437,093.00	B1	Stable	2220	970,346,460.00
Citadel Securities LP	Term Loan B (01/21)	5,049,995.69	Ba2	Stable	1350	6,817,494,181.50
Citco Funding LLC	3/17 First Lien Term Loan	1,959,183.67	*	*	*	*
Clarios Global LP	Term Loan B1	3,342,550.08	B2	Stable	2720	9,091,736,217.60
Cloudera, Inc.	Term Loan B	248,753.56	Ba3	Stable	1766	439,298,786.96
ClubCorp Holdings, Inc.	Term Loan B	2,312,052.87	Caa1	Stable	4770	11,028,492,189.90
Columbus McKinnon Corporation	Term Loan (4/21)	85,889.00	Ba3	Stable	1766	151,679,974.00
CommScope, Inc.	Term Loan B (04/19)	1,252,850.90	B2	Outlook Negative	2720	3,407,754,448.00
CommerceHub Inc	Term Loan 12/20	388,889.00	B3	Stable	3490	1,357,222,610.00
CommerceHub Inc	Term Loan B	408,210.91	B3	Stable	3490	1,424,656,075.90
Conair Holdings, LLC	Term Loan B	709,334.00	B2	Stable	2720	1,929,388,480.00
Conduent Incorporated	Term Loan B	3,161,065.87	B1	Stable	2220	7,017,566,231.40
Conserve Midco, LLC	Initial Term Loan	306,153.85	B3	Stable	3490	1,068,476,936.50
Consolidated Communications, Inc.	Term Loan B	2,684,485.37	B2	Stable	2720	7,301,800,206.40
ConvergeOne Holdings Corp.	Term Loan (01/19)	1,847,587.50	B3	Stable	3490	6,448,080,375.00
Coral-US Co-Borrower LLC	Term Loan B-5	3,376,773.82	B1	Outlook Negative	2220	7,496,437,880.40
Corelogic, Inc.	Term Loan (4/21)	2,061,625.00	B2	Stable	2720	5,607,620,000.00
Cornerstone Building Brands, Inc	Term Loan B (3/21)	1,024,441.00	B1	Stable	2220	2,274,259,020.00
Cornerstone OnDemand, Inc.	Term Loan B (3/21)	1,379,005.55	B1	Stable	2220	3,061,392,321.00
Creative Artists Agency, LLC	Incremental Term Loan B-1	931,633.30	B3	Stable	3490	3,251,400,217.00
Creative Artists Agency, LLC	Term Loan B	1,275,829.83	B3	Stable	3490	4,452,646,106.70
Crown Finance US, Inc.	Second Amendment Term Loan	516,375.39	Caa3	Outlook Negative	8070	4,167,149,397.30
Crown Finance US, Inc.	Term Loan	559,009.91	Caa3	Outlook Negative	8070	4,511,209,973.70
Cumulus Media New Holdings Inc.	Term Loan B	155,253.42	B3	Outlook Negative	3490	541,834,435.80
Curium BidCo S.a.r.l.	Term Loan 10/20	264,355.45	B3	Stable	3490	922,600,520.50
Curium BidCo S.a.r.l.	Term Loan B	491,755.97	B3	Stable	3490	1,716,228,335.30
Cushman & Wakefield U.S. Borrower, LLC	Term Loan	3,527,955.95	B1	Stable	2220	7,832,062,209.00
Cvent, Inc.	Term Loan	1,275,279.10	Caa2	Outlook Negative	6500	8,289,314,150.00



Maximum Moody's Rating Factor Test

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
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DCert Buyer, Inc.	2nd Lien Term Loan (02/21)	313,253.01	B3	Stable	3490	1,093,253,004.90
DCert Buyer, Inc.	Term Loan	1,459,652.64	B3	Stable	3490	5,094,187,713.60
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	79,754.67	B3	Stable	3490	278,343,798.30
DG Investment Intermediate Holdings 2 Inc	Second Lien Term Loan (3/21)	292,803.97	B3	Stable	3490	1,021,885,855.30
DG Investment Intermediate Holdings 2 Inc	Term Loan (3/21)	380,828.56	B3	Stable	3490	1,329,091,674.40
DT Midstream, Inc	Term Loan 5/21	247,170.00	Ba1	Stable	940	232,339,800.00
Da Vinci Purchaser Corp.	Term Loan B	566,911.03	B3	Stable	3490	1,978,519,494.70
DaVita Inc.	Term Loan B-1	675,871.68	Ba2	Stable	1350	912,426,768.00
Dealer Tire, LLC	Term Loan B-1	2,257,845.19	B3	Outlook Negative	3490	7,879,879,713.10
Delta Topco, Inc.	Term Loan	1,126,651.00	B3	Stable	3490	3,932,011,990.00
Diamond Sports Group, LLC	Term Loan	2,563,705.05	Caa1	Outlook Negative	4770	12,228,873,088.50
Digital International Finance Ltd	Term Loan B	1,579,157.75	Caa2	Stable	6500	10,264,525,375.00
Direct ChassisLink, Inc.	Second Lien Term Loan	481,492.60	B3	Stable	3490	1,680,409,174.00
DiscoverOrg, LLC	Term Loan B (1/21)	1,298,050.64	B1	Stable	2220	2,881,672,420.80
Dole Food Company, Inc.	Term Loan B	957,030.31	B1	Watch Upgrade	2220	2,124,607,288.20
E2Open, LLC	Term Loan 10/20	399,850.72	B2	Stable	2720	1,087,593,958.40
EW Scripps Company, The	Term Loan B3 (12/20)	438,566.42	B2	Stable	2720	1,192,900,662.40
EagleView Technology Corporation	Term Loan	1,089,769.06	B3	Stable	3490	3,803,294,019.40
Eagletree-Carbide Acquisition Corp.	Term Loan	123,404.81	Ba3	Stable	1766	217,932,894.46
Edgewater Generation, L.L.C.	Term Loan	940,131.47	B1	Stable	2220	2,087,091,863.40
Elanco Animal Health Incorporated	Term Loan B	890,523.19	Ba1	Stable	940	837,091,798.60
Endo Luxembourg Finance Company I S.a.r.l.	Term Loan (3/21)	2,645,308.87	B3	Stable	3490	9,232,127,956.30
Endurance International Group, Inc., The	Term Loan B	1,451,842.48	B3	Stable	3490	5,066,930,255.20
Energy Acquisition LP	Term Loan (6/18)	982,803.72	B3	Stable	3490	3,429,984,982.80
Energy Acquisition LP	Term Loan B (4/21)	277,263.00	B3	Stable	3490	967,647,870.00
Envision Healthcare Corporation	Term Loan B (06/18)	986,130.20	Caa3	Outlook Negative	8070	7,958,070,714.00
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74	Ca	Outlook Negative	10000	11,210,207,400.00
Evercommerce Inc.	Term Loan	28,803.44	B1	Stable	2220	63,943,636.80
EyeCare Partners, LLC	Term Loan	709,931.04	B3	Stable	3490	2,477,659,329.60
Femur Buyer, Inc.	Term Loan	1,003,698.64	Caa2	Stable	6500	6,524,041,160.00
FinCo I LLC	Term Loan B (9/20)	2,719,095.25	Ba3	Stable	1766	4,801,922,211.50
First Advantage Holdings, LLC	Term Loan B1	586,003.55	B2	Stable	2720	1,593,929,656.00
First Brands Group, LLC	1st Lien Term Loan (3/21)	249,851.40	B2	Stable	2720	679,595,808.00
First Eagle Holdings, Inc.	Refinancing Term Loan	2,735,349.72	Ba2	Stable	1350	3,692,722,122.00
Fleet Bidco Limited	Term Loan B	137,955.16	B2	Stable	2720	375,238,035.20



Maximum Moody's Rating Factor Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
Fleeteor Technologies Operating Company, LLC	Term Loan 4/21	1,147,417.00	Ba1	Stable	940	1,078,571,980.00
Flexera Software LLC	Term Loan B (12/20)	1,936,209.55	B2	Stable	2720	5,266,489,976.00
Focus Financial Partners, LLC	Term Loan (1/20)	260,201.10	Ba3	Stable	1766	459,515,142.60
Forest City Enterprises, L.P.	Term Loan B (11/19)	1,071,428.57	B1	Stable	2220	2,378,571,425.40
Foundation Building Materials, Inc.	Term Loan (1/21)	753,904.15	B2	Stable	2720	2,050,619,288.00
Franchise Group, Inc	First Out Term Loan	614,406.00	B1	Stable	2220	1,363,981,320.00
Froneri US, Inc.	Term Loan B-2	1,062,190.79	B1	Neutral	2220	2,358,063,553.80
Frontdoor, Inc.	Term Loan (8/2018)	277,768.43	Ba2	Stable	1350	374,987,380.50
GBT Group Services B.V.	Term Loan	657,327.20	Caa2		6500	4,272,626,800.00
GTT Communications, Inc.	Term Loan B	37,187.94	Caa3		8070	300,106,675.80
Gardner Denver, Inc.	Term Loan B	968,418.57	Ba2	Stable	1350	1,307,365,069.50
Global Medical Response, Inc.	Incremental Term Loan B	3,429,113.92	B2	Stable	2720	9,327,189,862.40
Global Tel*Link Corporation	2nd Lien Term Loan	500,000.00	B3	Stable	3490	1,745,000,000.00
Global Tel*Link Corporation	Term Loan B	3,396,291.00	B3	Stable	3490	11,853,055,590.00
GlobalLogic Holdings Inc.	Term Loan B	1,499,410.58	B2	Stable	2720	4,078,396,777.60
GlobalLogic Holdings Inc.	Term Loan B2	210,211.66	B2	Stable	2720	571,775,715.20
Go Daddy Operating Company, LLC	Term Loan 2/21	614,095.64	Ba2	Stable	1350	829,029,114.00
Gogo Intermediate Holdings LLC	Term Loan B	1,120,094.00	B3	Stable	3490	3,909,128,060.00
Golden Entertainment, Inc.	Term Loan	1,376,011.67	B3	Stable	3490	4,802,280,728.30
Grab Holdings Inc	Term Loan 1/21	913,499.00	B2	Watch Upgrade	2720	2,484,717,280.00
Great Outdoors Group, LLC	Term Loan B (02/21)	3,491,250.00	Ba3	Stable	1766	6,165,547,500.00
Greeneden U.S. Holdings II, LLC	Term Loan	2,667,756.89	B3		3490	9,310,471,546.10
H-Food Holdings, LLC	Term Loan B-2	1,959,899.76	B3	Stable	3490	6,840,050,162.40
HCA Inc.	Term Loan B-12 (09/19)	1,960,050.48	Ba1	Stable	940	1,842,447,451.20
HLF Financing SaRL, LLC	Term Loan B (08/18)	979,899.52	Ba3	Stable	1766	1,730,502,552.32
Harbor Freight Tools USA, Inc.	Term Loan B (10/20)	596,355.47	Ba3	Stable	1766	1,053,163,760.02
Harland Clarke Holdings Corp.	Term Loan	940,643.63	Ca	Outlook Negative	10000	9,406,436,300.00
Hayward Industries, Inc.	Term Loan (5/21)	577,632.00	B1	Stable	2220	1,282,343,040.00
Heartland Dental, LLC	Incremental Term Loan	331,436.00	B3	Stable	3490	1,156,711,640.00
Heartland Dental, LLC	Term Loan (04/18)	1,436,456.66	B3	Stable	3490	5,013,233,743.40
Herschend Entertainment Co LLC	Term Loan B	651,533.96	B3	Stable	3490	2,273,853,520.40
Hightower Holding, LLC	Delayed Draw Term Loan (4/21)	142,675.00	B3	Stable	3490	497,935,750.00
Hightower Holding, LLC	Term Loan B (4/21)	570,699.00	B3	Stable	3490	1,991,739,510.00
Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	884,586.00	Ba3	Stable	1766	1,562,178,876.00
Horizon Therapeutics USA, Inc.	Term Loan B	898,954.00	Ba2	Stable	1350	1,213,587,900.00



Maximum Moody's Rating Factor Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
Hubbard Radio, LLC	Term Loan B	1,250,000.00	B3	Outlook Negative	3490	4,362,500,000.00
Hudson River Trading LLC	Term Loan (3/21)	3,319,605.94	Ba1	Stable	940	3,120,429,583.60
Hunter Fan Company	Term Loan (3/21)	737,927.00	B2	Stable	2720	2,007,161,440.00
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	440,000.00	B2	Stable	2720	1,196,800,000.00
Hyperion Refinance S.a.r.l.	Term Loan (1/21)	1,906,231.59	B2	Neutral	2720	5,184,949,924.80
IG Investments Holdings, LLC	Term Loan	5,165,597.99	B3	Stable	3490	18,027,936,985.10
IGT Holding IV AB	Term Loan 3/21	610,148.00	B3	Outlook Negative	3490	2,129,416,520.00
IHeartCommunications, Inc.	Term Loan (07/20)	703,394.68	B3	Outlook Negative	3490	2,454,847,433.20
INEOS US Petrochem LLC	Term Loan (1/21)	470,291.60	B1	Outlook Negative	2220	1,044,047,352.00
ION Trading Finance Limited	USD Term Loan (3/21)	72,577.30	B3	Stable	3490	253,294,777.00
IRB Holding Corporation	Term Loan B	1,460,280.15	B2	Stable	2720	3,971,962,008.00
IXS Holdings, Inc.	Term Loan B 2/20	552,270.40	B3	Outlook Negative	3490	1,927,423,696.00
Idera, Inc.	Term Loan (02/21)	855,588.95	B3	Stable	3490	2,986,005,435.50
Imperva, Inc.	Second Lien Term Loan	750,000.00	B3	Stable	3490	2,617,500,000.00
Impervia, Inc.	Term Loan	1,473,750.00	B3	Stable	3490	5,143,387,500.00
Imprivata, Inc.	Term Loan (11/20)	1,035,797.00	B2	Stable	2720	2,817,367,840.00
Indy US BIDCO, LLC	Term Loan B	469,843.00	B1	Stable	2220	1,043,051,460.00
Ineos Enterprises Holdings US Finco LLC	Term Loan B (Refinance)	794,075.40	B1	Stable	2220	1,762,847,388.00
Infinite Bidco LLC	Term Loan	641,139.00	B3	Stable	3490	2,237,575,110.00
Infinite Bidco LLC	Term Loan B	104,803.00	B3	Stable	3490	365,762,470.00
Ingram Micro Inc.	Term Loan B	1,913,851.00	Ba3	Stable	1766	3,379,860,866.00
Innovative Water Care Global Corporation	Term Loan	1,614,150.27	Caa2	Outlook Negative	6500	10,491,976,755.00
Inovalon Holdings, Inc.	Term Loan B1	1,268,482.20	B2	Stable	2720	3,450,271,584.00
Intrado Corporation	Term Loan B (Olympus Merger)	1,654,196.39	B3	Stable	3490	5,773,145,401.10
Iridium Satellite LLC	Term Loan B	604,327.63	Ba3	Stable	1766	1,067,242,594.58
JBS USA Lux S.A.	Term Loan B	2,940,000.00	Ba1	Stable	940	2,763,600,000.00
Jane Street Group, LLC	Term Loan (1/21)	4,404,976.19	Ba2	Outlook Positive	1350	5,946,717,856.50
JetBlue Airways Corporation	Term Loan (6/20)	360,193.48	Ba3	Outlook Negative	1766	636,101,685.68
Jo-Ann Stores, LLC	Term Loan	1,567,963.12	B2	Stable	2720	4,264,859,686.40
KUEHG Corp.	2nd Lien Term Loan	250,000.00	Caa1	Stable	4770	1,192,500,000.00
KUEHG Corp.	Term Loan B-3	2,271,458.30	Caa1	Stable	4770	10,834,856,091.00
Kestra Advisor Services Holdings A, Inc.	Term Loan (06/19)	1,970,000.00	B3	Stable	3490	6,875,300,000.00
Kestrel Bidco Inc.	Term Loan B	2,254,094.57	Caa1	Outlook Negative	4770	10,752,031,098.90
Kingpin Intermediate Holdings LLC	Term Loan B	486,228.32	B3	Outlook Negative	3490	1,696,936,836.80



Maximum Moody's Rating Factor Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
Kleopatra Finco S.a.r.l	Term Loan (1/21) (USD)	726,092.48	B3	Stable	3490	2,534,062,755.20
Knowlton Development Corporation Inc.	Term Loan B	1,575,457.20	B3	Stable	3490	5,498,345,628.00
Kodiak BP, LLC	Term Loan	616,921.00	B1	Stable	2220	1,369,564,620.00
LS Group Opco Acquisition LLC	Term Loan B	1,363,636.36	B2	Stable	2720	3,709,090,899.20
LTR Intermediate Holdings, Inc.	Term Loan (4/21)	543,847.00	B3	Stable	3490	1,898,026,030.00
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	55,450.43	Caa2	Stable	6500	360,427,795.00
Lakeland Tours, LLC	Third Out PIK Term Loan	57,864.20	Caa2	Stable	6500	376,117,300.00
Lasership, Inc.	Term Loan (4/21)	534,767.00	B3	Stable	3490	1,866,336,830.00
Lasership, Inc.	Term Loan 2nd Lien	372,549.00	B3	Stable	3490	1,300,196,010.00
Lealand Finance Company B.V.	Exit Term Loan	525,649.80	B3	Stable	3490	1,834,517,802.00
Lealand Finance Company B.V.	Term Loan	51,770.28	B3	Stable	3490	180,678,277.20
Legalzoom.com, Inc.	Term Loan B 2018	1,408,151.85	B3	Stable	3490	4,914,449,956.50
Life Time, Inc.	Term Loan (01/21)	831,213.99	Caa1	Stable	4770	3,964,890,732.30
Lonza Specialty Ingredients	Term Loan 4/21	725,030.00	B3	Outlook Positive	3490	2,530,354,700.00
Lower Cadence Holdings LLC	Term Loan B	2,236,858.98	B2	Stable	2720	6,084,256,425.60
Lucid Energy Group II Borrower, LLC	Term Loan	489,898.97	B2	Stable	2720	1,332,525,198.40
Lumen Technologies, Inc.	Term Loan B (1/20)	3,430,000.02	Ba3	Stable	1766	6,057,380,035.32
Lummus Technology Holdings V LLC	Term Loan	526,593.64	B2	Stable	2720	1,432,334,700.80
MH Sub I LLC	First Lien Term Loan	1,933,432.10	B3	Stable	3490	6,747,678,029.00
MH Sub I LLC	Term Loan	223,264.62	B3	Stable	3490	779,193,523.80
MH Sub I, LLC	2nd Lien Term Loan	1,500,000.00	B3	Stable	3490	5,235,000,000.00
MLN US HoldCo LLC	Term Loan	548,018.74	Caa1	Stable	4770	2,614,049,389.80
MPH Acquisition Holdings LLC	Term Loan B	1,452,052.81	B2	Stable	2720	3,949,583,643.20
MSG National Properties	Term Loan	618,770.06	*	Stable	*	*
Magenta Buyer LLC	Term Loan B (04/21)	2,168,224.00	B3	Outlook Positive	3490	7,567,101,760.00
MajorDrive Holdings IV LLC	Term Loan	548,653.00	B3	Stable	3490	1,914,798,970.00
Mallinckrodt International Finance S.A.	Term Loan B	1,898,464.33	Caa3	Stable	8070	15,320,607,143.10
Maravai Intermediate Holdings, LLC	Term Loan B	431,792.91	B2	Stable	2720	1,174,476,715.20
Marriott Ownership Resorts Inc.	Term Loan (11/19)	136,777.14	B1	Stable	2220	303,645,250.80
Maxar Technologies Ltd.	Term Loan B	366,464.06	B2	Stable	2720	996,782,243.20
McAfee, LLC	Term Loan B	790,493.39	B1	Stable	2220	1,754,895,325.80
MedPlast Holdings, Inc.	Term Loan (06/18)	1,469,849.28	Caa1	Outlook Positive	4770	7,011,181,065.60
Medallion Midland Acquisition, LLC	Term Loan	489,873.44	B2	Stable	2720	1,332,455,756.80
Medical Solutions Holdings, Inc.	Term Loan	167,761.49	B3	Outlook Positive	3490	585,487,600.10
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	26,231.00	B3	Stable	3490	91,546,190.00



Maximum Moody's Rating Factor Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
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MetroNet Systems Holdings, LLC	Term Loan (5/21)	236,075.00	B3	Stable	3490	823,901,750.00
Midwest Physician Administrative Services LLC	Term Loan (02/21)	150,820.00	B2		2720	410,230,400.00
Midwest Veterinary Partners, LLC	Term Loan (4/21)	311,894.00	B3	Stable	3490	1,088,510,060.00
Milano Acquisition Corporation	Term Loan B	2,744,452.34	Caa1	Outlook Negative	4770	13,091,037,661.80
Mileage Plus Holdings, LLC	Term Loan B	2,825,573.00	Ba3	Outlook Negative	1766	4,989,961,918.00
Mirion Technologies, Inc.	Term Loan B	2,248,004.68	B2		2720	6,114,572,729.60
Motion Acquisition Ltd.	Delayed Draw Term Loan	76,530.93	Caa1	Outlook Negative	4770	365,052,536.10
Motion Acquisition Ltd.	Term Loan B USD	582,300.65	Caa1	Outlook Negative	4770	2,777,574,100.50
NCL Corporation Ltd.	Term A-1 Loan	151,610.87	B3	Outlook Negative	3490	529,121,936.30
NIC Acquisition Corp.	Second Lien Term Loan	66,116.00	Caa1	Outlook Negative	4770	315,373,320.00
Nascar Holdings, LLC	Term Loan B	215,862.50	B1	Outlook Negative	2220	479,214,750.00
Natel Engineering Company Inc	Initial Term Loan	2,015,379.15	Caa1	Outlook Negative	4770	9,613,358,545.50
National Intergovernmental Purchasing Alliance Company	2nd Lien Term Loan	481,882.11	B3	Stable	3490	1,681,768,563.90
National Intergovernmental Purchasing Alliance Company	Term Loan	1,485,393.28	B3	Stable	3490	5,184,022,547.20
Navicare, Inc.	Term Loan B	312,687.72	B3	Stable	3490	1,091,280,142.80
Nexus Buyer LLC	Term Loan B	1,715,662.75	B2	Stable	2720	4,666,602,680.00
Northwest Fiber LLC	Term Loan (01/21)	687,200.51	B2	Stable	2720	1,869,185,387.20
Numericable U.S. LLC	Term Loan B12	1,465,822.77	B3	Outlook Negative	3490	5,115,721,467.30
Numericable U.S. LLC	Term Loan B13	5,874,559.82	B3	Outlook Negative	3490	20,502,213,771.80
ON Semiconductor Corporation	Term Loan B (09/19)	594,734.45	Ba1	Stable	940	559,050,383.00
OneDigital Borrower LLC	Delayed Draw Term Loan	88,161.22	B3		3490	307,682,657.80
OneDigital Borrower LLC	Term Loan	2,732,998.03	B3		3490	9,538,163,124.70
Onvoy, LLC	Term Loan	418,429.78	B3	Stable	3490	1,460,319,932.20
Organon & Co	Term Loan USD	2,058,735.00	Ba2	Stable	1350	2,779,292,250.00
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	841,625.97	B1	Stable	2220	1,868,409,653.40
Oxbow Carbon, LLC	Term Loan B (09/20)	758,333.55	B2	Stable	2720	2,062,667,256.00
PCI Gaming Authority	Term Loan	887,327.34	Ba3	Stable	1766	1,567,020,082.44
PG&E Corporation	Term Loan	996,250.00	Ba2	Stable	1350	1,344,937,500.00
PQ Performance Chemicals	Term Loan (04/21)	240,713.00	B1	Stable	2220	534,382,860.00
Par Petroleum, LLC	Term Loan B	996,608.67	B2	Outlook Negative	2720	2,710,775,582.40
Parexel International Corporation	Term Loan B	2,261,183.05	B2	Stable	2720	6,150,417,896.00
Park River Holdings Inc	Term Loan (01/21)	380,184.00	B2	Stable	2720	1,034,100,480.00
Pathway Vet Alliance LLC	Term Loan	796,037.53	B3	Stable	3490	2,778,170,979.70
Peraton Corp.	Second Lien Term Loan B1	185,185.00	B2	Stable	2720	503,703,200.00
Peraton Corp.	Term Loan B	3,044,230.29	B2	Stable	2720	8,280,306,388.80
Petco Health and Wellness Company, Inc.	Term Loan (2/21)	925,173.00	B2	Stable	2720	2,516,470,560.00



Maximum Moody's Rating Factor Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
Phoenix Guarantor Inc.	Term Loan B-1	1,473,843.75	B2	Stable	2720	4,008,855,000.00
Phoenix Guarantor Inc.	Term Loan B-3	1,017,488.93	B2	Stable	2720	2,767,569,889.60
Planview Parent, Inc.	Term Loan	1,096,972.23	B3	Stable	3490	3,828,433,082.70
Playtika Holding Corp.	Term Loan B (3/21)	2,101,169.65	Ba3	Stable	1766	3,710,665,601.90
Polar US Borrower, LLC	Term Loan	728,739.18	B3	Stable	3490	2,543,299,738.20
Polaris Newco, LLC	USD Term Loan B	725,328.00	B3	Stable	3490	2,531,394,720.00
Precision Medicine Group, LLC	2/21 Term Loan	467,381.02	B2	Stable	2720	1,271,276,374.40
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	66,738.17	B2	Stable	2720	181,527,822.40
Pretium PKG Holdings, Inc.	Term Loan (10/20)	951,449.82	B3	Stable	3490	3,320,559,871.80
ProQuest LLC	Term Loan (10/19)	1,779,504.41	B2	Stable	2720	4,840,251,995.20
Proampac PG Borrower LLC	Term Loan (10/20)	336,942.40	B3	Stable	3490	1,175,928,976.00
Procera Networks, Inc.	Term Loan (10/18)	662,611.57	B3	Stable	3490	2,312,514,379.30
Project Alpha Intermediate Holding, Inc.	Term Loan (2/21)	2,456,343.75	B3	Stable	3490	8,572,639,687.50
Project Leopard Holdings, Inc.	Term Loan	2,177,054.14	B3	Outlook Negative	3490	7,597,918,948.60
Proofpoint, Inc.	Term Loan (6/21)	465,214.00	B3	Outlook Positive	3490	1,623,596,860.00
QUIKRETE Holdings, Inc.	Term Loan B	616,486.71	Ba3	Stable	1766	1,088,715,529.86
QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	1,463,115.00	Ba3	Stable	1766	2,583,861,090.00
RVR Dealership Holdings, LLC	Term Loan	282,732.00	B2	Stable	2720	769,031,040.00
Rackspace Technology Global, Inc.	Term Loan (1/21)	1,919,137.72	B2	Stable	2720	5,220,054,598.40
RadNet Management, Inc.	Term Loan (4/21)	481,045.00	B2	Stable	2720	1,308,442,400.00
Radiate Holdco, LLC	Term Loan (09/20)	3,617,995.86	B2	Stable	2720	9,840,948,739.20
Radiology Partners, Inc.	Term Loan	1,305,454.89	Caa1	Outlook Positive	4770	6,227,019,825.30
Recorded Books Inc.	Term Loan (1/21)	403,905.01	B3	Stable	3490	1,409,628,484.90
Red Ventures, LLC	Term Loan B2	3,906,509.81	B1	Stable	2220	8,672,451,778.20
RegionalCare Hospital Partners Holdings, Inc.	Term Loan B	1,899,976.48	B2	Stable	2720	5,167,936,025.60
Rent-A-Center, Inc.	Term Loan B (01/21)	323,694.00	Ba3	Stable	1766	571,643,604.00
Reynolds Consumer Products LLC	Term Loan	599,109.82	Ba1	Stable	940	563,163,230.80
Ryan Specialty Group LLC	Term Loan	1,400,142.11	B1	Stable	2220	3,108,315,484.20
SCS Holdings I Inc.	Term Loan 1/20	1,612,161.34	B2	Stable	2720	4,385,078,844.80
SMB Shipping Logistics, LLC	Term Loan B	973,609.48	B3	Stable	3490	3,397,897,085.20
SRAM, LLC	Term Loan (05/21)	459,395.00	B1	Stable	2220	1,019,856,900.00
SS&C European Holdings S.A.R.L.	Term Loan B4	716,717.44	Ba3	Stable	1766	1,265,722,999.04
SS&C Technologies, Inc.	Term Loan B3	949,533.73	Ba3	Stable	1766	1,676,876,567.18
Sabert Corporation	Term Loan B	1,026,974.61	B2	Stable	2720	2,793,370,939.20
Samsonte International S.A.	Term Loan B (4/18)	2,088,294.77	Ba3	Outlook Negative	1766	3,687,928,563.82



Maximum Moody's Rating Factor Test

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
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Samsonite International S.A.	Term Loan B2	1,918,492.27	Ba3	Outlook Negative	1766	3,388,057,348.82
Schweitzer-Mauduit International, Inc.	Term Loan B	377,666.00	B1	Outlook Negative	2220	838,418,520.00
Scientific Games International, Inc.	Term Loan B-5	1,320,575.24	B3	Stable	3490	4,608,807,587.60
SeaWorld Parks & Entertainment, Inc.	Term Loan B5	1,949,238.00	B3	Outlook Positive	3490	6,802,840,620.00
Sedgwick Claims Management Services, Inc.	Term Loan B (7/19)	394,051.27	B3	Stable	3490	1,375,238,932.30
Shape Technologies Group, Inc.	Term Loan	298,249.55	Caa3	Outlook Negative	8070	2,406,873,868.50
Shutterfly, Inc.	Term Loan B	689,455.04	Caa1	Outlook Negative	4770	3,288,700,540.80
Sinclair Television Group, Inc.	Term Loan B2B	745,560.29	Ba3	Outlook Negative	1766	1,316,659,472.14
SkyMiles IP Ltd.	Term Loan B (9/20)	930,027.60	Ba1		940	874,225,944.00
Snacking Investment BidCo Pty Limited	Term Loan	254,024.39	B2	Stable	2720	690,946,340.80
Sorenson Communications, LLC	Term Loan (3/21)	359,672.75	B2	Stable	2720	978,309,880.00
Sound Inpatient Physicians, Inc.	2nd Lien Term Loan	292,682.93	B1	Stable	2220	649,756,104.60
Southern Veterinary Partners, LLC	Delayed Draw Term Loan (9/20)	34,225.26	B3	Stable	3490	119,446,157.40
Southern Veterinary Partners, LLC	Term Loan (9/20)	247,512.83	B3	Stable	3490	863,819,776.70
Spin Holdco, Inc.	Term Loan 3/21	904,418.00	B3	Stable	3490	3,156,418,820.00
Spring Education Group, Inc.	Term Loan	467,011.48	Caa1	Stable	4770	2,227,644,759.60
Staples, Inc.	Term Loan (03/19)	3,430,000.00	B3	Outlook Negative	3490	11,970,700,000.00
Star US Bidco LLC	Term Loan B	656,650.91	B3	Outlook Positive	3490	2,291,711,675.90
Starfruit US Holdco LLC	Term Loan B	2,239,348.43	B2	Stable	2720	6,091,027,729.60
Starwood Property Mortgage, L.L.C.	Incremental Term Loan B2	203,397.89	Ba2	Stable	1350	274,587,151.50
Starwood Property Mortgage, L.L.C.	Term Loan B	161,690.22	Ba2	Stable	1350	218,281,797.00
Sterling Midco Holdings, Inc.	Term Loan	910,080.84	B3	Stable	3490	3,176,182,131.60
Sunshine Luxembourg VII SARL	Term Loan B-3 (USD)	2,752,015.23	B3	Stable	3490	9,604,533,152.70
TAMKO Building Products LLC	Term Loan B	2,955,000.00	B1	Stable	2220	6,560,100,000.00
TGG TS Acquisition Company	Term Loan (12/18)	829,046.06	B2	Stable	2720	2,255,005,283.20
TRC Companies, Inc.	Term Loan (1/21)	709,278.07	B2	Stable	2720	1,929,236,350.40
TTF Holdings, LLC	Term Loan	104,882.27	B2	Neutral	2720	285,279,774.40
Tailwind Smith Cooper Intermediate	Term Loan	773,360.45	B3	Stable	3490	2,699,027,970.50
Tech Data Corporation	Term Loan	399,627.58	Ba1	Watch Upgrade	940	375,649,925.20
Telenet Financing USD LLC	Term Loan (1/20)	1,476,923.00	Ba3	Stable	1766	2,608,246,018.00
Terrier Media Buyer, Inc.	Term Loan (1/21)	246,881.25	B2	Stable	2720	671,517,000.00
The Dun & Bradstreet Corporation	Term Loan	2,472,076.82	B2	Stable	2720	6,724,048,950.40
The Edelman Financial Center, LLC	Term Loan Second Lien	1,031,746.00	B3	Stable	3490	3,600,793,540.00
The Edelman Financial Engines Centre, LLC	Term Loan B (3/21)	1,076,321.00	B3	Stable	3490	3,756,360,290.00
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	67,219.63	B1	Stable	2220	149,227,578.60



Maximum Moody's Rating Factor Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer	Description	Principal Balance	Moody's Adj Def. Prob. Rating	Rating Status	Rating Factor	Weighted Rating Factor
The Hillman Group, Inc.	Term Loan B-1	331,056.68	B1	Stable	2220	734,945,829.60
The Ta bots Inc.	Term Loan	876,829.27	Ca	Outlook Negative	10000	8,768,292,700.00
Thor Industries, Inc.	USD Term Loan (3/21)	1,301,136.25	Ba3	Outlook Positive	1766	2,297,806,617.50
ThoughtWorks, Inc.	Term Loan 3/21	1,964,735.51	B2	Stable	2720	5,344,080,587.20
Titan AcquisitionCo New Zealand Limited	Term Loan (2020 Refinancing)	1,869,433.77	B2	Stable	2720	5,084,859,854.40
Topgolf International, Inc.	Term Loan (02/19)	1,960,000.00	B3	Stable	3490	6,840,400,000.00
Torrid, LLC	Term Loan 5/21	518,347.00	B2	Stable	2720	1,409,903,840.00
Tory Burch LLC	Term Loan	730,734.00	Ba3	Outlook Positive	1766	1,290,476,244.00
Total Produce USA Holdings Inc	Term Loan	1,063,183.00	Ba3	Stable	1766	1,877,581,178.00
Transdigm, Inc.	Term Loan F (02/20)	992,462.32	B2	Outlook Negative	2720	2,699,497,510.40
Transdigm, Inc.	Term Loan G (02/20)	2,446,287.91	B2	Outlook Negative	2720	6,653,903,115.20
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	2,097,413.46	Caa3	Outlook Negative	8070	16,926,126,622.20
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	2,035,494.15	Caa3	Outlook Negative	8070	16,426,437,790.50
Triton Solar US Acquisition Co.	Term Loan B	2,300,000.00	Caa1	Outlook Positive	4770	10,971,000,000.00
Triton Water Holdings, Inc.	Term Loan (03/21)	1,483,290.00	B2	Stable	2720	4,034,548,800.00
Truck Hero, Inc.	Term Loan (1/21)	505,748.00	B3	Stable	3490	1,765,060,520.00
Trugreen Limited Partnership	Term Loan	916,445.48	B2	Stable	2720	2,492,731,705.60
U.S. Anesthesia Partners, Inc.	Term Loan (6/17)	1,433,927.55	B3	Stable	3490	5,004,407,149.50
UFC Holdings, LLC	Term Loan B3 (1/21)	399,750.19	B2	Stable	2720	1,087,320,516.80
UKG Inc.	Term Loan 1/21	537,789.94	B2	Stable	2720	1,462,788,636.80
UPC Financing Partnership	Term Loan B (4/21)	1,268,991.05	B1	Stable	2220	2,817,160,131.00
Uber Technologies Inc	Term Loan (2/21)	1,959,697.74	B2	Stable	2720	5,330,377,852.80
Unified Women's Healthcare, LP	Term Loan	555,401.02	B3	Stable	3490	1,938,349,559.80
United Airlines, Inc.	Term Loan B (4/21)	2,203,154.00	Ba3	Outlook Negative	1766	3,890,769,964.00
United PF Holdings, LLC	Term Loan (12/19)	857,886.22	Caa1	Stable	4770	4,092,117,269.40
Univision Communications Inc.	2020 Replacement Term Loan	3,617,731.76	B1	Watch Upgrade	2220	8,031,364,507.20
Upland Software, Inc.	Term Loan	1,248,446.42	B2	Stable	2720	3,395,774,262.40
VC GB Holdings, Inc.	Term Loan (10/17)	1,211,086.74	B2	Stable	2720	3,294,155,932.80
VFH Parent LLC	Term Loan B	2,395,368.78	Ba2	Stable	1350	3,233,747,853.00
VS Buyer, LLC	Term Loan	735,526.44	B2	Stable	2720	2,000,631,916.80
VeriFone Systems, Inc.	Term Loan (7/18)	2,201,054.33	B3	Stable	3490	7,681,679,611.70
Verscend Holding Corp.	Term Loan (2/21)	3,089,936.23	B3	Stable	3490	10,783,877,442.70
Verscend Holding Corp.	Term Loan Second Lien	271,605.00	B3	Stable	3490	947,901,450.00
Vertex Aerospace Services Corp.	Term Loan 3/21	1,603,743.44	B2	Stable	2720	4,362,182,156.80



Maximum Moody's Rating Factor Test
As of: 6/14/2021
Next Payment: 7/15/2021

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Vertical U.S. Newco Inc.	Term Loan	2,001,311.21	B2	Stable	2720	5,443,566,491.20
Victory Capital Holdings, Inc.	Term Loan (2/21)	1,014,995.22	Ba2	Stable	1350	1,370,243,547.00
Virgin Media Bristol LLC	Term Loan Q	1,245,149.00	Ba3	Stable	1766	2,198,933,134.00
Virtusa Corporation	Term Loan	445,834.44	B3	Stable	3490	1,555,962,195.60
Vistra Operations Company LLC	2018 Incremental Term Loan	1,972,609.38	Ba1	Stable	940	1,854,252,817.20
Vocus Group Limited	Term Loan	365,743.00	B1	Stable	2220	811,949,460.00
WEX Inc.	Term Loan B (3/21)	875,916.88	Ba2	Stable	1350	1,182,487,788.00
WHOLE EARTH BRANDS, INC.	Term Loan 2/21	269,647.00	B2	Stable	2720	733,439,840.00
WP CityMD Bidco LLC	Term Loan B (1/21)	912,598.51	B2	Stable	2720	2,482,267,947.20
WW International Inc	Term Loan (04/21)	135,302.00	Ba3	Stable	1766	238,943,332.00
WaterBridge Midstream Operating LLC	Term Loan	1,539,189.84	B3	Stable	3490	5,371,772,541.60
Weber-Stephen Products LLC	Term Loan	950,117.75	B1	Stable	2220	2,109,261,405.00
WeddingWire, Inc.	Second Lien Term Loan	500,000.00	Caa1	Outlook Negative	4770	2,385,000,000.00
WeddingWire, Inc.	Term Loan	1,955,000.00	Caa1	Outlook Negative	4770	9,325,350,000.00
Western Digital Corporation	Term Loan B-4	1,439,451.84	Ba1	Stable	940	1,353,084,729.60
White Cap Buyer LLC	Term Loan B	1,476,339.21	B3	Outlook Negative	3490	5,152,423,842.90
WideOpenWest Finance, LLC	Term Loan B (6/17)	2,457,560.83	B2	Stable	2720	6,684,565,457.60
William Morris Endeavor Entertainment, LLC	Term Loan B	865,537.07	B3	Stable	3490	3,020,724,374.30
Wilsonart LLC	Term Loan E	916,827.10	B2	Stable	2720	2,493,769,712.00
Windstream Services II, LLC	Term Loan B Exit (9/20)	279,504.13	B3	Stable	3490	975,469,413.70
Xperi Holding Corporation	Term Loan	2,058,887.12	Ba3	Stable	1766	3,635,994,653.92
Xplornet Communications Inc	Term Loan B (06/20)	1,083,764.35	B3	Stable	3490	3,782,337,581.50
Zellis Cost Management Buyer, Inc.	Term Loan B1	2,020,948.27	B2	Stable	2720	5,496,979,294.40
Ziggo Financing Partnership	Term Loan I	359,788.01	B1	Stable	2220	798,729,382.20

489,092,661.43

Weighted Average Rating
Recovery Rate Modifier
Adjusted Maximum
Test Result
Total Weighted Factor

2929
250
2990
Passed
1,432,473,344,361.56

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Aerospace & Defense	3.25000	7.03303	Amentum Government Services Holdings LLC	1.0000	1,582,219.85
			Avolon TLB Borrower 1 (US) LLC	1.0000	2,711,961.44
			Brown Group Holding, LLC	0.7603	1,021,579.00
			Kestrel Bidco Inc.	1.0000	2,254,094.57
			Maxar Technologies Ltd.	0.2727	366,464.06
			Peraton Corp.	1.0000	3,229,415.29
			Transdigm, Inc.	1.0000	3,438,750.23
			Vertex Aerospace Services Corp.	1.0000	1,603,743.44
					16,208,227.88
Aerospace & Defense			Beltron Finance US LLC	0.2873	386,059.00
Automotive	2.83330	5.47110	Clarios Global LP	1.0000	3,342,550.08
			CWGS Group, LLC	1.0000	2,058,897.77
			Dealer Tire, LLC	1.0000	2,257,845.19
			First Brands Group, LLC	0.1859	249,851.40
			IXS Holdings, Inc.	0.4110	552,270.40
			LS Group Opco Acquisition LLC	1.0000	1,363,636.36
			RVR Dealership Holdings, LLC	0.2104	282,732.00
			Truck Holdings Inc	0.3764	505,748.00
					10,999,590.20
Automotive			Achilles Acquisition LLC	1.0000	2,821,159.25
Banking, Finance, Insurance & Real Estate	5.00000	21.71167	Acrisure, LLC	1.0000	2,036,815.79
			Alera Group Intermediate Holdings, Inc.	0.7779	1,045,283.97
			AlixPartners, LLP	0.2199	295,503.83
			Alliant Holdings Intermediate, LLC	0.2196	295,047.00
			Blackstone Mortgage Trust, Inc.	1.0000	2,545,435.83
			Citadel Securities LP	1.0000	5,049,995.69
			Citco Funding LLC	1.0000	1,959,183.67
			Corelogic, Inc.	1.0000	2,061,625.00
			First Eagle Holdings, Inc.	1.0000	2,735,349.72
			Focus Financial Partners, LLC	0.1937	260,201.10
			Forest City Enterprises, L.P.	0.7974	1,071,428.57

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Banking, Finance, Insurance & Real Estate	5.00000	21.71167	HIG Finance 2 Limited	1.0000	1,906,231.59
			Hightower Holding, LLC	0.5309	713,374.00
			Hudson River Trading LLC	1.0000	3,319,605.94
			Jane Street Group, LLC	1.0000	4,404,976.19
			Kestra Advisor Services Holdings A, Inc.	1.0000	1,970,000.00
			Nexus Buyer LLC	1.0000	1,715,662.75
			Ryan Specialty Group LLC	1.0000	1,400,142.11
			Sedgwick Claims Management Services, Inc.	0.2933	394,051.27
			SoftBank Group Corp.	1.0000	2,719,095.25
			SS&C Technologies Holdings, Inc.	1.0000	1,666,251.17
			Starwood Property Mortgage, L.L.C.	0.2717	365,088.11
			The Edelman Financial Engines Centre, LLC	1.0000	2,108,067.00
			VFH Parent LLC	1.0000	2,395,368.78
			Victory Capital Holdings, Inc.	0.7554	1,014,995.22
			WEX Inc.	0.6519	875,916.88
Banking, Finance, Insurance & Real Estate					49,145,855.68

Beverage, Food & Tobacco	3.17500	6.66242	Arctic Glacier Holdings Inc	0.1518	204,021.12
			BW Gas & Convenience Holdings, LLC	0.0275	36,940.00
			Dole Food Company, Inc.	0.7123	957,030.31
			Froneri US, Inc.	0.7905	1,062,190.79
			H-Food Holdings, LLC	1.0000	1,959,899.76
			IRB Holding Corporation	1.0000	1,460,280.15
			JBS S.A.	1.0000	2,940,000.00
			Snacking Investment BidCo Pty Limited	0.1891	254,024.39
			Total Produce USA Holdings Inc	0.7913	1,063,183.00
			Triton Water Holdings, Inc.	1.0000	1,483,290.00
Beverage, Food & Tobacco					11,420,859.52

Capital Equipment	2.80000	5.41700	Columbus McKinnon Corporation	0.0639	85,889.00
			Energy Acquisition LP	0.9378	1,260,066.72
			Gardner Denver, Inc.	0.7207	968,418.57
			MajorDrive Holdings IV LLC	0.4083	548,653.00
			Miron Technologies (Finance), LLC	1.0000	2,248,004.68

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Capital Equipment	2.80000	5.41700	Shape Technologies Group, Inc.	0.2220	298,249.55
			Star US Bidco LLC	0.4887	656,650.91
			Tailwind Smith Cooper Intermediate	0.5756	773,360.45
			Vertical Holdco GMBH	1.0000	2,001,311.21

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Capital Equipment					8,840,604.09
Chemicals, Plastics & Rubber	3.22500	6.85395	Ascend Performance Materials Operations LLC	0.6906	927,916.45
			CMC Materials, Inc.	0.9759	1,311,320.42
			CPC Acquisition Corp.	0.2632	353,598.00
			Ineos Enterprises Holdings US Finco LLC	0.5910	794,075.40
			Ineos Quattro Holdings Ltd	0.3500	470,291.60
			Innovative Water Care Global Corporation	1.0000	1,614,150.27
			Lonza Specialty Ingredients	0.5396	725,030.00
			Lummus Technology Holdings V LLC	0.3919	526,593.64
			NIC Acquisition Corp.	0.0492	66,116.00
			Polar US Borrower, LLC	0.5424	728,739.18
			PQ Performance Chemicals	0.1791	240,713.00
			Schweitzer-Mauduit International, Inc.	0.2811	377,666.00
			Starfruit US Holdco LLC	1.0000	2,239,348.43

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Chemicals, Plastics & Rubber					10,375,558.39
Construction & Building	3.85000	9.43515	American Residential Services LLC	0.2105	282,796.24
			Api Group DE, Inc	0.6885	925,113.70
			Belfor Holdings Inc.	1.0000	2,456,250.00
			Brookfield Property REIT Inc.	0.4918	660,869.96
			Cornerstone Building Brands, Inc	0.7624	1,024,441.00
			Cushman & Wakefield U.S. Borrower, LLC	1.0000	3,527,955.95
			Foundation Building Materials, Inc.	0.5611	753,904.15
			Kodiak BP, LLC	0.4591	616,921.00
			Park River Holdings Inc	0.2829	380,184.00
			QUIKRETE Holdings, Inc.	1.0000	2,079,601.71
			TAMKO Building Products LLC	1.0000	2,955,000.00
			The Hillman Group, Inc.	0.2964	398,276.31

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Construction & Building	3.85000	9.43515	White Cap Buyer LLC Wilsonart LLC	1.0000 0.6823	1,476,339.21 916,827.10
Construction & Building					18,454,480.33
Consumer Goods: Durable	2.83330	5.45734	Champ Acquisition Corporation Conair Holdings, LLC Hayward Industries, Inc. Hunter Fan Company Samsonite International S.A. SRAM, LLC VC GB Holdings, Inc. Weber-Stephen Products LLC	1.0000 0.5279 0.4299 0.5492 1.0000 0.3419 0.9013 0.7071	1,398,750.00 709,334.00 577,632.00 737,927.00 4,006,787.04 459,395.00 1,211,086.74 950,117.75
Consumer Goods: Durable					10,051,029.53
Consumer Goods: Non-durable	2.76670	5.26771	American Greetings Corporation Authentic Brands Birkenstock Group B.V. & Co. KG HLF Financing SaRL, LLC Knowlton Development Corporation Inc. Sunshine Luxembourg VII SARL Tory Burch LLC WHOLE EARTH BRANDS, INC. WW International Inc	0.4412 1.0000 0.2521 0.7293 1.0000 1.0000 0.5438 0.2007 0.1007	592,768.95 3,713,250.32 338,684.00 979,899.52 1,575,457.20 2,752,015.23 730,734.00 269,647.00 135,302.00
Consumer Goods: Non-durable					11,087,758.22
Containers, Packaging & Glass	1.85000	2.70944	Kleopatra Finco S.a.r.l Pretium PKG Holdings, Inc. Proampac PG Borrower LLC Reynolds Consumer Products LLC Sabert Corporation	0.5404 0.7081 0.2508 0.4459 0.7643	726,092.48 951,449.82 336,942.40 599,109.82 1,026,974.61
Containers, Packaging & Glass					3,640,569.13

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Energy: Electricity	0.20000	0.18043	Cardtronics USA Inc	0.1804	242,432.02
Energy: Electricity					242,432.02
Energy: Oil & Gas	3.25000	7.03959	Apro, LLC	0.4745	637,602.50
			Buckeye Partners, L.P.	1.0000	2,208,794.88
			ChampionX Corporation	0.4805	645,605.53
			Citigo Holding Inc	1.0000	2,680,151.52
			DT Midstream, Inc	0.1840	247,170.00
			Lealand Finance Company B.V.	0.4297	577,420.08
			Lower Cadence Holdings LLC	1.0000	2,236,858.98
			Lucid Energy Group II Borrower, LLC	0.3646	489,898.97
			Medallion Midland Acquisition, LLC	0.3646	489,873.44
			Par Petroleum, LLC	0.7417	996,608.67
			WaterBridge Midstream Operating LLC	1.0000	1,539,189.84
Energy: Oil & Gas					12,749,174.41
Environmental Industries	1.30000	1.61467	LTR Intermediate Holdings, Inc.	0.4048	543,847.00
			TRC Companies, Inc.	0.5279	709,278.07
			Trugreen Limited Partnership	0.6821	916,445.48
Environmental Industries					2,169,570.55
Healthcare & Pharmaceuticals	5.00000	30.71722	ADMI Corp.	0.9765	1,312,071.00
			Agiliti Health, Inc.	0.3211	431,387.38
			Albany Molecular Research, Inc.	0.4609	619,244.70
			Aidevion, LLC	0.8449	1,135,218.16
			Amneal Pharmaceuticals LLC	1.0000	3,152,153.95
			Athenahealth, Inc.	1.0000	4,005,188.79
			ATI Holdings Acquisition, Inc.	0.0700	94,117.51
			Bausch Health Companies Inc.	0.5024	675,010.36
			Cambrex Corporation	1.0000	2,443,279.28
			CCRR Parent, Inc.	0.2015	270,751.00
			Curium BidCo S.a r.l.	0.5627	756,111.42

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Healthcare & Pharmaceuticals	5.00000	30.71722	Da Vinci Purchaser Corp.	0.4219	566,911.03
			DaVita Inc.	0.5030	675,871.68
			DMG Practice Management Solutions LLC	0.1122	150,820.00
			Elanco Animal Health Incorporated	0.6628	890,523.19
			Endo Luxembourg Finance Company I S.a.r.l.	1.0000	2,645,308.87
			Envision Healthcare Corporation	0.7339	986,130.20
			EyeCare Partners, LLC	0.5284	709,931.04
			Femur Buyer, Inc.	0.7470	1,003,698.64
			HCA Holdings Inc	1.0000	1,960,050.48
			Heartland Dental, LLC	1.0000	1,767,892.66
			Horizon Pharma, Inc.	0.6690	898,954.00
			Inovalon Holdings, Inc.	0.9440	1,268,482.20
			Mallinckrodt PLC	1.0000	1,898,464.33
			Maravai Intermediate Holdings, LLC	0.3214	431,792.91
			Medical Solutions Holdings, Inc.	0.1249	167,761.49
			MedPlast Holdings, Inc.	1.0000	1,469,849.28
			Midwest Veterinary Partners, LLC	0.2321	311,894.00
			Milano Acquisition Corporation	1.0000	2,744,452.34
			Navicare, Inc.	0.2327	312,687.72
			Organon & Co	1.0000	2,058,735.00
			Ortho-Clinical Diagnostics Bermuda Co., Ltd.	0.6264	841,625.97
			Parexel International Corporation	1.0000	2,261,183.05
			Pathway Vet Alliance LLC	0.5924	796,037.53
			Phoenix Guarantor Inc.	1.0000	2,491,332.68
			Polaris Intermediate Corp.	1.0000	1,452,052.81
			Precision Medicine Group, LLC	0.3975	534,119.19
			Radiology Partners, Inc.	0.9716	1,305,454.89
			RadNet Management, Inc.	0.3580	481,045.00
			RegionalCare Hospital Partners Holdings, Inc.	1.0000	1,899,976.48
			Sound Inpatient Physicians, Inc.	0.2178	292,682.93
			Southern Veterinary Partners, LLC	0.2097	281,738.09
			TTF Holdings, LLC	0.0781	104,882.27
			U.S. Anesthesia Partners, Inc.	1.0000	1,433,927.55
			Unified Women's Healthcare, LP	0.4133	555,401.02

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Healthcare & Pharmaceuticals	5.00000	30.71722	WP CityMD Bidco LLC Zelis Cost Management Buyer, Inc.	0.6792 1.0000	912,598.51 2,020,948.27
Healthcare & Pharmaceuticals					55,479,750.85
High Tech Industries	5.00000	26.32309	Cardinal Parent, Inc. Celestica Inc. Cloudera, Inc. CommerceHub Inc CommScope Holding Company, Inc. ConvergeOne Holdings Corp. Cornerstone OnDemand, Inc. DCert Buyer, Inc. Delta Topco, Inc. E2Open, LLC EagleTree-Carbide Acquisition Corp. Evercommerce Inc. Flexera Software LLC Imprivata, Inc Infinite Bidco LLC Ingram Micro Inc. Intrado Corporation Magenta Buyer LLC McAfee, LLC ON Semiconductor Corporation Planview Parent, Inc. Polaris Newco, LLC Procera I LP Project Alpha Intermediate Holding, Inc. Proofpoint, Inc. Red Ventures, LLC SCS Holdings I Inc. Tech Data Corporation TGG TS Acquisition Company ThoughtWorks, Inc. Triton Solar US Acquisition Co.	0.6165 1.0000 0.1851 0.5932 0.9324 1.0000 1.0000 1.0000 0.8385 0.2976 0.0918 0.0214 1.0000 0.7709 0.5552 1.0000 1.0000 1.0000 0.5883 0.4426 0.8164 0.5398 0.4931 1.0000 0.3462 1.0000 1.0000 0.2974 0.6170 1.0000 1.0000	828,403.29 1,855,458.79 248,753.56 797,099.91 1,252,850.90 1,847,587.50 1,379,005.55 1,772,905.65 1,126,651.00 399,850.72 123,404.81 28,803.44 1,936,209.55 1,035,797.00 745,942.00 1,913,851.00 1,654,196.39 2,168,224.00 790,493.39 594,734.45 1,096,972.23 725,328.00 662,611.57 2,456,343.75 465,214.00 3,906,509.81 1,612,161.34 399,627.58 829,046.06 1,964,735.51 2,300,000.00

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
High Tech Industries	5.00000	26.32309	UKG Inc.	0.4002	537,789.94
			VeriFone Systems, Inc.	1.0000	2,201,054.33
			Virtusa Corporation	0.3318	445,834.44
			VS Buyer, LLC	0.5474	735,526.44
			Western Digital Corporation	1.0000	1,439,451.84
			Xperi Holding Corporation	1.0000	2,058,887.12

High Tech Industries

46,337,316.86

Hotel, Gaming & Leisure

	4.52000	15.23941	Aimbridge Acquisition Co., Inc.	0.8023	1,078,012.27
			Aristocrat Leisure LTD	1.0000	4,585,502.76
			Bowlmor AMF Corp.	0.3619	486,228.32
			Bulldog Purchaser Inc.	0.6267	842,034.05
			Caesars Entertainment Corporation	1.0000	2,666,707.38
			Callaway Golf Company	0.4666	626,890.35
			Carnival Corporation	0.2768	371,879.35
			Casablanca US Holdings Inc.	0.7103	954,436.81
			CCM Merger, Inc.	0.2439	327,737.89
			Golden Entertainment, Inc.	1.0000	1,376,011.67
			Herschend Entertainment Co LLC	0.4849	651,533.96
			Hilton Grand Vacations Borrower, LLC	0.6583	884,586.00
			Intrawest Resorts Holdings, Inc.	1.0000	2,567,611.56
			Marriott International, Inc.	0.1018	136,777.14
			Motion Midco Limited	0.4903	658,831.58
			MSG National Properties	0.4605	618,770.06
			Nascar Holdings, LLC	0.1607	215,862.50
			NCL Corporation Ltd.	0.1128	151,610.87
			PCI Gaming Authority	0.6604	887,327.34
			Playtika Holding Corp.	1.0000	2,101,169.65
			Scientific Games Corporation	0.9828	1,320,575.24
			SeaWorld Parks & Entertainment, Inc.	1.0000	1,949,238.00
			Topgolf International, Inc.	1.0000	1,960,000.00
			United PF Holdings, LLC	0.6385	857,886.22

Hotel, Gaming & Leisure

28,277,220.97

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Media: Advertising, Printing & Publishing	2.86670	5.61497	CAA Holdings LLC	1.0000	2,207,463.13
			Cambium Learning Group Inc	1.0000	2,083,237.09
			Go Daddy Operating Company, LLC	0.4570	614,095.64
			Harland Clarke Holdings Corp.	0.7001	940,643.63
			Micro Holding Corp.	1.0000	3,656,696.72
			Recorded Books Inc.	0.3006	403,905.01
			Shutterfly, Inc.	0.5131	689,455.04
			William Morris Endeavor Entertainment, LLC	0.6442	865,537.07
					11,461,033.33

Media: Advertising, Printing & Publishing

Media: Broadcasting & Subscription	4.23000	12.30530	Alice Financing S.A.	1.0000	4,011,039.65
			Alice France S.A	1.0000	7,340,382.59
			Cable & Wireless Communications Limited	1.0000	3,376,773.82
			Cequel Communications Holdings I, LLC	1.0000	2,955,093.75
			Charter Communications Inc.	1.0000	2,643,272.18
			Cumulus Media New Holdings Inc.	0.1155	155,253.42
			Diamond Sports Group, LLC	1.0000	2,563,705.05
			EW Scripps Company, The	0.3264	438,566.42
			Hubbard Radio, LLC	0.9303	1,250,000.00
			Liberty Global plc	1.0000	2,745,914.05
			Radiate Holdco, LLC	1.0000	3,617,995.86
			Sinclair Broadcast Group Inc	0.5549	745,560.29
			Terrier Media Buyer, Inc.	0.1837	246,881.25
			Virgin Media Inc.	0.9267	1,245,149.00
			WideOpenWest Finance, LLC	1.0000	2,457,560.83
			Ziggo Financing Partnership	0.2678	359,788.01
					36,152,936.17

Media: Broadcasting & Subscription

Media: Diversified & Production	2.80000	5.43717	Banijay Group US Holdings Inc.	0.1566	210,434.25
			Castle US Holding Corporation	0.6592	885,762.80
			Cineworld UK Holdco Limited	0.8003	1,075,385.30
			IHeartCommunications, Inc.	0.5235	703,394.68
			ProQuest LLC	1.0000	1,779,504.41
			UFC Holdings, LLC	0.2975	399,750.19

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Media: Diversified & Production	2.80000	5.43717	Univision Communications Inc. WeddingWire, Inc.	1.0000 1.0000	3,617,731.76 2,455,000.00

Media: Diversified & Production

Metals & Mining	0.60000	0.56438	Oxbow Carbon, LLC	0.5644	758,333.55
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Metals & Mining

Retail	2.63330	4.86888	Franchise Group, Inc Great Outdoors Group, LLC Harbor Freight Tools USA, Inc. Jo-Ann Stores, LLC Petco Health and Wellness Company, Inc. Rent-A-Center, Inc. The Talbots Inc. Torrid, LLC	0.4573 1.0000 0.4438 1.0000 0.6885 0.2409 0.6526 0.3858	614,406.00 3,491,250.00 596,355.47 1,567,963.12 925,173.00 323,694.00 876,829.27 518,347.00
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Retail

Services: Business	5.00000	23.51315	AECOM Allied Universal Holdco LLC Ankura Consulting Group, LLC AVSC Holding Corp Camelot UK Holdco Limited Cimpress Public Limited Company Conduent Incorporated Conservice Midco, LLC CT Technologies Intermediate Hldgs, Inc Cvent, Inc. DiscoverOrg, LLC EagleView Technology Corporation Endurance International Group, Inc., The First Advantage Holdings, LLC Fleet Bidco Limited	0.3095 0.6053 0.5264 0.2067 0.6023 0.3253 1.0000 0.2279 1.0000 0.9491 0.9661 0.8110 1.0000 0.4361 0.1027	415,849.00 813,375.43 707,352.95 277,777.78 809,270.41 437,093.00 3,161,065.87 306,153.85 1,499,681.87 1,275,279.10 1,298,050.64 1,089,769.06 1,451,842.48 586,003.55 137,955.16
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8,914,017.86

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Services: Business	5.00000	23.51315	Fleetcor Technologies Operating Company, LLC	0.8539	1,147,417.00
			GBT Group Services B.V.	0.4892	657,327.20
			GlobalLogic Holdings Inc.	1.0000	1,709,622.24
			Hyland Software, Inc.	0.3275	440,000.00
			Idera, Inc.	0.6368	855,588.95
			IG Investments Holdings, LLC	1.0000	5,165,597.99
			IGT Holding IV AB	0.4541	610,148.00
			Imperva, Inc.	1.0000	2,223,750.00
			Indy US BIDCO, LLC	0.3497	469,843.00
			ION Trading Finance Limited	0.0540	72,577.30
			Natel Engineering Company Inc	1.0000	2,015,379.15
			National Intergovernmental Purchasing Alliance Company	1.0000	1,967,275.39
			Project Leopard Holdings, Inc.	1.0000	2,177,054.14
			Rackspace Technology Global, Inc.	1.0000	1,919,137.72
			Spin Holdco, Inc.	0.6731	904,418.00
			Sterling Midco Holdings, Inc.	0.6773	910,080.84
			The Dun & Bradstreet Corporation	1.0000	2,472,076.82
			Upland Software, Inc.	0.9291	1,248,446.42
			Verscend Holding Corp.	1.0000	3,361,541.23
Services: Business					44,593,801.54

Services: Business

Services: Consumer	4.13000	11.25986	AAAdvantage Loyalty IP Ltd.	0.6412	861,563.00
			Blucora, Inc.	1.0000	1,492,788.47
			Buzz Merger Sub Ltd.	0.2743	368,506.92
			ClubCorp Holdings, Inc.	1.0000	2,312,052.87
			DG Investment Intermediate Holdings 2 Inc	0.5607	753,387.20
			Equinox Holdings, Inc.	0.8343	1,121,020.74
			Frontdoor, Inc.	0.2067	277,768.43
			KUEHG Corp.	1.0000	2,521,458.30
			Lakeland Tours, LLC	0.0843	113,314.63
			Legalzoom.com, Inc.	1.0000	1,408,151.85
			Life Time, Inc.	0.6186	831,213.99
			Lonestar Intermediate Super Holdings, LLC	1.0000	7,837,566.68

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Services: Consumer	4.13000	11.25986	SkyMiles IP Ltd. SSH Group Holdings, Inc. Titan AcquisitionCo New Zealand Limited United Airlines Holdings Inc	0.6922 0.3476 1.0000 1.0000	930,027.60 467,011.48 1,869,433.77 2,825,573.00

Services: Consumer **25,990,838.93**

Telecommunications	4.06000	10.60498	Avaya Inc. CCI Buyer, Inc. Consolidated Communications Holdings Inc Digital Group Holdings Limited Global Tel*Link Corporation Gogo Intermediate Holdings LLC Greeneden U.S. Holdings I, LLC GTT Communications, Inc. Iridium Satellite LLC Lumen Technologies, Inc. MetroNet Systems Holdings, LLC MLN US HoldCo LLC Northwest Fiber LLC Orvoy, LLC Sorenson Communications, LLC Vocus Group Limited Windstream Holdings, Inc Xplornet Communications Inc	1.0000 0.3135 1.0000 1.0000 1.0000 0.8336 1.0000 0.0277 0.4498 1.0000 0.1952 0.4079 0.5114 0.3114 0.2677 0.2722 0.2080 0.8066	2,562,607.06 421,284.00 2,684,485.37 1,579,157.75 3,896,291.00 1,120,094.00 2,667,756.89 37,187.94 604,327.63 3,430,000.02 262,306.00 548,018.74 687,200.51 418,429.78 359,672.75 365,743.00 279,504.13 1,083,764.35
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Telecommunications **23,007,830.92**

Transportation: Cargo	1.05000	1.08294	Direct ChassisLink SMB Shipping Logistics, LLC	0.3583 0.7246	481,492.60 973,609.48
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Transportation: Cargo **1,455,102.08**

Transportation: Consumer	3.65000	8.59153	Allegiant Travel Company American Airlines, Inc.	1.0000 1.0000	1,955,000.00 3,920,000.00
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Moody's Diversity Test
 As of : 6/14/2021
 Next Payment: 7/15/2021

Industry Name	Industry Diversity Score	Aggregate Industry Score	Issuer Name	Equivalent Unit Score	Principal Balance
Transportation: Consumer	3.65000	8.59153	Global Medical Response, Inc.	1.0000	3,429,113.92
			Grab Holdings Inc	0.6799	913,499.00
			JetBlue Airways Corporation	0.2681	360,193.48
			Lasership, Inc.	0.6753	907,316.00
			Thor Industries, Inc.	0.9684	1,301,136.25
			Travelport Holdings Ltd	1.0000	4,132,907.61
			Uber Technologies Inc	1.0000	1,959,697.74
			United Continental Holdings, Inc	1.0000	2,203,154.00
					21,082,018.00

Transportation: Consumer

Utilities: Electric	2.13330	3.41992	Array Technologies INC	0.4671	627,654.92
			Brookfield WEC Holdings Inc.	0.3647	490,000.01
			Calpine Corporation	0.1470	197,516.25
			Edgewater Generation, L.L.C.	0.6997	940,131.47
			PG&E Corporation	0.7414	996,250.00
			Vistra Operations Company LLC	1.0000	1,972,609.38
					5,224,162.03

Utilities: Electric

Wholesale	1.15000	1.30932	BCPE Empire Holdings, Inc.	0.3093	415,625.00
			Staples, Inc.	1.0000	3,430,000.00
					3,845,625.00

Wholesale

Average Issuer Principal Balance	1,343,661.16
Number of Issuers	364
Total Principal Balance	489,092,661.43
Diversity Score	85
Minimum Diversity Score Allowed	80
Test Result	Passed



Moody's Minimum Weighted Average Recovery Rate Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
AAAdvantage Loyalty IP Ltd.	Term Loan (3/21)	861,563.00	60.00	B2	Ba2	51,693,780.00
ABG Intermediate Holdings 2 LLC	Term Loan (01/21)	3,713,250.32	45.00	B2	B2	167,096,264.40
ADMI Corp.	Term Loan B2	1,312,071.00	45.00	B2	B2	59,043,195.00
AECOM	Term Loan B (04/21)	415,849.00	60.00	Ba2	Baa3	24,950,940.00
ATI Holdings Acquisition, Inc.	Term Loan	94,117.51	50.00	B3	B2	4,705,875.50
AVSC Holding Corp	Second Lien Term Loan	277,777.78	15.00	Caa2	Ca	4,166,666.70
Acrisure, LLC	Term Loan B (1/20)	2,036,815.79	50.00	B3	B2	101,840,789.50
Agility Health, Inc.	Term Loan (09/20)	431,387.38	45.00	B1	B1	19,412,432.10
Aimbridge Acquisition Co., Inc.	Term Loan B	1,078,012.27	45.00	B3	B3	48,510,552.15
A bany Molecular Research, Inc.	Term Loan 10/20	619,244.70	45.00	B2	B2	27,866,011.50
Adevron, LLC	Term Loan B (1/21)	1,135,218.16	50.00	B2	B1	56,760,908.00
Alera Group Intermediate Holdings, Inc.	Term Loan B	1,045,283.97	50.00	B3	B2	52,264,198.50
AlixPartners, LLP	Term Loan B (01/21)	295,503.83	45.00	B1	B1	13,297,672.35
Alliegiant Travel Company	Term Loan B (2/20)	1,955,000.00	45.00	Ba3	Ba3	87,975,000.00
Alliant Holdings Intermediate LLC	Term Loan B3	295,047.00	50.00	B3	B2	14,752,350.00
Allied Universal Holdco LLC	Term Loan 4/21	813,375.43	35.00	B2	B2	28,468,140.05
Alterra Mountain Company	Term Loan B-1	2,567,611.56	45.00	B2	B2	115,542,520.20
Alice Financing S.A.	Term Loan (10/17)	4,011,039.65	45.00	B2	B2	180,496,784.25
Amentum Government Services Holdings LLC	Term Loan (10/20)	449,175.72	50.00	B2	B1	22,458,786.00
Amentum Government Services Holdings LLC	Term Loan B	1,133,044.13	50.00	B2	B1	56,652,206.50
American Airlines, Inc.	Term Loan (AMR 5/18)	3,920,000.00	60.00	B2	Ba3	235,200,000.00
American Greetings Corporation	Term Loan	592,768.95	60.00	B2	Ba3	35,566,137.00
American Residential Services LLC	Term Loan (10/20)	282,796.24	50.00	B2	B1	14,139,812.00
Amneal Pharmaceuticals LLC	Initial Term Loan	3,152,153.95	45.00	B3	B3	141,846,927.75
Ankura Consulting Group, LLC	Term Loan (3/21)	707,352.95	50.00	B3	B2	35,367,647.50
Api Group DE, Inc	Term Loan B	925,113.70	50.00	Ba2	Ba1	46,255,685.00
Apru, LLC	Term Loan (04/21)	637,602.50	45.00	B2	B2	28,692,112.50
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	204,021.12	45.00	Caa1	Caa1	9,180,950.40
Aristocrat International PTY Ltd	Term Loan (5/20)	148,134.34	45.00	Ba1	Ba1	6,666,045.30
Aristocrat Technologies, Inc.	Term Loan B	4,437,368.42	45.00	Ba1	Ba1	199,681,578.90
Array Technologies INC	Term Loan	627,654.92	45.00	B1	B1	28,244,471.40
Ascend Performance Materials Operations LLC	Term Loan B (02/21)	927,916.45	45.00	B1	B1	41,756,240.25
Asurion, LLC	Term Loan B6	1,986,845.78	50.00	B1	Ba3	99,342,289.00
Asurion, LLC	Term Loan B7	4,886,934.71	50.00	B1	Ba3	244,346,735.50
Asurion, LLC	Term Loan B8	963,786.19	50.00	B1	Ba3	48,189,309.50
Athenahealth, Inc.	Term Loan B (01/21)	4,005,188.79	45.00	B2	B2	180,233,495.55
Avaya Inc.	Term Loan B-2 (2/21)	1,149,602.01	45.00	B2	B2	51,732,090.45
Avaya Inc.	Term Loan B1	1,413,005.05	45.00	B2	B2	63,585,227.25



Moody's Minimum Weighted Average Recovery Rate Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
Avolon TLB Borrower 1 (US) LLC	Term Loan B3	2,163,706.51	50.00	Baa3	Baa2	108,185,325.50
Avolon TLB Borrower 1 (US) LLC	Term Loan B5	548,254.93	50.00	Baa3	Baa2	27,412,746.50
BCPE Empire Holdings, Inc.	Incremental Term Loan	415,625.00	50.00	B3	B2	20,781,250.00
BW Gas & Convenience Holdings, LLC	Term Loan B	36,940.00	45.00	B1	B1	1,662,300.00
Banjay Group US Holdings Inc.	Term Loan (USD)	210,434.25	50.00	B2	B1	10,521,712.50
Bausch Health Companies Inc.	Term Loan B (05/18)	675,010.36	60.00	B2	Ba2	40,500,621.60
Belfor Holdings Inc.	Term Loan	2,456,250.00	45.00	B1	B1	110,531,250.00
Belton Finance US LLC	Term Loan B (3/21)	386,059.00	45.00	Ba3	Ba3	17,372,655.00
Birkenstock Group B.V. & Co. KG	USD Term Loan B	338,684.00	50.00	B2	B1	16,934,200.00
Blackstone Mortgage Trust, Inc.	Term Loan B	2,545,435.83	45.00	Ba2	Ba2	114,544,612.35
Blucora, Inc.	Term Loan (11/17)	1,492,788.47	45.00	B1	B1	67,175,481.15
Brookfield Property REIT Inc.	Term Loan A-2	167,199.26	40.00	Ba3	B1	6,687,970.40
Brookfield Property REIT Inc.	Term Loan B	493,670.70	40.00	Ba3	B1	19,746,828.00
Brookfield WEC Holdings Inc.	Term Loan (1/21)	490,000.01	45.00	B2	B2	22,050,000.45
Brown Group Holding, LLC	Term Loan B	1,021,579.00	45.00	B1	B1	45,971,055.00
Buckeye Partners, L.P.	Term Loan (1/21)	2,208,794.88	60.00	Ba3	Ba1	132,527,692.80
Bulldog Purchaser Inc.	Term Loan	842,034.05	50.00	Caa1	B3	42,101,702.50
Buzz Finco L.L.C.	Term Loan (10/20)	58,647.80	45.00	B1	B1	2,639,151.00
Buzz Merger Sub Ltd.	Term Loan B	309,859.12	45.00	B1	B1	13,943,660.40
CCI Buyer, Inc.	Term Loan	421,284.00	50.00	B2	B1	21,064,200.00
CCM Merger, Inc.	Term Loan (10/20)	327,737.89	60.00	B2	Ba3	19,664,273.40
CCRR Parent, Inc.	Term Loan B	270,751.00	45.00	B2	B2	12,183,795.00
CITGO Petroleum Corporation	Term Loan (3/19)	2,680,151.52	45.00	B3	B3	120,606,818.40
CMC Materials, Inc.	Term Loan B1	1,311,320.42	45.00	Ba2	Ba2	59,009,418.90
CPC Acquisition Corp.	Term Loan	353,598.00	45.00	B3	B3	15,911,910.00
CSC Holdings, LLC	Term Loan B-5	2,955,093.75	50.00	B1	Ba3	147,754,687.50
CT Technologies Intermediate Hldgs, Inc	Term Loan (12/20)	1,499,681.87	45.00	B2	B2	67,485,684.15
CWGS Group, LLC	Term Loan B (5/21)	2,058,897.77	45.00	Ba3	Ba3	92,650,399.65
Caesars Resort Collection, LLC	Term Loan B-1	2,666,707.38	50.00	B2	B1	133,335,369.00
Callaway Golf Company	Term Loan B	626,890.35	45.00	B1	B1	28,210,065.75
Calpine Corporation	Term Loan B-10	197,516.25	50.00	Ba3	Ba2	9,875,812.50
Cambium Learning Group Inc	Term Loan	2,083,237.09	45.00	B3	B3	93,745,669.05
Cambrex Corporation	Term Loan B2 (1/21)	2,443,279.28	45.00	B2	B2	109,947,567.60
Camelot U.S. Acquisition 1 Co.	Term Loan (9/20)	809,270.41	50.00	B2	B1	40,463,520.50
Cardinal Parent, Inc.	Term Loan B (11/20)	828,403.29	50.00	B3	B2	41,420,164.50
Cardtronics USA Inc	Term Loan	242,432.02	50.00	B1	Ba3	12,121,601.00
Carnival Corporation	Term Loan (USD)	371,879.35	60.00	B1	Ba2	22,312,761.00
Casablanca US Holdings Inc.	Term Loan	954,436.81	45.00	Caa2	Caa2	42,949,656.45



Moody's Minimum Weighted Average Recovery Rate Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
Castle US Holding Corporation	Term Loan B (USD)	473,405.80	45.00	B3	B3	21,303,261.00
Castle US Holding Corporation	Term Loan B2 (USD)	412,357.00	45.00	B3	B3	18,556,065.00
Celestica Inc.	Term Loan B	1,275,458.79	50.00	Ba2	Ba1	63,772,939.50
Celestica Inc.	Term Loan B2	580,000.00	50.00	Ba2	Ba1	29,000,000.00
Champ Acquisition Corporation	Term Loan	1,398,750.00	50.00	B2	B1	69,937,500.00
ChampionX Holding Inc.	Term Loan	645,605.53	50.00	Ba3	Ba2	32,280,276.50
Charter Communications Operating, LLC.	Term Loan B2	2,643,272.18	50.00	Ba2	Ba1	132,163,609.00
Cimpress Public Limited Company	USD Term Loan	437,093.00	50.00	B1	Ba3	21,854,650.00
Citadel Securities LP	Term Loan B (01/21)	5,049,995.69	50.00	Ba2	Ba1	252,499,784.50
Citco Funding LLC	3/17 First Lien Term Loan	1,959,183.67	45.00	*	*	88,163,265.15
Clarios Global LP	Term Loan B1	3,342,550.08	50.00	B2	B1	167,127,504.00
Cloudera, Inc.	Term Loan B	248,753.56	45.00	Ba3	Ba3	11,193,910.20
ClubCorp Holdings, Inc.	Term Loan B	2,312,052.87	50.00	Caa1	B3	115,602,643.50
Columbus McKinnon Corporation	Term Loan (4/21)	85,889.00	50.00	Ba3	Ba2	4,294,450.00
CommScope, Inc.	Term Loan B (04/19)	1,252,850.90	50.00	B1	Ba3	62,642,545.00
CommerceHub Inc	Term Loan 12/20	388,889.00	15.00	B3	Caa2	5,833,335.00
CommerceHub Inc	Term Loan B	408,210.91	50.00	B3	B2	20,410,545.50
Conair Holdings, LLC	Term Loan B	709,334.00	50.00	B2	B1	35,466,700.00
Conduent Incorporated	Term Loan B	3,161,065.87	45.00	B1	B1	142,247,964.15
Conserve Midco, LLC	Initial Term Loan	306,153.85	50.00	B3	B2	15,307,692.50
Consolidated Communications, Inc.	Term Loan B	2,684,485.37	45.00	B2	B2	120,801,841.65
ConvergeOne Holdings Corp.	Term Loan (01/19)	1,847,587.50	50.00	B3	B2	92,379,375.00
Coral-US Co-Borrower LLC	Term Loan B-5	3,376,773.82	45.00	Ba3	Ba3	151,954,821.90
Corelogic, Inc.	Term Loan (4/21)	2,061,625.00	50.00	B2	B1	103,081,250.00
Cornerstone Building Brands, Inc	Term Loan B (3/21)	1,024,441.00	45.00	B1	B1	46,099,845.00
Cornerstone OnDemand, Inc.	Term Loan B (3/21)	1,379,005.55	50.00	B1	Ba3	68,950,277.50
Creative Artists Agency, LLC	Incremental Term Loan B-1	931,633.30	45.00	B3	B3	41,923,498.50
Creative Artists Agency, LLC	Term Loan B	1,275,829.83	45.00	B3	B3	57,412,342.35
Crown Finance US, Inc.	Second Amendment Term Loan	516,375.39	45.00	Caa2	Caa2	23,236,892.55
Crown Finance US, Inc.	Term Loan	559,009.91	45.00	Caa2	Caa2	25,155,445.95
Cumulus Media New Holdings Inc.	Term Loan B	155,253.42	45.00	B2	B2	6,986,403.90
Curium BidCo S.a.r.l.	Term Loan 10/20	264,355.45	50.00	B3	B2	13,217,772.50
Curium BidCo S.a.r.l.	Term Loan B	491,755.97	50.00	B3	B2	24,587,798.50
Cushman & Wakefield U.S. Borrower, LLC	Term Loan	3,527,955.95	50.00	B1	Ba3	176,397,797.50
Cvent, Inc.	Term Loan	1,275,279.10	45.00	Caa1	Caa1	57,387,559.50
DCert Buyer, Inc.	2nd Lien Term Loan (02/21)	313,253.01	15.00	B3	Caa2	4,698,795.15
DCert Buyer, Inc.	Term Loan	1,459,652.64	50.00	B3	B2	72,982,632.00
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	79,754.67	50.00	B3	B2	3,987,733.50



Moody's Minimum Weighted Average Recovery Rate Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
DG Investment Intermediate Holdings 2 Inc	Second Lien Term Loan (3/21)	292,803.97	15.00	B3	Caa2	4,392,059.55
DG Investment Intermediate Holdings 2 Inc	Term Loan (3/21)	380,828.56	50.00	B3	B2	19,041,428.00
DT Midstream, Inc	Term Loan 5/21	247,170.00	60.00	Ba1	Baa2	14,830,200.00
Da Vinci Purchaser Corp.	Term Loan B	566,911.03	50.00	B3	B2	28,345,551.50
DaVita Inc.	Term Loan B-1	675,871.68	50.00	Ba2	Ba1	33,793,584.00
Dealer Tire, LLC	Term Loan B-1	2,257,845.19	50.00	B2	B1	112,892,259.50
Delta Topco, Inc.	Term Loan	1,126,651.00	50.00	B3	B2	56,332,550.00
Diamond Sports Group, LLC	Term Loan	2,563,705.05	50.00	B3	B2	128,185,252.50
Digital International Finance Ltd	Term Loan B	1,579,157.75	50.00	Caa2	Caa1	78,957,887.50
Direct ChassisLink, Inc.	Second Lien Term Loan	481,492.60	25.00	B3	Caa1	12,037,315.00
DiscoverOrg, LLC	Term Loan B (1/21)	1,298,050.64	50.00	B1	Ba3	64,902,532.00
Dole Food Company, Inc.	Term Loan B	957,030.31	50.00	B1	Ba3	47,851,515.50
E2Open, LLC	Term Loan 10/20	399,850.72	45.00	B2	B2	17,993,282.40
EW Scripps Company, The	Term Loan B3 (12/20)	438,566.42	60.00	B2	Ba3	26,313,985.20
EagleView Technology Corporation	Term Loan	1,089,769.06	50.00	B3	B2	54,488,453.00
Eagletree-Carbide Acquisition Corp.	Term Loan	123,404.81	45.00	Ba3	Ba3	5,553,216.45
Edgewater Generation, L.L.C.	Term Loan	940,131.47	50.00	B1	Ba3	47,006,573.50
Elianco Animal Health Incorporated	Term Loan B	890,523.19	50.00	Ba1	Baa3	44,526,159.50
Endo Luxembourg Finance Company I S.a.r.l.	Term Loan (3/21)	2,645,308.87	50.00	B3	B2	132,265,443.50
Endurance International Group, Inc., The	Term Loan B	1,451,842.48	50.00	B3	B2	72,592,124.00
Energy Acquisition LP	Term Loan (6/18)	982,803.72	50.00	B3	B2	49,140,186.00
Energy Acquisition LP	Term Loan B (4/21)	277,263.00	50.00	B3	B2	13,863,150.00
Envision Healthcare Corporation	Term Loan B (06/18)	986,130.20	50.00	Caa2	Caa1	49,306,510.00
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74	25.00	Caa3	Ca	28,025,518.50
Evercommerce Inc.	Term Loan	28,803.44	45.00	B1	B1	1,296,154.80
EyeCare Partners, LLC	Term Loan	709,931.04	50.00	B3	B2	35,496,552.00
Femur Buyer, Inc.	Term Loan	1,003,698.64	50.00	Caa2	Caa1	50,184,932.00
FinCo I LLC	Term Loan B (9/20)	2,719,095.25	60.00	Ba3	Baa3	163,145,715.00
First Advantage Holdings, LLC	Term Loan B1	586,003.55	45.00	B2	B2	26,370,159.75
First Brands Group, LLC	1st Lien Term Loan (3/21)	249,851.40	50.00	B2	B1	12,492,570.00
First Eagle Holdings, Inc.	Refinancing Term Loan	2,735,349.72	45.00	Ba2	Ba2	123,090,737.40
Fleet Bidco Limited	Term Loan B	137,955.16	45.00	B2	B2	6,207,982.20
Fleetcor Technologies Operating Company, LLC	Term Loan 4/21	1,147,417.00	45.00	Ba1	Ba1	51,633,765.00
Flexera Software LLC	Term Loan B (12/20)	1,936,209.55	50.00	B2	B1	96,810,477.50
Focus Financial Partners, LLC	Term Loan (1/20)	260,201.10	45.00	Ba3	Ba3	11,709,049.50
Forest City Enterprises, L.P.	Term Loan B (11/19)	1,071,428.57	40.00	B1	B2	42,857,142.80
Foundation Building Materials, Inc.	Term Loan (1/21)	753,904.15	45.00	B2	B2	33,925,686.75
Franchise Group, Inc	First Out Term Loan	614,406.00	50.00	B1	Ba3	30,720,300.00



Moody's Minimum Weighted Average Recovery Rate Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
Froneri US, Inc.	Term Loan B-2	1,062,190.79	45.00	B1	B1	47,798,585.55
Frontdoor, Inc.	Term Loan (8/2018)	277,768.43	45.00	Ba2	Ba2	12,499,579.35
GBT Group Services B.V.	Term Loan	657,327.20	45.00	Caa2	Caa2	29,579,724.00
GTT Communications, Inc.	Term Loan B	37,187.94	30.00	Caa3	Caa3	1,115,638.20
Gardner Denver, Inc.	Term Loan B	968,418.57	45.00	Ba2	Ba2	43,578,835.65
Global Medical Response, Inc.	Incremental Term Loan B	3,429,113.92	45.00	B2	B2	154,310,126.40
Global Tel*Link Corporation	2nd Lien Term Loan	500,000.00	15.00	B3	Caa2	7,500,000.00
Global Tel*Link Corporation	Term Loan B	3,396,291.00	50.00	B3	B2	169,814,550.00
GlobalLogic Holdings Inc.	Term Loan B	1,499,410.58	45.00	B2	B2	67,473,476.10
GlobalLogic Holdings Inc.	Term Loan B2	210,211.66	45.00	B2	B2	9,459,524.70
Go Daddy Operating Company, LLC	Term Loan 2/21	614,095.64	50.00	Ba2	Ba1	30,704,782.00
Gogo Intermediate Holdings LLC	Term Loan B	1,120,094.00	45.00	B3	B3	50,404,230.00
Golden Entertainment, Inc.	Term Loan	1,376,011.67	60.00	B3	B1	82,560,700.20
Grab Holdings Inc	Term Loan 1/21	913,499.00	45.00	B2	B2	41,107,455.00
Great Outdoors Group, LLC	Term Loan B (02/21)	3,491,250.00	40.00	Ba3	B1	139,650,000.00
Greeneden U.S. Holdings II, LLC	Term Loan	2,667,756.89	45.00	B3	B3	120,049,060.05
H-Food Holdings, LLC	Term Loan B-2	1,959,899.76	50.00	B3	B2	97,994,988.00
HCA Inc.	Term Loan B-12 (09/19)	1,960,050.48	50.00	Ba1	Baa3	98,002,524.00
HLF Financing SaRL, LLC	Term Loan B (08/18)	979,899.52	60.00	Ba3	Ba1	58,793,971.20
Harbor Freight Tools USA, Inc.	Term Loan B (10/20)	596,355.47	45.00	Ba3	Ba3	26,835,996.15
Harland Clarke Holdings Corp.	Term Loan	940,643.63	45.00	Caa3	Caa3	42,328,963.35
Hayward Industries, Inc.	Term Loan (5/21)	577,632.00	40.00	B1	B2	23,105,280.00
Heartland Dental, LLC	Incremental Term Loan	331,436.00	50.00	B3	B2	16,571,800.00
Heartland Dental, LLC	Term Loan (04/18)	1,436,456.66	50.00	B3	B2	71,822,833.00
Herschend Entertainment Co LLC	Term Loan B	651,533.96	45.00	B3	B3	29,319,028.20
Hightower Holding, LLC	Delayed Draw Term Loan (4/21)	142,675.00	50.00	B3	B2	7,133,750.00
Hightower Holding, LLC	Term Loan B (4/21)	570,699.00	50.00	B3	B2	28,534,950.00
Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	884,586.00	60.00	Ba3	Ba1	53,075,160.00
Horizon Therapeutics USA, Inc.	Term Loan B	898,954.00	50.00	Ba2	Ba1	44,947,700.00
Hubbard Radio, LLC	Term Loan B	1,250,000.00	45.00	B2	B2	56,250,000.00
Hudson River Trading LLC	Term Loan (3/21)	3,319,605.94	40.00	Ba1	Ba2	132,784,237.60
Hunter Fan Company	Term Loan (3/21)	737,927.00	45.00	B2	B2	33,206,715.00
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	440,000.00	15.00	B2	Caa1	6,600,000.00
Hyperion Refinance S.a.r.l.	Term Loan (1/21)	1,906,231.59	45.00	B2	B2	85,780,421.55
IG Investments Holdings, LLC	Term Loan	5,165,597.99	50.00	B3	B2	258,279,899.50
IGT Holding IV AB	Term Loan 3/21	610,148.00	45.00	B2	B2	27,456,660.00
IHeartCommunications, Inc.	Term Loan (07/20)	703,394.68	50.00	B2	B1	35,169,734.00
INEOS US Petrochem LLC	Term Loan (1/21)	470,291.60	45.00	Ba3	Ba3	21,163,122.00



Moody's Minimum Weighted Average Recovery Rate Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
ION Trading Finance Limited	USD Term Loan (3/21)	72,577.30	45.00	B3	B3	3,265,978.50
IRB Holding Corporation	Term Loan B	1,460,280.15	45.00	B2	B2	65,712,606.75
IXS Holdings, Inc.	Term Loan B 2/20	552,270.40	45.00	B2	B2	24,852,168.00
Idera, Inc.	Term Loan (02/21)	855,588.95	50.00	B3	B2	42,779,447.50
Imperva, Inc.	Second Lien Term Loan	750,000.00	15.00	B3	Caa2	11,250,000.00
Imperva, Inc.	Term Loan	1,473,750.00	50.00	B3	B2	73,687,500.00
Impriativa, Inc	Term Loan (11/20)	1,035,797.00	45.00	B2	B2	46,610,865.00
Indy US BIDCO, LLC	Term Loan B	469,843.00	45.00	B1	B1	21,142,935.00
Ineos Enterprises Holdings US Finco LLC	Term Loan B (Refinance)	794,075.40	45.00	B1	B1	35,733,393.00
Infinite Bidco LLC	Term Loan	641,139.00	50.00	B3	B2	32,056,950.00
Infinite Bidco LLC	Term Loan B	104,803.00	15.00	B3	Caa2	1,572,045.00
Ingram Micro Inc.	Term Loan B	1,913,851.00	40.00	Ba3	B1	76,554,040.00
Innovative Water Care Global Corporation	Term Loan	1,614,150.27	45.00	Caa1	Caa1	72,636,762.15
Inovalon Holdings, Inc.	Term Loan B1	1,268,482.20	45.00	B2	B2	57,081,699.00
Intrado Corporation	Term Loan B (Olympus Merger)	1,654,196.39	50.00	B3	B2	82,709,819.50
Iridium Satellite LLC	Term Loan B	604,327.63	45.00	Ba3	Ba3	27,194,743.35
JBS USA Lux S.A.	Term Loan B	2,940,000.00	50.00	Ba1	Baa3	147,000,000.00
Jane Street Group, LLC	Term Loan (1/21)	4,404,976.19	40.00	Ba2	Ba3	176,199,047.60
JetBlue Airways Corporation	Term Loan (6/20)	360,193.48	45.00	Ba2	Ba2	16,208,706.60
Jo-Ann Stores, LLC	Term Loan	1,567,963.12	45.00	B2	B2	70,558,340.40
KUEHG Corp.	2nd Lien Term Loan	250,000.00	15.00	Caa1	Caa3	3,750,000.00
KUEHG Corp.	Term Loan B-3	2,271,458.30	50.00	Caa1	B3	113,572,915.00
Kestra Advisor Services Holdings A, Inc.	Term Loan (06/19)	1,970,000.00	45.00	B3	B3	88,650,000.00
Kestrel Bidco Inc.	Term Loan B	2,254,094.57	50.00	B3	B2	112,704,728.50
Kingpin Intermediate Holdings LLC	Term Loan B	486,228.32	45.00	B2	B2	21,880,274.40
Kleopatra Finco S.a.r.l	Term Loan (1/21) (USD)	726,092.48	50.00	B3	B2	36,304,624.00
Knowlton Development Corporation Inc.	Term Loan B	1,575,457.20	45.00	B3	B3	70,895,574.00
Kodiak BP, LLC	Term Loan	616,921.00	40.00	B1	B2	24,676,840.00
LS Group Opco Acquisition LLC	Term Loan B	1,363,636.36	45.00	B2	B2	61,363,636.20
LTR Intermediate Holdings, Inc.	Term Loan (4/21)	543,847.00	45.00	B3	B3	24,473,115.00
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	55,450.43	55.00	Caa2	B2	3,049,773.65
Lakeland Tours, LLC	Third Out PIK Term Loan	57,864.20	35.00	Caa2	Caa2	2,025,247.00
Lasership, Inc.	Term Loan (4/21)	534,767.00	50.00	B3	B2	26,738,350.00
Lasership, Inc.	Term Loan 2nd Lien	372,549.00	15.00	B3	Caa2	5,588,235.00
Lealand Finance Company B.V.	Exit Term Loan	525,649.80	30.00	B3	B3	15,769,494.00
Lealand Finance Company B.V.	Term Loan	51,770.28	45.00	B3	B3	2,329,662.60
Legalzoom.com, Inc.	Term Loan B 2018	1,408,151.85	45.00	B3	B3	63,366,833.25
Life Time, Inc.	Term Loan (01/21)	831,213.99	50.00	Caa1	B3	41,560,699.50



Moody's Minimum Weighted Average Recovery Rate Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
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Lonza Specialty Ingredients	Term Loan 4/21	725,030.00	50.00	B3	B2	36,251,500.00
Lower Cadence Holdings LLC	Term Loan B	2,236,858.98	35.00	B2	B2	78,290,064.30
Lucid Energy Group II Borrower, LLC	Term Loan	489,898.97	35.00	B2	B2	17,146,463.95
Lumen Technologies, Inc.	Term Loan B (1/20)	3,430,000.02	45.00	Ba3	Ba3	154,350,000.90
Lummus Technology Holdings V LLC	Term Loan	526,593.64	50.00	B2	B1	26,329,682.00
MH Sub I LLC	First Lien Term Loan	1,933,432.10	50.00	B3	B2	96,671,605.00
MH Sub I LLC	Term Loan	223,264.62	50.00	B3	B2	11,163,231.00
MH Sub I, LLC	2nd Lien Term Loan	1,500,000.00	50.00	B3	Caa2	22,500,000.00
MLN US HoldCo LLC	Term Loan	548,018.74	50.00	Caa1	B3	27,400,937.00
MPH Acquisition Holdings LLC	Term Loan B	1,452,052.81	60.00	B2	Ba3	87,123,168.60
MSG National Properties	Term Loan	618,770.06	45.00	*	*	27,844,652.70
Magenta Buyer LLC	Term Loan B (04/21)	2,168,224.00	50.00	B3	B2	108,411,200.00
MajorDrive Holdings IV LLC	Term Loan	548,653.00	50.00	B3	B2	27,432,650.00
Mallinckrodt International Finance S.A.	Term Loan B	1,898,464.33	45.00	Caa3	Caa3	85,430,894.85
Maravai Intermediate Holdings, LLC	Term Loan B	431,792.91	45.00	B2	B2	19,430,680.95
Marriott Ownership Resorts Inc.	Term Loan (11/19)	136,777.14	60.00	Ba3	Ba1	8,206,628.40
Maxar Technologies Ltd.	Term Loan B	366,464.06	45.00	B2	B2	16,490,882.70
McAfee, LLC	Term Loan B	790,493.39	45.00	B1	B1	35,572,202.55
MedPlast Holdings, Inc.	Term Loan (06/18)	1,469,849.28	50.00	Caa1	B3	73,492,464.00
Medallion Midland Acquisition, LLC	Term Loan	489,873.44	35.00	B2	B2	17,145,570.40
Medical Solutions Holdings, Inc.	Term Loan	167,761.49	50.00	B3	B2	8,388,074.50
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	26,231.00	50.00	B3	B2	1,311,550.00
MetroNet Systems Holdings, LLC	Term Loan (5/21)	236,075.00	50.00	B3	B2	11,803,750.00
Midwest Physician Administrative Services LLC	Term Loan (02/21)	150,820.00	45.00	B2	B2	6,786,900.00
Midwest Veterinary Partners, LLC	Term Loan (4/21)	311,894.00	50.00	B3	B2	15,594,700.00
Milano Acquisition Corporation	Term Loan B	2,744,452.34	50.00	B3	B2	137,222,617.00
Mileage Plus Holdings, LLC	Term Loan B	2,825,573.00	60.00	Ba2	Baa3	169,534,380.00
Mirion Technologies, Inc.	Term Loan B	2,248,004.68	45.00	B2	B2	101,160,210.60
Motion Acquisition Ltd.	Delayed Draw Term Loan	76,530.93	50.00	B3	B2	3,826,546.50
Motion Acquisition Ltd.	Term Loan B USD	582,300.65	50.00	B3	B2	29,115,032.50
NCL Corporation Ltd.	Term A-1 Loan	151,610.87	50.00	B2	B1	7,580,543.50
NIC Acquisition Corp.	Second Lien Term Loan	66,116.00	15.00	B3	Caa2	991,740.00
Nascar Holdings, LLC	Term Loan B	215,862.50	45.00	Ba3	Ba3	9,713,812.50
Natel Engineering Company Inc	Initial Term Loan	2,015,379.15	45.00	B3	B3	90,692,061.75
National Intergovernmental Purchasing Alliance Company	2nd Lien Term Loan	481,892.11	15.00	B3	Caa2	7,228,231.65
National Intergovernmental Purchasing Alliance Company	Term Loan	1,485,393.28	50.00	B3	B2	74,269,664.00
Navicare, Inc.	Term Loan B	312,687.72	50.00	B3	B2	15,634,386.00
Nexus Buyer LLC	Term Loan B	1,715,662.75	45.00	B2	B2	77,204,823.75



Moody's Minimum Weighted Average Recovery Rate Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
Northwest Fiber LLC	Term Loan (01/21)	687,200.51	60.00	B2	Ba3	41,232,030.60
Numericable U.S. LLC	Term Loan B12	1,465,822.77	45.00	B2	B2	65,962,024.65
Numericable U.S. LLC	Term Loan B13	5,874,559.82	45.00	B2	B2	264,355,191.90
ON Semiconductor Corporation	Term Loan B (09/19)	594,734.45	50.00	Ba1	Baa3	29,736,722.50
OneDigital Borrower LLC	Delayed Draw Term Loan	88,161.22	45.00	B3	B3	3,967,254.90
OneDigital Borrower LLC	Term Loan	2,732,998.03	45.00	B3	B3	122,984,911.35
Onvoy, LLC	Term Loan	418,429.78	50.00	B3	B2	20,921,489.00
Organon & Co	Term Loan USD	2,058,735.00	45.00	Ba2	Ba2	92,643,075.00
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	841,625.97	50.00	B1	Ba3	42,081,298.50
Oxbow Carbon, LLC	Term Loan B (09/20)	758,333.55	50.00	B2	B1	37,916,677.50
PCI Gaming Authority	Term Loan	887,327.34	45.00	Ba3	Ba3	39,929,730.30
PG&E Corporation	Term Loan	996,250.00	15.00	Ba2	B1	14,943,750.00
PQ Performance Chemicals	Term Loan (04/21)	240,713.00	45.00	B1	B1	10,832,085.00
Par Petroleum, LLC	Term Loan B	996,608.67	45.00	B1	B1	44,847,390.15
Parxel International Corporation	Term Loan B	2,261,183.05	45.00	B2	B2	101,753,237.25
Park River Holdings Inc	Term Loan (01/21)	380,184.00	50.00	B2	B1	19,009,200.00
Pathway Vet Alliance LLC	Term Loan	796,037.53	50.00	B3	B2	39,801,876.50
Peraton Corp.	Second Lien Term Loan B1	185,185.00	25.00	B2	B3	4,629,625.00
Peraton Corp.	Term Loan B	3,044,230.29	50.00	B2	B1	152,211,514.50
Petco Health and Wellness Company, Inc.	Term Loan (2/21)	925,173.00	45.00	B2	B2	41,632,785.00
Phoenix Guarantor Inc.	Term Loan B-1	1,473,843.75	50.00	B2	B1	73,692,187.50
Phoenix Guarantor Inc.	Term Loan B-3	1,017,488.93	50.00	B2	B1	50,874,446.50
Planview Parent, Inc.	Term Loan	1,096,972.23	50.00	B3	B2	54,848,611.50
Playtika Holding Corp.	Term Loan B (3/21)	2,101,169.65	50.00	Ba3	Ba2	105,058,482.50
Polar US Borrower, LLC	Term Loan	728,739.18	45.00	B3	B3	32,793,263.10
Polaris Newco, LLC	USD Term Loan B	725,328.00	45.00	B3	B2	32,639,760.00
Precision Medicine Group, LLC	2/21 Term Loan	467,381.02	45.00	B2	B2	21,032,145.90
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	66,738.17	45.00	B2	B2	3,003,217.65
Pretium PKG Holdings, Inc.	Term Loan (10/20)	951,449.82	45.00	B3	B3	42,815,241.90
ProQuest LLC	Term Loan (10/19)	1,779,504.41	45.00	B2	B2	80,077,698.45
Proampac PG Borrower LLC	Term Loan (10/20)	336,942.40	50.00	B3	B2	16,847,120.00
Prodera Networks, Inc.	Term Loan (10/18)	662,611.57	50.00	B3	B2	33,130,578.50
Project Alpha Intermediate Holding, Inc.	Term Loan (2/21)	2,456,343.75	45.00	B3	B3	110,535,468.75
Project Leopard Holdings, Inc.	Term Loan	2,177,054.14	45.00	B2	B2	97,967,436.30
Proofpoint, Inc.	Term Loan (6/21)	465,214.00	50.00	B3	B2	23,260,700.00
QUIKRETE Holdings, Inc.	Term Loan B	616,486.71	45.00	Ba3	Ba3	27,741,901.95
QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	1,463,115.00	45.00	Ba3	Ba3	65,840,175.00
RVR Dealership Holdings, LLC	Term Loan	282,732.00	45.00	B2	B2	12,722,940.00



Moody's Minimum Weighted Average Recovery Rate Test

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
Rackspace Technology Global, Inc.	Term Loan (1/21)	1,919,137.72	50.00	B2	B1	95,956,886.00
RadNet Management, Inc.	Term Loan (4/21)	481,045.00	50.00	B2	B1	24,052,250.00
Radiate Holdco, LLC	Term Loan (09/20)	3,617,995.86	50.00	B2	B1	180,899,793.00
Radiology Partners, Inc.	Term Loan	1,305,454.89	50.00	Caa1	B3	65,272,744.50
Recorded Books Inc.	Term Loan (1/21)	403,905.01	45.00	B3	B3	18,175,725.45
Red Ventures, LLC	Term Loan B2	3,906,509.81	45.00	B1	B1	175,792,941.45
RegionalCare Hospital Partners Holdings, Inc.	Term Loan B	1,899,976.48	50.00	B2	B1	94,998,824.00
Rent-A-Center, Inc.	Term Loan B (01/21)	323,694.00	45.00	Ba3	Ba3	14,566,230.00
Reynolds Consumer Products LLC	Term Loan	599,109.82	45.00	Ba1	Ba1	26,959,941.90
Ryan Specialty Group LLC	Term Loan	1,400,142.11	45.00	B1	B1	63,006,394.95
SCS Holdings I Inc.	Term Loan 1/20	1,612,161.34	60.00	B2	Ba3	96,729,680.40
SMB Shipping Logistics, LLC	Term Loan B	973,609.48	60.00	B3	B1	58,416,568.80
SRAM, LLC	Term Loan (05/21)	459,395.00	45.00	B1	B1	20,672,775.00
SS&C European Holdings S.A.R.L.	Term Loan B4	716,717.44	50.00	Ba3	Ba2	35,835,872.00
SS&C Technologies, Inc.	Term Loan B3	949,533.73	50.00	Ba3	Ba2	47,476,686.50
Sabert Corporation	Term Loan B	1,026,974.61	45.00	B2	B2	46,213,857.45
Samsonite International S.A.	Term Loan B (4/18)	2,088,294.77	45.00	Ba2	Ba2	93,973,264.65
Samsonite International S.A.	Term Loan B2	1,918,492.27	45.00	Ba2	Ba2	86,332,152.15
Schweitzer-Mauduit International, Inc.	Term Loan B	377,666.00	50.00	Ba3	Ba2	18,883,300.00
Scientific Games International, Inc.	Term Loan B-5	1,320,575.24	60.00	B3	B1	79,234,514.40
SeaWorld Parks & Entertainment, Inc.	Term Loan B5	1,949,238.00	50.00	B3	B2	97,461,900.00
Sedgwick Claims Management Services, Inc.	Term Loan B (7/19)	394,051.27	50.00	B3	B2	19,702,563.50
Shape Technologies Group, Inc.	Term Loan	298,249.55	45.00	Caa2	Caa2	13,421,229.75
Shutterfly, Inc.	Term Loan B	689,455.04	50.00	B3	B2	34,472,752.00
Sinclair Television Group, Inc.	Term Loan B2B	745,560.29	50.00	Ba3	Ba2	37,278,014.50
SkyMiles IP Ltd.	Term Loan B (9/20)	930,027.60	60.00	Baa3	Baa1	55,801,656.00
Snacking Investment BidCo Pty Limited	Term Loan	254,024.39	45.00	B2	B2	11,431,097.55
Sorenson Communications, LLC	Term Loan (3/21)	359,672.75	45.00	B2	B2	16,185,273.75
Sound Inpatient Physicians, Inc.	2nd Lien Term Loan	292,682.93	15.00	B1	B3	4,390,243.95
Southern Veterinary Partners, LLC	Delayed Draw Term Loan (9/20)	34,225.26	50.00	B3	B2	1,711,263.00
Southern Veterinary Partners, LLC	Term Loan (9/20)	247,512.83	50.00	B3	B2	12,375,641.50
Spin Holdco, Inc.	Term Loan 3/21	904,418.00	45.00	B3	B3	40,698,810.00
Spring Education Group, Inc.	Term Loan	467,011.48	50.00	Caa1	B3	23,350,574.00
Staples, Inc.	Term Loan (03/19)	3,430,000.00	45.00	B2	B2	154,350,000.00
Star US Bidco LLC	Term Loan B	656,650.91	45.00	B3	B3	29,549,290.95
Starfruit US Holdco LLC	Term Loan B	2,239,348.43	50.00	B2	B1	111,967,421.50
Starwood Property Mortgage, L.L.C.	Incremental Term Loan B2	203,397.89	45.00	Ba2	Ba2	9,152,905.05
Starwood Property Mortgage, L.L.C.	Term Loan B	161,690.22	45.00	Ba2	Ba2	7,276,059.90



Moody's Minimum Weighted Average Recovery Rate Test
As of: 6/14/2021
Next Payment: 7/15/2021

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Sterling Midco Holdings, Inc.	Term Loan	910,080.84	45.00	B3	B3	40,953,637.80
Sunshine Luxembourg VII SARL	Term Loan B-3 (USD)	2,752,015.23	50.00	B3	B2	137,600,761.50
TAMKO Building Products LLC	Term Loan B	2,955,000.00	40.00	B1	B2	118,200,000.00
TGG TS Acquisition Company	Term Loan (12/18)	829,046.06	45.00	B2	B2	37,307,072.70
TRC Companies, Inc.	Term Loan (1/21)	709,278.07	45.00	B2	B2	31,917,513.15
TTF Holdings, LLC	Term Loan	104,892.27	45.00	B2	B2	4,719,702.15
Tailwind Smith Cooper Intermediate	Term Loan	773,360.45	45.00	B3	B3	34,801,220.25
Tech Data Corporation	Term Loan	399,627.58	50.00	Ba1	Baa3	19,981,379.00
Telenet Financing USD LLC	Term Loan (1/20)	1,476,923.00	45.00	Ba3	Ba3	66,461,535.00
Terrier Media Buyer, Inc.	Term Loan (1/21)	246,881.25	50.00	B2	B1	12,344,062.50
The Dun & Bradstreet Corporation	Term Loan	2,472,076.82	50.00	B2	B1	123,603,841.00
The Edelman Financial Center, LLC	Term Loan Second Lien	1,031,746.00	15.00	B3	Caa2	15,476,190.00
The Edelman Financial Engines Centre, LLC	Term Loan B (3/21)	1,076,321.00	50.00	B3	B2	53,816,050.00
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	67,219.63	45.00	B1	B1	3,024,883.35
The Hillman Group, Inc.	Term Loan B-1	331,056.68	45.00	B1	B1	14,897,550.60
The Ta bots Inc.	Term Loan	876,829.27	45.00	Caa3	Caa3	39,457,317.15
Thor Industries, Inc.	USD Term Loan (3/21)	1,301,136.25	45.00	Ba3	Ba3	58,551,131.25
ThoughtWorks, Inc.	Term Loan 3/21	1,964,735.51	45.00	B2	B2	88,413,097.95
Titan AcquisitionCo New Zealand Limited	Term Loan (2020 Refinancing)	1,869,433.77	45.00	B2	B2	84,124,519.65
Topgolf International, Inc.	Term Loan (02/19)	1,960,000.00	45.00	B3	B3	88,200,000.00
Torrid, LLC	Term Loan 5/21	518,347.00	45.00	B2	B2	23,325,615.00
Tory Burch LLC	Term Loan	730,734.00	50.00	Ba3	Ba2	36,536,700.00
Total Produce USA Holdings Inc	Term Loan	1,063,183.00	45.00	Ba3	Ba3	47,843,235.00
Transdigm, Inc.	Term Loan F (02/20)	992,462.32	50.00	B1	Ba3	49,623,116.00
Transdigm, Inc.	Term Loan G (02/20)	2,446,287.91	50.00	B1	Ba3	122,314,395.50
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	2,097,413.46	60.00	Caa2	B3	125,844,807.60
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	2,035,494.15	25.00	Caa2	Caa3	50,887,353.75
Triton Solar US Acquisition Co.	Term Loan B	2,300,000.00	50.00	Caa1	B3	115,000,000.00
Triton Water Holdings, Inc.	Term Loan (03/21)	1,483,290.00	50.00	B2	B1	74,164,500.00
Truck Hero, Inc.	Term Loan (1/21)	505,748.00	50.00	B3	B2	25,287,400.00
Trugreen Limited Partnership	Term Loan	916,445.48	50.00	B2	B1	45,822,274.00
U.S. Anesthesia Partners, Inc.	Term Loan (6/17)	1,433,927.55	50.00	B3	B2	71,696,377.50
UFC Holdings, LLC	Term Loan B3 (1/21)	399,750.19	45.00	B2	B2	17,988,758.55
UKG Inc.	Term Loan 1/21	537,789.94	50.00	B2	B1	26,889,497.00
UPC Financing Partnership	Term Loan B (4/21)	1,268,991.05	45.00	B1	B1	57,104,597.25
Uber Technologies Inc	Term Loan (2/21)	1,959,697.74	50.00	B2	B1	97,984,887.00
Unified Women's Healthcare, LP	Term Loan	555,401.02	50.00	B3	B2	27,770,051.00
United Airlines, Inc.	Term Loan B (4/21)	2,203,154.00	50.00	Ba2	Ba1	110,157,700.00



Moody's Minimum Weighted Average Recovery Rate Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
United PF Holdings, LLC	Term Loan (12/19)	857,886.22	50.00	Caa1	B3	42,894,311.00
Univision Communications Inc.	2020 Replacement Term Loan	3,617,731.76	45.00	B1	B1	162,797,929.20
Upland Software, Inc.	Term Loan	1,248,446.42	45.00	B2	B2	56,180,088.90
VC GB Holdings, Inc.	Term Loan (10/17)	1,211,086.74	45.00	B2	B2	54,498,903.30
VFH Parent LLC	Term Loan B	2,395,368.78	40.00	Ba2	Ba3	95,814,751.20
VS Buyer, LLC	Term Loan	735,526.44	50.00	B2	B1	36,776,322.00
VeriFone Systems, Inc.	Term Loan (7/18)	2,201,054.33	45.00	B3	B3	99,047,444.85
Verscend Holding Corp.	Term Loan (2/21)	3,089,936.23	50.00	B3	B2	154,496,811.50
Verscend Holding Corp.	Term Loan Second Lien	271,605.00	15.00	B3	Caa2	4,074,075.00
Vertex Aerospace Services Corp.	Term Loan 3/21	1,603,743.44	45.00	B2	B2	72,168,454.80
Vertical U.S. Newco Inc.	Term Loan	2,001,311.21	50.00	B2	B1	100,065,560.50
Victory Capital Holdings, Inc.	Term Loan (2/21)	1,014,995.22	45.00	Ba2	Ba2	45,674,784.90
Virgin Media Bristol LLC	Term Loan Q	1,245,149.00	45.00	Ba3	Ba3	56,031,705.00
Virtusa Corporation	Term Loan	445,834.44	50.00	B3	B2	22,291,722.00
Vistra Operations Company LLC	2018 Incremental Term Loan	1,972,609.38	50.00	Ba1	Baa3	98,630,469.00
Vocus Group Limited	Term Loan	365,743.00	45.00	B1	B1	16,458,435.00
WEX Inc.	Term Loan B (3/21)	875,916.88	45.00	Ba2	Ba2	39,416,259.60
WHOLE EARTH BRANDS, INC.	Term Loan 2/21	269,647.00	45.00	B2	B2	12,134,115.00
WP CityMD Bidco LLC	Term Loan B (1/21)	912,598.51	45.00	B2	B2	41,066,932.95
WW International Inc	Term Loan (04/21)	135,302.00	45.00	Ba3	Ba3	6,088,590.00
WaterBridge Midstream Operating LLC	Term Loan	1,539,189.84	35.00	B3	B3	53,871,644.40
Weber-Stephen Products LLC	Term Loan	950,117.75	45.00	B1	B1	42,755,298.75
WeddingWire, Inc.	Second Lien Term Loan	500,000.00	15.00	B3	Caa2	7,500,000.00
WeddingWire, Inc.	Term Loan	1,955,000.00	50.00	B3	B2	97,750,000.00
Western Digital Corporation	Term Loan B-4	1,439,451.84	50.00	Baa3	Baa2	71,972,592.00
White Cap Buyer LLC	Term Loan B	1,476,339.21	45.00	B2	B2	66,435,264.45
WideOpenWest Finance, LLC	Term Loan B (6/17)	2,457,560.83	45.00	B2	B2	110,590,237.35
William Morris Endeavor Entertainment, LLC	Term Loan B	865,537.07	45.00	B3	B3	38,949,168.15
Wilsonart LLC	Term Loan E	916,827.10	45.00	B2	B2	41,257,219.50
Windstream Services II, LLC	Term Loan B Exit (9/20)	279,504.13	35.00	B3	B3	9,782,644.55
Xperi Holding Corporation	Term Loan	2,058,887.12	45.00	Ba3	Ba3	92,649,920.40
Xplornet Communications Inc	Term Loan B (06/20)	1,083,764.35	45.00	B3	B3	48,769,395.75
Zellis Cost Management Buyer, Inc.	Term Loan B1	2,020,948.27	45.00	B2	B2	90,942,672.15
Ziggo Financing Partnership	Term Loan I	359,788.01	45.00	B1	B1	16,190,460.45
		489,092,661.43				22,906,895,914.80



Moody's Minimum Weighted Average Recovery Rate Test
 As of: 6/14/2021
 Next Payment: 7/15/2021



Issuer Name	Description	Principal Balance	Moody's Recovery Rate	Moody's Def. Prob. Rating	Moody's Rating	Weighted Factor
	Weighted Average Recovery		46.90			
	Minimum Weighted Average Recovery		43.50			
	Test Result		Passed			



Weighted Average Life Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
AAdvantage Loyalty IP Ltd.	Term Loan (3/21)	861,563.00	04/20/2028	4.48	3,856,334.76
ABG Intermediate Holdings 2 LLC	Term Loan (01/21)	3,713,250.32	09/27/2024	3.29	12,209,756.70
ADMI Corp.	Term Loan B2	1,312,071.00	12/23/2027	6.52	8,560,342.76
AECOM	Term Loan B (04/21)	415,849.00	04/13/2028	6.61	2,748,380.48
ATI Holdings Acquisition, Inc.	Term Loan	94,117.51	05/10/2023	1.88	177,144.99
AVSC Holding Corp	Second Lien Term Loan	277,777.78	09/01/2025	4.22	1,171,191.74
Acrisure, LLC	Term Loan B (1/20)	2,036,815.79	02/16/2027	5.51	11,219,420.53
Agility Health, Inc.	Term Loan (09/20)	431,387.38	01/05/2026	4.44	1,913,644.79
Aimbridge Acquisition Co., Inc.	Term Loan B	1,078,012.27	02/02/2026	4.52	4,877,885.95
Albany Molecular Research, Inc.	Term Loan 10/20	619,244.70	08/30/2024	3.21	1,988,703.72
Aldevron, LLC	Term Loan B (1/21)	1,135,218.16	10/12/2026	5.33	6,048,280.74
Alera Group Intermediate Holdings, Inc.	Term Loan B	1,045,283.97	08/01/2025	4.07	4,252,158.80
AlixPartners, LLP	Term Loan B (01/21)	295,503.83	02/04/2028	6.64	1,962,744.12
Alliant Travel Company	Term Loan B (2/20)	1,955,000.00	02/05/2024	2.61	5,102,874.74
Alliant Holdings Intermediate LLC	Term Loan B3	295,047.00	11/05/2027	6.32	1,864,264.77
Allied Universal Holdco LLC	Term Loan 4/21	813,375.43	05/12/2028	6.70	5,449,337.02
Alterra Mountain Company	Term Loan B-1	2,567,611.56	07/31/2024	4.58	7,898,173.28
Altice Financing S.A.	Term Loan (10/17)	4,011,039.65	02/02/2026	4.53	18,187,852.06
Amentum Government Services Holdings LLC	Term Loan (10/20)	449,175.72	02/01/2027	5.47	2,457,519.99
Amentum Government Services Holdings LLC	Term Loan B	1,133,044.13	02/01/2027	5.47	6,198,623.86
American Airlines, Inc.	Term Loan (AMR 5/18)	3,920,000.00	06/27/2025	3.93	15,419,575.63
American Greetings Corporation	Term Loan	592,768.95	04/05/2024	2.78	1,645,620.78
American Residential Services LLC	Term Loan (10/20)	282,796.24	10/15/2027	6.13	1,733,275.07
Anneal Pharmaceuticals LLC	Initial Term Loan	3,152,153.95	05/05/2025	3.81	12,007,707.39
Ankura Consulting Group, LLC	Term Loan (3/21)	707,352.95	03/17/2028	6.54	4,626,127.03
Api Group DE, Inc	Term Loan B	925,113.70	10/01/2026	5.15	4,765,567.90
Apr, LLC	Term Loan (04/21)	637,602.50	11/14/2026	5.46	3,482,592.71
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	204,021.12	03/20/2024	2.76	563,867.71
Aristocrat International PTY Ltd	Term Loan (5/20)	148,134.34	10/21/2024	3.29	488,033.18
Aristocrat Technologies, Inc.	Term Loan B	4,437,368.42	10/21/2024	3.29	14,620,367.70
Array Technologies INC	Term Loan	627,654.92	10/14/2027	6.15	3,859,245.36
Ascend Performance Materials Operations LLC	Term Loan B (02/21)	927,916.45	08/27/2026	5.06	4,697,136.60
Asurion, LLC	Term Loan B6	1,986,845.78	11/03/2023	2.35	4,678,919.65
Asurion, LLC	Term Loan B7	4,886,934.71	11/04/2024	3.33	16,274,252.97
Asurion, LLC	Term Loan B8	963,786.19	12/23/2026	5.37	5,173,133.81
Athenahealth, Inc.	Term Loan B (01/21)	4,005,188.79	02/11/2026	4.55	18,223,828.31
Avaya Inc.	Term Loan B-2 (2/21)	1,149,602.01	12/15/2027	6.50	7,475,167.07
Avaya Inc.	Term Loan B1	1,413,005.05	12/15/2027	6.50	9,187,917.85



Weighted Average Life Test

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
Avolon TLB Borrower 1 (US) LLC	Term Loan B3	2,163,706.51	01/15/2025	3.59	7,766,240.20
Avolon TLB Borrower 1 (US) LLC	Term Loan B5	548,254.93	12/01/2027	6.25	3,426,295.41
BCPE Empire Holdings, Inc.	Incremental Term Loan	415,625.00	06/11/2026	4.99	2,074,426.76
BW Gas & Convenience Holdings, LLC	Term Loan B	36,940.00	03/31/2028	6.56	242,289.99
Ban Jay Group US Holdings Inc.	Term Loan (USD)	210,434.25	03/04/2025	3.65	767,687.40
Bausch Health Companies Inc.	Term Loan B (05/18)	675,010.36	06/02/2025	3.69	2,492,846.51
Belfor Holdings Inc.	Term Loan	2,456,250.00	04/06/2026	4.71	11,574,507.04
Belron Finance US LLC	Term Loan B (3/21)	386,059.00	04/13/2028	6.84	2,641,372.87
Birkenstock Group B.V. & Co. KG	USD Term Loan B	338,684.00	04/27/2028	6.87	2,326,511.04
Blackstone Mortgage Trust, Inc.	Term Loan B	2,545,435.83	04/23/2026	4.76	12,115,109.75
Blucora, Inc.	Term Loan (11/17)	1,492,788.47	05/22/2024	2.92	4,363,472.75
Brookfield Property REIT Inc.	Term Loan A-2	167,199.26	08/28/2023	2.07	346,417.63
Brookfield Property REIT Inc.	Term Loan B	493,670.70	08/27/2025	4.11	2,028,598.23
Brookfield WEC Holdings Inc.	Term Loan (1/21)	490,000.01	08/01/2025	4.04	1,980,859.58
Brown Group Holding, LLC	Term Loan B	1,021,579.00	06/07/2028	6.85	7,000,717.97
Buckeye Partners, L.P.	Term Loan (1/21)	2,208,794.88	11/02/2026	5.24	11,564,323.17
Bulldog Purchaser Inc.	Term Loan	842,034.05	09/05/2025	4.14	3,485,436.69
Buzz Finco L.L.C.	Term Loan (10/20)	58,647.80	01/29/2027	5.02	294,296.12
Buzz Merger Sub Ltd.	Term Loan B	309,859.12	01/29/2027	5.46	1,692,385.78
CCI Buyer, Inc.	Term Loan	421,284.00	12/17/2027	6.29	2,650,233.92
CCM Merger, Inc.	Term Loan (10/20)	327,737.89	11/04/2025	4.39	1,439,265.09
CCRR Parent, Inc.	Term Loan B	270,751.00	03/06/2028	6.72	1,820,573.46
CITGO Petroleum Corporation	Term Loan (3/19)	2,680,151.52	03/28/2024	2.75	7,357,622.23
CIMC Materials, Inc.	Term Loan B1	1,311,320.42	11/14/2025	4.30	5,642,703.38
CPC Acquisition Corp.	Term Loan	353,598.00	12/29/2027	6.32	2,235,293.60
CSC Holdings, LLC	Term Loan B-5	2,955,093.75	04/15/2027	5.69	16,811,339.96
CT Technologies Intermediate Hldgs, Inc	Term Loan (12/20)	1,499,681.87	12/10/2025	4.39	6,576,795.71
CWGS Group, LLC	Term Loan B (5/21)	2,058,897.77	06/05/2028	6.73	13,850,336.36
Caesars Resort Collection, LLC	Term Loan B-1	2,666,707.38	07/21/2025	4.01	10,702,600.98
Callaway Golf Company	Term Loan B	626,890.35	01/02/2026	4.44	2,780,944.60
Calpine Corporation	Term Loan B-10	197,516.25	08/12/2026	5.02	991,802.41
Cambium Learning Group Inc	Term Loan	2,083,237.09	12/18/2025	4.47	9,307,687.08
Cambrex Corporation	Term Loan B2 (1/21)	2,443,279.28	12/04/2026	5.47	13,371,978.87
Camelot U.S. Acquisition 1 Co.	Term Loan (9/20)	809,270.41	10/30/2026	5.23	4,230,719.81
Cardinal Parent, Inc.	Term Loan B (11/20)	828,403.29	11/12/2027	6.20	5,137,138.03
Cardtronics USA Inc	Term Loan	242,432.02	06/29/2027	5.85	1,418,506.75
Carnival Corporation	Term Loan (USD)	371,879.35	06/30/2025	3.96	1,471,957.91
Casablanca US Holdings Inc.	Term Loan	954,436.81	03/29/2024	2.75	2,622,271.65



Weighted Average Life Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
Castle US Holding Corporation	Term Loan B (USD)	473,405.80	01/29/2027	5.49	2,598,731.24
Castle US Holding Corporation	Term Loan B2 (USD)	412,357.00	01/29/2027	5.49	2,264,077.96
Celestica Inc.	Term Loan B	1,275,458.79	06/27/2025	3.95	5,037,161.60
Celestica Inc.	Term Loan B2	580,000.00	06/27/2025	4.04	2,340,643.39
Champ Acquisition Corporation	Term Loan	1,398,750.00	12/19/2025	4.00	5,597,435.11
ChampionX Holding Inc.	Term Loan	645,605.53	06/03/2027	5.02	3,239,683.29
Charter Communications Operating, LLC.	Term Loan B2	2,643,272.18	02/01/2027	5.47	14,455,512.12
Cimpress Public Limited Company	USD Term Loan	437,093.00	05/17/2028	6.70	2,926,725.07
Citadel Securities LP	Term Loan B (01/21)	5,049,995.69	02/02/2028	6.41	32,375,207.82
Citico Funding LLC	3/17 First Lien Term Loan	1,959,183.67	09/28/2023	2.26	4,427,132.65
Cliaros Global LP	Term Loan B1	3,342,550.08	04/30/2026	4.88	16,298,649.40
Cloudera, Inc.	Term Loan B	248,753.56	12/22/2027	6.31	1,569,405.11
ClubCorp Holdings, Inc.	Term Loan B	2,312,052.87	09/18/2024	3.21	7,411,708.15
Columbus McKinnon Corporation	Term Loan (4/21)	85,889.00	04/07/2028	6.58	564,878.02
CommScope, Inc.	Term Loan B (04/19)	1,252,850.90	04/06/2026	4.69	5,874,635.66
CommerceHub Inc	Term Loan 12/20	388,889.00	12/29/2028	7.54	2,933,303.75
CommerceHub Inc	Term Loan B	408,210.91	12/29/2027	6.32	2,580,532.79
Conair Holdings, LLC	Term Loan B	709,334.00	05/17/2028	6.92	4,911,446.09
Conduent Incorporated	Term Loan B	3,161,065.87	12/07/2023	2.45	7,732,898.68
Conserve Midco, LLC	Initial Term Loan	306,153.85	05/13/2027	5.76	1,761,978.45
Consolidated Communications, Inc.	Term Loan B	2,684,485.37	10/04/2027	6.31	16,926,406.04
ConvergeOne Holdings Corp.	Term Loan (01/19)	1,847,587.50	01/04/2026	4.45	8,220,615.08
Coral-US Co-Borrower LLC	Term Loan B-5	3,376,773.82	01/31/2028	6.63	22,391,639.13
Corelogic, Inc.	Term Loan (4/21)	2,061,625.00	06/02/2028	6.63	13,664,410.99
Cornerstone Building Brands, Inc	Term Loan B (3/21)	1,024,441.00	04/12/2028	6.83	6,995,087.90
Cornerstone OnDemand, Inc.	Term Loan B (3/21)	1,379,005.55	04/22/2027	5.68	7,829,249.74
Creative Artists Agency, LLC	Incremental Term Loan B-1	931,633.30	11/27/2026	5.45	5,080,940.54
Creative Artists Agency, LLC	Term Loan B	1,275,829.83	11/26/2026	5.30	6,757,070.86
Crown Finance US, Inc.	Second Amendment Term Loan	516,375.39	09/30/2026	5.15	2,658,682.43
Crown Finance US, Inc.	Term Loan	559,009.91	02/28/2025	3.62	2,024,205.39
Cumulus Media New Holdings Inc.	Term Loan B	155,253.42	03/31/2026	4.66	723,604.30
Curium BidCo S a r.l.	Term Loan 10/20	264,355.45	12/02/2027	6.25	1,652,727.31
Curium BidCo S a r.l.	Term Loan B	491,755.97	07/09/2026	4.93	2,425,953.06
Cushman & Wakefield U.S. Borrower, LLC	Term Loan	3,527,955.95	08/21/2025	4.09	14,444,157.40
Cvent, Inc.	Term Loan	1,275,279.10	11/29/2024	3.40	4,330,812.44
DCert Buyer, Inc.	2nd Lien Term Loan (02/21)	313,253.01	02/19/2029	7.68	2,404,822.56
DCert Buyer, Inc.	Term Loan	1,459,652.64	10/16/2026	5.22	7,621,084.91
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	79,754.67	03/31/2028	6.80	541,960.55

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
DG Investment Intermediate Holdings 2 Inc	Second Lien Term Loan (3/21)	292,803.97	03/19/2029	7.76	2,272,687.90
DG Investment Intermediate Holdings 2 Inc	Term Loan (3/21)	380,828.56	03/31/2028	6.80	2,587,861.70
DT Midstream, Inc	Term Loan 5/21	247,170.00	05/25/2028	6.95	1,716,824.89
Da Vinci Purchaser Corp.	Term Loan B	566,911.03	01/08/2027	5.43	3,078,681.02
DaVita Inc.	Term Loan B-1	675,871.68	08/12/2026	5.02	3,394,041.26
Dealer Tire, LLC	Term Loan B-1	2,257,845.19	12/12/2025	4.39	9,910,864.27
Delta Topco, Inc.	Term Loan	1,126,651.00	12/01/2027	6.25	7,040,956.56
Diamond Sports Group, LLC	Term Loan	2,563,705.05	08/24/2026	5.05	12,953,053.92
Digital International Finance Ltd	Term Loan B	1,579,157.75	05/27/2024	2.90	4,585,491.64
Direct ChassisLink, Inc.	Second Lien Term Loan	481,492.60	04/10/2026	4.82	2,321,446.87
DiscoverOrg, LLC	Term Loan B (1/21)	1,298,050.64	02/02/2026	4.64	6,020,254.03
Dole Food Company, Inc.	Term Loan B	957,030.31	04/08/2024	2.72	2,603,395.34
E2Open, LLC	Term Loan 10/20	399,850.72	02/04/2028	6.43	2,569,508.37
EW Scripps Company, The	Term Loan B3 (12/20)	438,566.42	01/07/2028	6.38	2,796,118.68
EagleView Technology Corporation	Term Loan	1,089,769.06	08/14/2025	4.09	4,456,588.17
Eagletree-Carbide Acquisition Corp.	Term Loan	123,404.81	08/28/2024	3.11	384,022.81
Edgewater Generation, L.L.C.	Term Loan	940,131.47	12/12/2025	4.39	4,123,797.37
Elianco Animal Health Incorporated	Term Loan B	890,523.19	07/30/2027	5.95	5,294,963.25
Endo Luxembourg Finance Company I S.a.r.l.	Term Loan (3/21)	2,645,308.87	03/27/2028	6.55	17,323,604.52
Endurance International Group, Inc., The	Term Loan B	1,451,842.48	02/10/2028	6.66	9,667,025.08
Energy Acquisition LP	Term Loan (6/18)	982,803.72	06/26/2025	3.96	3,887,990.58
Energy Acquisition LP	Term Loan B (4/21)	277,263.00	06/26/2025	4.03	1,118,161.26
Envision Healthcare Corporation	Term Loan B (06/18)	986,130.20	10/10/2025	4.22	4,165,310.00
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74	09/06/2024	3.23	3,621,641.27
Evercommerce Inc.	Term Loan	28,803.44	06/14/2028	7.00	201,643.79
EyeCare Partners, LLC	Term Loan	709,931.04	02/18/2027	5.51	3,915,005.92
Femur Buyer, Inc.	Term Loan	1,003,698.64	03/05/2026	4.61	4,622,405.16
FinCo I LLC	Term Loan B (9/20)	2,719,095.25	06/27/2025	4.04	10,973,159.20
First Advantage Holdings, LLC	Term Loan B1	586,003.55	01/29/2027	5.46	3,200,871.77
First Brands Group, LLC	1st Lien Term Loan (3/21)	249,851.40	03/30/2027	5.62	1,403,730.49
First Eagle Holdings, Inc.	Refinancing Term Loan	2,735,349.72	02/01/2027	5.48	14,987,772.81
Fleet Bidco Limited	Term Loan B	137,955.16	10/05/2026	5.16	712,042.40
Fleetcor Technologies Operating Company, LLC	Term Loan 4/21	1,147,417.00	04/28/2028	6.65	7,627,315.11
Flexora Software LLC	Term Loan B (12/20)	1,936,209.55	03/03/2028	6.49	12,560,293.34
Focus Financial Partners, LLC	Term Loan (1/20)	260,201.10	07/03/2024	3.02	785,222.38
Forest City Enterprises, L.P.	Term Loan B (11/19)	1,071,428.57	12/08/2025	4.38	4,690,705.13
Foundation Building Materials, Inc.	Term Loan (1/21)	753,904.15	01/31/2028	6.63	4,999,194.66
Franchise Group, Inc	First Out Term Loan	614,406.00	03/10/2026	4.65	2,859,368.15



Weighted Average Life Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
Froneri US, Inc.	Term Loan B-2	1,062,190.79	01/29/2027	5.46	5,801,904.29
Frontdoor, Inc.	Term Loan (8/2018)	277,768.43	08/18/2025	4.08	1,134,680.06
GBT Group Services B.V.	Term Loan	657,327.20	08/13/2025	4.07	2,676,529.21
GTT Communications, Inc.	Term Loan B	37,187.94	06/02/2025	3.88	144,400.67
Gardner Denver, Inc.	Term Loan B	968,418.57	03/01/2027	5.54	5,366,719.03
Global Medical Response, Inc.	Incremental Term Loan B	3,429,113.92	03/14/2025	3.67	12,592,952.62
Global Tel*Link Corporation	2nd Lien Term Loan	500,000.00	11/30/2026	5.46	2,731,006.16
Global Tel*Link Corporation	Term Loan B	3,396,291.00	11/28/2025	4.36	14,820,005.45
GlobalLogic Holdings Inc.	Term Loan B	1,499,410.58	08/01/2025	4.05	6,068,338.69
GlobalLogic Holdings Inc.	Term Loan B2	210,211.66	09/14/2027	6.05	1,271,591.87
Go Daddy Operating Company, LLC	Term Loan 2/21	614,095.64	08/10/2027	5.96	3,659,878.92
Gogo Intermediate Holdings LLC	Term Loan B	1,120,094.00	04/28/2028	6.85	7,675,825.55
Golden Entertainment, Inc.	Term Loan	1,376,011.67	10/21/2024	3.29	4,532,773.58
Grab Holdings Inc	Term Loan 1/21	913,499.00	01/29/2026	4.52	4,125,501.54
Great Outdoors Group, LLC	Term Loan B (02/21)	3,491,250.00	03/06/2028	6.49	22,674,298.43
Greeneden U.S. Holdings II, LLC	Term Loan	2,667,756.89	12/01/2027	6.25	16,686,272.72
H-Food Holdings, LLC	Term Loan B-2	1,959,899.76	05/23/2025	3.86	7,559,459.95
HCA Inc.	Term Loan B-12 (09/19)	1,960,050.48	03/13/2025	3.67	7,195,493.72
HLF Financing SaRL, LLC	Term Loan B (08/18)	979,899.52	08/18/2025	4.08	4,002,820.49
Harbor Freight Tools USA, Inc.	Term Loan B (10/20)	596,355.47	10/19/2027	6.14	3,664,105.61
Harland Clarke Holdings Corp.	Term Loan	940,643.63	11/03/2023	2.18	2,046,592.32
Hayward Industries, Inc.	Term Loan (5/21)	577,632.00	05/12/2028	6.91	3,991,630.85
Heartland Dental, LLC	Incremental Term Loan	331,436.00	04/30/2025	3.88	1,284,910.00
Heartland Dental, LLC	Term Loan (04/18)	1,436,456.66	04/30/2025	3.80	5,453,256.15
Herschend Entertainment Co LLC	Term Loan B	651,533.96	08/19/2025	4.18	2,723,866.82
Hightower Holding, LLC	Delayed Draw Term Loan (4/21)	142,675.00	04/28/2028	7.04	1,005,072.62
Hightower Holding, LLC	Term Loan B (4/21)	570,699.00	04/21/2028	6.65	3,792,808.52
Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	884,586.00	05/19/2028	6.93	6,129,738.99
Horizon Therapeutics USA, Inc.	Term Loan B	898,954.00	03/15/2028	6.52	5,859,531.07
Hubbard Radio, LLC	Term Loan B	1,250,000.00	03/28/2025	3.71	4,642,319.22
Hudson River Trading LLC	Term Loan (3/21)	3,319,605.94	03/20/2028	6.53	21,680,116.91
Hunter Fan Company	Term Loan (3/21)	737,927.00	05/08/2028	6.68	4,928,407.85
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	440,000.00	07/07/2025	4.06	1,787,707.05
Hypertion Refinance S.a.r.l.	Term Loan (1/21)	1,906,231.59	11/12/2027	6.20	11,820,016.47
IG Investments Holdings, LLC	Term Loan	5,165,597.99	05/23/2025	3.86	19,921,848.61



Weighted Average Life Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
IGT Holding IV AB	Term Loan 3/21	610,148.00	03/31/2028	6.80	4,146,166.56
IHeartCommunications, Inc.	Term Loan (07/20)	703,394.68	05/01/2026	4.75	3,344,592.18
INEOS US Petrochem LLC	Term Loan (1/21)	470,291.60	01/29/2026	4.53	2,129,345.81
ION Trading Finance Limited	USD Term Loan (3/21)	72,577.30	03/31/2028	6.58	477,260.58
IRB Holding Corporation	Term Loan B	1,460,280.15	12/15/2027	6.29	9,178,132.25
IXS Holdings, Inc.	Term Loan B 2/20	552,270.40	03/05/2027	5.55	3,063,086.09
Idera, Inc.	Term Loan (02/21)	855,588.95	03/02/2028	6.49	5,548,473.84
Imperva, Inc.	Second Lien Term Loan	750,000.00	01/11/2027	5.58	4,182,751.54
Imperva, Inc.	Term Loan	1,473,750.00	01/12/2026	4.47	6,587,494.87
Imprivata, Inc.	Term Loan (11/20)	1,035,797.00	12/01/2027	6.25	6,473,617.82
Indy US BIDCO, LLC	Term Loan B	469,843.00	03/06/2028	6.50	3,051,718.72
Ineos Enterprises Holdings US Finco LLC	Term Loan B (Refinance)	794,075.40	08/28/2026	5.06	4,020,563.39
Infinite Bidco LLC	Term Loan	641,139.00	03/02/2028	6.72	4,305,856.17
Infinite Bidco LLC	Term Loan B	104,803.00	02/24/2029	7.70	806,861.15
Ingram Micro Inc.	Term Loan B	1,913,851.00	03/30/2028	6.79	13,000,039.24
Innovative Water Care Global Corporation	Term Loan	1,614,150.27	02/27/2026	4.59	7,408,047.62
Inovatal Holdings, Inc.	Term Loan B1	1,268,482.20	04/02/2024	3.72	4,716,960.60
Intrado Corporation	Term Loan B (Olympus Merger)	1,654,196.39	10/10/2024	3.26	5,399,073.35
Iridium Satellite LLC	Term Loan B	604,327.63	11/04/2026	5.39	3,257,826.43
JBS USA Lux S.A.	Term Loan B	2,940,000.00	05/01/2026	4.75	13,974,846.00
Jane Street Group, LLC	Term Loan (1/21)	4,404,976.19	01/26/2028	5.96	26,238,367.80
JetBlue Airways Corporation	Term Loan (6/20)	360,193.48	06/17/2024	2.76	994,506.31
Jo-Ann Stores, LLC	Term Loan	1,567,963.12	10/20/2023	2.35	3,683,264.50
KUEHG Corp.	2nd Lien Term Loan	250,000.00	08/22/2025	4.19	1,047,227.93
KUEHG Corp.	Term Loan B-3	2,271,458.30	02/21/2025	3.62	8,218,643.00
Kestra Advisor Services Holdings A, Inc.	Term Loan (06/19)	1,970,000.00	06/03/2026	4.84	9,534,305.27
Kestrel Bidco Inc.	Term Loan B	2,254,094.57	12/11/2026	5.33	12,025,353.05
Kingpin Intermediate Holdings LLC	Term Loan B	486,228.32	07/03/2024	3.00	1,459,843.80
Kleopatra Finco S.a.r.l	Term Loan (1/21) (USD)	726,092.48	02/12/2026	4.55	3,305,728.60
Knowlton Development Corporation Inc.	Term Loan B	1,575,457.20	12/22/2025	4.42	6,962,883.86
Kodiak BP, LLC	Term Loan	616,921.00	03/10/2028	6.51	4,013,318.13
LS Group Opco Acquisition LLC	Term Loan B	1,363,636.36	11/02/2027	6.17	8,420,054.33
LTR Intermediate Holdings, Inc.	Term Loan (4/21)	543,847.00	05/05/2028	6.89	3,747,742.37
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	55,450.43	09/25/2025	4.19	232,411.29
Lakeland Tours, LLC	Third Out PIK Term Loan	57,864.20	09/25/2025	4.19	242,438.16
Lasership, Inc.	Term Loan (4/21)	534,767.00	05/08/2028	6.69	3,577,335.01



Weighted Average Life Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
Lasership, Inc.	Term Loan 2nd Lien	372,549.00	04/30/2029	7.88	2,934,492.74
Lealand Finance Company B.V.	Exit Term Loan	525,649.80	06/30/2025	4.04	2,125,625.61
Lealand Finance Company B.V.	Term Loan	51,770.28	06/30/2024	3.04	157,614.10
Legalzoom.com, Inc.	Term Loan B 2018	1,408,151.85	11/21/2024	3.38	4,753,005.19
Life Time, Inc.	Term Loan (01/21)	831,213.99	12/16/2024	3.51	2,915,222.78
Lonza Specialty Ingredients	Term Loan 4/21	725,030.00	04/28/2028	6.87	4,982,410.13
Lower Cadence Holdings LLC	Term Loan B	2,236,858.98	05/22/2026	4.81	10,756,077.81
Lucid Energy Group II Borrower, LLC	Term Loan	489,898.97	02/18/2025	3.61	1,768,236.71
Lumen Technologies, Inc.	Term Loan B (1/20)	3,430,000.02	03/15/2027	5.58	19,130,496.06
Lummus Technology Holdings V LLC	Term Loan	526,593.64	06/30/2027	5.86	3,083,225.59
MH Sub I LLC	First Lien Term Loan	1,933,432.10	09/13/2024	3.19	6,172,188.49
MH Sub I LLC	Term Loan	223,264.62	09/13/2024	3.25	725,571.81
MH Sub I, LLC	2nd Lien Term Loan	1,500,000.00	02/12/2029	7.67	11,498,973.31
MLN US HoldCo LLC	Term Loan	548,018.74	11/28/2025	4.35	2,384,908.15
MPH Acquisition Holdings LLC	Term Loan B	1,452,052.81	06/07/2023	1.98	2,874,289.34
MSG National Properties	Term Loan	618,770.06	11/12/2025	4.41	2,730,889.35
Magenta Buyer LLC	Term Loan B (04/21)	2,168,224.00	05/03/2028	6.89	14,929,728.57
MajorDrive Holdings IV LLC	Term Loan	548,653.00	06/01/2028	6.73	3,694,729.19
Mallinkrodt International Finance S.A.	Term Loan B	1,898,464.33	09/24/2024	3.22	6,115,351.88
Maravai Intermediate Holdings, LLC	Term Loan B	431,792.91	10/19/2027	6.14	2,650,905.17
Marriott Ownership Resorts Inc.	Term Loan (11/19)	136,777.14	08/29/2025	4.12	562,842.22
Maxar Technologies Ltd.	Term Loan B	366,464.06	10/04/2024	3.25	1,190,398.69
McAfee, LLC	Term Loan B	790,493.39	09/30/2024	3.24	2,561,794.38
MedPlast Holdings, Inc.	Term Loan (06/18)	1,469,849.28	07/02/2025	3.96	5,823,336.53
Medallion Midland Acquisition, LLC	Term Loan	489,873.44	10/30/2024	3.32	1,624,734.30
Medical Solutions Holdings, Inc.	Term Loan	167,761.49	06/14/2024	2.95	495,314.81
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	26,231.00	06/02/2028	6.97	182,773.16
MetroNet Systems Holdings, LLC	Term Loan (5/21)	236,075.00	06/02/2028	6.97	1,644,930.53
Midwest Physician Administrative Services LLC	Term Loan (02/21)	150,820.00	03/13/2028	6.58	992,094.74
Midwest Veterinary Partners, LLC	Term Loan (4/21)	311,894.00	04/27/2028	6.66	2,077,606.84
Milano Acquisition Corporation	Term Loan B	2,744,452.34	10/01/2027	6.09	16,722,572.73
Mileage Plus Holdings, LLC	Term Loan B	2,825,573.00	06/21/2027	3.64	10,292,744.36
Mirion Technologies, Inc.	Term Loan B	2,248,004.68	03/06/2026	4.64	10,435,782.35
Motion Acquisition Ltd.	Delayed Draw Term Loan	76,530.93	11/12/2026	5.26	402,887.43
Motion Acquisition Ltd.	Term Loan B USD	582,300.65	11/12/2026	5.26	3,065,448.33
NCL Corporation Ltd.	Term A-1 Loan	151,610.87	01/02/2024	2.55	386,861.96



Weighted Average Life Test
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
NIC Acquisition Corp.	Second Lien Term Loan	66,116.00	12/29/2028	7.54	498,698.37
Nascar Holdings, LLC	Term Loan B	215,862.50	10/19/2026	5.32	1,147,603.70
Natel Engineering Company Inc	Initial Term Loan	2,015,379.15	04/30/2026	4.75	9,575,863.78
National Intergovernmental Purchasing Alliance Company	2nd Lien Term Loan	481,882.11	05/22/2026	4.94	2,378,736.33
National Intergovernmental Purchasing Alliance Company	Term Loan	1,485,393.28	05/23/2025	3.86	5,726,850.41
Navicure, Inc.	Term Loan B	312,687.72	10/22/2026	5.28	1,649,649.44
Nexus Buyer LLC	Term Loan B	1,715,662.75	11/09/2026	5.32	9,124,502.24
Northwest Fiber LLC	Term Loan (01/21)	687,200.51	04/30/2027	5.93	4,077,107.47
Numericable U.S. LLC	Term Loan B12	1,465,822.77	02/02/2026	4.52	6,632,401.88
Numericable U.S. LLC	Term Loan B13	5,874,559.82	08/14/2026	5.03	29,534,110.04
ON Semiconductor Corporation	Term Loan B (09/19)	594,734.45	09/18/2026	5.12	3,043,480.20
OneDigital Borrower LLC	Delayed Draw Term Loan	88,161.22	11/16/2027	6.42	566,259.33
OneDigital Borrower LLC	Term Loan	2,732,998.03	11/16/2027	6.24	17,050,582.20
Onvoy, LLC	Term Loan	418,429.78	02/10/2024	2.63	1,098,859.09
Organon & Co	Term Loan USD	2,058,735.00	06/02/2028	6.97	14,344,916.02
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	841,625.97	06/30/2025	3.86	3,248,523.18
Oxbow Carbon, LLC	Term Loan B (09/20)	758,333.55	10/17/2025	3.84	2,912,515.09
PCI Gaming Authority	Term Loan	887,327.34	05/29/2026	4.74	4,205,702.01
PG&E Corporation	Term Loan	996,250.00	06/23/2025	3.95	3,934,982.85
PQ Performance Chemicals	Term Loan (04/21)	240,713.00	04/28/2028	6.87	1,654,181.05
Par Petroleum, LLC	Term Loan B	996,608.67	01/12/2026	3.98	3,965,221.04
Parexel International Corporation	Term Loan B	2,261,183.05	09/27/2024	3.24	7,316,819.97
Park River Holdings Inc	Term Loan (01/21)	380,184.00	12/28/2027	6.54	2,485,638.31
Pathway Vet Alliance LLC	Term Loan	796,037.53	03/31/2027	5.62	4,474,057.04
Peraton Corp.	Second Lien Term Loan B1	185,185.00	02/01/2029	7.64	1,414,047.82
Peraton Corp.	Term Loan B	3,044,230.29	02/01/2028	6.55	19,946,201.63
Petco Health and Wellness Company, Inc.	Term Loan (2/21)	925,173.00	03/03/2028	6.72	6,215,946.73
Phoenix Guarantor Inc.	Term Loan B-1	1,473,843.75	03/05/2026	4.61	6,788,474.33
Phoenix Guarantor Inc.	Term Loan B-3	1,017,488.93	03/05/2026	4.67	4,752,627.04
Planview Parent, Inc.	Term Loan	1,096,972.23	12/17/2027	6.36	6,973,839.08
Playtika Holding Corp.	Term Loan B (3/21)	2,101,169.65	03/13/2028	6.53	13,720,249.51
Polar US Borrower, LLC	Term Loan	728,739.18	10/15/2025	4.24	3,087,634.12
Polaris Newco, LLC	USD Term Loan B	725,328.00	06/02/2028	6.97	5,053,962.38
Precision Medicine Group, LLC	2/21 Term Loan	467,381.02	11/18/2027	6.43	3,004,546.57
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	66,738.17	11/08/2027	6.43	429,390.01
Pretium PKG Holdings, Inc.	Term Loan (10/20)	951,449.82	11/05/2027	6.18	5,882,729.63



Weighted Average Life Test

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
ProQuest LLC	Term Loan (10/19)	1,779,504.41	10/23/2026	5.35	9,526,155.46
Proampac PG Borrower LLC	Term Loan (10/20)	336,942.40	11/03/2025	4.29	1,445,104.67
Procera Networks, Inc.	Term Loan (10/18)	662,611.57	10/31/2025	4.28	2,835,658.07
Project Alpha Intermediate Holding, Inc.	Term Loan (2/21)	2,456,343.75	04/26/2024	2.82	6,934,204.48
Project Leopard Holdings, Inc.	Term Loan	2,177,054.14	07/05/2024	3.05	6,638,524.98
Proofpoint, Inc.	Term Loan (6/21)	465,214.00	06/09/2028	6.99	3,250,447.99
QUIKRETE Holdings, Inc.	Term Loan B	616,486.71	02/01/2027	5.47	3,371,646.41
QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	1,463,115.00	05/12/2028	6.91	10,110,615.36
RVR Dealership Holdings, LLC	Term Loan	282,732.00	02/08/2028	6.43	1,816,937.24
Rackspace Technology Global, Inc.	Term Loan (1/21)	1,919,137.72	02/15/2028	6.64	12,741,708.34
RadNet Management, Inc.	Term Loan (4/21)	481,045.00	04/24/2028	6.64	3,192,775.67
Radiate Holdco, LLC	Term Loan (09/20)	3,617,995.86	09/25/2026	5.14	18,586,528.27
Radiology Partners, Inc.	Term Loan	1,305,454.89	07/09/2025	4.02	5,254,074.75
Recorded Books Inc.	Term Loan (1/21)	403,905.01	08/29/2025	4.21	1,699,663.25
Red Ventures, LLC	Term Loan B2	3,906,509.81	11/08/2024	3.34	13,051,564.33
RegionalCare Hospital Partners Holdings, Inc.	Term Loan B	1,899,976.48	11/14/2025	4.32	8,206,091.52
Rent-A-Center, Inc.	Term Loan B (01/21)	323,694.00	02/17/2028	6.45	2,087,578.16
Reynolds Consumer Products LLC	Term Loan	599,109.82	02/04/2027	5.49	3,289,786.10
Ryan Specialty Group LLC	Term Loan	1,400,142.11	09/01/2027	6.02	8,422,899.41
SCS Holdings I Inc.	Term Loan 1/20	1,612,161.34	07/01/2026	4.91	7,920,392.96
SMB Shipping Logistics, LLC	Term Loan B	973,609.48	02/02/2024	2.60	2,529,510.24
SRAM, LLC	Term Loan (05/21)	459,395.00	05/18/2028	6.68	3,069,324.59
SS&C European Holdings S.A.R.L.	Term Loan B4	716,717.44	04/16/2025	3.77	2,699,041.58
SS&C Technologies, Inc.	Term Loan B3	949,533.73	04/16/2025	3.77	3,575,801.49
Sabert Corporation	Term Loan B	1,026,974.61	12/10/2026	5.33	5,477,241.47
Samsonite International S.A.	Term Loan B (4/18)	2,088,294.77	04/25/2025	3.77	7,869,690.50
Samsonite International S.A.	Term Loan B2	1,918,492.27	04/25/2025	3.79	7,279,459.25
Schweitzer-Mauduit International, Inc.	Term Loan B	377,666.00	04/20/2028	6.85	2,587,050.87
Scientific Games International, Inc.	Term Loan B-5	1,320,575.24	08/14/2024	3.11	4,111,295.31
SeaWorld Parks & Entertainment, Inc.	Term Loan B5	1,949,238.00	04/01/2024	2.75	5,370,090.22
Sedgwick Claims Management Services, Inc.	Term Loan B (7/19)	394,051.27	09/03/2026	5.09	2,006,236.67
Shape Technologies Group, Inc.	Term Loan	298,249.55	04/21/2025	3.77	1,125,185.71
Shutterfly, Inc.	Term Loan B	689,455.04	09/25/2026	4.09	2,817,545.28
Sinclair Television Group, Inc.	Term Loan B2B	745,560.29	09/30/2026	5.23	3,897,288.93
SkyMiles IP Ltd.	Term Loan B (9/20)	930,027.60	10/20/2027	3.98	3,697,703.16
Snacking Investment BidCo Pty Limited	Term Loan	254,024.39	12/18/2026	5.36	1,360,978.60

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
Sorenson Communications, LLC	Term Loan (3/21)	359,672.75	03/17/2026	4.76	1,710,476.57
Sound Inpatient Physicians, Inc.	2nd Lien Term Loan	292,682.93	06/26/2026	5.03	1,472,830.19
Southern Veterinary Partners, LLC	Delayed Draw Term Loan (9/20)	34,225.26	10/01/2027	6.30	215,518.41
Southern Veterinary Partners, LLC	Term Loan (9/20)	247,512.83	10/01/2027	6.30	1,558,602.35
Spin Holdco, Inc.	Term Loan 3/21	904,418.00	03/06/2028	6.78	6,133,452.12
Spring Education Group, Inc.	Term Loan	467,011.48	07/30/2025	4.04	1,884,474.38
Staples, Inc.	Term Loan (03/19)	3,430,000.00	04/16/2026	4.72	16,185,523.61
Star US Bidco LLC	Term Loan B	656,650.91	03/17/2027	5.58	3,666,364.03
Starfruit US Holdco LLC	Term Loan B	2,239,348.43	10/01/2025	4.20	9,411,302.44
Starwood Property Mortgage, L.L.C.	Incremental Term Loan B2	203,397.89	07/27/2026	4.98	1,013,250.79
Starwood Property Mortgage, L.L.C.	Term Loan B	161,690.22	07/27/2026	4.98	805,201.19
Sterling Midco Holdings, Inc.	Term Loan	910,080.84	06/19/2024	2.96	2,697,561.14
Sunshine Luxembourg VII SARL	Term Loan B-3 (USD)	2,752,015.23	10/01/2026	5.30	14,579,464.67
TAMKO Building Products LLC	Term Loan B	2,955,000.00	05/29/2026	4.87	14,375,959.33
TGG TS Acquisition Company	Term Loan (12/18)	829,046.06	12/15/2025	3.96	3,280,532.63
TRC Companies, Inc.	Term Loan (1/21)	709,278.07	06/21/2024	3.02	2,141,912.97
TTF Holdings, LLC	Term Loan	104,882.27	03/31/2028	6.58	689,705.38
Tailwind Smith Cooper Intermediate	Term Loan	773,360.45	05/28/2026	4.82	3,730,811.17
Tech Data Corporation	Term Loan	399,627.58	06/30/2025	3.96	1,581,875.84
Telenet Financing USD LLC	Term Loan (1/20)	1,476,923.00	04/28/2028	6.87	10,149,422.94
Terrier Media Buyer, Inc.	Term Loan (1/21)	246,881.25	12/17/2026	5.35	1,321,013.53
The Dun & Bradstreet Corporation	Term Loan	2,472,076.82	02/06/2026	4.55	11,242,307.42
The Edelman Financial Center, LLC	Term Loan Second Lien	1,031,746.00	07/20/2026	5.10	5,259,715.41
The Edelman Financial Engines Centre, LLC	Term Loan B (3/21)	1,076,321.00	04/07/2028	6.59	7,097,007.25
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	67,219.63	02/24/2028	6.70	450,155.28
The Hillman Group, Inc.	Term Loan B-1	331,056.68	02/24/2028	6.70	2,217,014.75
The Talbots Inc.	Term Loan	876,829.27	11/28/2022	1.40	1,224,138.44
Thor Industries, Inc.	USD Term Loan (3/21)	1,301,136.25	02/02/2026	4.64	6,034,564.84
ThoughtWorks, Inc.	Term Loan 3/21	1,964,735.51	03/24/2028	6.54	12,851,616.03
Titan AcquisitionCo New Zealand Limited	Term Loan (2020 Refinancing)	1,869,433.77	05/01/2026	4.75	8,881,236.52
Topgolf International, Inc.	Term Loan (02/19)	1,960,000.00	02/06/2026	4.53	8,888,076.66
Torrid, LLC	Term Loan 5/21	518,347.00	05/19/2028	6.93	3,591,885.71
Tory Burch LLC	Term Loan	730,734.00	04/14/2028	6.83	4,993,599.08
Total Produce USA Holdings Inc	Term Loan	1,063,183.00	06/09/2028	6.99	7,428,454.53
Transdigm, Inc.	Term Loan F (02/20)	992,462.32	12/09/2025	4.38	4,348,759.58
Transdigm, Inc.	Term Loan G (02/20)	2,446,287.91	08/22/2024	3.14	7,670,109.50



Weighted Average Life Test

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	2,097,413.46	02/28/2025	3.71	7,780,958.90
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	2,035,494.15	05/29/2026	4.96	10,086,911.46
Triton Solar US Acquisition Co.	Term Loan B	2,300,000.00	10/31/2024	3.22	7,409,159.02
Triton Water Holdings, Inc.	Term Loan (03/21)	1,483,290.00	03/31/2028	6.56	9,728,920.43
Truck Hero, Inc.	Term Loan (1/21)	505,748.00	01/31/2028	6.41	3,239,736.53
Trugreen Limited Partnership	Term Loan	916,445.48	11/02/2027	6.20	5,684,271.82
U.S. Anesthesia Partners, Inc.	Term Loan (6/17)	1,433,927.55	06/24/2024	2.98	4,270,081.35
UFC Holdings, LLC	Term Loan B3 (1/21)	399,750.19	04/29/2026	4.75	1,898,953.12
UKG Inc.	Term Loan 1/21	537,789.94	05/04/2026	4.76	2,561,904.65
UPC Financing Partnership	Term Loan B (4/21)	1,268,991.05	01/31/2029	7.63	9,686,371.11
Uber Technologies Inc	Term Loan (2/21)	1,959,697.74	04/04/2025	3.73	7,305,965.20
Unified Women's Healthcare, LP	Term Loan	555,401.02	12/17/2027	6.51	3,614,478.37
United Airlines, Inc.	Term Loan B (4/21)	2,203,154.00	04/21/2028	6.61	14,568,321.90
United PF Holdings, LLC	Term Loan (12/19)	857,886.22	12/30/2026	5.54	4,756,248.04
Univision Communications Inc.	2020 Replacement Term Loan	3,617,731.76	03/13/2026	4.63	16,740,725.22
Upland Software, Inc.	Term Loan	1,248,446.42	08/06/2026	5.01	6,249,497.65
VC GB Holdings, Inc.	Term Loan (10/17)	1,211,086.74	02/28/2024	2.67	3,232,496.18
VFH Parent LLC	Term Loan B	2,395,368.78	03/02/2026	4.71	11,292,975.35
VS Buyer, LLC	Term Loan	735,526.44	02/26/2027	5.53	4,070,402.17
VeriFone Systems, Inc.	Term Loan (7/18)	2,201,054.33	08/20/2025	4.09	9,010,760.03
Verscend Holding Corp.	Term Loan (2/21)	3,089,936.23	08/27/2025	4.12	12,734,386.47
Verscend Holding Corp.	Term Loan Second Lien	271,605.00	04/02/2029	7.67	2,082,119.10
Vertex Aerospace Services Corp.	Term Loan 3/21	1,603,743.44	06/29/2027	6.04	9,686,127.39
Vertical U.S. Newco Inc.	Term Loan	2,001,311.21	07/30/2027	5.93	11,865,747.23
Victory Capital Holdings, Inc.	Term Loan (2/21)	1,014,995.22	07/01/2026	5.05	5,121,522.77
Virgin Media Bristol LLC	Term Loan Q	1,245,149.00	01/31/2029	7.63	9,504,381.69
Virtusa Corporation	Term Loan	445,834.44	02/11/2028	6.43	2,868,506.72
Vistra Operations Company LLC	2018 Incremental Term Loan	1,972,609.38	12/31/2025	4.43	8,736,021.31
Vocus Group Limited	Term Loan	365,743.00	05/26/2028	6.95	2,541,425.69
WEX Inc.	Term Loan B (3/21)	875,916.88	03/31/2028	6.80	5,952,157.96
WHOLE EARTH BRANDS, INC.	Term Loan 2/21	269,647.00	02/02/2028	6.64	1,789,525.88
WP CityMD Bidco LLC	Term Loan B (1/21)	912,598.51	08/13/2026	5.03	4,586,772.58
WW International Inc	Term Loan (04/21)	135,302.00	04/13/2028	6.61	894,222.12
WaterBridge Midstream Operating LLC	Term Loan	1,539,189.84	06/22/2026	4.89	7,525,295.32
Weber-Stephen Products LLC	Term Loan	950,117.75	10/29/2027	6.16	5,857,373.35
WeddingWire, Inc.	Second Lien Term Loan	500,000.00	12/21/2026	5.52	2,759,753.59



Weighted Average Life Test
 As of: 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Maturity Date	Years to Maturity	Weighted Factor
WeddingWire, Inc.	Term Loan	1,955,000.00	12/19/2025	4.41	8,615,140.31
Western Digital Corporation	Term Loan B-4	1,439,451.84	04/28/2023	1.84	2,645,024.23
White Cap Buyer LLC	Term Loan B	1,476,339.21	10/19/2027	6.14	9,070,869.73
WideOpenWest Finance, LLC	Term Loan B (6/17)	2,457,560.83	08/18/2023	2.16	5,297,672.50
William Morris Endeavor Entertainment, LLC	Term Loan B	865,537.07	05/16/2025	3.83	3,319,071.02
Wilsonart LLC	Term Loan E	916,827.10	12/18/2026	5.51	5,052,903.36
Windstream Services II, LLC	Term Loan B Exit (9/20)	279,504.13	09/21/2027	6.07	1,695,466.01
Xperi Holding Corporation	Term Loan	2,058,887.12	06/08/2028	3.59	7,387,761.34
Xplornet Communications Inc	Term Loan B (06/20)	1,083,764.35	06/10/2027	5.80	6,288,692.77
Zellis Cost Management Buyer, Inc.	Term Loan B1	2,020,948.27	09/30/2026	5.29	10,700,928.01
Ziggo Financing Partnership	Term Loan I	359,788.01	04/28/2028	6.87	2,472,465.17
		489,092,661.43			2,364,570,402.20

Weighted Average Life	4.83
Maximum Weighted Average Life	7.10
Test Result	Passed



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021

<i>Industry Name</i>	<i>% of C.P.A.</i>	<i>Issuer Name</i>	<i>Principal Balance</i>
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Aerospace & Defense	2.06	Amentum Government Services Holdings LLC	1,582,219.85
		Maxar Technologies Ltd.	366,464.06
		Peraton Corp.	3,229,415.29
		Transdigm, Inc.	3,438,750.23
		Vertex Aerospace Services Corp.	1,603,743.44
			10,220,592.87

Aerospace & Defense

Air Freight & Logistics	0.39	Brown Group Holding, LLC	1,021,579.00
		Lasership, Inc.	907,316.00

Air Freight & Logistics

Airlines	2.70	Allegiant Travel Company	1,955,000.00
		American Airlines, Inc.	3,920,000.00
		Avolon TLB Borrower 1 (US) LLC	2,711,961.44
		JetBlue Airways Corporation	360,193.48
		Kestrel Bidco Inc.	2,254,094.57
		United Airlines, Inc.	2,203,154.00
			1,928,895.00

Airlines

Auto Components	1.67	Clarios Global LP	3,342,550.08
		Dealer Tire, LLC	2,257,845.19
		First Brands Group, LLC	249,851.40
		IXS Holdings, Inc.	552,270.40
			13,404,403.49



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021

<i>Industry Name</i>	<i>% of C.P.A.</i>	<i>Issuer Name</i>	<i>Principal Balance</i>
Auto Components	1.67	LS Group Opco Acquisition LLC LTR Intermediate Holdings, Inc.	1,363,636.36 543,847.00
Auto Components			8,310,000.43
Automobiles	0.91	Belron Finance US LLC CWGS Group, LLC RVR Dealership Holdings, LLC Thor Industries, Inc. Truck Hero, Inc.	386,059.00 2,058,897.77 282,732.00 1,301,136.25 505,748.00
Automobiles			4,534,573.02
Banks	0.51	Blackstone Mortgage Trust, Inc.	2,545,435.83
Banks			2,545,435.83
Beverages	0.30	Triton Water Holdings, Inc.	1,483,290.00
Beverages			1,483,290.00
Building Products	2.43	American Residential Services LLC Cornerstone Building Brands, Inc Foundation Building Materials, Inc. Kodiak BP, LLC	282,796.24 1,024,441.00 753,904.15 616,921.00



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021



<i>Industry Name</i>	<i>% of C.P.A.</i>	<i>Issuer Name</i>	<i>Principal Balance</i>	
Building Products	2.43	Park River Holdings Inc	380,184.00	
		QUIKRETE Holdings, Inc.	2,079,601.71	
		TAMKO Building Products LLC	2,955,000.00	
		The Hillman Group, Inc.	398,276.31	
		VC GB Holdings, Inc.	1,211,086.74	
		White Cap Buyer LLC	1,476,339.21	
		Wilsonart LLC	916,827.10	
		12,095,377.46		
Capital Markets	2.77	Citadel Securities LP	5,049,995.69	
		Hudson River Trading LLC	3,319,605.94	
		Jane Street Group, LLC	4,404,976.19	
		Victory Capital Holdings, Inc.	1,014,995.22	
		13,789,573.04		
Capital Markets	2.01	Ascend Performance Materials Operations LLC	927,916.45	
		CMC Materials, Inc.	1,311,320.42	
		CPC Acquisition Corp.	353,598.00	
		INEOS US Petrochem LLC	470,291.60	
		Ineos Enterprises Holdings US Finco LLC	794,075.40	
		Innovative Water Care Global Corporation	1,614,150.27	
		Lonza Specialty Ingredients	725,030.00	
		Lummus Technology Holdings V LLC	526,593.64	
		NIC Acquisition Corp.	66,116.00	
		PQ Performance Chemicals	240,713.00	



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021

Industry Name	% of C.P.A.	Issuer Name	Principal Balance
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Chemicals	2.01	Polar US Borrower, LLC Starfruit US Holdco LLC	728,739.18 2,239,348.43
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Chemicals			9,997,892.39
Commercial Services & Supplies	1.79	AVSC Holding Corp Allied Universal Holdco LLC Ankura Consulting Group, LLC Belfor Holdings Inc. First Advantage Holdings, LLC GBT Group Services B.V. Harland Clarke Holdings Corp. The Dun & Bradstreet Corporation	277,777.78 813,375.43 707,352.95 2,456,250.00 586,003.55 657,327.20 940,643.63 2,472,076.82

Commercial Services & Supplies			8,910,807.36
Communications Equipment	1.54	CCI Buyer, Inc. CommScope, Inc. Global Tel*Link Corporation Gogo Intermediate Holdings LLC MLN US HoldCo LLC Onvoy, LLC	421,284.00 1,252,850.90 3,896,291.00 1,120,094.00 548,018.74 418,429.78

Communications Equipment			7,656,968.42
Construction & Engineering	0.48	AECOM	415,849.00



S&P Industry Concentration

As of : 6/14/2021

Next Payment: 7/15/2021

Industry Name	% of C.P.A.	Issuer Name	Principal Balance
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Construction & Engineering	0.48	Brookfield WEC Holdings Inc.	490,000.01
		DG Investment Intermediate Holdings 2 Inc	753,387.20
		TRC Companies, Inc.	709,278.07

Construction & Engineering			2,368,514.28
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Construction Materials	0.23	Schweitzer-Mauduit International, Inc.	377,666.00
		Tailwind Smith Cooper Intermediate	773,360.45

Construction Materials			1,151,026.45
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Containers & Packaging	0.73	Kleopatra Finco S.a.r.l	726,092.48
		Pretium PKG Holdings, Inc.	951,449.82
		Proampac PG Borrower LLC	336,942.40
		Reynolds Consumer Products LLC	599,109.82
		Sabert Corporation	1,026,974.61

Containers & Packaging			3,640,569.13
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Distributors	0.55	BCPE Empire Holdings, Inc.	415,625.00
		Ingram Micro Inc.	1,913,851.00
		Tech Data Corporation	399,627.58

Distributors			2,729,103.58
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Industry Name	% of C.P.A.	Issuer Name	Principal Balance
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Diversified Consumer Services

4.01	AAdvantage Loyalty IP Ltd.	861,563.00
	Buzz Finco L.L.C.	58,647.80
	Buzz Merger Sub Ltd.	309,859.12
	KUEHG Corp.	2,521,458.30
	Mileage Plus Holdings, LLC	2,825,573.00
	SkyMiles IP Ltd.	930,027.60
	Spin Holdco, Inc.	904,418.00
	Spring Education Group, Inc.	467,011.48
	Staples, Inc.	3,430,000.00
	Travelport Finance (Luxembourg) S.A.R.L.	4,132,907.61
	Trugreen Limited Partnership	916,445.48
	WW International Inc	135,302.00
	WeddingWire, Inc.	2,455,000.00
		19,948,213.39

Diversified Consumer Services

Diversified Financial Services

4.73	AlixPartners, LLP	295,503.83
	Blucora, Inc.	1,492,788.47
	Citco Funding LLC	1,959,183.67
	Corelogic, Inc.	2,061,625.00
	FinCo I LLC	2,719,095.25
	First Eagle Holdings, Inc.	2,735,349.72
	Focus Financial Partners, LLC	260,201.10
	Hightower Holding, LLC	713,374.00
	Kestra Advisor Services Holdings A, Inc.	1,970,000.00
	Nexus Buyer LLC	1,715,662.75
	The Edelman Financial Center, LLC	1,031,746.00
	The Edelman Financial Engines Centre, LLC	1,076,321.00

Industry Name	% of C.P.A.	Issuer Name	Principal Balance
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Diversified Financial Services	4.73	VFH Parent LLC VeriFone Systems, Inc. WEX Inc.	2,395,368.78 2,201,054.33 875,916.88
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Diversified Financial Services	23,503,190.78		
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Diversified Telecommunication Services	7.35	Alicie Financing S.A. CSC Holdings, LLC Charter Communications Operating, LLC. Consolidated Communications, Inc. GTT Communications, Inc. Lumen Technologies, Inc. MetroNet Systems Holdings, LLC Northwest Fiber LLC Numericable U.S. LLC Radiate Holdco, LLC Sorenson Communications, LLC Telenet Financing USD LLC UPC Financing Partnership Virgin Media Bristol LLC Vocus Group Limited WideOpenWest Finance, LLC Windstream Services II, LLC Xplornet Communications Inc Ziggo Financing Partnership	4,011,039.65 2,955,093.75 2,643,272.18 2,684,485.37 37,187.94 3,430,000.02 262,306.00 687,200.51 7,340,382.59 3,617,995.86 359,672.75 1,476,923.00 1,268,991.05 1,245,149.00 365,743.00 2,457,560.83 279,504.13 1,083,764.35 359,788.01
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S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021



<i>Industry Name</i>	<i>% of C.P.A.</i>	<i>Issuer Name</i>	<i>Principal Balance</i>
Diversified Telecommunication Services			
Electric Utilities	0.20	PG&E Corporation	996,250.00
Electric Utilities			
Electrical Equipment	0.25	Energy Acquisition LP	1,260,066.72
Electrical Equipment			
Electronic Equipment, Instruments & Components	2.46	Cardtronics USA Inc	242,432.02
		ConvergeOne Holdings Corp.	1,847,587.50
		Eagletree-Carbide Acquisition Corp.	123,404.81
		Infinite Bidco LLC	745,942.00
		Mirion Technologies, Inc.	2,248,004.68
		Natel Engineering Company Inc	2,015,379.15
		Procera Networks, Inc.	662,611.57
		Triton Solar US Acquisition Co.	2,300,000.00
		Xperi Holding Corporation	2,058,887.12
Electronic Equipment, Instruments & Components			
Energy Equipment & Services	0.76	ChampionX Holding Inc.	645,605.53
		Lealand Finance Company B.V.	577,420.08
		Par Petroleum, LLC	996,608.67
12,244,248.85			



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021

<i>Industry Name</i>	<i>% of C.P.A.</i>	<i>Issuer Name</i>	<i>Principal Balance</i>
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Energy Equipment & Services	0.76	WaterBridge Midstream Operating LLC	1,539,189.84
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Energy Equipment & Services			3,758,824.12
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Food & Staples Retailing	0.20	Apro, LLC	637,602.50
		BW Gas & Convenience Holdings, LLC	36,940.00
		Rent-A-Center, Inc.	323,694.00

Food & Staples Retailing			998,236.50
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Food Products	1.75	Arctic Glacier U.S.A., Inc.	204,021.12
		Dole Food Company, Inc.	957,030.31
		Froneri US, Inc.	1,062,190.79
		H-Food Holdings, LLC	1,959,899.76
		JBS USA Lux S.A.	2,940,000.00
		Snacking Investment BidCo Pty Limited	254,024.39
		Total Produce USA Holdings Inc	1,063,183.00
		WHOLE EARTH BRANDS, INC.	269,647.00

Food Products			8,709,996.37
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Health Care Equipment & Supplies	1.31	Agility Health, Inc.	431,387.38
		Aldevron, LLC	1,135,218.16
		Curium BidCo S.a r.l.	756,111.42
		Elanco Animal Health Incorporated	890,523.19
		Femur Buyer, Inc.	1,003,698.64



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021



<i>Industry Name</i>	<i>% of C.P.A.</i>	<i>Issuer Name</i>	<i>Principal Balance</i>
Health Care Equipment & Supplies	1.31	MedPlast Holdings, Inc. Ortho-Clinical Diagnostics, Inc	1,469,849.28 841,625.97
Health Care Equipment & Supplies			6,528,414.04
Health Care Providers & Services	6.84	ADMI Corp. ATI Holdings Acquisition, Inc. Albany Molecular Research, Inc. CCRR Parent, Inc. Cambrex Corporation Da Vinci Purchaser Corp. DaVita Inc. Envision Healthcare Corporation EyeCare Partners, LLC Global Medical Response, Inc. HCA Inc. Heartland Dental, LLC Maravai Intermediate Holdings, LLC Medical Solutions Holdings, Inc. Midwest Physician Administrative Services LLC Midwest Veterinary Partners, LLC Organon & Co Parexel International Corporation Pathway Vet Alliance LLC Phoenix Guarantor Inc. RadNet Management, Inc. Radiology Partners, Inc. RegionalCare Hospital Partners Holdings, Inc.	1,312,071.00 94,117.51 619,244.70 270,751.00 2,443,279.28 566,911.03 675,871.68 986,130.20 709,931.04 3,429,113.92 1,960,050.48 1,767,892.66 431,792.91 167,761.49 150,820.00 311,894.00 2,058,735.00 2,261,183.05 796,037.53 2,491,332.68 481,045.00 1,305,454.89 1,899,976.48



S&P Industry Concentration

As of : 6/14/2021

Next Payment: 7/15/2021

Industry Name	% of C.P.A.	Issuer Name	Principal Balance
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Health Care Providers & Services	6.84	Sound Inpatient Physicians, Inc.	292,682.93
		Southern Veterinary Partners, LLC	281,738.09
		U.S. Anesthesia Partners, Inc.	1,433,927.55
		Unified Women's Healthcare, LP	555,401.02
		Verscend Holding Corp.	3,361,541.23
		WP CityMD Bidco LLC	912,598.51
		34,029,286.86	

Health Care Providers & Services

Health Care Technology	2.58	Athenahealth, Inc.	4,005,188.79
		Horizon Therapeutics USA, Inc.	898,954.00
		Inovalon Holdings, Inc.	1,268,482.20
		MPH Acquisition Holdings LLC	1,452,052.81
		Milano Acquisition Corporation	2,744,452.34
		Navicare, Inc.	312,687.72
		TTF Holdings, LLC	104,882.27
		Zellis Cost Management Buyer, Inc.	2,020,948.27
		12,807,648.40	

Health Care Technology

Hotels, Restaurants & Leisure	6.44	Aimbridge Acquisition Co., Inc.	1,078,012.27
		Alterra Mountain Company	2,567,611.56
		Aristocrat International PTY Ltd	148,134.34
		Aristocrat Technologies, Inc.	4,437,368.42
		Bulldog Purchaser Inc.	842,034.05
		CCM Merger, Inc.	327,737.89
		Caesars Resort Collection, LLC	2,666,707.38



S&P Industry Concentration

As of : 6/14/2021

Next Payment: 7/15/2021

Industry Name	% of C.P.A.	Issuer Name	Principal Balance
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Hotels, Restaurants & Leisure	6.44	Callaway Golf Company	626,890.35
		Carnival Corporation	371,879.35
		Casablanca US Holdings Inc.	954,436.81
		ClubCorp Holdings, Inc.	2,312,052.87
		Equinox Holdings, Inc.	1,121,020.74
		Golden Entertainment, Inc.	1,376,011.67
		Herschend Entertainment Co LLC	651,533.96
		Hilton Grand Vacations Borrower, LLC	884,586.00
		IRB Holding Corporation	1,460,280.15
		Kingpin Intermediate Holdings LLC	486,228.32
		Lakeland Tours, LLC	113,314.63
		Life Time, Inc.	831,213.99
		MSG National Properties	618,770.06
		Marriott Ownership Resorts Inc.	136,777.14
		Motion Acquisition Ltd.	658,831.58
		NCL Corporation Ltd.	151,610.87
		Nascar Holdings, LLC	215,862.50
		PCI Gaming Authority	887,327.34
		Scientific Games International, Inc.	1,320,575.24
		SeaWorld Parks & Entertainment, Inc.	1,949,238.00
		Topgolf International, Inc.	1,960,000.00
		United PF Holdings, LLC	857,886.22
			32,013,933.70

Hotels, Restaurants & Leisure

Household Durables	1.44	Conair Holdings, LLC	709,334.00
		Frontdoor, Inc.	277,768.43
		Hunter Fan Company	737,927.00



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021

Industry Name	% of C.P.A.	Issuer Name	Principal Balance
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Household Durables	1.44	SRAM, LLC	459,395.00
		Samsonite International S.A.	4,006,787.04
		Weber-Stephen Products LLC	950,117.75

Household Durables			7,141,329.22
Household Products	0.67	American Greetings Corporation	592,768.95
		Sunshine Luxembourg VII SARL	2,752,015.23

Household Products			3,344,784.18
IT Services	2.68	Avaya Inc.	2,562,607.06
		Endurance International Group, Inc., The	1,451,842.48
		Go Daddy Operating Company, LLC	614,095.64
		ION Trading Finance Limited	72,577.30
		Imprivata, Inc	1,035,797.00
		Intrado Corporation	1,654,196.39
		Rackspace Technology Global, Inc.	1,919,137.72
		SCS Holdings I Inc.	1,612,161.34
		ThoughtWorks, Inc.	1,964,735.51
		Virtusa Corporation	445,834.44

IT Services			13,332,984.88
Independent Power and Renewable Electricity Producers	0.75	Array Technologies INC	627,654.92
		Calpine Corporation	197,516.25



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021



<i>Industry Name</i>	<i>% of C.P.A.</i>	<i>Issuer Name</i>	<i>Principal Balance</i>
Independent Power and Renewable Electricity Producers	0.75	Edgewater Generation, L.L.C. Vistra Operations Company LLC	940,131.47 1,972,609.38
Independent Power and Renewable Electricity Producers			3,737,912.02
Industrial Conglomerates	1.09	Api Group DE, Inc Gardner Denver, Inc. MajorDrive Holdings IV LLC Shape Technologies Group, Inc. Star US Bidco LLC Vertical U.S. Newco Inc.	925,113.70 968,418.57 548,653.00 298,249.55 656,650.91 2,001,311.21
Industrial Conglomerates			5,398,396.94
Insurance	3.57	Acrisure, LLC Alera Group Intermediate Holdings, Inc. Alliant Holdings Intermediate LLC Asurion, LLC Hyperion Refinance S.a.r.l. OneDigital Borrower LLC Ryan Specialty Group LLC Sedgwick Claims Management Services, Inc.	2,036,815.79 1,045,283.97 295,047.00 7,837,566.68 1,906,231.59 2,821,159.25 1,400,142.11 394,051.27
Insurance			17,736,297.66
Internet and Catalog Retail	0.51	Shutterfly, Inc.	689,455.04



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021



<i>Industry Name</i>	<i>% of C.P.A.</i>	<i>Issuer Name</i>	<i>Principal Balance</i>
Internet and Catalog Retail	0.51	Titan AcquisitionCo New Zealand Limited	1,869,433.77
Internet and Catalog Retail			2,558,888.81
Life Sciences Tools & Services	0.11	Precision Medicine Group, LLC	534,119.19
Life Sciences Tools & Services			534,119.19
Machinery	0.13	Columbus McKinnon Corporation Hayward Industries, Inc.	85,889.00 577,632.00
Machinery			663,521.00
Media	4.21	Banjay Group US Holdings Inc. Camelot U.S. Acquisition 1 Co. Castle US Holding Corporation Cimpress Public Limited Company Creative Artists Agency, LLC Crown Finance US, Inc. Cumulus Media New Holdings Inc. Diamond Sports Group, LLC EW Scripps Company, The Hubbard Radio, LLC iHeartCommunications, Inc. Recorded Books Inc. Red Ventures, LLC	210,434.25 809,270.41 885,762.80 437,093.00 2,207,463.13 1,075,385.30 155,253.42 2,563,705.05 438,566.42 1,250,000.00 703,394.68 403,905.01 3,906,509.81



S&P Industry Concentration

As of : 6/14/2021

Next Payment: 7/15/2021

Industry Name	% of C.P.A.	Issuer Name	Principal Balance
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Media	4.21	Sinclair Television Group, Inc. Terrier Media Buyer, Inc. UFC Holdings, LLC Univision Communications Inc. William Morris Endeavor Entertainment, LLC	745,560.29 246,881.25 399,750.19 3,617,731.76 865,537.07
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Media			20,922,203.84
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Metals & Mining	0.15	Oxbow Carbon, LLC	758,333.55
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Metals & Mining			758,333.55
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Mortgage Real Estate Investment Trusts (REITs)	0.07	Starwood Property Mortgage, L.L.C.	365,088.11
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Mortgage Real Estate Investment Trusts (REITs)			365,088.11
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Oil, Gas & Consumable Fuels	1.71	Buckeye Partners, L.P. CITGO Petroleum Corporation DT Midstream, Inc Fleet Bidco Limited Lower Cadence Holdings LLC Lucid Energy Group II Borrower, LLC Medallion Midland Acquisition, LLC	2,208,794.88 2,680,151.52 247,170.00 137,955.16 2,236,858.98 489,898.97 489,873.44
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S&P Industry Concentration
As of : 6/14/2021
Next Payment: 7/15/2021



<i>Industry Name</i>	<i>% of C.P.A.</i>	<i>Issuer Name</i>	<i>Principal Balance</i>
Oil, Gas & Consumable Fuels			8,490,702.95
Personal Products	0.32	Knowlton Development Corporation Inc.	1,575,457.20
Personal Products			1,575,457.20
Pharmaceuticals	1.88	Amneal Pharmaceuticals LLC	3,152,153.95
		Bausch Health Companies Inc.	675,010.36
		Endo Luxembourg Finance Company S.a.r.l.	2,645,308.87
		HLF Financing SaRL, LLC	979,899.52
		Mallinckrodt International Finance S.A.	1,898,464.33
Pharmaceuticals			9,350,837.03
Professional Services	2.60	Conduent Incorporated	3,161,065.87
		GlobalLogic Holdings Inc.	1,709,622.24
		IG Investments Holdings, LLC	5,165,597.99
		National Intergovernmental Purchasing Alliance Company	1,967,275.39
		Sterling Midco Holdings, Inc.	910,080.84
Professional Services			12,913,642.33



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021

Industry Name	% of C.P.A.	Issuer Name	Principal Balance
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Real Estate Management & Development	1.06	Brookfield Property REIT Inc. Cushman & Wakefield U.S. Borrower, LLC Forest City Enterprises, L.P.	660,869.96 3,527,955.95 1,071,428.57
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Real Estate Management & Development			5,260,254.48
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Road & Rail	0.23	Fleetcor Technologies Operating Company, LLC	1,147,417.00
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Road & Rail			1,147,417.00
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Semiconductors & Semiconductor Equipment	0.12	ON Semiconductor Corporation	594,734.45
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Semiconductors & Semiconductor Equipment			594,734.45
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Software	9.32	CT Technologies Intermediate Hldgs, Inc Cambium Learning Group Inc Cardinal Parent, Inc. Cloudera, Inc. CommerceHub Inc Conservice Midco, LLC Cornerstone OnDemand, Inc. Cvent, Inc. DCert Buyer, Inc. Delta Topco, Inc.	1,499,681.87 2,083,237.09 828,403.29 248,753.56 797,099.91 306,153.85 1,379,005.55 1,275,279.10 1,772,905.65 1,126,651.00
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S&P Industry Concentration

As of : 6/14/2021

Next Payment: 7/15/2021

Industry Name	% of C.P.A.	Issuer Name	Principal Balance
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DiscoverOrg, LLC			1,298,050.64
E2Open, LLC			399,850.72
EagleView Technology Corporation			1,089,769.06
Evercommerce Inc.			28,803.44
Flexera Software LLC			1,936,209.55
Greeneden U.S. Holdings II, LLC			2,667,756.89
Hyland Software, Inc.			440,000.00
IGT Holding IV AB			610,148.00
Idera, Inc.			855,588.95
Imperva, Inc.			2,223,750.00
Indy US BIDCO, LLC			469,843.00
Legalzoom.com, Inc.			1,408,151.85
MH Sub I LLC			2,156,696.72
MH Sub I, LLC			1,500,000.00
Magenta Buyer LLC			2,168,224.00
McAfee, LLC			790,493.39
Planview Parent, Inc.			1,096,972.23
Playtika Holding Corp.			2,101,169.65
Polaris Newco, LLC			725,328.00
ProQuest LLC			1,779,504.41
Project Alpha Intermediate Holding, Inc.			2,456,343.75
Project Leopard Holdings, Inc.			2,177,054.14
Proofpoint, Inc.			465,214.00
SS&C European Holdings S.A.R.L.			716,717.44
SS&C Technologies, Inc.			949,533.73
UKG Inc.			537,789.94
Upland Software, Inc.			1,248,446.42



S&P Industry Concentration
 As of : 6/14/2021
 Next Payment: 7/15/2021



Industry Name	% of C.P.A.	Issuer Name	Principal Balance
Software	9.32	VS Buyer, LLC	735,526.44
Software			46,350,107.23
Specialty Retail	1.73	Franchise Group, Inc	614,406.00
		Great Outdoors Group, LLC	3,491,250.00
		Harbor Freight Tools USA, Inc.	596,355.47
		Jo-Ann Stores, LLC	1,567,963.12
		Petco Health and Wellness Company, Inc.	925,173.00
		The Talbots Inc.	876,829.27
		Torrif, LLC	518,347.00
Specialty Retail			8,590,323.86
Technology Hardware, Storage & Peripherals	0.83	Celestica Inc.	1,855,458.79
		TGG TS Acquisition Company	829,046.06
		Western Digital Corporation	1,439,451.84
Technology Hardware, Storage & Peripherals			4,123,956.69
Textiles, Apparel & Luxury Goods	1.24	ABG Intermediate Holdings 2 LLC	3,713,250.32
		Birkenstock Group B.V. & Co. KG	338,684.00
		Champ Acquisition Corporation	1,398,750.00
		Tory Burch LLC	730,734.00



S&P Industry Concentration
As of : 6/14/2021
Next Payment: 7/15/2021



Industry Name	% of C.P.A.	Issuer Name	Principal Balance
Textiles, Apparel & Luxury Goods			6,181,418.32
Transportation Infrastructure	0.87	Direct ChassisLink, Inc. Grab Holdings Inc SMB Shipping Logistics, LLC Uber Technologies Inc	481,492.60 913,499.00 973,609.48 1,959,697.74
Transportation Infrastructure			4,328,298.82
Wireless Telecommunication Services	1.12	Coral-US Co-Borrower LLC Digicel International Finance Ltd Iridium Satellite LLC	3,376,773.82 1,579,157.75 604,327.63
Wireless Telecommunication Services			5,560,259.20
Percent of C.P.A.			98.37
Collateral Principal Amount (C.P.A.)			497,192,201.11



Moody's Credit Estimates
 As of: 6/14/2021
 Next Payment: 7/15/2021



Issuer Name	Description	Principal Balance	Credit Est. Date
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Citco Funding LLC
 MSG National Properties

3/17 First Lien Term Loan
 Term Loan

1,959,183.67
 618,770.06

Apr 4 2018
 Oct 26 2020

2,577,953.73



Moody's Rating Change Report
 As of: 6/14/2021
 Next Payment: 7/15/2021



Issuer Name	Description	Principal Balance		Current Moody's Rating		Previous Moody's Rating		Up/Down	
Api Group DE, Inc	Term Loan B	925,113.70		Ba1		Ba3			Up
CT Technologies Intermediate Hldgs, Inc	Term Loan (12/20)	1,499,681.87		B2		B3			Up
Camelot U.S. Acquisition 1 Co.	Term Loan (9/20)	809,270.41		B1		B2			Up
Eagletree-Carbide Acquisition Corp.	Term Loan	123,404.81		Ba3		B1			Up
GBT Group Services B.V.	Term Loan	657,327.20		Caa2		Caa1			Down
Park River Holdings Inc	Term Loan (01/21)	380,184.00		B1		B2			Up
Victory Capital Holdings, Inc.	Term Loan (2/21)	1,014,995.22		Ba2		Ba3			Up
		5,409,977.21							

Total Number of Moody's Ratings Upgrades **6**
 Total Number of Moody's Ratings Downgrades **1**

Group	Country	% of C.P.A	Issuer	Description	Principal Balance
Group I Country	Canada	0.7450	Kestrel Bidco Inc. Maxar Technologies Ltd. Xplornet Communications Inc	Term Loan B Term Loan B Term Loan B (06/20)	2,254,094.57 366,464.06 1,083,764.35
Total for Country - Canada		0.7450			3,704,322.98
Group I Country	Netherlands	0.1322	GBT Group Services B.V.	Term Loan	657,327.20
Total for Country - Netherlands		0.1322			657,327.20
Group I Country	United Kingdom	0.2560	Go Daddy Operating Company, LLC Motion Acquisition Ltd.	Term Loan 2/21 Delayed Draw Term Loan Term Loan B USD	614,095.64 76,530.93 582,300.65
Total for Country - United Kingdom		0.2560			1,272,927.22
Total for Group - Group I Country		1.1332			5,634,577.40
Group III Country	Luxembourg	1.8075	Alice Financing S.A. JBS USA Lux S.A. Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (10/17) Term Loan B Term Loan (03/19)	4,011,039.65 2,940,000.00 2,035,494.15
Total for Country - Luxembourg		1.8075			8,986,533.80
Total for Group - Group III Country		1.8075			8,986,533.80
		2.9407			14,621,111.20



Issuers Guaranteed by Domicile Clause (c)
As of: 6/14/2021
Next Payment: 7/15/2021

No asset records currently meet the summarization criteria.

Issuer Name	Description	Principal Balance	Purchase Price	Market Price	Market Value
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AAdvantage Loyalty IP Ltd.	Term Loan (3/21)	861,563.00	99.00	103.95	895,594.74
ABG Intermediate Holdings 2 LLC	Term Loan (01/21)	3,713,250.32	99.30	100.07	3,715,812.47
ADMI Corp.	Term Loan B2	1,312,071.00	99.50	98.69	1,294,856.63
AECOM	Term Loan B (04/21)	415,849.00	99.25	99.91	415,458.10
ATI Holdings Acquisition, Inc.	Term Loan	94,117.51	97.63	99.89	94,010.22
AVSC Holding Corp	Second Lien Term Loan	277,777.78	96.06	73.50	204,166.67
Acrisure, LLC	Term Loan B (1/20)	2,036,815.79	99.22	99.15	2,019,502.85
Agility Health, Inc.	Term Loan (09/20)	431,387.38	99.00	99.75	430,308.91
Aimbridge Acquisition Co., Inc.	Term Loan B	1,078,012.27	99.07	97.50	1,051,061.96
Albany Molecular Research, Inc.	Term Loan 10/20	619,244.70	99.25	100.08	619,758.67
Aldevron, LLC	Term Loan B (1/21)	1,135,218.16	99.00	100.34	1,139,123.31
Alera Group Intermediate Holdings, Inc.	Term Loan B	1,045,283.97	98.94	100.13	1,046,590.58
AlixPartners, LLP	Term Loan B (01/21)	295,503.83	99.75	99.75	294,765.07
Allegiant Travel Company	Term Loan B (2/20)	1,955,000.00	98.00	99.40	1,943,270.00
Alliant Holdings Intermediate LLC	Term Loan B3	295,047.00	99.50	100.16	295,527.93
Allied Universal Holdco LLC	Term Loan 4/21	813,375.43	99.25	100.36	816,327.99
Alterra Mountain Company	Term Loan B-1	2,567,611.56	100.05	98.85	2,538,084.03
Alice Financing S.A.	Term Loan (10/17)	4,011,039.65	96.32	98.47	3,949,630.63
Amentum Government Services Holdings LLC	Term Loan (10/20)	449,175.72	98.00	100.63	451,983.07
Amentum Government Services Holdings LLC	Term Loan B	1,133,044.13	99.93	99.67	1,129,361.72
American Airlines, Inc.	Term Loan (AMR 5/18)	3,920,000.00	98.00	95.06	3,726,195.20
American Greetings Corporation	Term Loan	592,768.95	100.24	100.00	592,768.95
American Residential Services LLC	Term Loan (10/20)	282,796.24	99.50	100.00	282,796.24
Amneal Pharmaceuticals LLC	Initial Term Loan	3,152,153.95	98.11	98.58	3,107,487.93
Ankura Consulting Group, LLC	Term Loan (3/21)	707,352.95	99.00	100.75	712,658.10
Api Group DE, Inc	Term Loan B	925,113.70	99.50	99.75	922,800.92
Apr, LLC	Term Loan (04/21)	637,602.50	100.00	99.75	636,008.49
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	204,021.12	95.63	95.50	194,840.17
Aristocrat International PTY Ltd	Term Loan (5/20)	148,134.34	98.00	100.13	148,319.51
Aristocrat Technologies, Inc.	Term Loan B	4,437,368.42	99.85	99.42	4,411,853.55
Array Technologies INC	Term Loan	627,654.92	97.00	98.69	619,420.09
Ascend Performance Materials Operations LLC	Term Loan B (02/21)	927,916.45	98.00	101.42	941,111.42
Asurion, LLC	Term Loan B6	1,986,845.78	100.17	99.56	1,978,163.27
Asurion, LLC	Term Loan B7	4,886,934.71	100.25	99.09	4,842,659.08
Asurion, LLC	Term Loan B8	963,786.19	98.75	98.95	953,627.88
Athenahealth, Inc.	Term Loan B (01/21)	4,005,188.79	98.88	100.48	4,024,373.64
Avaya Inc.	Term Loan B-2 (2/21)	1,149,602.01	100.08	100.33	1,153,430.18
Avaya Inc.	Term Loan B1	1,413,005.05	100.04	100.33	1,417,710.36



Market Value Report

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Purchase Price	Market Price	Market Value
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Avolon TLB Borrower 1 (US) LLC	Term Loan B3	2,163,706.51	98.90	99.77	2,158,751.62
Avolon TLB Borrower 1 (US) LLC	Term Loan B5	548,254.93	99.00	100.11	548,874.46
BCPE Empire Holdings, Inc.	Incremental Term Loan	415,625.00	99.00	100.08	415,969.97
BW Gas & Convenience Holdings, LLC	Term Loan B	36,940.00	99.00	99.88	36,893.83
Ban jay Group US Holdings Inc.	Term Loan (USD)	210,434.25	99.75	99.71	209,819.78
Bausch Health Companies Inc.	Term Loan B (05/18)	675,010.36	97.00	99.68	672,857.08
Belfor Holdings Inc.	Term Loan	2,456,250.00	99.50	100.13	2,459,320.31
Belron Finance US LLC	Term Loan B (3/21)	386,059.00	99.00	99.79	385,256.00
Birkenstock Group B.V. & Co. KG	USD Term Loan B	338,684.00	99.50	100.04	338,826.25
Blackstone Mortgage Trust, Inc.	Term Loan B	2,545,435.83	99.75	98.88	2,516,799.68
Blucora, Inc.	Term Loan (11/17)	1,492,788.47	99.50	100.13	1,494,654.46
Brookfield Property REIT Inc.	Term Loan A-2	167,199.26	95.00	99.00	165,527.27
Brookfield Property REIT Inc.	Term Loan B	493,670.70	99.75	97.19	479,788.68
Brookfield WEC Holdings Inc.	Term Loan (1/21)	490,000.01	100.00	99.35	486,800.31
Brown Group Holding, LLC	Term Loan B	1,021,579.00	99.25	99.92	1,020,812.82
Buckeye Partners, L.P.	Term Loan (1/21)	2,208,794.88	100.09	99.50	2,197,750.91
Bulldog Purchaser Inc.	Term Loan	842,034.05	99.19	97.06	817,303.51
Buzz Finco L.L.C.	Term Loan (10/20)	58,647.80	99.50	99.88	58,574.49
Buzz Merger Sub Ltd.	Term Loan B	309,859.12	99.75	99.56	308,505.04
CCI Buyer, Inc.	Term Loan	421,284.00	99.00	100.29	422,488.87
CCM Merger, Inc.	Term Loan (10/20)	327,737.89	98.50	100.10	328,065.63
CCRR Parent, Inc.	Term Loan B	270,751.00	99.50	100.56	272,275.33
CITGO Petroleum Corporation	Term Loan (3/19)	2,680,151.52	99.00	100.69	2,698,590.96
CMC Materials, Inc.	Term Loan B1	1,311,320.42	99.75	100.06	1,312,146.55
CPC Acquisition Corp.	Term Loan	353,598.00	99.44	99.88	353,156.00
CSC Holdings, LLC	Term Loan B-5	2,955,093.75	99.00	99.22	2,932,191.77
CT Technologies Intermediate Hldgs, Inc	Term Loan (12/20)	1,499,681.87	100.31	100.45	1,506,370.45
CWGS Group, LLC	Term Loan B (5/21)	2,058,897.77	92.25	99.32	2,044,917.85
Caesars Resort Collection, LLC	Term Loan B-1	2,666,707.38	98.88	100.33	2,675,587.50
Callaway Golf Company	Term Loan B	626,890.35	96.63	100.56	630,419.74
Calpine Corporation	Term Loan B-10	197,516.25	99.50	98.73	195,005.82
Cambium Learning Group Inc	Term Loan	2,083,237.09	97.36	100.67	2,097,132.29
Cambrex Corporation	Term Loan B2 (1/21)	2,443,279.28	99.88	100.46	2,454,469.50
Camelot U.S. Acquisition 1 Co.	Term Loan (9/20)	809,270.41	99.50	100.08	809,942.10
Cardinal Parent, Inc.	Term Loan B (11/20)	828,403.29	98.85	99.98	828,237.61
Cardtronics USA Inc	Term Loan	242,432.02	98.25	100.08	242,633.24
Carnival Corporation	Term Loan (USD)	371,879.35	96.00	102.22	380,131.35
Casablanca US Holdings Inc.	Term Loan	954,436.81	91.08	91.21	870,579.99



Market Value Report
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Purchase Price	Market Price	Market Value
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Castle US Holding Corporation	Term Loan B (USD)	473,405.80	99.50	98.68	467,161.58
Castle US Holding Corporation	Term Loan B2 (USD)	412,357.00	98.00	99.00	408,233.43
Celestica Inc.	Term Loan B	1,275,458.79	98.00	99.38	1,267,487.17
Celestica Inc.	Term Loan B2	580,000.00	99.00	99.50	577,100.00
Champ Acquisition Corporation	Term Loan	1,398,750.00	98.04	100.40	1,404,289.05
ChampionX Holding Inc.	Term Loan	645,605.53	94.50	101.88	657,710.63
Charter Communications Operating, LLC.	Term Loan B2	2,643,272.18	100.69	99.40	2,627,306.82
Cimpress Public Limited Company	USD Term Loan	437,093.00	99.00	99.71	435,816.68
Citadel Securities LP	Term Loan B (01/21)	5,049,995.69	99.88	99.17	5,007,929.23
Citco Funding LLC	3/17 First Lien Term Loan	1,959,183.67	100.00	99.88	1,956,734.69
Clarios Global LP	Term Loan B1	3,342,550.08	99.00	99.75	3,334,193.70
Cloudera, Inc.	Term Loan B	248,753.56	99.50	99.91	248,519.73
ClubCorp Holdings, Inc.	Term Loan B	2,312,052.87	94.77	95.91	2,217,397.43
Columbus McKinnon Corporation	Term Loan (4/21)	85,889.00	99.75	100.25	86,103.72
CommScope, Inc.	Term Loan B (04/19)	1,252,850.90	99.00	99.58	1,247,613.98
CommerceHub Inc	Term Loan 12/20	388,889.00	99.50	101.00	392,777.89
CommerceHub Inc	Term Loan B	408,210.91	99.50	100.31	409,488.61
Conair Holdings, LLC	Term Loan B	709,334.00	99.50	100.37	711,994.00
Conduent Incorporated	Term Loan B	3,161,065.87	99.85	98.55	3,115,230.41
Conservice Midco, LLC	Initial Term Loan	306,153.85	95.00	99.70	305,235.39
Consolidated Communications, Inc.	Term Loan B	2,684,485.37	100.00	100.14	2,688,270.50
ConvergeOne Holdings Corp.	Term Loan (01/19)	1,847,587.50	96.00	98.69	1,823,458.01
Coral-US Co-Borrower LLC	Term Loan B-5	3,376,773.82	96.98	98.53	3,327,169.01
Corelogic, Inc.	Term Loan (4/21)	2,061,625.00	99.50	99.83	2,058,182.09
Cornerstone Building Brands, Inc	Term Loan B (3/21)	1,024,441.00	99.50	99.92	1,023,672.67
Cornerstone OnDemand, Inc.	Term Loan B (3/21)	1,379,005.55	98.52	100.05	1,379,750.21
Creative Artists Agency, LLC	Incremental Term Loan B-1	931,633.30	90.00	99.66	928,428.48
Creative Artists Agency, LLC	Term Loan B	1,275,829.83	99.41	99.66	1,271,440.97
Crown Finance US, Inc.	Second Amendment Term Loan	516,375.39	99.50	87.42	451,399.89
Crown Finance US, Inc.	Term Loan	559,009.91	94.00	88.44	494,377.17
Cumulus Media New Holdings Inc.	Term Loan B	155,253.42	99.50	99.96	155,188.21
Curium BidCo S.a.r.l.	Term Loan 10/20	264,355.45	99.00	100.00	264,355.45
Curium BidCo S.a.r.l.	Term Loan B	491,755.97	99.25	99.75	490,526.58
Cushman & Wakefield U.S. Borrower, LLC	Term Loan	3,527,955.95	99.74	99.20	3,499,591.19
Cvent, Inc.	Term Loan	1,275,279.10	99.65	97.06	1,237,734.88
DCert Buyer, Inc.	2nd Lien Term Loan (02/21)	313,253.01	99.75	100.79	315,733.97
DCert Buyer, Inc.	Term Loan	1,459,652.64	99.77	100.09	1,461,024.72
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	79,754.67	100.00	100.25	79,954.05

Issuer Name	Description	Principal Balance	Purchase Price	Market Price	Market Value
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DG Investment Intermediate Holdings 2 Inc	Second Lien Term Loan (3/21)	292,803.97	99.50	99.63	291,705.96
DG Investment Intermediate Holdings 2 Inc	Term Loan (3/21)	380,828.56	99.50	100.25	381,780.63
DT Midstream, Inc	Term Loan 5/21	247,170.00	99.50	100.34	248,020.26
Da Vinci Purchaser Corp.	Term Loan B	566,911.03	99.00	100.37	569,036.95
DaVita Inc.	Term Loan B-1	675,871.68	99.75	99.52	672,613.98
Dealer Tire, LLC	Term Loan B-1	2,257,845.19	100.20	100.00	2,257,845.19
Delta Topco, Inc.	Term Loan	1,126,651.00	99.50	100.23	1,129,264.83
Diamond Sports Group, LLC	Term Loan	2,563,705.05	99.93	69.97	1,793,798.79
Digital International Finance Ltd	Term Loan B	1,579,157.75	90.74	96.02	1,516,323.06
Direct ChassisLink, Inc.	Second Lien Term Loan	481,492.60	95.00	100.94	486,009.00
DiscoverOrg, LLC	Term Loan B (1/21)	1,298,050.64	99.10	100.09	1,299,270.80
Dole Food Company, Inc.	Term Loan B	957,030.31	99.00	99.93	956,369.96
E2Open, LLC	Term Loan 10/20	399,850.72	99.00	99.97	399,726.77
EW Scripps Company, The	Term Loan B3 (12/20)	438,566.42	99.75	100.00	438,566.42
EagleView Technology Corporation	Term Loan	1,089,769.06	95.06	98.23	1,070,523.75
Eagletree-Carbide Acquisition Corp.	Term Loan	123,404.81	99.03	100.13	123,559.07
Edgewater Generation, L.L.C.	Term Loan	940,131.47	99.11	95.42	897,045.24
Elianco Animal Health Incorporated	Term Loan B	890,523.19	100.00	99.38	884,957.42
Endo Luxembourg Finance Company I S.a.r.l.	Term Loan (3/21)	2,645,308.87	98.94	97.97	2,591,662.00
Endurance International Group, Inc., The	Term Loan B	1,451,842.48	99.50	99.53	1,444,946.23
Energy Acquisition LP	Term Loan (6/18)	982,803.72	98.00	98.50	968,061.66
Energy Acquisition LP	Term Loan B (4/21)	277,263.00	98.39	100.00	277,263.00
Envision Healthcare Corporation	Term Loan B (06/18)	986,130.20	85.65	85.39	842,007.27
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74	101.00	90.50	1,014,523.77
Evercommerce Inc.	Term Loan	28,803.44	99.50	99.75	28,731.43
EyeCare Partners, LLC	Term Loan	709,931.04	99.90	99.26	704,698.85
Femur Buyer, Inc.	Term Loan	1,003,698.64	99.00	95.63	959,786.82
FinCo I LLC	Term Loan B (9/20)	2,719,095.25	100.24	99.79	2,713,276.38
First Advantage Holdings, LLC	Term Loan B1	586,003.55	100.21	99.65	583,952.53
First Brands Group, LLC	1st Lien Term Loan (3/21)	249,851.40	95.41	101.21	252,869.61
First Eagle Holdings, Inc.	Refinancing Term Loan	2,735,349.72	99.92	98.83	2,703,291.42
Fleet Bidco Limited	Term Loan B	137,955.16	99.75	99.25	136,920.50
Fleetcor Technologies Operating Company, LLC	Term Loan 4/21	1,147,417.00	99.25	99.86	1,145,776.19
Flexera Software LLC	Term Loan B (12/20)	1,936,209.55	99.58	100.11	1,938,320.02
Focus Financial Partners, LLC	Term Loan (1/20)	260,201.10	99.88	99.04	257,697.97
Forest City Enterprises, L.P.	Term Loan B (11/19)	1,071,428.57	98.13	97.64	1,046,153.57
Foundation Building Materials, Inc.	Term Loan (1/21)	753,904.15	99.84	99.50	750,134.63
Franchise Group, Inc	First Out Term Loan	614,406.00	99.50	100.00	614,406.00



Market Value Report
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Purchase Price	Market Price	Market Value
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Froneri US, Inc.	Term Loan B-2	1,062,190.79	99.75	98.70	1,048,435.42
Frontdoor, Inc.	Term Loan (8/2018)	277,768.43	99.75	100.25	278,462.85
GBT Group Services B.V.	Term Loan	657,327.20	94.10	95.88	630,212.45
GTT Communications, Inc.	Term Loan B	37,187.94	67.50	79.28	29,482.23
Gardner Denver, Inc.	Term Loan B	968,418.57	99.88	99.81	966,607.63
Global Medical Response, Inc.	Incremental Term Loan B	3,429,113.92	96.25	100.37	3,441,973.10
Global Tel*Link Corporation	2nd Lien Term Loan	500,000.00	98.25	82.00	410,000.00
Global Tel*Link Corporation	Term Loan B	3,396,291.00	99.67	91.73	3,115,553.59
GlobalLogic Holdings Inc.	Term Loan B	1,499,410.58	100.25	99.50	1,491,913.53
GlobalLogic Holdings Inc.	Term Loan B2	210,211.66	99.00	100.06	210,344.09
Go Daddy Operating Company, LLC	Term Loan 2/21	614,095.64	99.50	99.63	611,792.78
Gogo Intermediate Holdings LLC	Term Loan B	1,120,094.00	99.50	99.84	1,118,346.65
Golden Entertainment, Inc.	Term Loan	1,376,011.67	100.13	99.25	1,365,691.58
Grab Holdings Inc	Term Loan 1/21	913,499.00	97.43	101.54	927,585.16
Great Outdoors Group, LLC	Term Loan B (02/21)	3,491,250.00	99.50	100.75	3,517,434.38
Greeneden U.S. Holdings II, LLC	Term Loan	2,667,756.89	99.00	100.18	2,672,532.17
H-Food Holdings, LLC	Term Loan B-2	1,959,899.76	99.13	99.85	1,957,038.31
HCA Inc.	Term Loan B-12 (09/19)	1,960,050.48	100.25	99.94	1,958,835.25
HLF Financing SaRL, LLC	Term Loan B (08/18)	979,899.52	100.25	99.39	973,951.53
Harbor Freight Tools USA, Inc.	Term Loan B (10/20)	596,355.47	99.00	100.19	597,500.47
Harland Clarke Holdings Corp.	Term Loan	940,643.63	84.50	88.71	834,426.15
Hayward Industries, Inc.	Term Loan (5/21)	577,632.00	99.50	100.03	577,776.41
Heartland Dental, LLC	Incremental Term Loan	331,436.00	99.50	99.75	330,607.41
Heartland Dental, LLC	Term Loan (04/18)	1,436,456.66	98.50	98.82	1,419,492.10
Herschend Entertainment Co LLC	Term Loan B	651,533.96	96.00	100.50	654,791.63
Hightower Holding, LLC	Delayed Draw Term Loan (4/21)	142,675.00	100.00	100.25	143,031.69
Hightower Holding, LLC	Term Loan B (4/21)	570,699.00	99.00	100.25	572,125.75
Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	884,586.00	99.50	100.28	887,071.69
Horizon Therapeutics USA, Inc.	Term Loan B	898,954.00	99.75	99.79	897,030.24
Hubbard Radio, LLC	Term Loan B	1,250,000.00	98.51	97.94	1,224,225.00
Hudson River Trading LLC	Term Loan (3/21)	3,319,605.94	99.00	99.67	3,308,551.65
Hunter Fan Company	Term Loan (3/21)	737,927.00	99.00	99.69	735,624.67
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	440,000.00	100.00	100.42	441,834.80
Hyperion Refinance S.a.r.l.	Term Loan (1/21)	1,906,231.59	99.25	100.01	1,906,498.46
IG Investments Holdings, LLC	Term Loan	5,165,597.99	99.94	100.15	5,173,346.39
IGT Holding IV AB	Term Loan 3/21	610,148.00	99.75	100.00	610,148.00
IHeartCommunications, Inc.	Term Loan (07/20)	703,394.68	95.50	100.28	705,329.02
INEOS US Petrochem LLC	Term Loan (1/21)	470,291.60	99.50	99.88	469,703.74

Issuer Name	Description	Principal Balance	Purchase Price	Market Price	Market Value
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ION Trading Finance Limited	USD Term Loan (3/21)	72,577.30	99.75	100.42	72,883.58
IRB Holding Corporation	Term Loan B	1,460,280.15	99.00	100.00	1,460,280.15
IXS Holdings, Inc.	Term Loan B 2/20	552,270.40	99.00	100.28	553,822.28
Idera, Inc.	Term Loan (02/21)	855,588.95	99.83	99.60	852,200.83
Imperva, Inc.	Second Lien Term Loan	750,000.00	99.00	99.96	749,685.00
Imperva, Inc.	Term Loan	1,473,750.00	99.50	100.31	1,478,362.84
Imprivata, Inc	Term Loan (11/20)	1,035,797.00	99.00	100.06	1,036,377.05
Indy US BIDCO, LLC	Term Loan B	469,843.00	99.50	100.33	471,369.99
Ineos Enterprises Holdings US Finco LLC	Term Loan B (Refinance)	794,075.40	99.00	100.33	796,719.67
Infinite Bidco LLC	Term Loan	641,139.00	99.75	99.88	640,337.58
Infinite Bidco LLC	Term Loan B	104,803.00	99.50	100.75	105,589.02
Ingram Micro Inc.	Term Loan B	1,913,851.00	99.00	100.22	1,918,042.33
Innovative Water Care Global Corporation	Term Loan	1,614,150.27	95.00	97.96	1,581,189.32
Inovalon Holdings, Inc.	Term Loan B1	1,268,482.20	100.25	99.49	1,261,987.57
Intrado Corporation	Term Loan B (Olympus Merger)	1,654,196.39	94.75	97.38	1,610,856.44
Iridium Satellite LLC	Term Loan B	604,327.63	99.52	100.37	606,593.86
JBS USA Lux S.A.	Term Loan B	2,940,000.00	99.75	99.75	2,932,650.00
Jane Street Group, LLC	Term Loan (1/21)	4,404,976.19	99.88	99.33	4,375,683.10
JetBlue Airways Corporation	Term Loan (6/20)	360,193.48	97.00	102.06	367,624.27
Jo-Ann Stores, LLC	Term Loan	1,567,963.12	100.00	99.88	1,566,003.17
KUEHG Corp.	2nd Lien Term Loan	250,000.00	100.25	96.14	240,357.50
KUEHG Corp.	Term Loan B-3	2,271,458.30	99.75	98.51	2,237,681.72
Kestra Advisor Services Holdings A, Inc.	Term Loan (06/19)	1,970,000.00	99.00	99.75	1,965,075.00
Kestrel Bidco Inc.	Term Loan B	2,254,094.57	99.26	97.26	2,192,400.01
Kingpin Intermediate Holdings LLC	Term Loan B	486,228.32	92.69	98.92	480,962.46
Kleopatra Finco S.a.r.l	Term Loan (1/21) (USD)	726,092.48	100.05	100.25	727,907.71
Knowlton Development Corporation Inc.	Term Loan B	1,575,457.20	98.12	99.50	1,567,579.91
Kodiak BP, LLC	Term Loan	616,921.00	99.50	99.91	616,341.09
LS Group Opco Acquisition LLC	Term Loan B	1,363,636.36	99.50	99.92	1,362,504.54
LTR Intermediate Holdings, Inc.	Term Loan (4/21)	543,847.00	99.00	99.25	539,768.15
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	55,450.43	71.90	95.25	52,816.54
Lakeland Tours, LLC	Holdco Fixed Term Loan	61,145.51	43.61	52.38	32,024.97
Lakeland Tours, LLC	Third Out PIK Term Loan	57,864.20	61.34	83.00	48,027.28
Lasership, Inc.	Term Loan (4/21)	534,767.00	99.50	100.25	536,103.92
Lasership, Inc.	Term Loan 2nd Lien	372,549.00	98.50	99.00	368,823.51
Lealand Finance Company B.V.	Exit Term Loan	525,649.80	86.12	44.70	234,965.48
Lealand Finance Company B.V.	Term Loan	51,770.28	95.74	60.00	31,062.17
Legalzoom.com, Inc.	Term Loan B 2018	1,408,151.85	99.00	99.88	1,406,391.66



Market Value Report
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Description</i>	<i>Principal Balance</i>	<i>Purchase Price</i>	<i>Market Price</i>	<i>Market Value</i>
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Life Time, Inc.	Term Loan (01/21)	831,213.99	99.20	100.28	833,549.71
Lonza Specialty Ingredients	Term Loan 4/21	725,030.00	99.00	100.10	725,784.03
Lower Cadence Holdings LLC	Term Loan B	2,236,858.98	98.08	99.25	2,220,082.54
Lucid Energy Group II Borrower, LLC	Term Loan	489,898.97	97.75	99.09	485,435.99
Lumen Technologies, Inc.	Term Loan B (1/20)	3,430,000.02	99.88	99.12	3,399,781.72
Lummus Technology Holdings V LLC	Term Loan	526,593.64	97.50	99.60	524,508.33
MH Sub I LLC	First Lien Term Loan	1,933,432.10	98.28	99.73	1,928,289.17
MH Sub II LLC	Term Loan	223,264.62	100.00	100.35	224,054.98
MH Sub I, LLC	2nd Lien Term Loan	1,500,000.00	99.75	101.50	1,522,500.00
MLN US HoldCo LLC	Term Loan	548,018.74	90.39	88.67	485,939.17
MPH Acquisition Holdings LLC	Term Loan B	1,452,052.81	97.75	99.86	1,450,034.45
MSG National Properties	Term Loan	618,770.06	97.00	103.00	637,333.16
Magenta Buyer LLC	Term Loan	2,168,224.00	99.00	100.18	2,172,105.12
MajorDrive Holdings IV LLC	Term Loan	548,653.00	99.50	100.25	550,024.63
Mallinckrodt International Finance S.A.	Term Loan B	1,898,464.33	91.54	95.94	1,821,462.62
Maravai Intermediate Holdings, LLC	Term Loan B	431,792.91	99.00	100.31	433,144.42
Marriott Ownership Resorts Inc.	Term Loan (11/19)	136,777.14	99.50	98.58	134,828.07
Maxar Technologies Ltd.	Term Loan B	366,464.06	88.50	99.11	363,191.54
McAfee, LLC	Term Loan B	790,493.39	99.25	100.04	790,793.78
MedPlast Holdings, Inc.	Term Loan (06/18)	1,469,849.28	99.88	96.95	1,425,062.97
Medallion Midland Acquisition, LLC	Term Loan	489,873.44	98.79	99.15	485,709.52
Medical Solutions Holdings, Inc.	Term Loan	167,761.49	99.00	100.06	167,867.18
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	26,231.00	99.75	100.10	26,257.23
MetroNet Systems Holdings, LLC	Term Loan (5/21)	236,075.00	99.75	100.10	236,311.07
Midwest Physician Administrative Services LLC	Term Loan (02/21)	150,820.00	99.88	99.88	150,631.48
Midwest Veterinary Partners, LLC	Term Loan (4/21)	311,894.00	99.50	100.13	312,283.87
Milano Acquisition Corporation	Term Loan B	2,744,452.34	98.80	100.33	2,753,371.81
Mileage Plus Holdings, LLC	Term Loan B	2,825,573.00	98.00	106.83	3,018,559.64
Mirion Technologies, Inc.	Term Loan B	2,248,004.68	99.47	100.34	2,255,737.82
Motion Acquisition Ltd.	Delayed Draw Term Loan	76,530.93	99.75	96.67	73,980.15
Motion Acquisition Ltd.	Term Loan B USD	582,300.65	99.75	96.67	562,892.57
NCL Corporation Ltd.	Term A-1 Loan	151,610.87	96.00	95.00	144,030.33
NIC Acquisition Corp.	Second Lien Term Loan	66,116.00	98.50	100.25	66,281.29
Nascar Holdings, LLC	Term Loan B	215,862.50	99.50	99.86	215,568.93
Natel Engineering Company Inc	Initial Term Loan	2,015,379.15	98.72	95.19	1,918,399.11
National Intergovernmental Purchasing Alliance Company	2nd Lien Term Loan	481,882.11	98.50	97.25	468,630.35
National Intergovernmental Purchasing Alliance Company	Term Loan	1,485,393.28	99.10	99.25	1,474,252.83
Navicare, Inc.	Term Loan B	312,687.72	99.75	100.14	313,128.61

Issuer Name	Description	Principal Balance	Purchase Price	Market Price	Market Value
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Nexus Buyer LLC	Term Loan B	1,715,662.75	99.36	99.93	1,714,444.63
Northwest F ber LLC	Term Loan (01/21)	687,200.51	96.25	99.97	686,987.48
Numericable U.S. LLC	Term Loan B12	1,465,822.77	97.25	99.25	1,454,829.10
Numericable U.S. LLC	Term Loan B13	5,874,559.82	96.97	99.77	5,860,930.84
ON Semiconductor Corporation	Term Loan B (09/19)	594,734.45	99.75	99.85	593,824.51
OneDigital Borrower LLC	Delayed Draw Term Loan	88,161.22	100.00	100.42	88,528.85
OneDigital Borrower LLC	Term Loan	2,732,998.03	97.82	100.42	2,744,394.62
Onvoy, LLC	Term Loan	418,429.78	82.22	99.79	417,534.34
Organon & Co	Term Loan USD	2,058,735.00	99.50	100.13	2,061,308.42
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	841,625.97	96.56	100.04	841,979.46
Oxbow Carbon, LLC	Term Loan B (09/20)	758,333.55	98.50	99.94	757,863.38
PCI Gaming Authority	Term Loan	887,327.34	99.67	99.65	884,221.69
PG&E Corporation	Term Loan	996,250.00	99.44	98.70	983,298.75
PQ Performance Chemicals	Term Loan (04/21)	240,713.00	99.50	100.16	241,088.51
Par Petroleum, LLC	Term Loan B	996,608.67	97.33	99.20	988,635.80
Parexel International Corporation	Term Loan B	2,261,183.05	96.31	99.33	2,245,987.90
Park River Holdings Inc	Term Loan (01/21)	380,184.00	99.50	99.50	378,283.08
Pathway Vet Alliance LLC	Term Loan	796,037.53	97.60	99.77	794,174.80
Peraton Corp.	Second Lien Term Loan B1	185,185.00	98.50	102.00	188,888.70
Peraton Corp.	Term Loan B	3,044,230.29	99.50	100.33	3,054,215.36
Petco Health and Wellness Company, Inc.	Term Loan (2/21)	925,173.00	99.75	100.09	925,996.40
Phoenix Guarantor Inc.	Term Loan B-1	1,473,843.75	98.50	99.33	1,464,013.21
Phoenix Guarantor Inc.	Term Loan B-3	1,017,488.93	99.18	99.50	1,012,401.49
Planview Parent, Inc.	Term Loan	1,096,972.23	99.10	100.09	1,098,003.39
Playtika Holding Corp.	Term Loan B (3/21)	2,101,169.65	99.50	99.74	2,095,685.60
Polar US Borrower, LLC	Term Loan	728,739.18	96.00	100.25	730,561.03
Polaris Newco, LLC	USD Term Loan B	725,328.00	99.50	100.45	728,591.98
Precision Medicine Group, LLC	2/21 Term Loan	467,381.02	98.50	99.67	465,824.64
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	66,738.17	100.00	99.67	66,515.93
Pretium PKG Holdings, Inc.	Term Loan (10/20)	951,449.82	98.50	100.30	954,304.17
ProQuest LLC	Term Loan (10/19)	1,779,504.41	98.68	99.90	1,777,653.72
Proampac PG Borrower LLC	Term Loan (10/20)	336,942.40	99.17	100.10	337,292.83
Prodera Networks, Inc.	Term Loan (10/18)	662,611.57	99.50	99.67	660,458.08
Project Alpha Intermediate Holding, Inc.	Term Loan (2/21)	2,456,343.75	99.00	100.15	2,459,930.01
Project Leopard Holdings, Inc.	Term Loan	2,177,054.14	97.00	100.15	2,180,406.80
Proofpoint, Inc.	Term Loan (6/21)	465,214.00	99.50	99.93	464,883.70
QUIKRETE Holdings, Inc.	Term Loan B	616,486.71	93.38	99.28	612,035.68
QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	1,463,115.00	99.25	99.50	1,455,799.43



Market Value Report
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Purchase Price	Market Price	Market Value
RVR Dealership Holdings, LLC	Term Loan	282,732.00	99.00	100.00	282,732.00
Rackspace Technology Global, Inc.	Term Loan (1/21)	1,919,137.72	99.50	99.70	1,913,476.27
RadNet Management, Inc.	Term Loan (4/21)	481,045.00	99.50	100.19	481,949.36
Radiate Holdco, LLC	Term Loan (09/20)	3,617,995.86	98.97	100.19	3,625,050.96
Radiology Partners, Inc.	Term Loan	1,305,454.89	99.50	99.92	1,304,475.79
Recorded Books Inc.	Term Loan (1/21)	403,905.01	99.48	99.95	403,686.90
Red Ventures, LLC	Term Loan B2	3,906,509.81	99.87	99.09	3,870,882.44
RegionalCare Hospital Partners Holdings, Inc.	Term Loan B	1,899,976.48	99.50	100.09	1,901,762.45
Rent-A-Center, Inc.	Term Loan B (01/21)	323,694.00	99.50	100.58	325,581.14
Reynolds Consumer Products LLC	Term Loan	599,109.82	99.88	99.51	596,198.15
Ryan Specialty Group LLC	Term Loan	1,400,142.11	98.50	99.94	1,399,274.02
SCS Holdings I Inc.	Term Loan 1/20	1,612,161.34	100.56	99.83	1,609,469.04
SMB Shipping Logistics, LLC	Term Loan B	973,609.48	99.50	99.59	969,656.63
SRAM, LLC	Term Loan (05/21)	459,395.00	99.75	100.08	459,776.30
SS&C European Holdings S.A.R.L.	Term Loan B4	716,717.44	97.00	98.83	708,353.35
SS&C Technologies, Inc.	Term Loan B3	949,533.73	97.00	98.83	938,452.67
Sabert Corporation	Term Loan B	1,026,974.61	99.00	99.88	1,025,690.89
Samsonite International S.A.	Term Loan B (4/18)	2,088,294.77	99.75	98.61	2,059,204.82
Samsonite International S.A.	Term Loan B2	1,918,492.27	97.00	100.31	1,924,497.15
Schweitzer-Mauduit International, Inc.	Term Loan B	377,666.00	99.53	98.75	372,945.18
Scientific Games International, Inc.	Term Loan B-5	1,320,575.24	97.32	99.00	1,307,369.48
SeaWorld Parks & Entertainment, Inc.	Term Loan B5	1,949,238.00	99.88	99.03	1,930,349.88
Sedgwick Claims Management Services, Inc.	Term Loan B (7/19)	394,051.27	99.50	99.72	392,932.16
Shape Technologies Group, Inc.	Term Loan	298,249.55	92.75	92.57	276,092.59
Shutterfly, Inc.	Term Loan B	689,455.04	90.92	100.34	691,826.76
Sindair Television Group, Inc.	Term Loan B2B	745,560.29	99.50	98.79	736,553.92
SkyMiles IP Ltd.	Term Loan B (9/20)	930,027.60	99.00	105.14	977,849.62
Snacking Investment BidCo Pty Limited	Term Loan	254,024.39	99.14	100.37	254,976.98
Sorenson Communications, LLC	Term Loan (3/21)	359,672.75	99.00	100.56	361,697.71
Sound Inpatient Physicians, Inc.	2nd Lien Term Loan	292,682.93	100.00	99.88	292,317.08
Southern Veterinary Partners, LLC	Delayed Draw Term Loan (9/20)	34,225.26	100.00	100.56	34,417.95
Southern Veterinary Partners, LLC	Term Loan (9/20)	247,512.83	99.00	100.56	248,906.32
Spin Holdco, Inc.	Term Loan 3/21	904,418.00	99.25	100.05	904,870.21
Spring Education Group, Inc.	Term Loan	467,011.48	99.00	96.38	450,082.31
Staples, Inc.	Term Loan (03/19)	3,430,000.00	99.00	98.22	3,369,117.50
Star US Bidco LLC	Term Loan B	656,650.91	99.00	99.81	655,422.97
Starfruit US Holdco LLC	Term Loan B	2,239,348.43	99.15	99.33	2,224,411.97
Starwood Property Mortgage, L.L.C.	Incremental Term Loan B2	203,397.89	99.00	100.00	203,397.89

Issuer Name	Description	Principal Balance	Purchase Price	Market Price	Market Value
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Starwood Property Mortgage, L.L.C.	Term Loan B	161,690.22	99.75	99.60	161,049.93
Sterling Midco Holdings, Inc.	Term Loan	910,080.84	99.36	99.28	903,482.75
Sunshine Luxembourg VII SARL	Term Loan B-3 (USD)	2,752,015.23	99.99	100.48	2,765,334.98
TAMKO Building Products LLC	Term Loan B	2,955,000.00	99.50	99.75	2,947,612.50
TGG TS Acquisition Company	Term Loan (12/18)	829,046.06	95.00	100.00	829,046.06
TRC Companies, Inc.	Term Loan (1/21)	709,278.07	98.80	99.50	705,731.68
TTF Holdings, LLC	Term Loan	104,882.27	99.25	100.00	104,882.27
Tailwind Smith Cooper Intermediate	Term Loan	773,360.45	97.50	99.25	767,560.25
Tech Data Corporation	Term Loan	399,627.58	98.50	100.20	400,410.85
Telenet Financing USD LLC	Term Loan (1/20)	1,476,923.00	99.75	98.83	1,459,687.31
Terrier Media Buyer, Inc.	Term Loan (1/21)	246,881.25	99.45	99.64	245,990.01
The Dun & Bradstreet Corporation	Term Loan	2,472,076.82	99.26	99.73	2,465,501.10
The Edelman Financial Center, LLC	Term Loan Second Lien	1,031,746.00	101.18	100.21	1,033,892.03
The Edelman Financial Engines Centre, LLC	Term Loan B (3/21)	1,076,321.00	99.50	100.22	1,078,710.43
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	67,219.63	100.00	99.86	67,125.52
The Hillman Group, Inc.	Term Loan B-1	331,056.68	99.75	99.86	330,606.44
The Talbots Inc.	Term Loan	876,829.27	98.50	93.00	815,451.22
Thor Industries, Inc.	USD Term Loan (3/21)	1,301,136.25	99.00	100.06	1,301,955.97
ThoughtWorks, Inc.	Term Loan 3/21	1,964,735.51	99.75	100.03	1,965,305.28
Titan AcquisitionCo New Zealand Limited	Term Loan (2020 Refinancing)	1,869,433.77	99.50	99.75	1,864,760.19
Topgolf International, Inc.	Term Loan (02/19)	1,960,000.00	99.00	101.25	1,984,500.00
Torrid, LLC	Term Loan 5/21	518,347.00	99.00	99.25	514,459.40
Tory Burch LLC	Term Loan	730,734.00	99.00	99.75	728,907.17
Total Produce USA Holdings Inc	Term Loan	1,063,183.00	99.50	100.19	1,065,181.78
Transdigm, Inc.	Term Loan F (02/20)	992,462.32	95.25	98.75	980,056.54
Transdigm, Inc.	Term Loan G (02/20)	2,446,287.91	98.70	98.88	2,418,962.87
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	2,097,413.46	99.17	102.31	2,145,926.63
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	2,035,494.15	98.00	88.50	1,801,412.32
Triton Solar US Acquisition Co.	Term Loan B	2,300,000.00	93.00	97.17	2,234,841.00
Triton Water Holdings, Inc.	Term Loan (03/21)	1,483,290.00	99.50	99.97	1,482,830.18
Truck Hero, Inc.	Term Loan (1/21)	505,748.00	100.06	100.13	506,380.18
Trugreen Limited Partnership	Term Loan	916,445.48	99.00	100.40	920,111.26
U.S. Anesthesia Partners, Inc.	Term Loan (6/17)	1,433,927.55	99.22	99.32	1,424,191.19
UFC Holdings, LLC	Term Loan B3 (1/21)	399,750.19	97.17	100.03	399,874.11
UKG Inc.	Term Loan 1/21	537,789.94	98.50	100.22	538,978.46
UPC Financing Partnership	Term Loan B (4/21)	1,268,991.05	99.00	99.50	1,262,646.09
Uber Technologies Inc	Term Loan (2/21)	1,959,697.74	100.00	100.00	1,959,697.74
Unified Women's Healthcare, LP	Term Loan	555,401.02	99.00	100.37	557,483.77



Market Value Report
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance	Purchase Price	Market Price	Market Value
United Airlines, Inc.	Term Loan B (4/21)	2,203,154.00	99.50	101.30	2,231,883.13
United PF Holdings, LLC	Term Loan (12/19)	857,886.22	99.52	97.00	832,149.64
Univision Communications Inc.	2020 Replacement Term Loan	3,617,731.76	95.42	100.28	3,627,789.05
Upland Software, Inc.	Term Loan	1,248,446.42	99.39	99.58	1,243,240.40
VC GB Holdings, Inc.	Term Loan (10/17)	1,211,086.74	99.97	99.88	1,209,572.88
VFH Parent LLC	Term Loan B	2,395,368.78	99.75	99.92	2,393,524.35
VS Buyer, LLC	Term Loan	735,526.44	100.00	99.50	731,848.81
VeriFone Systems, Inc.	Term Loan (7/18)	2,201,054.33	98.76	98.77	2,173,893.32
Verscend Holding Corp.	Term Loan (2/21)	3,089,936.23	99.48	100.21	3,096,548.70
Verscend Holding Corp.	Term Loan Second Lien	271,605.00	98.00	101.00	274,321.05
Vertex Aerospace Services Corp.	Term Loan 3/21	1,603,743.44	100.88	99.84	1,601,241.60
Vertical U.S. Newco Inc.	Term Loan	2,001,311.21	98.56	100.33	2,007,975.58
Victory Capital Holdings, Inc.	Term Loan (2/21)	1,014,995.22	99.46	99.83	1,013,218.98
Virgin Media Bristol LLC	Term Loan Q	1,245,149.00	98.50	99.90	1,243,941.21
Virtusa Corporation	Term Loan	445,834.44	98.99	100.46	447,876.36
Vistra Operations Company LLC	2018 Incremental Term Loan	1,972,609.38	100.13	99.35	1,959,708.52
Vocus Group Limited	Term Loan	365,743.00	99.00	100.25	366,657.36
WEX Inc.	Term Loan B (3/21)	875,916.88	99.50	99.61	872,509.56
WHOLE EARTH BRANDS, INC.	Term Loan 2/21	269,647.00	99.00	99.13	267,287.59
WP CityMD Bidco LLC	Term Loan B (1/21)	912,598.51	99.00	100.25	914,880.01
WW International Inc	Term Loan (04/21)	135,302.00	99.50	100.35	135,775.56
WaterBridge Midstream Operating LLC	Term Loan	1,539,189.84	97.50	95.73	1,473,497.22
Weber-Stephen Products LLC	Term Loan	950,117.75	99.50	100.21	952,093.99
WeddingWire, Inc.	Second Lien Term Loan	500,000.00	99.00	96.75	483,750.00
WeddingWire, Inc.	Term Loan	1,955,000.00	99.50	99.88	1,952,556.25
Western Digital Corporation	Term Loan B-4	1,439,451.84	98.77	99.89	1,437,911.62
White Cap Buyer LLC	Term Loan B	1,476,339.21	99.00	100.28	1,480,546.78
WideOpenWest Finance, LLC	Term Loan B (6/17)	2,457,560.83	98.13	99.67	2,449,377.15
William Morris Endeavor Entertainment, LLC	Term Loan B	865,537.07	96.89	98.17	849,671.78
Wilsonart LLC	Term Loan E	916,827.10	93.56	99.88	915,681.07
Windstream Services II, LLC	Term Loan B Exit (9/20)	279,504.13	100.07	100.17	279,993.26
Xperi Holding Corporation	Term Loan	2,058,887.12	90.50	99.95	2,057,857.68
Xplornet Communications Inc	Term Loan B (06/20)	1,083,764.35	95.00	100.13	1,085,119.06
Zellis Cost Management Buyer, Inc.	Term Loan B1	2,020,948.27	98.28	99.96	2,020,200.52
Ziggo Financing Partnership	Term Loan I	359,788.01	89.45	99.25	357,089.60
		489,153,806.94			484,663,703.72



Issuer Subsidiary
As of: 6/14/2021
Next Payment: 7/15/2021

No asset records currently meet the summarization criteria.



Hedge Agreement
As of: 6/14/2021
Next Payment: 7/15/2021

No asset records currently meet the summarization criteria.



First Lien Last Out
 As of: 6/14/2021
 Next Payment: 7/15/2021



Issuer Name	Description	Principal Balance
Allied Universal Holdco LLC	Term Loan 4/21	813,375.43
Lakeland Tours, LLC	2nd Out Take Back PIK Term Loan	55,450.43
Lakeland Tours, LLC	Third Out PIK Term Loan	57,864.20
Lealand Finance Company B.V.	Exit Term Loan	525,649.80
Lower Cadence Holdings LLC	Term Loan B	2,236,858.98
Lucid Energy Group II Borrower, LLC	Term Loan	489,898.97
Medallion Midland Acquisition, LLC	Term Loan	489,873.44
PG&E Corporation	Term Loan	996,250.00
Polaris Newco, LLC	USD Term Loan B	725,328.00
WaterBridge Midstream Operating LLC	Term Loan	1,539,189.84
Windstream Services II, LLC	Term Loan B Exit (9/20)	279,504.13

8,209,243.22

Total 8,209,243.22



Cov-Lite Loans
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance
Albany Molecular Research, Inc.	Term Loan 10/20	619,244.70
American Residential Services LLC	Term Loan (10/20)	282,796.24
Asurion, LLC	Term Loan B6	1,986,845.78
Asurion, LLC	Term Loan B7	4,886,934.71
Asurion, LLC	Term Loan B8	963,786.19
Avaya Inc.	Term Loan B-2 (2/21)	1,149,602.01
Avaya Inc.	Term Loan B1	1,413,005.05
Belron Finance US LLC	Term Loan B (3/21)	386,059.00
Carnival Corporation	Term Loan (USD)	371,879.35
ConvergeOne Holdings Corp.	Term Loan (01/19)	1,847,587.50
Cumulus Media New Holdings Inc.	Term Loan B	155,253.42
Direct ChassisLink, Inc.	Second Lien Term Loan	481,492.60
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74
Foundation Building Materials, Inc.	Term Loan (1/21)	753,904.15
Global Tel*Link Corporation	2nd Lien Term Loan	500,000.00
Great Outdoors Group, LLC	Term Loan B (02/21)	3,491,250.00
Harland Clarke Holdings Corp.	Term Loan	940,643.63
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	440,000.00
IHeartCommunications, Inc.	Term Loan (07/20)	703,394.68
IXS Holdings, Inc.	Term Loan B 2/20	552,270.40
Infinite Bidco LLC	Term Loan	641,139.00
Infinite Bidco LLC	Term Loan B	104,803.00
Ingram Micro Inc.	Term Loan B	1,913,851.00
Jo-Ann Stores, LLC	Term Loan	1,567,963.12
Life Time, Inc.	Term Loan (01/21)	831,213.99
MH Sub I, LLC	2nd Lien Term Loan	1,500,000.00
Park River Holdings Inc	Term Loan (01/21)	380,184.00
Peraton Corp.	Term Loan B	3,044,230.29
Petco Health and Wellness Company, Inc.	Term Loan (2/21)	925,173.00
RVR Dealership Holdings, LLC	Term Loan	282,732.00
Spin Holdco, Inc.	Term Loan 3/21	904,418.00
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	67,219.63
The Hillman Group, Inc.	Term Loan B-1	331,056.68
Trugreen Limited Partnership	Term Loan	916,445.48
Uber Technologies Inc	Term Loan (2/21)	1,959,697.74
VC GB Holdings, Inc.	Term Loan (10/17)	1,211,086.74
Windstream Services II, LLC	Term Loan B Exit (9/20)	279,504.13

39,907,687.95



Cov-Lite Loans
 As of: 6/14/2021
 Next Payment: 7/15/2021



Issuer Name	Description	Principal Balance
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Total	39,907,687.95	
Collateral Principal Amount	497,192,201.11	
% of C.P.A.	8.03%	
Limit	65.00%	
Test Result	Passed	



Reported Cov-Lite Loans
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Description</i>	<i>Principal Balance</i>
AA Advantage Loyalty IP Ltd.	Term Loan (3/21)	861,563.00
ABG Intermediate Holdings 2 LLC	Term Loan (01/21)	3,713,250.32
ADMI Corp.	Term Loan B2	1,312,071.00
AECOM	Term Loan B (04/21)	415,849.00
ATI Holdings Acquisition, Inc.	Term Loan	94,117.51
AVSC Holding Corp	Second Lien Term Loan	277,777.78
Acrisure, LLC	Term Loan B (1/20)	2,036,815.79
Agility Health, Inc.	Term Loan (09/20)	431,387.38
Aimbridge Acquisition Co., Inc.	Term Loan B	1,078,012.27
Albany Molecular Research, Inc.	Term Loan 10/20	619,244.70
Aldevron, LLC	Term Loan B (1/21)	1,135,218.16
Alera Group Intermediate Holdings, Inc.	Term Loan B	1,045,283.97
AlixPartners, LLP	Term Loan B (01/21)	295,503.83
Alliant Holdings Intermediate LLC	Term Loan B3	295,047.00
Allied Universal Holdco LLC	Term Loan 4/21	813,375.43
Alterra Mountain Company	Term Loan B-1	2,567,611.56
Alice Financing S.A.	Term Loan (10/17)	4,011,039.65
Amentum Government Services Holdings LLC	Term Loan (10/20)	449,175.72
Amentum Government Services Holdings LLC	Term Loan B	1,133,044.13
American Greetings Corporation	Term Loan	592,768.95
American Residential Services LLC	Term Loan (10/20)	282,796.24
Anneal Pharmaceuticals LLC	Initial Term Loan	3,152,153.95
Ankura Consulting Group, LLC	Term Loan (3/21)	707,352.95
Api Group DE, Inc	Term Loan B	925,113.70
Arctic Glacier U.S.A., Inc.	Term Loan (3/18)	204,021.12
Aristocrat International PTY Ltd	Term Loan (5/20)	148,134.34
Aristocrat Technologies, Inc.	Term Loan B	4,437,368.42
Array Technologies INC	Term Loan	627,654.92
Ascend Performance Materials Operations LLC	Term Loan B (02/21)	927,916.45
Asurion, LLC	Term Loan B6	1,986,845.78
Asurion, LLC	Term Loan B7	4,886,934.71
Asurion, LLC	Term Loan B8	963,786.19
Athenahealth, Inc.	Term Loan B (01/21)	4,005,188.79
Avaya Inc.	Term Loan B-2 (2/21)	1,149,602.01
Avaya Inc.	Term Loan B1	1,413,005.05
BCPE Empire Holdings, Inc.	Incremental Term Loan	415,625.00
BW Gas & Convenience Holdings, LLC	Term Loan B	36,940.00
Banijay Group US Holdings Inc.	Term Loan (USD)	210,434.25



Reported Cov-Lite Loans
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Description</i>	<i>Principal Balance</i>
Bausch Health Companies Inc.	Term Loan B (05/18)	675,010.36
Belfor Holdings Inc.	Term Loan	2,456,250.00
Belron Finance US LLC	Term Loan B (3/21)	386,059.00
Birkenstock Group B.V. & Co. KG	USD Term Loan B	338,684.00
Blucora, Inc.	Term Loan (11/17)	1,492,788.47
Brookfield Property REIT Inc.	Term Loan B	493,670.70
Brookfield WEC Holdings Inc.	Term Loan (1/21)	490,000.01
Brown Group Holding, LLC	Term Loan B	1,021,579.00
Buckeye Partners, L.P.	Term Loan (1/21)	2,208,794.88
Bulldog Purchaser Inc.	Term Loan	842,034.05
Buzz Finco L.L.C.	Term Loan (10/20)	58,647.80
Buzz Merger Sub Ltd.	Term Loan B	309,859.12
CCI Buyer, Inc.	Term Loan	421,284.00
CCRR Parent, Inc.	Term Loan B	270,751.00
CMC Materials, Inc.	Term Loan B1	1,311,320.42
CPC Acquisition Corp.	Term Loan	353,598.00
CSC Holdings, LLC	Term Loan B-5	2,955,093.75
CT Technologies Intermediate Hldgs, Inc	Term Loan (12/20)	1,499,681.87
CWGS Group, LLC	Term Loan B (5/21)	2,058,897.77
Caesars Resort Collection, LLC	Term Loan B-1	2,666,707.38
Callaway Golf Company	Term Loan B	626,890.35
Calpine Corporation	Term Loan B-10	197,516.25
Cambium Learning Group Inc	Term Loan	2,083,237.09
Cambrex Corporation	Term Loan B2 (1/21)	2,443,279.28
Camelot U.S. Acquisition 1 Co.	Term Loan (9/20)	809,270.41
Cardinal Parent, Inc.	Term Loan B (11/20)	828,403.29
Cardtronics USA Inc	Term Loan	242,432.02
Carnival Corporation	Term Loan (USD)	371,879.35
Casablanca US Holdings Inc.	Term Loan	954,436.81
Castle US Holding Corporation	Term Loan B (USD)	473,405.80
Castle US Holding Corporation	Term Loan B2 (USD)	412,357.00
Celestica Inc.	Term Loan B	1,275,458.79
Celestica Inc.	Term Loan B2	580,000.00
Champ Acquisition Corporation	Term Loan	1,398,750.00
ChampionX Holding Inc.	Term Loan	645,605.53
Cimpress Public Limited Company	USD Term Loan	437,093.00
Clarios Global LP	Term Loan B1	3,342,550.08
Cloudera, Inc.	Term Loan B	248,753.56



Reported Cov-Lite Loans
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Description</i>	<i>Principal Balance</i>
ClubCorp Holdings, Inc.	Term Loan B	2,312,052.87
Columbus McKinnon Corporation	Term Loan (4/21)	85,889.00
CommScope, Inc.	Term Loan B (04/19)	1,252,850.90
CommerceHub Inc	Term Loan 12/20	388,889.00
CommerceHub Inc	Term Loan B	408,210.91
Conair Holdings, LLC	Term Loan B	709,334.00
Conservice Midco, LLC	Initial Term Loan	306,153.85
Consolidated Communications, Inc.	Term Loan B	2,684,485.37
ConvergeOne Holdings Corp.	Term Loan (01/19)	1,847,587.50
Coral-US Co-Borrower LLC	Term Loan B-5	3,376,773.82
Corelogic, Inc.	Term Loan (4/21)	2,061,625.00
Cornerstone Building Brands, Inc	Term Loan B (3/21)	1,024,441.00
Cornerstone OnDemand, Inc.	Term Loan B (3/21)	1,379,005.55
Creative Artists Agency, LLC	Incremental Term Loan B-1	931,633.30
Creative Artists Agency, LLC	Term Loan B	1,275,829.83
Crown Finance US, Inc.	Second Amendment Term Loan	516,375.39
Crown Finance US, Inc.	Term Loan	559,009.91
Cumulus Media New Holdings Inc.	Term Loan B	155,253.42
Curium BidCo S.a r.l.	Term Loan 10/20	264,355.45
Curium BidCo S.a r.l.	Term Loan B	491,755.97
Cushman & Wakefield U.S. Borrower, LLC	Term Loan	3,527,955.95
Cvent, Inc.	Term Loan	1,275,279.10
DCert Buyer, Inc.	2nd Lien Term Loan (02/21)	313,253.01
DCert Buyer, Inc.	Term Loan	1,459,652.64
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	79,754.67
DG Investment Intermediate Holdings 2 Inc	Second Lien Term Loan (3/21)	292,803.97
DG Investment Intermediate Holdings 2 Inc	Term Loan (3/21)	380,828.56
DT Midstream, Inc	Term Loan 5/21	247,170.00
Da Vinci Purchaser Corp.	Term Loan B	566,911.03
Dealer Tire, LLC	Term Loan B-1	2,257,845.19
Delta Topco, Inc.	Term Loan	1,126,651.00
Diamond Sports Group, LLC	Term Loan	2,563,705.05
Digital International Finance Ltd	Term Loan B	1,579,157.75
Direct ChassisLink, Inc.	Second Lien Term Loan	481,492.60
DiscoverOrg, LLC	Term Loan B (1/21)	1,298,050.64
E2Open, LLC	Term Loan 10/20	399,850.72
EW Scripps Company, The	Term Loan B3 (12/20)	438,566.42
EagleView Technology Corporation	Term Loan	1,089,769.06



Reported Cov-Lite Loans
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance
Eagletree-Carbide Acquisition Corp.	Term Loan	123,404.81
Edgewater Generation, L.L.C.	Term Loan	940,131.47
Elanco Animal Health Incorporated	Term Loan B	890,523.19
Endo Luxembourg Finance Company I S.a.r.l.	Term Loan (3/21)	2,645,308.87
Endurance International Group, Inc., The	Term Loan B	1,451,842.48
Energy Acquisition LP	Term Loan (6/18)	982,803.72
Energy Acquisition LP	Term Loan B (4/21)	277,263.00
Envision Healthcare Corporation	Term Loan B (06/18)	986,130.20
Equinox Holdings, Inc.	Second Lien Term Loan	1,121,020.74
Evercommerce Inc.	Term Loan	28,803.44
EyeCare Partners, LLC	Term Loan	709,931.04
Femur Buyer, Inc.	Term Loan	1,003,698.64
FinCo I LLC	Term Loan B (9/20)	2,719,095.25
First Advantage Holdings, LLC	Term Loan B1	586,003.55
First Brands Group, LLC	1st Lien Term Loan (3/21)	249,851.40
First Eagle Holdings, Inc.	Refinancing Term Loan	2,735,349.72
Fleet Bidco Limited	Term Loan B	137,955.16
Fleetcor Technologies Operating Company, LLC	Term Loan 4/21	1,147,417.00
Flexera Software LLC	Term Loan B (12/20)	1,936,209.55
Focus Financial Partners, LLC	Term Loan (1/20)	260,201.10
Forest City Enterprises, L.P.	Term Loan B (11/19)	1,071,428.57
Foundation Building Materials, Inc.	Term Loan (1/21)	753,904.15
Froneri U.S. Inc.	Term Loan B-2	1,062,190.79
Frontdoor, Inc.	Term Loan (8/2018)	277,768.43
GBT Group Services B.V.	Term Loan	657,327.20
GTT Communications, Inc.	Term Loan B	37,187.94
Gardner Denver, Inc.	Term Loan B	968,418.57
Global Medical Response, Inc.	Incremental Term Loan B	3,429,113.92
Global Tel*Link Corporation	2nd Lien Term Loan	500,000.00
Global Tel*Link Corporation	Term Loan B	3,396,291.00
GlobalLogic Holdings Inc.	Term Loan B	1,499,410.58
GlobalLogic Holdings Inc.	Term Loan B2	210,211.66
Go Daddy Operating Company, LLC	Term Loan 2/21	614,095.64
Gogo Intermediate Holdings LLC	Term Loan B	1,120,094.00
Golden Entertainment, Inc.	Term Loan	1,376,011.67
Grab Holdings Inc	Term Loan 1/21	913,499.00
Great Outdoors Group, LLC	Term Loan B (02/21)	3,491,250.00
Greeneden U.S. Holdings II, LLC	Term Loan	2,667,756.89



Reported Cov-Lite Loans
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Description</i>	<i>Principal Balance</i>
H-Food Holdings, LLC	Term Loan B-2	1,959,899.76
HLF Financing SaRL, LLC	Term Loan B (08/18)	979,899.52
Harbor Freight Tools USA, Inc.	Term Loan B (10/20)	596,355.47
Harland Clarke Holdings Corp.	Term Loan	940,643.63
Hayward Industries, Inc.	Term Loan (5/21)	577,632.00
Heartland Dental, LLC	Incremental Term Loan	331,436.00
Heartland Dental, LLC	Term Loan (04/18)	1,436,456.66
Heartland Entertainment Co LLC	Term Loan B	651,533.96
Hightower Holding, LLC	Delayed Draw Term Loan (4/21)	142,675.00
Hightower Holding, LLC	Term Loan B (4/21)	570,699.00
Hilton Grand Vacations Borrower, LLC	Term Loan (3/21)	884,586.00
Horizon Therapeutics USA, Inc.	Term Loan B	898,954.00
Hunter Fan Company	Term Loan (3/21)	737,927.00
Hyland Software, Inc.	Second Lien Incremental Term Loan (3/21)	440,000.00
Hyperion Refinance S.a.r.l.	Term Loan (1/21)	1,906,231.59
IG Investments Holdings, LLC	Term Loan	5,165,597.99
IGT Holding IV AB	Term Loan	610,148.00
IHeartCommunications, Inc.	Term Loan (07/20)	703,394.68
INEOS US Petrochem LLC	Term Loan (1/21)	470,291.60
ION Trading Finance Limited	USD Term Loan (3/21)	72,577.30
IRB Holding Corporation	Term Loan B	1,460,280.15
IXS Holdings, Inc.	Term Loan B 2/20	552,270.40
Idera, Inc.	Term Loan (02/21)	855,588.95
Imperva, Inc.	Second Lien Term Loan	750,000.00
Imperva, Inc.	Term Loan	1,473,750.00
Imprivata, Inc	Term Loan (11/20)	1,035,797.00
Indy US BIDCO, LLC	Term Loan B	469,843.00
Ineos Enterprises Holdings US Finco LLC	Term Loan B (Refinance)	794,075.40
Infinite Bidco LLC	Term Loan	641,139.00
Infinite Bidco LLC	Term Loan B	104,803.00
Ingram Micro Inc.	Term Loan B	1,913,851.00
Innovative Water Care Global Corporation	Term Loan	1,614,150.27
Inovalon Holdings, Inc.	Term Loan B1	1,268,482.20
Intrado Corporation	Term Loan B (Olympus Merger)	1,654,196.39
Iridium Satellite LLC	Term Loan B	604,327.63
JBS USA Lux S.A.	Term Loan B	2,940,000.00
Jo-Ann Stores, LLC	Term Loan	1,567,963.12
KUEHG Corp.	2nd Lien Term Loan	250,000.00



Reported Cov-Lite Loans
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Description</i>	<i>Principal Balance</i>
KUEHG Corp.	Term Loan B-3	2,271,458.30
Kestra Advisor Services Holdings A, Inc.	Term Loan (06/19)	1,970,000.00
Kingpin Intermediate Holdings LLC	Term Loan B	486,228.32
Kleopatra Finco S.a.r.l	Term Loan (1/21) (USD)	726,092.48
Knowlton Development Corporation Inc.	Term Loan B	1,575,457.20
Kodiak BP, LLC	Term Loan	616,921.00
LS Group Opco Acquisition LLC	Term Loan B	1,363,636.36
LTR Intermediate Holdings, Inc.	Term Loan (4/21)	543,847.00
Lasership, Inc.	Term Loan (4/21)	534,767.00
Lasership, Inc.	Term Loan 2nd Lien	372,549.00
Legalzoom.com, Inc.	Term Loan B 2018	1,408,151.85
Life Time, Inc.	Term Loan (01/21)	831,213.99
Lonza Specialty Ingredients	Term Loan 4/21	725,030.00
Lumen Technologies, Inc.	Term Loan B (1/20)	3,430,000.02
Lummus Technology Holdings V LLC	Term Loan	526,593.64
MH Sub I LLC	First Lien Term Loan	1,933,432.10
MH Sub I LLC	Term Loan	223,264.62
MH Sub I, LLC	2nd Lien Term Loan	1,500,000.00
MLN US HoldCo LLC	Term Loan	548,018.74
MPH Acquisition Holdings LLC	Term Loan B	1,452,052.81
Magenta Buyer LLC	Term Loan B (04/21)	2,168,224.00
MajorDrive Holdings IV LLC	Term Loan	548,653.00
Mallinckrodt International Finance S.A.	Term Loan B	1,898,464.33
Maravai Intermediate Holdings, LLC	Term Loan B	431,792.91
Marriott Ownership Resorts Inc.	Term Loan (11/19)	136,777.14
Maxar Technologies Ltd.	Term Loan B	366,464.06
McAfee, LLC	Term Loan B	790,493.39
MedPlast Holdings, Inc.	Term Loan (06/18)	1,469,849.28
Medical Solutions Holdings, Inc.	Term Loan	167,761.49
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	26,231.00
MetroNet Systems Holdings, LLC	Term Loan (5/21)	236,075.00
Midwest Physician Administrative Services LLC	Term Loan (02/21)	150,820.00
Midwest Veterinary Partners, LLC	Term Loan (4/21)	311,894.00
Milano Acquisition Corporation	Term Loan B	2,744,452.34
Mirion Technologies, Inc.	Term Loan B	2,248,004.68
Motion Acquisition Ltd.	Delayed Draw Term Loan	76,530.93
Motion Acquisition Ltd.	Term Loan B USD	582,300.65
NIC Acquisition Corp.	Second Lien Term Loan	66,116.00



Reported Cov-Lite Loans
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance
Nascar Holdings, LLC	Term Loan B	215,862.50
National Intergovernmental Purchasing Alliance Company	2nd Lien Term Loan	481,882.11
National Intergovernmental Purchasing Alliance Company	Term Loan	1,485,393.28
Navicare, Inc.	Term Loan B	312,687.72
Nexus Buyer LLC	Term Loan B	1,715,662.75
Northwest Fiber LLC	Term Loan (01/21)	687,200.51
Numericable U.S. LLC	Term Loan B12	1,465,822.77
Numericable U.S. LLC	Term Loan B13	5,874,559.82
ON Semiconductor Corporation	Term Loan B (09/19)	594,734.45
OneDigital Borrower LLC	Delayed Draw Term Loan	88,161.22
OneDigital Borrower LLC	Term Loan	2,732,998.03
Onvoy, LLC	Term Loan	418,429.78
Organon & Co	Term Loan USD	2,058,735.00
Ortho-Clinical Diagnostics, Inc	Term Loan B (05/18)	841,625.97
Oxbow Carbon, LLC	Term Loan B (09/20)	758,333.55
PCI Gaming Authority	Term Loan	887,327.34
PG&E Corporation	Term Loan	996,250.00
PQ Performance Chemicals	Term Loan (04/21)	240,713.00
Par Petroleum, LLC	Term Loan B	996,608.67
Parexel International Corporation	Term Loan B	2,261,183.05
Park River Holdings Inc	Term Loan (01/21)	380,184.00
Pathway Vet Alliance LLC	Term Loan	796,037.53
Peraton Corp.	Second Lien Term Loan B1	185,185.00
Peraton Corp.	Term Loan B	3,044,230.29
Petco Health and Wellness Company, Inc.	Term Loan (2/21)	925,173.00
Phoenix Guarantor Inc.	Term Loan B-1	1,473,843.75
Phoenix Guarantor Inc.	Term Loan B-3	1,017,488.93
Planview Parent, Inc.	Term Loan	1,096,972.23
Playtika Holding Corp.	Term Loan B (3/21)	2,101,169.65
Polar US Borrower, LLC	Term Loan	728,739.18
Polaris Newco, LLC	USD Term Loan B	725,328.00
Precision Medicine Group, LLC	2/21 Term Loan	467,381.02
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	66,738.17
Pretium PKG Holdings, Inc.	Term Loan (10/20)	951,449.82
ProQuest LLC	Term Loan (10/19)	1,779,504.41
Proampac PG Borrower LLC	Term Loan (10/20)	336,942.40
Procera Networks, Inc.	Term Loan (10/18)	662,611.57
Project Alpha Intermediate Holding, Inc.	Term Loan (2/21)	2,456,343.75



Reported Cov-Lite Loans
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Description</i>	<i>Principal Balance</i>
Project Leopard Holdings, Inc.	Term Loan	2,177,054.14
Proofpoint, Inc.	Term Loan (6/21)	465,214.00
QUIKRETE Holdings, Inc.	Term Loan B	616,486.71
QUIKRETE Holdings, Inc.	Term Loan B1 (4/21)	1,463,115.00
RVR Dealership Holdings, LLC	Term Loan	282,732.00
Rackspace Technology Global, Inc.	Term Loan (1/21)	1,919,137.72
RadNet Management, Inc.	Term Loan (4/21)	481,045.00
Radiate Holdco, LLC	Term Loan (09/20)	3,617,995.86
Radiology Partners, Inc.	Term Loan	1,305,454.89
Recorded Books Inc.	Term Loan (1/21)	403,905.01
Red Ventures, LLC	Term Loan B2	3,906,509.81
RegionalCare Hospital Partners Holdings, Inc.	Term Loan B	1,899,976.48
Rent-A-Center, Inc.	Term Loan B (01/21)	323,694.00
Reynolds Consumer Products LLC	Term Loan	599,109.82
Ryan Specialty Group LLC	Term Loan	1,400,142.11
SCS Holdings I Inc.	Term Loan 1/20	1,612,161.34
SRAM, LLC	Term Loan (05/21)	459,395.00
SS&C European Holdings S.A.R.L.	Term Loan B4	716,717.44
SS&C Technologies, Inc.	Term Loan B3	949,533.73
Sabert Corporation	Term Loan B	1,026,974.61
Samsonite International S.A.	Term Loan B (4/18)	2,088,294.77
Schweitzer-Mauduit International, Inc.	Term Loan B	377,666.00
Scientific Games International, Inc.	Term Loan B-5	1,320,575.24
SeaWorld Parks & Entertainment, Inc.	Term Loan B5	1,949,238.00
Sedworld Claims Management Services, Inc.	Term Loan B (7/19)	394,051.27
Shape Technologies Group, Inc.	Term Loan	298,249.55
Shutterfly, Inc.	Term Loan B	689,455.04
Sinclair Television Group, Inc.	Term Loan B2B	745,560.29
Snacking Investment BidCo Pty Limited	Term Loan	254,024.39
Sorenson Communications, LLC	Term Loan (3/21)	359,672.75
Sound Inpatient Physicians, Inc.	2nd Lien Term Loan	292,682.93
Southern Veterinary Partners, LLC	Delayed Draw Term Loan (9/20)	34,225.26
Southern Veterinary Partners, LLC	Term Loan (9/20)	247,512.83
Spin Holdco, Inc.	Term Loan 3/21	904,418.00
Spring Education Group, Inc.	Term Loan	467,011.48
Staples, Inc.	Term Loan (03/19)	3,430,000.00
Star US Bidco LLC	Term Loan B	656,650.91
Starfruit US Holdco LLC	Term Loan B	2,239,348.43

Issuer Name	Description	Principal Balance
Sterling Midco Holdings, Inc.	Term Loan	910,080.84
Sunshine Luxembourg VII SARL	Term Loan B-3 (USD)	2,752,015.23
TAMKO Building Products LLC	Term Loan B	2,955,000.00
TGG TS Acquisition Company	Term Loan (12/18)	829,046.06
TRC Companies, Inc.	Term Loan (1/21)	709,278.07
TTF Holdings, LLC	Term Loan	104,882.27
Tailwind Smith Cooper Intermediate	Term Loan	773,360.45
Tech Data Corporation	Term Loan	399,627.58
Telenet Financing USD LLC	Term Loan (1/20)	1,476,923.00
Terrier Media Buyer, Inc.	Term Loan (1/21)	246,881.25
The Dun & Bradstreet Corporation	Term Loan	2,472,076.82
The Edelman Financial Center, LLC	Term Loan Second Lien	1,031,746.00
The Edelman Financial Engines Centre, LLC	Term Loan B (3/21)	1,076,321.00
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	67,219.63
The Hillman Group, Inc.	Term Loan B-1	331,056.68
The Talbots Inc.	Term Loan	876,829.27
Thor Industries, Inc.	USD Term Loan (3/21)	1,301,136.25
ThoughtWorks, Inc.	Term Loan 3/21	1,964,735.51
Titan AcquisitionCo New Zealand Limited	Term Loan (2020 Refinancing)	1,869,433.77
Torrid, LLC	Term Loan 5/21	518,347.00
Tory Burch LLC	Term Loan	730,734.00
Total Produce USA Holdings Inc	Term Loan	1,063,183.00
Transdigm, Inc.	Term Loan F (02/20)	992,462.32
Transdigm, Inc.	Term Loan G (02/20)	2,446,287.91
Travelport Finance (Luxembourg) S.A.R.L.	Superpriority Term Loan	2,097,413.46
Travelport Finance (Luxembourg) S.A.R.L.	Term Loan (03/19)	2,035,494.15
Triton Solar US Acquisition Co.	Term Loan B	2,300,000.00
Triton Water Holdings, Inc.	Term Loan (03/21)	1,483,290.00
Truck Hero, Inc.	Term Loan (1/21)	505,748.00
Trugreen Limited Partnership	Term Loan	916,445.48
U.S. Anesthesia Partners, Inc.	Term Loan (6/17)	1,433,927.55
UFC Holdings, LLC	Term Loan B3 (1/21)	399,750.19
UKG Inc.	Term Loan 1/21	537,789.94
UPC Financing Partnership	Term Loan B (4/21)	1,268,991.05
Uber Technologies Inc	Term Loan (2/21)	1,959,697.74
Unified Women's Healthcare, LP	Term Loan	555,401.02
United PF Holdings, LLC	Term Loan (12/19)	857,886.22
Univision Communications Inc.	2020 Replacement Term Loan	3,617,731.76



Reported Cov-Lite Loans
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Description</i>	<i>Principal Balance</i>
Upland Software, Inc.	Term Loan	1,248,446.42
VC GB Holdings, Inc.	Term Loan (10/17)	1,211,086.74
VFH Parent LLC	Term Loan B	2,395,368.78
VS Buyer, LLC	Term Loan	735,526.44
VeriFone Systems, Inc.	Term Loan (7/18)	2,201,054.33
Verscend Holding Corp.	Term Loan (2/21)	3,089,936.23
Verscend Holding Corp.	Term Loan Second Lien	271,605.00
Vertex Aerospace Services Corp.	Term Loan 3/21	1,603,743.44
Vertical U.S. Newco Inc.	Term Loan	2,001,311.21
Victory Capital Holdings, Inc.	Term Loan (2/21)	1,014,995.22
Virgin Media Bristol LLC	Term Loan Q	1,245,149.00
Virtusa Corporation	Term Loan	445,834.44
Vistra Operations Company LLC	2018 Incremental Term Loan	1,972,609.38
Vocus Group Limited	Term Loan	365,743.00
WEX Inc.	Term Loan B (3/21)	875,916.88
WHOLE EARTH BRANDS, INC.	Term Loan 2/21	269,647.00
WP CityMD Bidco LLC	Term Loan B (1/21)	912,598.51
WW International Inc	Term Loan (04/21)	135,302.00
Weber-Stephen Products LLC	Term Loan	950,117.75
WeddingWire, Inc.	Second Lien Term Loan	500,000.00
WeddingWire, Inc.	Term Loan	1,955,000.00
Western Digital Corporation	Term Loan B-4	1,439,451.84
White Cap Buyer LLC	Term Loan B	1,476,339.21
William Morris Endeavor Entertainment, LLC	Term Loan B	865,537.07
Wilsonart LLC	Term Loan E	916,827.10
Windstream Services II, LLC	Term Loan B Exit (9/20)	279,504.13
Xperi Holding Corporation	Term Loan	2,058,887.12
Xplornet Communications Inc	Term Loan B (06/20)	1,083,764.35
Zellis Cost Management Buyer, Inc.	Term Loan B1	2,020,948.27
Ziggo Financing Partnership	Term Loan I	359,788.01
		423,672,005.62



Reported Cov-Lite Loans
 As of: 6/14/2021
 Next Payment: 7/15/2021



Issuer Name	Description	Principal Balance
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Total	423,672,005.62	
Collateral Principal Amount	497,192,201.11	
% of C.P.A.	85.21%	
Limit	92.50%	
Test Result	Passed	



Revolvers and Delayed Draw Loans

As of: 6/14/2021

Next Payment: 7/15/2021

Issuer Name	Description	Principal Balance
DG Investment Intermediate Holdings 2 Inc	Delayed Draw Term Loan	19,141.12
Hightower Holding, LLC	Delayed Draw Term Loan (4/21)	142,675.00
MetroNet Systems Holdings, LLC	Delayed Draw Term Loan (5/21)	26,231.00
OneDigital Borrower LLC	Delayed Draw Term Loan	88,161.22
Precision Medicine Group, LLC	Delayed Draw Term Loan (2/21)	66,738.17
Southern Veterinary Partners, LLC	Delayed Draw Term Loan (9/20)	34,225.26
The Hillman Group, Inc.	Delayed Draw Term Loan (2/21)	67,219.63
Total		444,391.40

Total	444,391.40
Collateral Principal Amount	497,192,201.11
% of C.P.A. Limit	0.09%
Test Result	5.00% Passed



DIP Collateral Obligations
As of: 6/14/2021
Next Payment: 7/15/2021

No asset records currently meet the summarization criteria.

Issuer Name	Principal Balance	% of C.P.A.
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Lonestar Intermediate Super Holdings, LLC	7,837,566.68	1.58
Alice France S.A	7,340,382.59	1.48
IG Investments Holdings, LLC	5,165,597.99	1.04
Citadel Securities LP	5,049,995.69	1.02
Aristocrat Leisure LTD	4,585,502.76	0.92
Jane Street Group, LLC	4,404,976.19	0.89
Travelport Holdings Ltd	4,132,907.61	0.83
Alice Financing S.A.	4,011,039.65	0.81
Samsonite International S.A.	4,006,787.04	0.81
Athenahealth, Inc.	4,005,188.79	0.81
American Airlines, Inc.	3,920,000.00	0.79
Red Ventures, LLC	3,906,509.81	0.79
Global Tel*Link Corporation	3,896,291.00	0.78
Authentic Brands	3,713,250.32	0.75
Micro Holding Corp.	3,656,696.72	0.74
Radiate Holdco, LLC	3,617,995.86	0.73
Univision Communications Inc.	3,617,731.76	0.73
Cushman & Wakefield U.S. Borrower, LLC	3,527,955.95	0.71
Great Outdoors Group, LLC	3,491,250.00	0.70
Transdigm, Inc.	3,438,750.23	0.69
Lumen Technologies, Inc.	3,430,000.02	0.69
Staples, Inc.	3,430,000.00	0.69
Global Medical Response, Inc.	3,429,113.92	0.69
Cable & Wireless Communications Limited	3,376,773.82	0.68
Verscend Holding Corp.	3,361,541.23	0.68
Clarios Global LP	3,342,550.08	0.67
Hudson River Trading LLC	3,319,605.94	0.67
Peraton Corp.	3,229,415.29	0.65
Conduent Incorporated	3,161,065.87	0.64
Anneal Pharmaceuticals LLC	3,152,153.95	0.63
Cequel Communications Holdings I, LLC	2,955,093.75	0.59
TAMKO Building Products LLC	2,955,000.00	0.59
JBS S.A.	2,940,000.00	0.59
United Airlines Holdings Inc	2,825,573.00	0.57
Achilles Acquisition LLC	2,821,159.25	0.57
Sunshine Luxembourg VII SARL	2,752,015.23	0.55
Liberty Global plc	2,745,914.05	0.55
Milano Acquisition Corporation	2,744,452.34	0.55
First Eagle Holdings, Inc.	2,735,349.72	0.55
SoftBank Group Corp.	2,719,095.25	0.55



Issuer Concentration
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Principal Balance	% of C.P.A.
Avolon TLB Borrower 1 (US) LLC	2,711,961.44	0.55
Consolidated Communications Holdings Inc	2,684,485.37	0.54
Citigo Holding Inc	2,680,151.52	0.54
Greeneden U.S. Holdings I, LLC	2,667,756.89	0.54
Caesars Entertainment Corporation	2,666,707.38	0.54
Endo Luxembourg Finance Company I S.a.r.l.	2,645,308.87	0.53
Charter Communications Inc.	2,643,272.18	0.53
Intrawest Resorts Holdings, Inc.	2,567,611.56	0.52
Diamond Sports Group, LLC	2,563,705.05	0.52
Avaya Inc.	2,562,607.06	0.52
Blackstone Mortgage Trust, Inc.	2,545,435.83	0.51
KUEHG Corp.	2,521,458.30	0.51
Phoenix Guarantor Inc.	2,491,332.68	0.50
The Dun & Bradstreet Corporation	2,472,076.82	0.50
WideOpenWest Finance, LLC	2,457,560.83	0.49
Project Alpha Intermediate Holding, Inc.	2,456,343.75	0.49
Belfor Holdings Inc.	2,456,250.00	0.49
WeddingWire, Inc.	2,455,000.00	0.49
Cambrex Corporation	2,443,279.28	0.49
VFH Parent LLC	2,395,368.78	0.48
ClubCorp Holdings, Inc.	2,312,052.87	0.47
Triton Solar US Acquisition Co.	2,300,000.00	0.46
Parexel International Corporation	2,261,183.05	0.45
Dealer Tire, LLC	2,257,845.19	0.45
Kestrel Bidco Inc.	2,254,094.57	0.45
Mirion Technologies (Finance), LLC	2,248,004.68	0.45
Starfruit US Holdco LLC	2,239,348.43	0.45
Lower Cadence Holdings LLC	2,236,858.98	0.45
Imperva, Inc.	2,223,750.00	0.45
Buckeye Partners, L.P.	2,208,794.88	0.44
CAA Holdings LLC	2,207,463.13	0.44
United Continental Holdings, Inc	2,203,154.00	0.44
VeriFone Systems, Inc.	2,201,054.33	0.44
Project Leopard Holdings, Inc.	2,177,054.14	0.44
Magenta Buyer LLC	2,168,224.00	0.44
The Edelman Financial Engines Centre, LLC	2,108,067.00	0.42
Playtika Holding Corp.	2,101,169.65	0.42
Cambium Learning Group Inc	2,083,237.09	0.42
QUIKRETE Holdings, Inc.	2,079,601.71	0.42
Corelogic, Inc.	2,061,625.00	0.41



Issuer Concentration
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Principal Balance</i>	<i>% of C.P.A.</i>
CWGS Group, LLC	2,058,897.77	0.41
Xperi Holding Corporation	2,058,887.12	0.41
Organon & Co	2,058,735.00	0.41
Acrisure, LLC	2,036,815.79	0.41
Zelis Cost Management Buyer, Inc.	2,020,948.27	0.41
Natel Engineering Company Inc	2,015,379.15	0.41
Vertical Holdco GMBH	2,001,311.21	0.40
Vistra Operations Company LLC	1,972,609.38	0.40
Kestra Advisor Services Holdings A, Inc.	1,970,000.00	0.40
National Intergovernmental Purchasing Alliance Company	1,967,275.39	0.40
ThoughtWorks, Inc.	1,964,735.51	0.40
HCA Holdings Inc	1,960,050.48	0.39
Topgolf International, Inc.	1,960,000.00	0.39
H-Food Holdings, LLC	1,959,899.76	0.39
Uber Technologies Inc	1,959,697.74	0.39
Citco Funding LLC	1,959,183.67	0.39
Allegiant Travel Company	1,955,000.00	0.39
SeaWorld Parks & Entertainment, Inc.	1,949,238.00	0.39
Flexera Software LLC	1,936,209.55	0.39
Rackspace Technology Global, Inc.	1,919,137.72	0.39
Ingram Micro Inc.	1,913,851.00	0.38
HIG Finance 2 Limited	1,906,231.59	0.38
RegionalCare Hospital Partners Holdings, Inc.	1,899,976.48	0.38
Mallinckrodt PLC	1,898,464.33	0.38
Titan AcquisitionCo New Zealand Limited	1,869,433.77	0.38
Celestica Inc.	1,855,458.79	0.37
ConvergeOne Holdings Corp.	1,847,587.50	0.37
ProQuest LLC	1,779,504.41	0.36
DCert Buyer, Inc.	1,772,905.65	0.36
Heartland Dental, LLC	1,767,892.66	0.36
Nexus Buyer LLC	1,715,662.75	0.35
GlobalLogic Holdings Inc.	1,709,622.24	0.34
SS&C Technologies Holdings, Inc.	1,666,251.17	0.34
Intrado Corporation	1,654,196.39	0.33
Innovative Water Care Global Corporation	1,614,150.27	0.32
SCS Holdings I Inc.	1,612,161.34	0.32
Vertex Aerospace Services Corp.	1,603,743.44	0.32
Amentum Government Services Holdings LLC	1,582,219.85	0.32
Digicep Group Holdings Limited	1,579,157.75	0.32
Knowlton Development Corporation Inc.	1,575,457.20	0.32



Issuer Concentration
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Principal Balance</i>	<i>% of C.P.A.</i>
Jo-Ann Stores, LLC	1,567,963.12	0.32
WaterBridge Midstream Operating LLC	1,539,189.84	0.31
CT Technologies Intermediate Hldgs, Inc	1,499,681.87	0.30
Blucora, Inc.	1,492,788.47	0.30
Triton Water Holdings, Inc.	1,483,290.00	0.30
White Cap Buyer LLC	1,476,339.21	0.30
MedPlast Holdings, Inc.	1,469,849.28	0.30
IRB Holding Corporation	1,460,280.15	0.29
Polaris Intermediate Corp.	1,452,052.81	0.29
Endurance International Group, Inc., The	1,451,842.48	0.29
Western Digital Corporation	1,439,451.84	0.29
U.S. Anesthesia Partners, Inc.	1,433,927.55	0.29
Legalzoom.com, Inc.	1,408,151.85	0.28
Ryan Specialty Group LLC	1,400,142.11	0.28
Champ Acquisition Corporation	1,398,750.00	0.28
Cornerstone OnDemand, Inc.	1,379,005.55	0.28
Golden Entertainment, Inc.	1,376,011.67	0.28
LS Group Opco Acquisition LLC	1,363,636.36	0.27
Scientific Games Corporation	1,320,575.24	0.27
ADMI Corp.	1,312,071.00	0.26
CMC Materials, Inc.	1,311,320.42	0.26
Radiology Partners, Inc.	1,305,454.89	0.26
Thor Industries, Inc.	1,301,136.25	0.26
DiscoverOrg, LLC	1,298,050.64	0.26
Cvent, Inc.	1,275,279.10	0.26
Inovalon Holdings, Inc.	1,268,482.20	0.26
Energy Acquisition LP	1,260,066.72	0.25
CommScope Holding Company, Inc.	1,252,850.90	0.25
Hubbard Radio, LLC	1,250,000.00	0.25
Upland Software, Inc.	1,248,446.42	0.25
Virgin Media Inc.	1,245,149.00	0.25
VC GB Holdings, Inc.	1,211,086.74	0.24
Fleetcor Technologies Operating Company, LLC	1,147,417.00	0.23
Aldevron, LLC	1,135,218.16	0.23
Delta Topco, Inc.	1,126,651.00	0.23
Equinox Holdings, Inc.	1,121,020.74	0.23
Gogo Intermediate Holdings LLC	1,120,094.00	0.23
Planview Parent, Inc.	1,096,972.23	0.22
EagleView Technology Corporation	1,089,769.06	0.22
Xplornet Communications Inc	1,083,764.35	0.22



Issuer Concentration
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Principal Balance</i>	<i>% of C.P.A.</i>
Aimbridge Acquisition Co., Inc.	1,078,012.27	0.22
Cineworld UK Holdco Limited	1,075,385.30	0.22
Forest City Enterprises, L.P.	1,071,428.57	0.22
Total Produce USA Holdings Inc	1,063,183.00	0.21
Froneri US, Inc.	1,062,190.79	0.21
Alera Group Intermediate Holdings, Inc.	1,045,283.97	0.21
Imprivata, Inc	1,035,797.00	0.21
Sabert Corporation	1,026,974.61	0.21
Cornerstone Building Brands, Inc	1,024,441.00	0.21
Brown Group Holding, LLC	1,021,579.00	0.21
Victory Capital Holdings, Inc.	1,014,995.22	0.20
Femur Buyer, Inc.	1,003,698.64	0.20
Par Petroleum, LLC	996,608.67	0.20
PG&E Corporation	996,250.00	0.20
Envision Healthcare Corporation	986,130.20	0.20
HLF Financing SaRL, LLC	979,899.52	0.20
SMB Shipping Logistics, LLC	973,609.48	0.20
Gardner Denver, Inc.	968,418.57	0.19
Dole Food Company, Inc.	957,030.31	0.19
Casablanca US Holdings Inc.	954,436.81	0.19
Pretium PKG Holdings, Inc.	951,449.82	0.19
Weber-Stephen Products LLC	950,117.75	0.19
Harland Clarke Holdings Corp.	940,643.63	0.19
Edgewater Generation, L.L.C.	940,131.47	0.19
SkyMiles IP Ltd.	930,027.60	0.19
Ascend Performance Materials Operations LLC	927,916.45	0.19
Petco Health and Wellness Company, Inc.	925,173.00	0.19
Api Group DE, Inc	925,113.70	0.19
Wilsonart LLC	916,827.10	0.18
Trugreen Limited Partnership	916,445.48	0.18
Grab Holdings Inc	913,499.00	0.18
WP CityMD Bidco LLC	912,598.51	0.18
Sterling Midco Holdings, Inc.	910,080.84	0.18
Lasership, Inc.	907,316.00	0.18
Spin Holdco, Inc.	904,418.00	0.18
Horizon Pharma, Inc.	898,954.00	0.18
Elanco Animal Health Incorporated	890,523.19	0.18
PCI Gaming Authority	887,327.34	0.18
Castle US Holding Corporation	885,762.80	0.18
Hilton Grand Vacations Borrower, LLC	884,586.00	0.18

Issuer Name	Principal Balance	% of C.P.A.
The Talbots Inc.	876,829.27	0.18
WEX Inc.	875,916.88	0.18
William Morris Endeavor Entertainment, LLC	865,537.07	0.17
AAAdvantage Loyalty IP Ltd.	861,563.00	0.17
United PF Holdings, LLC	857,886.22	0.17
Idera, Inc.	855,588.95	0.17
Bulldog Purchaser Inc.	842,034.05	0.17
Ortho--Clinical Diagnostics Bermuda Co., Ltd.	841,625.97	0.17
Life Time, Inc.	831,213.99	0.17
TGG TS Acquisition Company	829,046.06	0.17
Cardinal Parent, Inc.	828,403.29	0.17
Allied Universal Holdco LLC	813,375.43	0.16
Camelot UK Holdco Limited	809,270.41	0.16
CommerceHub Inc	797,099.91	0.16
Pathway Vet Alliance LLC	796,037.53	0.16
Ineos Enterprises Holdings US Finco LLC	794,075.40	0.16
McAfee, LLC	790,493.39	0.16
Tailwind Smith Cooper Intermediate	773,360.45	0.16
Oxbow Carbon, LLC	758,333.55	0.15
Curium BidCo S.a r.l.	756,111.42	0.15
Foundation Building Materials, Inc.	753,904.15	0.15
DG Investment Intermediate Holdings 2 Inc	753,387.20	0.15
Infinite Bidco LLC	745,942.00	0.15
Sinclair Broadcast Group Inc	745,560.29	0.15
Hunter Fan Company	737,927.00	0.15
VS Buyer, LLC	735,526.44	0.15
Tory Burch LLC	730,734.00	0.15
Polar US Borrower, LLC	728,739.18	0.15
Kleopatras Finco S.a.r.l	726,092.48	0.15
Polaris Newco, LLC	725,328.00	0.15
Lonza Specialty Ingredients	725,030.00	0.15
Hightower Holding, LLC	713,374.00	0.14
EyeCare Partners, LLC	709,931.04	0.14
Conair Holdings, LLC	709,334.00	0.14
TRC Companies, Inc.	709,278.07	0.14
Ankura Consulting Group, LLC	707,352.95	0.14
IHeartCommunications, Inc.	703,394.68	0.14
Shutterfly, Inc.	689,455.04	0.14
Northwest Fiber LLC	687,200.51	0.14
DaVita Inc.	675,871.68	0.14



Issuer Concentration
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Principal Balance</i>	<i>% of C.P.A.</i>
Bausch Health Companies Inc.	675,010.36	0.14
Procera LLP	662,611.57	0.13
Brookfield Property REIT Inc.	660,869.96	0.13
Motion Midco Limited	658,831.58	0.13
GBT Group Services B.V.	657,327.20	0.13
Star US Bidco LLC	656,650.91	0.13
Herschend Entertainment Co LLC	651,533.96	0.13
ChampionX Corporation	645,605.53	0.13
Apru, LLC	637,602.50	0.13
Array Technologies INC	627,654.92	0.13
Callaway Golf Company	626,890.35	0.13
Albany Molecular Research, Inc.	619,244.70	0.12
MSG National Properties	618,770.06	0.12
Kodiak BP, LLC	616,921.00	0.12
Franchise Group, Inc	614,406.00	0.12
Go Daddy Operating Company, LLC	614,095.64	0.12
IGT Holding IV AB	610,148.00	0.12
Iridium Satellite LLC	604,327.63	0.12
Reynolds Consumer Products LLC	599,109.82	0.12
Harbor Freight Tools USA, Inc.	596,355.47	0.12
ON Semiconductor Corporation	594,734.45	0.12
American Greetings Corporation	592,768.95	0.12
First Advantage Holdings, LLC	586,003.55	0.12
Hayward Industries, Inc.	577,632.00	0.12
Lealand Finance Company B.V.	577,420.08	0.12
Da Vinci Purchaser Corp.	566,911.03	0.11
Unified Women's Healthcare, LP	555,401.02	0.11
XS Holdings, Inc.	552,270.40	0.11
MajorDrive Holdings IV LLC	548,653.00	0.11
MLN US HoldCo LLC	548,018.74	0.11
LTR Intermediate Holdings, Inc.	543,847.00	0.11
UKG Inc.	537,789.94	0.11
Precision Medicine Group, LLC	534,119.19	0.11
Lummus Technology Holdings V LLC	526,593.64	0.11
Torrid, LLC	518,347.00	0.10
Truck Holdings Inc	505,748.00	0.10
Brookfield WEC Holdings Inc.	490,000.01	0.10
Lucid Energy Group II Borrower, LLC	489,898.97	0.10
Medallion Midland Acquisition, LLC	489,873.44	0.10
Bowlmor AMF Corp.	486,228.32	0.10



Issuer Concentration
As of: 6/14/2021
Next Payment: 7/15/2021

<i>Issuer Name</i>	<i>Principal Balance</i>	<i>% of C.P.A.</i>
Direct ChassisLink	481,492.60	0.10
RadNet Management, Inc.	481,045.00	0.10
Ineos Quattro Holdings Ltd	470,291.60	0.09
Indy US BIDCO, LLC	469,843.00	0.09
SSH Group Holdings, Inc.	467,011.48	0.09
Proofpoint, Inc.	465,214.00	0.09
SRAM, LLC	459,395.00	0.09
Virtusa Corporation	445,834.44	0.09
Hyland Software, Inc.	440,000.00	0.09
EW Scripps Company, The	438,566.42	0.09
Cimpress Public Limited Company	437,093.00	0.09
Maravai Intermediate Holdings, LLC	431,792.91	0.09
Agijiti Health, Inc.	431,387.38	0.09
CCI Buyer, Inc.	421,284.00	0.08
Onvoy, LLC	418,429.78	0.08
AECOM	415,849.00	0.08
BCPE Empire Holdings, Inc.	415,625.00	0.08
Recorded Books Inc.	403,905.01	0.08
E2Open, LLC	399,850.72	0.08
UFC Holdings, LLC	399,750.19	0.08
Tech Data Corporation	399,627.58	0.08
The Hillman Group, Inc.	398,276.31	0.08
Sedgwick Claims Management Services, Inc.	394,051.27	0.08
Belron Finance US LLC	386,059.00	0.08
Park River Holdings Inc	380,184.00	0.08
Schweitzer-Mauduit International, Inc.	377,666.00	0.08
Carnival Corporation	371,879.35	0.07
Buzz Merger Sub Ltd.	368,506.92	0.07
Maxar Technologies Ltd.	366,464.06	0.07
Vocus Group Limited	365,743.00	0.07
Starwood Property Mortgage, L.L.C.	365,088.11	0.07
JetBlue Airways Corporation	360,193.48	0.07
Ziggo Financing Partnership	359,788.01	0.07
Sorenson Communications, LLC	359,672.75	0.07
GPC Acquisition Corp.	353,598.00	0.07
Birkenstock Group B.V. & Co. KG	338,684.00	0.07
Proampac PG Borrower LLC	336,942.40	0.07
CCM Merger, Inc.	327,737.89	0.07
Rent-A-Center, Inc.	323,694.00	0.07
Navicure, Inc.	312,687.72	0.06



Issuer Concentration
As of: 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Principal Balance	% of C.P.A.
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Midwest Veterinary Partners, LLC	311,894.00	0.06
Conservice Midco, LLC	306,153.85	0.06
Shape Technologies Group, Inc.	298,249.55	0.06
AlixPartners, LLP	295,503.83	0.06
Alliant Holdings Intermediate, LLC	295,047.00	0.06
Sound Inpatient Physicians, Inc.	292,682.93	0.06
American Residential Services LLC	282,796.24	0.06
RVR Dealership Holdings, LLC	282,732.00	0.06
Southern Veterinary Partners, LLC	281,738.09	0.06
Windstream Holdings, Inc	279,504.13	0.06
AVSC Holding Corp	277,777.78	0.06
Frontdoor, Inc.	277,768.43	0.06
CCRR Parent, Inc.	270,751.00	0.05
WHOLE EARTH BRANDS, INC.	269,647.00	0.05
MetroNet Systems Holdings, LLC	262,306.00	0.05
Focus Financial Partners, LLC	260,201.10	0.05
Snacking Investment BidCo Pty Limited	254,024.39	0.05
First Brands Group, LLC	249,851.40	0.05
Cloudera, Inc.	248,753.56	0.05
DT Midstream, Inc	247,170.00	0.05
Terrier Media Buyer, Inc.	246,881.25	0.05
Cardtronics USA Inc	242,432.02	0.05
PQ Performance Chemicals	240,713.00	0.05
Nascar Holdings, LLC	215,862.50	0.04
Banijay Group US Holdings Inc.	210,434.25	0.04
Arctic Glacier Holdings Inc	204,021.12	0.04
Calpine Corporation	197,516.25	0.04
Medical Solutions Holdings, Inc.	167,761.49	0.03
Cumulus Media New Holdings Inc.	155,253.42	0.03
NCL Corporation Ltd.	151,610.87	0.03
DMG Practice Management Solutions LLC	150,820.00	0.03
Fleet Bidco Limited	137,955.16	0.03
Marriott International, Inc.	136,777.14	0.03
WW International Inc	135,302.00	0.03
Eagletree-Carbide Acquisition Corp.	123,404.81	0.02
Lakeland Tours, LLC	113,314.63	0.02
TTF Holdings, LLC	104,882.27	0.02
ATI Holdings Acquisition, Inc.	94,117.51	0.02
Columbus McKinnon Corporation	85,889.00	0.02
ION Trading Finance Limited	72,577.30	0.01



Issuer Concentration
 As of: 6/14/2021
 Next Payment: 7/15/2021



<i>Issuer Name</i>	<i>Principal Balance</i>	<i>% of C.P.A.</i>
NIC Acquisition Corp.	66,116.00	0.01
GTT Communications, Inc.	37,187.94	0.01
BW Gas & Convenience Holdings, LLC	36,940.00	0.01
Evercommerce Inc.	28,803.44	0.01
Collateral Principal Amount (C.P.A.)		
	497,192,201.11	



Bridge Loans
As of: 6/14/2021
Next Payment: 7/15/2021

No asset records currently meet the summarization criteria.



Long-Dated Obligations
As of: 6/14/2021
Next Payment: 7/15/2021

No asset records currently meet the summarization criteria.



Participation Detail
As of: 6/14/2021
Next Payment: 7/15/2021

No asset records currently meet the summarization criteria.



Subject to Maturity Amendment
As of: 6/14/2021
Next Payment: 7/15/2021

No asset records currently meet the summarization criteria.



Identified Reinvestments
As of: 6/14/2021
Next Payment: 7/15/2021

No asset records currently meet the summarization criteria.



Equity Securities
 As of: 6/14/2021
 Next Payment: 7/15/2021



Issuer Name	Description	Par/ Shares/Units
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Ascena Retail Group, Inc.
 CEC Entertainment LLC

Term Loan B
 CEC Entertainment - Exit TL Equity

1,380,684.63
 22,329.00

1,403,013.63

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Backdated Principal Activity		-			Beginning Balance	5,646,067.93	-	-
		-			Prior Month Adj.	774.73	-	Yes
		-	05/13/2021	05/13/2021	Misc - Teller Difference Amount	0.28	-	-
Columbus McKinnon Corporation	Columbus McKinnon (5/21)	LX193332	05/13/2021	05/13/2021	Facility - Purchase	-85,674.28	-	Yes
NCL Corporation Ltd.	NCL Corp T/L A-1	LX190098	05/13/2021	05/13/2021	Facility - Purchase	-145,546.44	-	-
United Natural Foods, Inc.	United Natural Foods (Supervalu) T/L B	LX176260	05/13/2021	05/13/2021	Facility Sale - Net Economic Benefit	16.87	-	-
Victory Capital Holdings, Inc.	Victory Capital T/L (2/21)	LX192755	05/13/2021	05/13/2021	Facility - Paydown	22,250.90	-	-
Allied Universal Holdco LLC	Allied Universal Holdco T/L (07/19)	LX181046	05/14/2021	05/14/2021	Facility - Sale	454,536.96	-	-
Allied Universal Holdco LLC	Allied Universal Services T/L (4/21)	LX194227	05/14/2021	05/14/2021	Facility - Purchase	-454,536.96	-	-
Hayward Industries, Inc.	Hayward Industries T/L (5/21)	LX194974	05/14/2021	05/14/2021	Facility - Purchase	-574,743.84	-	Yes
Indium Satellite LLC	Indium Satellite T/L B (Indium Communications)	LX192038	05/14/2021	05/14/2021	Facility - Paydown	4,702.11	-	-
Allegiant Travel Company	Allegiant Travel T/L B (2/20)	LX185649	05/17/2021	05/17/2021	Facility - Paydown	5,000.00	-	-
VFH Parent LLC	VFH Parent (Virtu) T/L B	LX178049	05/17/2021	05/17/2021	Facility - Paydown	74,674.54	-	-
Allied Universal Holdco LLC	Allied Universal Holdco T/L (07/19)	LX181046	05/18/2021	05/18/2021	Facility - Upfront Fee	1,147.82	-	-
WaterBridge Midstream Operating LLC	WaterBridge T/L	LX180801	05/19/2021	05/19/2021	Facility - Sale	68,960.73	-	Yes
Hilton Grand Vacations Borrower, LLC	Hilton Grand Vacations Borrower T/L (3/21)	LX193532	05/20/2021	05/20/2021	Facility - Purchase	-880,163.07	-	Yes
Onvoy, LLC	Onvoy T/L	LX159756	05/20/2021	05/20/2021	Facility - Paydown	20,796.71	-	-
SkyMiles IP Ltd.	SkyMiles IP T/L B (Delta Air Lines)	LX189934	05/20/2021	05/20/2021	Facility - Sale	476,612.50	-	Yes
Victory Capital Holdings, Inc.	Victory Capital T/L (2/21)	LX192755	05/20/2021	05/20/2021	Facility - Paydown	4,450.18	-	-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
WaterBridge Midstream Operating LLC	WaterBridge T/L	LX180801	05/20/2021		Facility - Sale	94,125.59		Yes
Pathway Vet Alliance LLC	Pathway Vet T/L (1/21)	LX192324	05/13/2021	05/21/2021	Facility - Purchase	-54,833.13		Yes
Torrid, LLC	Torrid T/L (5/21)	LX195160	05/21/2021		Facility - Purchase	-513,163.53		Yes
Casablanca US Holdings Inc.	Casablanca T/L (5/18) (Apple Leisure)	LX173679	05/24/2021	05/24/2021	Facility - Miscellaneous Fee	5,442.53		-
SRS Distr bution Inc.	SRS Distr bution T/L B	LX195086	05/24/2021		Facility - Sale	142,625.68		Yes
Cumulus Media New Holdings Inc.	Cumulus Media T/L B	LX182786	05/25/2021	05/25/2021	Facility - Paydown	36,289.93		-
DT Midstream, Inc	DT Midstream T/L (5/21)	LX195077	05/25/2021		Facility - Purchase	-245,934.15		Yes
SRS Distr bution Inc.	SRS Distr bution T/L B	LX195086	05/25/2021		Facility - Sale	71,402.21		Yes
SRS Distr bution Inc.	SRS Distr bution T/L B	LX195086	05/25/2021		Facility - Sale	97,952.98		Yes
OneDigital Borrower LLC	OneDigital Borrower DD T/L	LX190537	05/26/2021	05/26/2021	Facility - Sale	55,100.77		Yes
OneDigital Borrower LLC	OneDigital Borrower DD T/L	LX190537	05/26/2021	05/26/2021	Facility - Upfront Fee	1,377.52		-
OneDigital Borrower LLC	OneDigital Borrower DD T/L	LX190537	05/26/2021		Facility Sale - Permanent Reduction	0.00		Yes
OneDigital Borrower LLC	OneDigital Borrower T/L	LX190536	05/26/2021	05/26/2021	Facility - Purchase	-55,100.77		-
Proampac PG Borrower LLC	Proampac PG Borrower T/L (10/20) (Prolamina)	LX190689	05/26/2021	05/26/2021	Facility - Upfront Fee	842.36		-
Dentalcorp Perfect Smile ULC	Dentalcorp Perfect Smile T/L	LX173658	05/27/2021	05/27/2021	Facility - Paydown	2,932,160.79		-
Victory Capital Holdings, Inc.	Victory Capital T/L (2/21)	LX192755	05/27/2021	05/27/2021	Facility - Paydown	4,450.18		-
Vocus Group Limited	Vocus Group T/L	LX195173	05/27/2021		Facility - Purchase	-362,085.57		Yes
Arterra Wines Canada, Inc.	Arterra Wines Canada (11/20) T/L	LX190735	05/14/2021	05/28/2021	Facility - Sale	62,593.50		-

Principal Activity Report

As of : 6/14/2021

Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
American Greetings Corporation	American Greetings T/L (3/18)	LX172399	05/28/2021	05/28/2021	Facility - Paydown	36,861.65		-
American Greetings Corporation	American Greetings T/L (3/18)	LX172399	05/28/2021		Facility Purchase - Permanent Reduction	1,875.82		Yes
American Greetings Corporation	American Greetings T/L (3/18)	LX172399	05/28/2021		Facility Purchase - Permanent Reduction	1,563.36		Yes
Cianos Global LP	Cianos Global T/L B1	LX192923	05/28/2021	05/28/2021	Facility - Paydown	42,715.54		-
EW Scripps Company, The	EW Scripps T/L B3 (12/20)	LX191405	05/28/2021	05/28/2021	Facility - Paydown	29,315.94		-
Hayward Industries, Inc.	Hayward Industries Incremental T/L (10/20)	LX190525	05/28/2021	05/28/2021	Facility - Paydown	246,057.60		-
Nielsen Finance LLC	Nielsen Finance T/L B5 (VNU) (USD) (5/20)	LX188139	05/28/2021	05/28/2021	Facility - Paydown	146,941.30		-
SS&C European Holdings S.A.R.L.	SSC European (SSC Technologies) T/L B4	LX171885	05/28/2021	05/28/2021	Facility - Paydown	7,325.27		-
SS&C Technologies, Inc.	SSC Technologies T/L B3	LX171558	05/28/2021	05/28/2021	Facility - Paydown	26,753.17		-
Storable, Inc	Storable T/L B	LX192868	05/28/2021		Facility - Sale	68,300.44		Yes
TGG TS Acquisition Company	TGG TS Acquisition Company T/L (Elo Touch Solutions)	LX177091	05/28/2021	05/28/2021	Facility - Paydown	14,002.63		-
Trinseo Materials Operating S.C.A	Trinseo Materials T/L B-2	LX193440	05/28/2021		Facility - Sale	241,417.67		Yes
VC GB Holdings, Inc.	VC GB Holdings T/L (Generation Brands)	LX169239	05/28/2021	05/28/2021	Facility - Paydown	33,114.48		-
Belron Finance US LLC	Belron Finance T/L B3 (10/19)	LX183598	05/18/2021	06/01/2021	Facility - Sale	330,051.94		-
Ascena Retail Group, Inc.	Ascena Retail T/L B	LX146680	06/01/2021	06/01/2021	Facility - Miscellaneous Fee	191,783.84		-
Golden Entertainment, Inc.	Golden Entertainment T/L	LX165659	06/01/2021	06/01/2021	Facility - Paydown	55,633.90		-
Precision Medicine Group, LLC	Precision Medicine Group DD T/L (2/21)	LX192834	06/01/2021		Facility - Benefit of Unfunded	-88.13		Yes
Precision Medicine Group, LLC	Precision Medicine Group DD T/L (2/21)	LX192834	06/01/2021		Facility - Sale	0.00		Yes

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Precision Medicine Group, LLC	Precision Medicine T/L	LX192703	06/01/2021		Facility - Sale	303,986.70		Yes
Storable, Inc	Storable T/L B	LX192868	06/01/2021		Facility - Sale	122,754.72		Yes
Travelport Finance (Luxembourg) S.A.R.L.	Travelport Finance Superpriority T/L	LX190025	06/01/2021	06/01/2021	Facility - Paydown	2,125.70	CT	-
DiversiTech Holdings, Inc.	Diversitech T/L B-2	LX192898	05/14/2021	06/02/2021	Facility - Sale	169,791.38		-
Harland Clarke Holdings Corp.	Harland Clarke T/L B7	LX169369	05/21/2021	06/02/2021	Facility - Sale	83,174.72		█
ProQuest LLC	ProQuest T/L (10/19)	LX183287	06/02/2021	06/02/2021	Facility - Paydown	26,239.28		-
CWGS Group, LLC	CWGS Group T/L (Camping World Good Sam)	LX155963	06/03/2021	06/03/2021	Facility - Sale	1,014,095.78		-
CWGS Group, LLC	CWGS Group T/L (Camping World Good Sam)	LX155963	06/03/2021	06/03/2021	Facility - Sale	885,184.23		-
CWGS Group, LLC	CWGS Group T/L B (Camping World) (5/21)	LX195057	06/03/2021	06/03/2021	Facility - Purchase	-1,014,095.78		-
CWGS Group, LLC	CWGS Group T/L B (Camping World) (5/21)	LX195057	06/03/2021	06/03/2021	Facility - Purchase	-885,184.23		-
Nascar Holdings, LLC	Nascar Holdings T/L B	LX180687	06/03/2021	06/03/2021	Facility - Paydown	946.43		█
Trinseo Materials Operating S.C.A	Trinseo Materials T/L B-2	LX193440	06/03/2021		Facility - Sale	160,945.11		Yes
Conair Holdings, LLC	Conair Holdings T/L B	LX194841	05/14/2021	06/04/2021	Facility - Purchase	-705,787.33		-
American Greetings Corporation	American Greetings T/L (3/18)	LX172399	06/04/2021		Facility - Purchase	-7,559.43		Yes
Blackstone CQP Holdco LP	Blackstone CQP Holdco T/L B	LX180672	06/04/2021	06/04/2021	Facility - Paydown	3,105,795.47		-
Brookfield Property REIT Inc.	Brookfield Property T/L A-2 (General Growth Properties)	LX173186	06/04/2021	06/04/2021	Facility - Paydown	2,468.71		-
CWGS Group, LLC	CWGS Group T/L (Camping World Good Sam)	LX155963	06/04/2021	06/04/2021	Facility - Amendment Fee	20,588.98		-
Froneri US, Inc.	Froneri US 2nd Lien T/L	LX185233	06/04/2021	06/04/2021	Facility - Amendment Fee	4,635.15		█

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Froneri US, Inc.	Froneri US 2nd Lien T/L	LX185233	06/04/2021	06/04/2021	Facility - Paydown	463,514.80	[REDACTED]	[REDACTED]
Omnitracs, LLC	Omnitracs T/L (3/18)	LX171997	06/04/2021	06/04/2021	Facility - Paydown	22,851.81	[REDACTED]	[REDACTED]
Victory Capital Holdings, Inc.	Victory Capital T/L (2/21)	LX192755	06/04/2021	06/04/2021	Facility - Paydown	4,450.18	[REDACTED]	[REDACTED]
PCI Gaming Authority	PCI Gaming T/L	LX180091	05/21/2021	06/07/2021	Facility - Sale	249,062.50	[REDACTED]	[REDACTED]
Energy Acquisition LP	Energy Acquisition T/L B (Electrical Components) (4/21)	LX194629	06/07/2021		Facility - Purchase	-72,072.82	[REDACTED]	Yes
Natel Engineering Company Inc	Natel Engineering T/L Initial (Neo Technology)	LX179860	06/08/2021		Facility - Purchase	-214,444.44	[REDACTED]	Yes
Xperi Holding Corporation	Xperi T/L	LX188248	06/08/2021	06/08/2021	Facility - Amendment Fee	10,294.43	[REDACTED]	-
Proofpoint, Inc.	Proofpoint T/L	LX195373	06/10/2021		Facility - Purchase	-462,897.93	[REDACTED]	Yes
Victory Capital Holdings, Inc.	Victory Capital T/L (2/21)	LX192755	06/10/2021	06/10/2021	Facility - Paydown	4,450.18	[REDACTED]	-
-	-	-	05/26/2021	06/11/2021	Transfer from 191379-202	-26,231.00	[REDACTED]	-
MetroNet Systems Holdings, LLC	MetroNet Systems DD T/L (5/21)	LX194981	05/26/2021	06/11/2021	Facility - Benefit of Unfunded	65.58	[REDACTED]	-
MetroNet Systems Holdings, LLC	MetroNet Systems DD T/L (5/21)	LX194981	05/26/2021	06/11/2021	Facility - Purchase	0.00	[REDACTED]	[REDACTED]
MetroNet Systems Holdings, LLC	MetroNet Systems T/L (5/21)	LX194980	05/26/2021	06/11/2021	Facility - Purchase	-235,484.81	[REDACTED]	[REDACTED]
-	-	-	05/28/2021	06/11/2021	Transfer from 191379-203	85,328.15	[REDACTED]	[REDACTED]

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
TricorBraun Holdings, Inc.	TricorBraun Holdings DD T/L (1/21)	LX192255	05/28/2021	06/11/2021	Facility - Benefit of Unfunded	-533.30		-
TricorBraun Holdings, Inc.	TricorBraun Holdings DD T/L (1/21)	LX192255	05/28/2021	06/11/2021	Facility - Sale	2,923.96		-
TricorBraun Holdings, Inc.	TricorBraun Holdings T/L (1/21)	LX192253	05/28/2021	06/11/2021	Facility - Sale	389,983.22		-
Edgewater Generation, L.L.C.	Edgewater (Spade Facilities) T/L	LX176845	06/03/2021	06/11/2021	Facility - Sale	472,500.00		-
Jo-Ann Stores, LLC	Jo-Ann Stores T/L	LX155217	06/11/2021	06/11/2021	Facility - Paydown	109,481.36		-
QUIKRETE Holdings, Inc.	Quikrete T/L B1 (4/21)	LX194315	06/11/2021		Facility - Purchase	-1,452,141.64		Yes
Total Produce USA Holdings Inc	Total Produce USA Holdings T/L (Dole)	LX195476	06/11/2021		Facility - Purchase	-1,057,867.08		Yes
Trinseo Materials Operating S.C.A	Trinseo Materials T/L B-2	LX193440	06/11/2021		Facility - Sale	393,646.95		Yes
Zaxby's Operating Company L.P.	Zaxbys Operating Company T/L	LX191207	06/11/2021	06/11/2021	Facility - Paydown	330,196.00		-
-	-	-	06/14/2021	06/14/2021	Misc - Teller Difference Amount	-1.04		-
Eagletree-Carbide Acquisition Corp.	Eagletree-Carbide T/L (Corsair Components)	LX168451	06/14/2021	06/14/2021	Facility - Paydown	11,262.12		-
Evercommerce Inc.	Evercommerce T/L	LX195471	06/14/2021		Facility - Purchase	-28,659.42		Yes
National Intergovernmental Alliance Company	National Intergovernmental Purchasing 2nd Lien T/L	LX173447	06/14/2021	06/14/2021	Facility - Paydown	6,489.89		-
SRS Distribution Inc.	SRS Distribution T/L B	LX195086	05/20/2021		Facility - Purchase	-310,206.15		Yes
CCI Buyer, Inc.	CCI Buyer T/L (Consumer Cellular)	LX190922	05/28/2021		Facility - Sale	180,450.00		Yes
Polaris Newco, LLC	Polaris Newco USD T/L B	LX195131	06/03/2021		Facility - Purchase	-721,701.36		Yes
WaterBridge Midstream Operating LLC	WaterBridge T/L	LX180801	05/19/2021		Facility - Sale	69,142.20		Yes
IG Investments Holdings, LLC	IG Investments Holdings T/L (5/18) (Insight Global)	LX173551	06/08/2021		Facility - Purchase	-335,000.00		Yes



Principal Activity Report
 As of : 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Heartland Dental, LLC	Heartland Dental Incremental T/L (6/21)	LX195465	06/10/2021		Facility - Purchase	-329,778.82		Yes
IG Investments Holdings, LLC	IG Investments Holdings T/L (5/18) (Insight Global)	LX173551	06/10/2021		Facility - Purchase	-670,000.00		Yes
PG&E Corporation	PG&E Corp T/L	LX188801	06/11/2021		Facility - Purchase	-495,625.00		Yes
			06/01/2021		Transfer from 191379-203	35,251.43		Yes
					Transaction Totals	2,453,471.75		
					Ending Balance	8,099,539.68		

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Backdated Interest Activity					Beginning Balance	1,445,531.50		-
					Prior Month Adj.	0.00		Yes
			05/13/2021	05/13/2021	Misc - Teller Difference Amount	0.05		-
Acuris Finance US, Inc.	Acuris Finance US (I-Logic Technologies/ION) T/L B	LX192466	05/13/2021	05/13/2021	Loan - Interest Payment	55.77		-
Change Healthcare Holdings, Inc.	Change Healthcare T/L	LX159695	05/13/2021	05/13/2021	Facility Sale - Cost of Carry Fee Received	41.32		-
Change Healthcare Holdings, Inc.	Change Healthcare T/L	LX159695	05/13/2021	05/13/2021	Facility Sale - Delayed Compensation Fee Paid	-1,329.18		-
Kleopatra Finco S.a.r.l	Kleopatra T/L (1/21) (Klockner Pentaplast) (USD)	LX192335	05/13/2021	05/13/2021	Facility Purchase - Cost of Carry Fee Paid	-0.27		-
Kleopatra Finco S.a.r.l	Kleopatra T/L (1/21) (Klockner Pentaplast) (USD)	LX192335	05/13/2021	05/13/2021	Facility Purchase - Delayed Compensation	14.36		-
United Natural Foods, Inc.	United Natural Foods (Supervalu) T/L B	LX176260	05/13/2021	05/13/2021	Facility Sale - Cost of Carry Fee Received	74.26		-
United Natural Foods, Inc.	United Natural Foods (Supervalu) T/L B	LX176260	05/13/2021	05/13/2021	Facility Sale - Delayed Compensation Fee Paid	-2,436.16		-
Victory Capital Holdings, Inc.	Victory Capital T/L (2/21)	LX192755	05/13/2021	05/13/2021	Loan - Interest Payment	55.90		-
Nascar Holdings, LLC	Nascar Holdings T/L B	LX180687	05/14/2021	05/14/2021	Facility Sale - Cost of Carry Fee Received	0.66		-
Nascar Holdings, LLC	Nascar Holdings T/L B	LX180687	05/14/2021	05/14/2021	Facility Sale - Delayed Compensation Fee Paid	-19.88		-
Reynolds Consumer Products LLC	Reynolds Consumer Products T/L	LX185382	05/14/2021	05/14/2021	Facility Sale - Cost of Carry Fee Received	0.87		-
Reynolds Consumer Products LLC	Reynolds Consumer Products T/L	LX185382	05/14/2021	05/14/2021	Facility Sale - Delayed Compensation Fee Paid	-17.50		-
Acuris Finance US, Inc.	Acuris Finance US (I-Logic Technologies/ION) T/L B	LX192466	05/17/2021	05/17/2021	Loan - Interest Payment	116.94		-
Allegiant Travel Company	Allegiant Travel T/L B (2/20)	LX185649	05/17/2021	05/17/2021	Loan - Interest Payment	15,668.39		-
Allied Universal Holdco LLC	Allied Universal Holdco T/L (07/19)	LX181046	05/17/2021	05/17/2021	Loan - Interest Payment	779.06		-
Avaya Inc.	Avaya T/L B-2	LX192780	05/17/2021	05/17/2021	Loan - Interest Payment	4,204.61		-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Avaya Inc.	Avaya T/L B1	LX190026	05/17/2021	05/17/2021	Loan - Interest Payment	4,539.72		
Cornestone Building Brands, Inc.	Cornestone Building Brands T/L B (3/21) (Ply Gem/	LX193695	05/17/2021	05/17/2021	Loan - Interest Payment	2,134.25		
CSC Holdings, LLC	CSC Holdings T/L B (Alice US Finance I)	LX176335	05/17/2021	05/17/2021	Loan - Interest Payment	6,376.99		
CSC Holdings, LLC	CSC Holdings T/L B (03/17)	LX161695	05/17/2021	05/17/2021	Loan - Interest Payment	6,842.37		
CSC Holdings, LLC	CSC Holdings T/L B5	LX183042	05/17/2021	05/17/2021	Loan - Interest Payment	6,867.98		
CWGS Group, LLC	CWGS Group T/L (Camping World Good Sam)	LX155963	05/17/2021	05/17/2021	Loan - Interest Payment	562.59		
Horizon Therapeutics USA, Inc.	Horizon Therapeutics USA T/L B	LX192886	05/17/2021	05/17/2021	Loan - Interest Payment	1,935.25		
Kestrel Bidco Inc.	Kestrel Bidco (WestJet Airlines) T/L B	LX181751	05/17/2021	05/17/2021	Loan - Interest Payment	22,540.95		
Numericable U.S. LLC	Numericable (Alice/YPSO) T/L B13	LX174852	05/17/2021	05/17/2021	Loan - Interest Payment	61,648.07		
Proampac PG Borrower LLC	Proampac PG Borrower T/L 420MM (10/20) (Prolamina)	LX190689	05/17/2021	05/17/2021	Loan - Interest Payment	941.87		
Telenet Financing USD LLC	Telenet Financing T/L (1/20)	LX185375	05/17/2021	05/17/2021	Loan - Interest Payment	2,776.13		
Tory Burch LLC	Tory Burch T/L B	LX193950	05/17/2021	05/17/2021	Loan - Interest Payment	1,705.05		
VFH Parent LLC	VFH Parent (Virtu) T/L B	LX178049	05/17/2021	05/17/2021	Loan - Interest Payment	180.92		
Vistra Operations Company LLC	Vistra Operations Company T/L 2018 Incremental	LX173577	05/17/2021	05/17/2021	Loan - Interest Payment	558.73		
WideOpenWest Finance, LLC	WideOpenWest T/L B (6/17)	LX165396	05/17/2021	05/17/2021	Loan - Interest Payment	8,993.99		
Ziggo Financing Partnership	Ziggo Financing Partnership T/L 1	LX185219	05/17/2021	05/17/2021	Loan - Interest Payment	836.19		
Caesars Resort Collection, LLC	Caesars Resort Collection T/L B-1	LX188823	05/18/2021	05/18/2021	Facility Purchase - Cost of Carry Fee Paid	-17.34		
Caesars Resort Collection, LLC	Caesars Resort Collection T/L B-1	LX188823	05/18/2021	05/18/2021	Facility Purchase - Delayed Compensation Fee Received	740.75		

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Gardner Denver, Inc.	Gardner Denver T/L B (02/20)	LX185540	05/18/2021	05/18/2021	Facility Sale - Cost of Carry Fee Received	1.19		-
Gardner Denver, Inc.	Gardner Denver T/L B (02/20)	LX185540	05/18/2021	05/18/2021	Facility Sale - Delayed Compensation Fee Paid	-22.31		-
Imperva, Inc.	Imperva 2nd Lien T/L	LX176960	05/18/2021	05/18/2021	Loan - Interest Payment	16,223.96		-
Polar US Borrower, LLC	Polar US T/L (Schenectady International/Addivant)	LX175356	05/18/2021	05/18/2021	Facility - Amendment Fee	1,821.85		-
Ankura Consulting Group, LLC	Ankura Consulting T/L (3/21)	LX192953	05/19/2021	05/19/2021	Loan - Interest Payment	3,094.67		-
Array Technologies INC	Array Technologies T/L	LX190089	05/19/2021	05/19/2021	Loan - Interest Payment	1,961.42		-
CSC Holdings, LLC	CSC Holdings Incremental T/L B3 (Alicie US Finance I)	LX176335	05/19/2021	05/19/2021	Facility Sale - Cost of Carry Fee Received	8.12		-
CSC Holdings, LLC	CSC Holdings Incremental T/L B3 (Alicie US Finance I)	LX176335	05/19/2021	05/19/2021	Facility Sale - Delayed Compensation Fee Paid	-197.90		-
Dole Food Company, Inc.	Dole Food T/L B	LX161900	05/19/2021	05/19/2021	Loan - Interest Payment	1,945.06		-
Rent-A-Center, Inc.	Rent-A-Center T/L B (01/21)	LX192257	05/19/2021	05/19/2021	Loan - Interest Payment	1,281.29		-
Sabert Corporation	Sabert Corp T/L B	LX184078	05/19/2021	05/19/2021	Loan - Interest Payment	4,706.97		-
Starfruit US Holdco LLC	Starfruit US Holdco T/L B (AkzoNobel Specialty)	LX175815	05/19/2021	05/19/2021	Loan - Interest Payment	4,476.04		-
Starfruit US Holdco LLC	Starfruit US Holdco T/L B (AkzoNobel Specialty)	LX175815	05/19/2021	05/19/2021	Loan - Interest Payment	870.40		-
VFH Parent LLC	VFH Parent (Virtu) T/L B	LX178049	05/19/2021	05/19/2021	Loan - Interest Payment	6,217.98		-
Aristocrat International PTY Ltd	Aristocrat International T/L (5/20)	LX188215	05/20/2021	05/20/2021	Loan - Interest Payment	1,759.10		-
Avolon TLB Borrower 1 (US) LLC	Avolon T/L B-3	LX173458	05/20/2021	05/20/2021	Loan - Interest Payment	4,507.72		-
Avolon TLB Borrower 1 (US) LLC	Avolon T/L B5	LX190972	05/20/2021	05/20/2021	Loan - Interest Payment	1,484.86		-
Onvoy, LLC	Onvoy T/L	LX159756	05/20/2021	05/20/2021	Loan - Interest Payment	63.54		-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Pregis Topco LLC	Pregis Incremental T/L (12/20)	LX189645	05/20/2021	05/20/2021	Facility Sale - Cost of Carry Fee Received	23.21	[REDACTED] ST	-
Pregis Topco LLC	Pregis Incremental T/L (12/20)	LX189645	05/20/2021	05/20/2021	Facility Sale - Delayed Compensation Fee Paid	-1,107.64	[REDACTED]	-
Victory Capital Holdings, Inc.	Victory Capital T/L (2/21)	LX192755	05/20/2021	05/20/2021	Loan - Interest Payment	13.29	[REDACTED]	-
WEX Inc.	WEX T/L B (3/21) (Wright Express)	LX193556	05/20/2021	05/20/2021	Facility Sale - Cost of Carry Fee Received	6.81	[REDACTED]	-
WEX Inc.	WEX T/L B (3/21) (Wright Express)	LX193556	05/20/2021	05/20/2021	Facility Sale - Delayed Compensation Fee Paid	-164.83	[REDACTED]	-
Kleopatra Finco S.a.r.l	Kleopatra T/L (1/21) (Klockner Pentaplast) (USD)	LX192335	05/21/2021	05/21/2021	Facility Purchase - Cost of Carry Fee Paid	-0.57	[REDACTED]	-
Kleopatra Finco S.a.r.l	Kleopatra T/L (1/21) (Klockner Pentaplast) (USD)	LX192335	05/21/2021	05/21/2021	Facility Purchase - Cost of Carry Fee Paid	-0.17	[REDACTED]	-
Kleopatra Finco S.a.r.l	Kleopatra T/L (1/21) (Klockner Pentaplast) (USD)	LX192335	05/21/2021	05/21/2021	Facility Purchase - Delayed Compensation Fee Received	9.13	[REDACTED]	-
Kleopatra Finco S.a.r.l	Kleopatra T/L (1/21) (Klockner Pentaplast) (USD)	LX192335	05/21/2021	05/21/2021	Facility Purchase - Delayed Compensation Fee Received	30.18	[REDACTED]	-
Callaway Golf Company	Callaway Golf T/L B (Jack Wolfskin)	LX177366	05/24/2021	05/24/2021	Loan - Interest Payment	2,567.46	[REDACTED]	-
Comerstone OnDemand, Inc.	Comerstone OnDemand T/L B (3/21)	LX193668	05/24/2021	05/24/2021	Loan - Interest Payment	3,270.73	[REDACTED]	-
GBT Group Services B.V.	GBT Group Services T/L (Global Business Travel)	LX175299	05/24/2021	05/24/2021	Loan - Interest Payment	1,523.54	[REDACTED]	-
Inovalon Holdings, Inc.	Inovalon T/L B1	LX185573	05/24/2021	05/24/2021	Loan - Interest Payment	3,241.68	[REDACTED]	-
Nexus Buyer LLC	Nexus Buyer (Promontory Interfinancial) T/L	LX183588	05/24/2021	05/24/2021	Loan - Interest Payment	5,882.82	[REDACTED]	-
Phoenix Guarantor Inc.	Phoenix Guarantor (Brightspring) T/L B-1	LX185399	05/24/2021	05/24/2021	Loan - Interest Payment	4,398.60	[REDACTED]	-
RealPage, Inc.	RealPage T/L (04/21)	LX192752	05/24/2021	05/24/2021	Loan - Interest Payment	479.10	[REDACTED]	-
AAdvantage Loyalty IP Ltd	AAdvantage Loyalty (American Airlines) (AMR) T/L	LX193380	05/25/2021	05/25/2021	Facility Purchase - Cost of Carry Fee Paid	-121.37	[REDACTED]	-



Interest Activity Report
 As of : 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
AAdvantage Loyalty IP Ltd.	AAdvantage Loyalty (American Airlines) (AMR) T/L	LX193380	05/25/2021	05/25/2021	Facility Purchase - Delayed Compensation Fee Received	6,318.13	[REDACTED]	-
Amentum Government Services Holdings LLC	Amentum Holdings T/L (10/20)	LX190482	05/25/2021	05/25/2021	Loan - Interest Payment	6,313.41	[REDACTED]	-
Cumulus Media New Holdings Inc.	Cumulus Media T/L B	LX182786	05/25/2021	05/25/2021	Loan - Interest Payment	263.35	[REDACTED]	-
Dentalcorp Perfect Smile ULC	Dentalcorp Perfect Smile T/L	LX173658	05/25/2021	05/25/2021	Loan - Interest Payment	9,672.06	[REDACTED]	-
VeniFone Systems, Inc.	Venifone T/L	LX175222	05/25/2021	05/25/2021	Loan - Interest Payment	19,030.51	[REDACTED]	-
Endo Luxembourg Finance Company I S.a.r.l.	Endo Pharmaceuticals T/L (3/21)	LX193328	05/26/2021	05/26/2021	Loan - Interest Payment	12,675.44	[REDACTED]	-
Life Time, Inc.	Life Time Fitness 2021 Refinancing T/L (01/21)	LX192034	05/26/2021	05/26/2021	Loan - Interest Payment	11,815.94	[REDACTED]	-
Proampac PG Borrower LLC	Proampac PG Borrower T/L 500MM(10/20) (Prolamina)	LX190689	05/26/2021	05/26/2021	Loan - Interest Payment	257.90	[REDACTED]	-
Proampac PG Borrower LLC	Proampac PG Borrower T/L 420MM (10/20) (Prolamina)	LX190689	05/26/2021	05/26/2021	Loan - Interest Payment	97.49	[REDACTED]	-
Proampac PG Borrower LLC	Proampac PG Borrower T/L 890MM (10/20) (Prolamina)	LX190689	05/26/2021	05/26/2021	Loan - Interest Payment	504.99	[REDACTED]	-
Proampac PG Borrower LLC	Proampac PG Borrower T/L 4.5MM (10/20) (Prolamina)	LX190689	05/26/2021	05/26/2021	Loan - Interest Payment	2.57	[REDACTED]	-
The Edelman Financial Center, LLC	The Edelman Financial T/L 2nd Lien	LX174295	05/26/2021	05/26/2021	Loan - Interest Payment	5,894.82	[REDACTED]	-
Thor Industries, Inc.	Thor Industries T/L (USD) (3/21)	LX193459	05/26/2021	05/26/2021	Loan - Interest Payment	3,388.38	[REDACTED]	-
WIN Waste Innovations Holdings Inc.	WIN Waste Innovations Holdings T/L B (GRANITE)	LX193398	05/26/2021	05/26/2021	Loan - Interest Payment	8.99	[REDACTED]	-
Windstream Services II, LLC	Windstream Services T/L B Exit (9/20)	LX189480	05/26/2021	05/26/2021	Loan - Interest Payment	1,032.34	[REDACTED]	-
American Airlines, Inc.	American Airlines T/L (AMR 5/18)	LX173549	05/27/2021	05/27/2021	Loan - Interest Payment	6,079.27	[REDACTED]	-
Celestica Inc.	Celestica T/L B	LX174097	05/27/2021	05/27/2021	Loan - Interest Payment	2,376.60	[REDACTED]	-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Celestica Inc.	Celestica T/L B2	LX176857	05/27/2021	05/27/2021	Loan - Interest Payment	1,261.98		-
Dentalcorp Perfect Smile ULC	Dentalcorp Perfect Smile T/L	LX173658	05/27/2021	05/27/2021	Loan - Interest Payment	964.00		-
The Dun & Bradstreet Corporation	Dun & Bradstreet T/L (Star Merger)	LX178432	05/27/2021	05/27/2021	Loan - Interest Payment	6,923.88		-
Victory Capital Holdings, Inc.	Victory Capital T/L (2/21)	LX192755	05/27/2021	05/27/2021	Loan - Interest Payment	15.41		-
ADMI Corp.	ADMI T/L B2 (Aspen Dental)	LX192321	05/28/2021	05/28/2021	Loan - Interest Payment	3,316.62		-
AECOM	AECOM T/L B (AECOM Technology) (04/21)	LX194151	05/28/2021	05/28/2021	Loan - Interest Payment	602.65		-
Aimbridge Acquisition Co., Inc.	Aimbridge Acquisition T/L B	LX183586	05/28/2021	05/28/2021	Loan - Interest Payment	3,239.16		-
Aidevtron, LLC	Aidevtron T/L B (1/21)	LX192329	05/28/2021	05/28/2021	Loan - Interest Payment	3,752.53		-
Alera Group Intermediate Holdings, Inc.	Alera Group T/L B	LX174984	05/28/2021	05/28/2021	Loan - Interest Payment	3,658.49		-
AlixPartners, LLP	AlixPartners T/L B (01/21)	LX192164	05/28/2021	05/28/2021	Loan - Interest Payment	746.97		-
Allied Universal Holdco LLC	Allied Universal Services T/L (4/21)	LX194227	05/28/2021	05/28/2021	Loan - Interest Payment	758.84		-
Alterra Mountain Company	Alterra Mountain T/L B1 (Intrawest)	LX166114	05/28/2021	05/28/2021	Loan - Interest Payment	5,718.00		-
Amentum Government Services LLC	Amentum Government Services Holdings T/L B	LX185105	05/28/2021	05/28/2021	Loan - Interest Payment	2,117.93		-
Amentum Government Services LLC	Amentum Government Services Holdings T/L B	LX185105	05/28/2021	05/28/2021	Loan - Interest Payment	1,066.27		-
American Greetings Corporation	American Greetings T/L (3/18)	LX172399	05/28/2021	05/28/2021	Loan - Interest Payment	2,447.76		-
Amneal Pharmaceuticals LLC	Amneal Pharmaceuticals T/L B (3/18)	LX172008	05/28/2021	05/28/2021	Loan - Interest Payment	8,887.32		-
Arterra Wines Canada, Inc.	Arterra Wines Canada (11/20) T/L	LX190735	05/28/2021	05/28/2021	Facility Sale - Cost of Carry Fee Received	0.48		-
Arterra Wines Canada, Inc.	Arterra Wines Canada (11/20) T/L	LX190735	05/28/2021	05/28/2021	Facility Sale - Delayed Compensation Fee Paid	-22.14		-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Asurion, LLC	Asurion T/L B6 Replacement	LX171643	05/28/2021	05/28/2021	Loan - Interest Payment	4,810.98	[REDACTED]	-
Asurion, LLC	Asurion T/L B7	LX174391	05/28/2021	05/28/2021	Loan - Interest Payment	11,833.31	[REDACTED]	-
Asurion, LLC	Asurion T/L B8 (12/20)	LX191415	05/28/2021	05/28/2021	Loan - Interest Payment	2,521.13	[REDACTED]	-
Bausch Health Companies Inc.	Bausch Health Companies T/L B (05/18)	LX173606	05/28/2021	05/28/2021	Loan - Interest Payment	1,634.48	[REDACTED]	-
BCPE Empire Holdings, Inc.	BCPE Empire (Imperial Dade) Incremental T/L	LX191227	05/28/2021	05/28/2021	Loan - Interest Payment	1,616.32	[REDACTED]	-
Belfor Holdings Inc.	Belfor Holdings T/L	LX178613	05/28/2021	05/28/2021	Loan - Interest Payment	7,858.02	[REDACTED]	-
Blackstone Mortgage Trust, Inc.	Blackstone Mortgage 11/19 T/L B	LX183917	05/28/2021	05/28/2021	Loan - Interest Payment	4,678.72	[REDACTED]	-
Brookfield Property REIT Inc.	Brookfield Property T/L A-2 BPR NIMBUS (General Gr	LX173186	05/28/2021	05/28/2021	Loan - Interest Payment	296.52	[REDACTED]	-
Brookfield Property REIT Inc.	Brookfield Property T/L A-2 GGSJ SELCO (General G	LX173186	05/28/2021	05/28/2021	Loan - Interest Payment	114.31	[REDACTED]	-
Brookfield Property REIT Inc.	Brookfield T/L B (General Growth Properties)	LX173182	05/28/2021	05/28/2021	Loan - Interest Payment	752.97	[REDACTED]	-
Brookfield Property REIT Inc.	Brookfield T/L B (General Growth Properties)	LX173182	05/28/2021	05/28/2021	Loan - Interest Payment	250.42	[REDACTED]	-
Brookfield WEC Holdings Inc.	Brookfield WEC T/L (Westinghouse) (1/21)	LX192094	05/28/2021	05/28/2021	Loan - Interest Payment	1,238.61	[REDACTED]	-
Bulldog Purchaser Inc.	Bulldog Purchaser T/L	LX175449	05/28/2021	05/28/2021	Loan - Interest Payment	5,277.15	[REDACTED]	-
Buzz Finco L.L.C.	Buzz Finco Incremental T/L	LX190253	05/28/2021	05/28/2021	Loan - Interest Payment	171.06	[REDACTED]	-
Buzz Merger Sub Ltd.	Buzz Merger Sub (Worldwide Vision) T/L B	LX185220	05/28/2021	05/28/2021	Loan - Interest Payment	690.05	[REDACTED]	-
BW Gas & Convenience Holdings, LLC	BW Gas & Convenience T/L B	LX193419	05/28/2021	05/28/2021	Loan - Interest Payment	114.92	[REDACTED]	-
Caesars Resort Collection, LLC	Caesars Resort Collection T/L B-1	LX188823	05/28/2021	05/28/2021	Loan - Interest Payment	9,151.51	[REDACTED]	-
Calpine Corporation	Calpine Corporation T/L B-10	LX182073	05/28/2021	05/28/2021	Loan - Interest Payment	324.65	[REDACTED]	-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Cambrex Corporation	Cambrex T/L B2 (1/21)	LX192160	05/28/2021	05/28/2021	Loan - Interest Payment	8,076.40		-
Camelot U.S. Acquisition 1 Co.	Camelot US Acquisition T/L (9/20) (Clarivate Analy	LX190007	05/28/2021	05/28/2021	Loan - Interest Payment	2,517.73		-
Cardtronics USA Inc	Cardtronics USA T/L	LX188833	05/28/2021	05/28/2021	Loan - Interest Payment	942.79		-
Carnival Corporation	Carnival T/L (USD)	LX188867	05/28/2021	05/28/2021	Loan - Interest Payment	2,458.54		-
Change Healthcare Holdings, Inc.	Change Healthcare T/L	LX159695	05/28/2021	05/28/2021	Loan - Interest Payment	18.32		-
Charter Communications Operating, LLC.	Charter Communications Operating T/L B2	LX183544	05/28/2021	05/28/2021	Loan - Interest Payment	3,844.49		-
Citadel Securities LP	Citadel Securities T/L B (01/21)	LX192261	05/28/2021	05/28/2021	Loan - Interest Payment	10,264.26		-
Clarios Global LP	Clarios Global T/L B1	LX192923	05/28/2021	05/28/2021	Loan - Interest Payment	8,855.38		-
Cloudera, Inc.	Cloudera T/L B	LX191425	05/28/2021	05/28/2021	Loan - Interest Payment	628.79		-
CMC Materials, Inc.	CMC Materials T/L B1	LX184538	05/28/2021	05/28/2021	Loan - Interest Payment	2,167.32		-
CommerceHub Inc	Commercehub (12/20) 2nd Lien T/L	LX191365	05/28/2021	05/28/2021	Loan - Interest Payment	2,344.14		-
CommerceHub Inc	CommerceHub T/L B	LX191363	05/28/2021	05/28/2021	Loan - Interest Payment	1,508.11		-
CommScope, Inc.	CommScope T/L B (04/19)	LX178454	05/28/2021	05/28/2021	Loan - Interest Payment	3,277.28		-
Conduent Incorporated	Conduent T/L B (Xerox)	LX156731	05/28/2021	05/28/2021	Loan - Interest Payment	6,424.95		-
Consolidated Communications, Inc.	Consolidated Communications, Inc. TL B	LX193228	05/28/2021	05/28/2021	Loan - Interest Payment	8,873.72		-
ConvergeOne Holdings Corp.	ConvergeOne T/L (01/19)	LX177266	05/28/2021	05/28/2021	Loan - Interest Payment	7,347.80		-
Coral-US Co-Borrower LLC	Coral-US Co-Borrower T/L B-5	LX185297	05/28/2021	05/28/2021	Loan - Interest Payment	6,206.79		-
Creative Artists Agency, LLC	Creative Artists Incremental T/L B-1	LX188102	05/28/2021	05/28/2021	Loan - Interest Payment	3,804.17		-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Creative Artists Agency, LLC	Creative Artists T/L B	LX184111	05/28/2021	05/28/2021	Loan - Interest Payment	3,833.55		-
CT Technologies Intermediate Hldgs, Inc (HealthPort/Ciox Health	CT Technologies T/L (12/20)	LX191222	05/28/2021	05/28/2021	Loan - Interest Payment	6,998.52		-
Cushman & Wakefield U.S. Borrower, LLC	Cushman & Wakefield U.S. Borrower T/L B (1/20)	LX185373	05/28/2021	05/28/2021	Loan - Interest Payment	7,856.66		-
Cvent, Inc.	Cvent T/L	LX153069	05/28/2021	05/28/2021	Loan - Interest Payment	3,831.89		-
CWGS Group, LLC	CWGS Group T/L (Camping World Good Sam)	LX155963	05/28/2021	05/28/2021	Loan - Interest Payment	54.55		-
DaVita Inc.	Davita T/L B-1	LX185293	05/28/2021	05/28/2021	Loan - Interest Payment	979.47		-
DCert Buyer, Inc.	DCert Buyer (Digicert) 2nd Lien T/L (02/21)	LX192846	05/28/2021	05/28/2021	Loan - Interest Payment	1,733.08		-
DCert Buyer, Inc.	DCert Buyer T/L (Digicert)	LX181890	05/28/2021	05/28/2021	Loan - Interest Payment	4,527.80		-
Dealer Tire, LLC	Dealer Tire T/L B-1	LX185508	05/28/2021	05/28/2021	Loan - Interest Payment	2,115.48		-
Dealer Tire, LLC	Dealer Tire T/L B-1	LX185508	05/28/2021	05/28/2021	Loan - Interest Payment	3,661.48		-
DG Investment Intermediate Holdings 2 Inc	DG Investment 2nd Lien T/L (3/21)(Convergent Techn	LX193317	05/28/2021	05/28/2021	Loan - Interest Payment	1,708.02		-
DG Investment Intermediate Holdings 2 Inc	DG Investment DD T/L (Gopher)(Convergent Technolo	LX193315	05/28/2021	05/28/2021	Loan - Interest Payment	107.47		-
DG Investment Intermediate Holdings 2 Inc	DG Investment DD T/L (Gopher)(Convergent Technolo	LX193315	05/28/2021	05/28/2021	Loan - Interest Payment	104.68		-
DG Investment Intermediate Holdings 2 Inc	DG Investment T/L	LX193314	05/28/2021	05/28/2021	Loan - Interest Payment	1,332.90		-
Diamond Sports Group, LLC	(3/21)(Convergent Technologies) Diamond Sports Group T/L (Sinclair/Reg. Sports)	LX180415	05/28/2021	05/28/2021	Loan - Interest Payment	6,719.76		-
Digicel International Finance Ltd	Digicel International Finance T/L B	LX163719	05/28/2021	05/28/2021	Loan - Interest Payment	14,011.08		-
DiscoverOrg, LLC	DiscoverOrg T/L B (ZoomInfo)	LX192342	05/28/2021	05/28/2021	Loan - Interest Payment	3,143.12		-
Dole Food Company, Inc.	Dole Food T/L B	LX161900	05/28/2021	05/28/2021	Loan - Interest Payment	975.95		-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
EagleTree-Carbide Acquisition Corp.	EagleTree-Carbide T/L (Corsair Components)	LX168451	05/28/2021	05/28/2021	Loan - Interest Payment	497.52	[REDACTED]	-
EagleView Technology Corporation	EagleView Technology Corporation T/L (6/18)	LX175037	05/28/2021	05/28/2021	Loan - Interest Payment	8,059.19	[REDACTED]	-
EagleView Technology Corporation	EagleView Technology Corporation T/L (6/18)	LX175037	05/28/2021	05/28/2021	Loan - Interest Payment	1,537.12	[REDACTED]	-
Edgewater Generation, L.L.C.	Edgewater (Spade Facilities) T/L	LX176845	05/28/2021	05/28/2021	Loan - Interest Payment	4,327.24	[REDACTED]	-
Energy Acquisition LP	Energy Acquisition T/L (Electrical Components)	LX174010	05/28/2021	05/28/2021	Loan - Interest Payment	3,344.99	[REDACTED]	-
Envision Healthcare Corporation	Envision Healthcare (Enterprise Merger) T/L B	LX175867	05/28/2021	05/28/2021	Loan - Interest Payment	2,963.07	[REDACTED]	-
EyeCare Partners, LLC	EyeCare Partners T/L B	LX185367	05/28/2021	05/28/2021	Loan - Interest Payment	2,133.17	[REDACTED]	-
FinCo I LLC	FinCo T/L B (9/20) (Fortress Investment)	LX189987	05/28/2021	05/28/2021	Loan - Interest Payment	5,526.64	[REDACTED]	-
First Advantage Holdings, LLC	First Advantage Holdings T/L B1	LX192217	05/28/2021	05/28/2021	Loan - Interest Payment	1,418.96	[REDACTED]	-
Fleet Bidco Limited	Fleet Bidco T/L B (Argus Media)	LX182721	05/28/2021	05/28/2021	Loan - Interest Payment	334.05	[REDACTED]	-
Fleetcor Technologies Operating Company, LLC	Fleetcor Technologies T/L (4/21)	LX194326	05/28/2021	05/28/2021	Loan - Interest Payment	950.19	[REDACTED]	-
Focus Financial Partners, LLC	Focus Financial T/L (1/20)	LX185196	05/28/2021	05/28/2021	Loan - Interest Payment	427.68	[REDACTED]	-
Forest City Enterprises, L.P.	Forest City Enterprises T/L B (11/19)	LX183933	05/28/2021	05/28/2021	Loan - Interest Payment	3,011.04	[REDACTED]	-
Froneri US, Inc.	Froneri US 2nd Lien T/L	LX185233	05/28/2021	05/28/2021	Loan - Interest Payment	2,113.77	[REDACTED]	-
Froneri US, Inc.	Froneri US T/L B2	LX185230	05/28/2021	05/28/2021	Loan - Interest Payment	610.58	[REDACTED]	-
Froneri US, Inc.	Froneri US T/L B2	LX185230	05/28/2021	05/28/2021	Loan - Interest Payment	1,341.81	[REDACTED]	-
Frontdoor, Inc.	Frontdoor (AHS Holding) T/L	LX175432	05/28/2021	05/28/2021	Loan - Interest Payment	567.11	[REDACTED]	-
Gardner Denver, Inc.	Gardner Denver T/L B (02/20)	LX185540	05/28/2021	05/28/2021	Loan - Interest Payment	1,804.99	[REDACTED]	-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Global Medical Response, Inc.	Global Medical Response T/L B (09/17)	LX168639	05/28/2021	05/28/2021	Loan - Interest Payment	45,549.84		-
Global Tel*Link Corporation	Global Tel Link T/L 1st Lien (11/2018)	LX176983	05/28/2021	05/28/2021	Loan - Interest Payment	11,525.79		-
Global Tel*Link Corporation	Global Tel Link T/L 2nd Lien (11/2018)	LX177113	05/28/2021	05/28/2021	Loan - Interest Payment	3,252.38		-
GlobalLogic Holdings Inc.	GlobalLogic Holdings T/L B2	LX189473	05/28/2021	05/28/2021	Loan - Interest Payment	735.74		-
GlobalLogic Holdings Inc.	Globallogic T/L B	LX175035	05/28/2021	05/28/2021	Loan - Interest Payment	3,339.15		-
Go Daddy Operating Company, LLC	Go Daddy (2/21) T/L	LX193112	05/28/2021	05/28/2021	Loan - Interest Payment	1,669.74		-
Golden Entertainment, Inc.	Golden Entertainment T/L	LX165659	05/28/2021	05/28/2021	Loan - Interest Payment	4,473.89		-
Greeneden U.S. Holdings II, LLC	Greeneden U.S. Holdings II T/L B4	LX190170	05/28/2021	05/28/2021	Facility - Consent Fee	1,333.91		-
Greeneden U.S. Holdings II, LLC	Greeneden U.S. Holdings II T/L B4	LX190170	05/28/2021	05/28/2021	Loan - Interest Payment	6,712.19		-
Greeneden U.S. Holdings II, LLC	Greeneden U.S. Holdings II T/L B4	LX190170	05/28/2021	05/28/2021	Loan - Interest Payment	3,143.68		-
H-Food Holdings, LLC	H-Food Holdings T/L B-2 (Hearthside)	LX177118	05/28/2021	05/28/2021	Loan - Interest Payment	6,270.10		-
Harbor Freight Tools USA, Inc.	Harbor Freight Tools T/L B (10/20)	LX190221	05/28/2021	05/28/2021	Loan - Interest Payment	1,739.37		-
Hayward Industries, Inc.	Hayward Industries Incremental T/L (10/20)	LX190525	05/28/2021	05/28/2021	Loan - Interest Payment	861.20		-
HCA Inc.	HCA T/L B-12 (09/19)	LX183197	05/28/2021	05/28/2021	Loan - Interest Payment	2,840.49		-
Heartland Dental, LLC	Heartland Dental T/L (Hadrian Merger)	LX172789	05/28/2021	05/28/2021	Loan - Interest Payment	6,847.19		-
HLF Financing SaRL, LLC	HLF Financing T/L B (Herbalife Nutrition)	LX175363	05/28/2021	05/28/2021	Loan - Interest Payment	1,991.67		-
Hudson River Trading LLC	Hudson River Trading T/L (3/21)	LX193329	05/28/2021	05/28/2021	Loan - Interest Payment	8,038.15		-
Hyland Software, Inc.	Hyland Software 2nd Lien Incremental T/L (3/21)	LX193771	05/28/2021	05/28/2021	Loan - Interest Payment	2,395.56		-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Hyperion Refinance S.a.r.l.	Hyperion Refinance T/L (1/21) (Hyperion Insurance/ iHeartCommunications T/L (07/20)	LX192194	05/28/2021	05/28/2021	Loan - Interest Payment	5,930.50		-
iHeartCommunications, Inc.	iHeartCommunications T/L (07/20)	LX189057	05/28/2021	05/28/2021	Loan - Interest Payment	2,598.65		-
Ineos Enterprises Holdings US Finco LLC	Ineos Enterprises T/L B (Refinance)	LX185878	05/28/2021	05/28/2021	Loan - Interest Payment	9,032.61		-
Intrado Corporation	Intrado Corporation (West Corporation) T/L B	LX168759	05/28/2021	05/28/2021	Loan - Interest Payment	318.73		-
Intrado Corporation	Intrado Corporation (West Corporation) T/L B	LX168759	05/28/2021	05/28/2021	Loan - Interest Payment	343.92		-
Iridium Satellite LLC	Iridium Satellite T/L B (Iridium Communications)	LX192038	05/28/2021	05/28/2021	Loan - Interest Payment	1,762.62		-
Jane Street Group, LLC	Jane Street Group T/L (1/21)	LX192159	05/28/2021	05/28/2021	Loan - Interest Payment	9,809.76		-
JBS USA Lux S.A.	JBS USA T/L B	LX180024	05/28/2021	05/28/2021	Loan - Interest Payment	4,832.30		-
Kestra Advisor Services Holdings A, Inc.	Kestra Financial T/L (06/19)	LX179858	05/28/2021	05/28/2021	Loan - Interest Payment	6,695.81		-
Kingpin Intermediate Holdings LLC	Kingpin Intermediate (Bowlimor AMF) T/LB (6/18)	LX174061	05/28/2021	05/28/2021	Loan - Interest Payment	1,701.80		-
Kleopatra Finco S.a.r.l	Kleopatra T/L (1/21) (Klockner Pentaplast) (USD)	LX192335	05/28/2021	05/28/2021	Loan - Interest Payment	4,053.71		-
Knowlton Development Corporation Inc.	Knowlton Development Corp T/L B	LX185396	05/28/2021	05/28/2021	Loan - Interest Payment	712.34		-
Knowlton Development Corporation Inc.	Knowlton Development Corp T/L B	LX185396	05/28/2021	05/28/2021	Loan - Interest Payment	4,021.52		-
Lealand Finance Company B.V.	Lealand Finance Company (McDermott) Exit T/L PIK	LX188994	05/28/2021	05/28/2021	Loan - Interest Payment	8.10		-
Lealand Finance Company B.V.	Lealand Finance Company (McDermott) Exit T/L	LX188994	05/28/2021	05/28/2021	Loan - Interest Payment	455.14		-
Lealand Finance Company B.V.	Lealand Finance Company (McDermott) T/L	LX188995	05/28/2021	05/28/2021	Loan - Interest Payment	125.36		-
Legalzoom.com, Inc.	LegalZoom.com T/L B 2018	LX177021	05/28/2021	05/28/2021	Loan - Interest Payment	5,052.57		-
Lower Cadence Holdings LLC	Lower Cadence Holdings T/L B (Onyx)	LX179718	05/28/2021	05/28/2021	Loan - Interest Payment	7,156.15		-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Lucid Energy Group II Borrower, LLC	Lucid Energy Group II Borrower T/L	LX171113	05/28/2021	05/28/2021	Loan - Interest Payment	1,524.13		-
Lumen Technologies, Inc.	Lumen Technologies T/L B (1/20)	LX185338	05/28/2021	05/28/2021	Loan - Interest Payment	6,304.63		-
Lummus Technology Holdings V LLC	Lummus Technology T/L 2/21 (McDermott Internationa	LX192582	05/28/2021	05/28/2021	Loan - Interest Payment	1,479.89		-
Marriott Ownership Resorts Inc.	Marriott Ownership Resorts T/L (11/19)	LX184259	05/28/2021	05/28/2021	Loan - Interest Payment	198.22		-
Maxar Technologies Ltd.	Maxar Technologies T/L B (MacDonald Dettwiler)	LX166203	05/28/2021	05/28/2021	Loan - Interest Payment	816.11		-
McAfee, LLC	McAfee T/L B	LX176623	05/28/2021	05/28/2021	Loan - Interest Payment	2,458.15		-
Medallion Midland Acquisition, LLC	Medallion Midland T/L	LX169242	05/28/2021	05/28/2021	Loan - Interest Payment	1,619.30		-
Medical Solutions Holdings, Inc.	Medical Solutions Holdings T/L	LX165179	05/28/2021	05/28/2021	Loan - Interest Payment	717.65		-
MedPlast Holdings, Inc.	MedPlast Holdings T/L (06/18) (Viant)	LX174129	05/28/2021	05/28/2021	Loan - Interest Payment	4,416.53		-
MH Sub I, LLC	MH SUB I 2nd Lien T/L (Internet Brands/Micro Holdi	LX192714	05/28/2021	05/28/2021	Loan - Interest Payment	7,423.79		-
Micro Holding Corp.	Micro Holding (MH Sub and Internet Brands) T/L (20	LX168014	05/28/2021	05/28/2021	Loan - Interest Payment	5,433.53		-
Micro Holding Corp.	Micro Holding T/L (06/20)	LX188695	05/28/2021	05/28/2021	Loan - Interest Payment	824.84		-
Nascar Holdings, LLC	Nascar Holdings T/L B	LX180687	05/28/2021	05/28/2021	Loan - Interest Payment	622.01		-
Natel Engineering Company Inc	Natel Engineering T/L Initial (Neo Technology)	LX179860	05/28/2021	05/28/2021	Loan - Interest Payment	86.03		-
Navicure, Inc.	Navicure T/L B (9/19)	LX182640	05/28/2021	05/28/2021	Loan - Interest Payment	1,000.35		-
Nielsen Finance LLC	Nielsen Finance T/L B5 (VNU) (USD) (5/20)	LX188139	05/28/2021	05/28/2021	Loan - Interest Payment	348.99		-
Omnitracs, LLC	Omnitracs T/L (3/18)	LX171997	05/28/2021	05/28/2021	Loan - Interest Payment	52.65		-
ON Semiconductor Corporation	ON Semiconductor T/L B (09/19)	LX182731	05/28/2021	05/28/2021	Loan - Interest Payment	977.53		-



Interest Activity Report
 As of : 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Onvoy, LLC	Onvoy T/L	LX159756	05/28/2021	05/28/2021	Loan - Interest Payment	1,789.96		-
Oxbow Carbon, LLC	Oxbow Carbon T/L B (09/20)	LX190166	05/28/2021	05/28/2021	Loan - Interest Payment	2,949.07		-
Parexel International Corporation	Parexel International (West Street) T/L B	LX167279	05/28/2021	05/28/2021	Loan - Interest Payment	5,035.59		-
Pathway Vet Alliance LLC	Pathway Vet T/L (1/21)	LX192324	05/28/2021	05/28/2021	Loan - Interest Payment	2,267.08		-
PCI Gaming Authority	PCI Gaming T/L	LX180091	05/28/2021	05/28/2021	Loan - Interest Payment	2,311.66		-
Peraton Corp.	Peraton T/L B	LX192468	05/28/2021	05/28/2021	Loan - Interest Payment	3,860.57		-
Playtika Holding Corp.	Playtika Holding T/L B (3/21)	LX193198	05/28/2021	05/28/2021	Loan - Interest Payment	4,679.25		-
Pregis Topco LLC	Pregis Incremental T/L (12/20)	LX189645	05/28/2021	05/28/2021	Loan - Interest Payment	763.89		-
Procera Networks, Inc.	Procera Networks T/L (10/18)	LX176609	05/28/2021	05/28/2021	Loan - Interest Payment	2,377.51		-
Project Alpha Intermediate Holding, Inc.	Project Alpha T/L (2/21) (Qlik) (Sandvine)	LX192533	05/28/2021	05/28/2021	Loan - Interest Payment	7,871.22		-
ProQuest LLC	ProQuest T/L (10/19)	LX183287	05/28/2021	05/28/2021	Loan - Interest Payment	4,723.57		-
QUIKRETE Holdings, Inc.	Quikrete T/L B	LX155959	05/28/2021	05/28/2021	Loan - Interest Payment	1,253.03		-
Radiate Holdco, LLC	Radiate Holdco T/L (RCN Cable) (09/20)	LX189839	05/28/2021	05/28/2021	Loan - Interest Payment	11,959.49		-
Realogy Group LLC	Realogy T/L (1/18)	LX171199	05/28/2021	05/28/2021	Loan - Interest Payment	45.08		-
Red Ventures, LLC	Red Ventures T/L B2	LX185272	05/28/2021	05/28/2021	Loan - Interest Payment	7,940.09		-
RegionalCare Hospital Partners Holdings, Inc.	RegionalCare Hospital Partners T/L B (Lifepoint)	LX176702	05/28/2021	05/28/2021	Loan - Interest Payment	5,708.95		-
Reynolds Consumer Products LLC	Reynolds Consumer Products T/L	LX185382	05/28/2021	05/28/2021	Loan - Interest Payment	1,113.20		-
Ryan Specialty Group LLC	Ryan Specialty Group T/L	LX189108	05/28/2021	05/28/2021	Loan - Interest Payment	4,083.75		-



Interest Activity Report
 As of : 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Sabre GBLB Inc.	Sabre GBLB T/L B (12/20)	LX191366	05/28/2021	05/28/2021	Loan - Interest Payment	25.81		-
Samsonite International S.A.	Samsonite International (Tumi Inc) T/L B (4/18)	LX173027	05/28/2021	05/28/2021	Loan - Interest Payment	3,026.35		-
Samsonite International S.A.	Samsonite International S.A. T/L B2	LX188061	05/28/2021	05/28/2021	Loan - Interest Payment	6,497.12		-
Samsonite International S.A.	Samsonite International S.A. T/L B2	LX188061	05/28/2021	05/28/2021	Loan - Interest Payment	1,709.77		-
Schweitzer-Mauduit International, Inc.	Schweitzer-Mauduit T/L B (SWM)	LX192374	05/28/2021	05/28/2021	Loan - Interest Payment	1,201.83		-
Scientific Games International, Inc.	Scientific Games T/L B-5	LX171269	05/28/2021	05/28/2021	Loan - Interest Payment	2,940.88		-
SCS Holdings I Inc.	Sirius Computer (1/20) New T/L B	LX185340	05/28/2021	05/28/2021	Loan - Interest Payment	4,530.67		-
SeaWorld Parks & Entertainment, Inc.	SeaWorld T/L B5 (02/17)	LX161101	05/28/2021	05/28/2021	Loan - Interest Payment	5,685.28		-
Sedgwick Claims Management Services, Inc.	Sedgwick Claims Management Services T/L B (7/19)	LX182042	05/28/2021	05/28/2021	Loan - Interest Payment	1,184.03		-
Shape Technologies Group, Inc.	Shape Technologies T/L (Waterjet Holdings)	LX172397	05/28/2021	05/28/2021	Loan - Interest Payment	792.74		-
Sinclair Television Group, Inc.	Sinclair Television Group T/L B2B	LX181833	05/28/2021	05/28/2021	Loan - Interest Payment	1,519.29		-
Snacking Investment BidCo Pty Limited (Arnott's Biscuits)	Snacking Investment T/L (Arnott's Biscuits)	LX182839	05/28/2021	05/28/2021	Loan - Interest Payment	1,023.15		-
Sound Inpatient Physicians, Inc.	Sound Inpatient Physicians 2nd Lien T/L	LX174155	05/28/2021	05/28/2021	Loan - Interest Payment	1,562.37		-
SS&C European Holdings S.A.R.L.	SSC European (SSC Technologies) T/L B4	LX171885	05/28/2021	05/28/2021	Loan - Interest Payment	1,049.28		-
SS&C Technologies, Inc.	SSC Technologies T/L B3	LX171558	05/28/2021	05/28/2021	Loan - Interest Payment	1,414.83		-
Star US Bidco LLC	Star US Bidco T/L B (Sundyne)	LX185960	05/28/2021	05/28/2021	Loan - Interest Payment	2,681.32		-
Starwood Property Mortgage, L.L.C.	Starwood Property Mortgage T/L B	LX181334	05/28/2021	05/28/2021	Loan - Interest Payment	328.64		-
Tailwind Smith Cooper Intermediate	Tailwind Smith (Anvil International) T/L	LX180328	05/28/2021	05/28/2021	Loan - Interest Payment	3,079.69		-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
TAMKO Building Products LLC	TAMKO Building Products T/L B	LX180019	05/28/2021	05/28/2021	Loan - Interest Payment	1,782.65		-
TAMKO Building Products LLC	TAMKO Building Products T/L B	LX180019	05/28/2021	05/28/2021	Loan - Interest Payment	3,818.47		-
Tech Data Corporation	Tech Data Corporation T/L (6/20) (Tiger Merger Sub	LX188796	05/28/2021	05/28/2021	Loan - Interest Payment	1,123.08		-
Terrier Media Buyer, Inc.	Terrier Media T/L (1/21) (Cox Media)	LX192290	05/28/2021	05/28/2021	Loan - Interest Payment	693.81		-
TGG TS Acquisition Company	TGG TS Acquisition Company T/L (Elo Touch Solution	LX177091	05/28/2021	05/28/2021	Loan - Interest Payment	4,336.34		-
The Edelman Financial Engines Centre, LLC	The Edelman Financial T/L B (3/21)	LX193555	05/28/2021	05/28/2021	Loan - Interest Payment	3,767.12		-
ThoughtWorks, Inc.	Thoughtworks T/L (3/21)	LX193472	05/28/2021	05/28/2021	Loan - Interest Payment	5,730.48		-
Trans Union LLC	Trans Union T/L B5	LX183784	05/28/2021	05/28/2021	Loan - Interest Payment	1,188.33		-
Transdigm, Inc.	Transdigm T/L F (02/20)	LX185459	05/28/2021	05/28/2021	Loan - Interest Payment	1,824.23		-
Transdigm, Inc.	Transdigm T/L G (02/20)	LX185457	05/28/2021	05/28/2021	Loan - Interest Payment	4,496.48		-
TRC Companies, Inc.	TRC Companies T/L (1/21)	LX192451	05/28/2021	05/28/2021	Loan - Interest Payment	2,896.22		-
Truck Hero, Inc.	Truck Hero T/L (1/21) (Tectum)	LX192014	05/28/2021	05/28/2021	Loan - Interest Payment	1,770.12		-
Trugreen Limited Partnership	Trugreen Limited Partnership T/L	LX190495	05/28/2021	05/28/2021	Loan - Interest Payment	3,385.76		-
Uber Technologies Inc	Uber Technologies (2/21) T/L	LX192893	05/28/2021	05/28/2021	Loan - Interest Payment	6,281.71		-
Unified Women's Healthcare, LP	Unified Women's Healthcare T/L (Unified Physician)	LX191335	05/28/2021	05/28/2021	Loan - Interest Payment	2,159.89		-
United Natural Foods, Inc.	United Natural Foods (Supervalu) T/L B	LX176260	05/28/2021	05/28/2021	Loan - Interest Payment	1,753.75		-
Univision Communications Inc.	Univision Communications 2020 Replacement T/L	LX188739	05/28/2021	05/28/2021	Loan - Interest Payment	13,365.51		-
Upland Software, Inc.	Upland Software T/L	LX181017	05/28/2021	05/28/2021	Loan - Interest Payment	3,751.27		-



Interest Activity Report
 As of : 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
VC GB Holdings, Inc.	VC GB Holdings T/L (Generation Brands)	LX169239	05/28/2021	05/28/2021	Loan - Interest Payment	3,870.85		-
Verscend Holding Corp.	Verscend T/L (2/21)	LX192759	05/28/2021	05/28/2021	Loan - Interest Payment	9,885.31		-
Vertex Aerospace Services Corp.	Vertex Aerospace T/L (3/21)	LX193256	05/28/2021	05/28/2021	Loan - Interest Payment	5,130.69		-
Virtusa Corporation	Virtusa T/L (Austin Bidco)	LX190303	05/28/2021	05/28/2021	Loan - Interest Payment	1,667.73		-
Vistra Operations Company LLC	Vistra Operations Company T/L 2018 Incremental	LX173577	05/28/2021	05/28/2021	Loan - Interest Payment	2,300.49		-
VS Buyer, LLC	VS Buyer T/L (Veeam Software)	LX185660	05/28/2021	05/28/2021	Loan - Interest Payment	1,781.02		-
Weber-Stephen Products LLC	Weber-Stephen Products T/L B	LX190374	05/28/2021	05/28/2021	Loan - Interest Payment	2,955.92		-
Western Digital Corporation	Western Digital Corporation T/L B-4	LX173578	05/28/2021	05/28/2021	Loan - Interest Payment	2,086.05		-
WEX Inc.	WEX T/L B (3/21) (Wright Express)	LX193556	05/28/2021	05/28/2021	Loan - Interest Payment	2,159.44		-
William Morris Endeavor Entertainment, LLC	William Morris Endeavor Entertainment (1.3B) T/L B	LX173472	05/28/2021	05/28/2021	Loan - Interest Payment	945.54		-
William Morris Endeavor Entertainment, LLC	William Morris Endeavor Entertainment (125M) T/L B	LX173472	05/28/2021	05/28/2021	Loan - Interest Payment	86.32		-
William Morris Endeavor Entertainment, LLC	William Morris Endeavor Entertainment (1.2B) T/L B	LX173472	05/28/2021	05/28/2021	Loan - Interest Payment	2,389.39		-
William Morris Endeavor Entertainment, LLC	William Morris Endeavor Entertainment (111M) T/L B	LX173472	05/28/2021	05/28/2021	Loan - Interest Payment	218.14		-
WW International Inc	WW International (Weight Watchers) T/L (04/21)	LX193859	05/28/2021	05/28/2021	Loan - Interest Payment	345.77		-
Xperi Holding Corporation	Xperi T/L	LX188248	05/28/2021	05/28/2021	Loan - Interest Payment	6,586.78		-
Xplornet Communications Inc	Xplornet Communications T/L B (06/20)	LX188462	05/28/2021	05/28/2021	Loan - Interest Payment	4,099.37		-
Zaxby's Operating Company L.P.	Zaxbys Operating Company T/L	LX191207	05/28/2021	05/28/2021	Loan - Interest Payment	1,155.69		-
-	-	-	06/01/2021	06/01/2021	Cash Equivalent - Interest Payment Received	28.15		-

Interest Activity Report
As of : 6/14/2021
Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
-	-	-	06/01/2021	06/01/2021	Cash Equivalent - Interest Payment Received	9.71	-	-
-	-	-	06/01/2021	06/01/2021	Cash Equivalent - Interest Payment Received	364.03	-	-
Agiliti Health, Inc.	Agiliti Health T/L (09/20)	LX189966	06/01/2021	06/01/2021	Loan - Interest Payment	1,174.33	-	-
Belron Finance US LLC	Belron Finance T/L B3 (10/19)	LX183598	06/01/2021	06/01/2021	Facility Sale - Cost of Carry Fee Received	4.18	-	-
Belron Finance US LLC	Belron Finance T/L B3 (10/19)	LX183598	06/01/2021	06/01/2021	Facility Sale - Delayed Compensation Fee Paid	-112.86	-	-
Buckeye Partners, L.P.	Buckeye Partners T/L (1/21)	LX192343	06/01/2021	06/01/2021	Loan - Interest Payment	4,054.59	-	-
Delta Topco, Inc.	Delta Topco T/L (Infoblox)	LX190133	06/01/2021	06/01/2021	Loan - Interest Payment	12,956.49	-	-
Elanco Animal Health Incorporated	Elanco Animal Health T/L B	LX185454	06/01/2021	06/01/2021	Loan - Interest Payment	1,288.38	-	-
Golden Entertainment, Inc.	Golden Entertainment T/L	LX165659	06/01/2021	06/01/2021	Loan - Interest Payment	23.18	-	-
Imprivata, Inc	Imprivata T/L (11/20)	LX190869	06/01/2021	06/01/2021	Loan - Interest Payment	3,546.17	-	-
Maravai Intermediate Holdings, LLC	Maravai T/L B	LX190208	06/01/2021	06/01/2021	Loan - Interest Payment	1,622.18	-	-
RVR Dealership Holdings, LLC	RVR Dealership Holdings T/L (RV Retailer)	LX192101	06/01/2021	06/01/2021	Loan - Interest Payment	3,432.05	-	-
Travelport Finance (Luxembourg) S.A.R.L.	Travelport Finance Superpriority T/L	LX190025	06/01/2021	06/01/2021	Loan - Interest Payment	9.13	-	-
Zelis Cost Management Buyer, Inc.	Zelis Cost Management Buyer T/L B1	LX192354	06/01/2021	06/01/2021	Loan - Interest Payment	5,674.58	-	-
Ban jay Group US Holdings Inc.	Banjay Group US Holdings T/L	LX185437	06/02/2021	06/02/2021	Loan - Interest Payment	631.32	-	-
Cambium Learning Group Inc	Cambium Learning Group T/L B	LX177161	06/02/2021	06/02/2021	Facility Purchase - Cost of Carry Fee Paid	-30.09	-	-
Cambium Learning Group Inc	Cambium Learning Group T/L B	LX177161	06/02/2021	06/02/2021	Facility Purchase - Delayed Compensation Fee Received	1,641.68	-	-
DiversiTech Holdings, Inc.	Diversitech T/L B-2	LX192898	06/02/2021	06/02/2021	Facility Sale - Cost of Carry Fee Received	3.45	-	-



Interest Activity Report
 As of : 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
DiversiTech Holdings, Inc.	Diversitech T/L B-2	LX192898	06/02/2021	06/02/2021	Facility Sale - Delayed	-160.36		-
IG Investments Holdings, LLC	IG Investments Holdings T/L (5/18) (Insight Global)	LX173551	06/02/2021	06/02/2021	Compensation Fee Paid	15,621.00		-
IG Investments Holdings, LLC	IG Investments Holdings T/L (5/18) (Insight Global)	LX173551	06/02/2021	06/02/2021	Facility - Consent Fee	36,448.98		-
Infinite Bidco LLC	Infinite Bidco 2nd Lien T/L	LX192661	06/02/2021	06/02/2021	Loan - Interest Payment	1,855.89		-
Infinite Bidco LLC	Infinite Bidco T/L	LX192659	06/02/2021	06/02/2021	Loan - Interest Payment	6,433.65		-
Mallinckrodt International Finance S.A.	Mallinckrodt International T/L B	LX160638	06/02/2021	06/02/2021	Loan - Interest Payment	8,859.50		-
United Natural Foods, Inc.	United Natural Foods (Supervalu) T/L B	LX176260	06/02/2021	06/02/2021	Facility Sale - Cost of Carry Fee Received	16.89		-
United Natural Foods, Inc.	United Natural Foods (Supervalu) T/L B	LX176260	06/02/2021	06/02/2021	Facility Sale - Delayed Compensation Fee Paid	-652.66		-
CPC Acquisition Corp.	CPC Acquisition (NIC/ICP) T/L	LX191909	06/03/2021	06/03/2021	Facility Sale - Cost of Carry Fee Received	0.42		-
CPC Acquisition Corp.	CPC Acquisition (NIC/ICP) T/L	LX191909	06/03/2021	06/03/2021	Facility Sale - Delayed Compensation Fee Paid	-21.53		-
CWGS Group, LLC	CWGS Group T/L (Camping World Good Sam)	LX155963	06/03/2021	06/03/2021	Loan - Interest Payment	5,057.96		-
CWGS Group, LLC	CWGS Group T/L (Camping World Good Sam)	LX155963	06/03/2021	06/03/2021	Loan - Interest Payment	11.69		-
CWGS Group, LLC	CWGS Group T/L (Camping World Good Sam)	LX155963	06/03/2021	06/03/2021	Loan - Interest Payment	298.88		-
Flexera Software LLC	Flexera Software T/L B (12/20)	LX191534	06/03/2021	06/03/2021	Loan - Interest Payment	22,112.60		-
Nascar Holdings, LLC	Nascar Holdings T/L B	LX180687	06/03/2021	06/03/2021	Loan - Interest Payment	0.45		-
Ortho-Clinical Diagnostics, Inc	Ortho Clinical T/L B (189MM) (05/18)	LX173721	06/03/2021	06/03/2021	Loan - Interest Payment	310.92		-
Ortho-Clinical Diagnostics, Inc	Ortho Clinical T/L B ((190MM) 05/18)	LX173721	06/03/2021	06/03/2021	Loan - Interest Payment	252.42		-
Ortho-Clinical Diagnostics, Inc	Ortho Clinical T/L B (717MM) (05/18)	LX173721	06/03/2021	06/03/2021	Loan - Interest Payment	1,178.62		-



Interest Activity Report
 As of : 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Ortho-Clinical Diagnostics, Inc	Ortho Clinical T/L B (231MM) (05/18)	LX173721	06/03/2021	06/03/2021	Loan - Interest Payment	380.45		-
TricorBraun Holdings, Inc.	TricorBraun Holdings DD T/L (1/21)	LX192255	06/03/2021	06/03/2021	Loan - Interest Payment	35.13		-
TricorBraun Holdings, Inc.	TricorBraun Holdings T/L (1/21)	LX192253	06/03/2021	06/03/2021	Loan - Interest Payment	4,685.92		-
Ahead DB Holdings, LLC	Ahead DB Holdings T/L (04/21)	LX194691	06/04/2021	06/04/2021	Facility - Amendment Fee	4,017.20		-
Ahead DB Holdings, LLC	Ahead DB Holdings T/L (04/21)	LX194691	06/04/2021	06/04/2021	Facility Purchase - Cost of Carry Fee Paid	-59.90		-
Ahead DB Holdings, LLC	Ahead DB Holdings T/L (04/21)	LX194691	06/04/2021	06/04/2021	Facility Purchase - Delayed Compensation Fee Received	2,854.17		-
Ahead DB Holdings, LLC	Ahead DB Holdings T/L (04/21)	LX194691	06/04/2021	06/04/2021	Facility Sale - Cost of Carry Fee Received	17.53		-
Ahead DB Holdings, LLC	Ahead DB Holdings T/L (04/21)	LX194691	06/04/2021	06/04/2021	Facility Sale - Delayed Compensation Fee Paid	-875.00		-
Blackstone CQP Holdco LP	Blackstone CQP Holdco T/L B	LX180672	06/04/2021	06/04/2021	Loan - Interest Payment	23,535.95		-
Conair Holdings, LLC	Conair Holdings T/L B	LX194841	06/04/2021	06/04/2021	Facility Purchase - Cost of Carry Fee Paid	-12.09		-
Conair Holdings, LLC	Conair Holdings T/L B	LX194841	06/04/2021	06/04/2021	Facility Purchase - Delayed Compensation Fee Received	586.19		-
Froneri US, Inc.	Froneri US 2nd Lien T/L	LX185233	06/04/2021	06/04/2021	Loan - Interest Payment	526.57		-
MLN US HoldCo LLC	MLN US HoldCo T/L	LX174556	06/04/2021	06/04/2021	Loan - Interest Payment	1,963.09		-
Omnitracs, LLC	Omnitracs T/L (3/18)	LX171997	06/04/2021	06/04/2021	Loan - Interest Payment	12.63		-
Spin Holdco, Inc.	Spin Holdco T/L 3/21 (Coinmach/CSC ServiceWorks/Ai)	LX192927	06/04/2021	06/04/2021	Loan - Interest Payment	7,875.97		-
Trinseo Materials Operating S.C.A	Trinseo Materials T/L B-2	LX193440	06/04/2021	06/04/2021	Loan - Interest Payment	1,390.34		-
Victory Capital Holdings, Inc.	Victory Capital T/L (2/21)	LX192755	06/04/2021	06/04/2021	Loan - Interest Payment	17.82		-



Interest Activity Report
 As of : 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Apro, LLC	Apro T/L (04/21)	LX194513	06/07/2021	06/07/2021	Loan - Interest Payment	2,630.11		-
CCRR Parent, Inc.	CCRR Parent T/L B (Trustaff)	LX192894	06/07/2021	06/07/2021	Loan - Interest Payment	3,271.57		-
Indy US BIDCO, LLC	Indy US BIDCO T/L B (Nielsen Consumer)	LX192273	06/07/2021	06/07/2021	Loan - Interest Payment	736.17		-
Indy US BIDCO, LLC	Indy US BIDCO T/L B (Nielsen Consumer)	LX192273	06/07/2021	06/07/2021	Loan - Interest Payment	979.64		-
PCI Gaming Authority	PCI Gaming T/L	LX180091	06/07/2021	06/07/2021	Facility Sale - Cost of Carry Fee Received	2.99		-
PCI Gaming Authority	PCI Gaming T/L	LX180091	06/07/2021	06/07/2021	Facility Sale - Delayed Compensation Fee Paid	-90.02		-
Recorded Books Inc.	Recorded Books T/L (1/21) (RBMedia)	LX192337	06/07/2021	06/07/2021	Loan - Interest Payment	1,475.02		-
Proampac PG Borrower LLC	Proampac PG Borrower T/L 500MM(10/20) (Prolamina)	LX190689	06/08/2021	06/08/2021	Loan - Interest Payment	139.27		-
Trans Union LLC	Trans Union T/L B5	LX183784	06/08/2021	06/08/2021	Facility Sale - Cost of Carry Fee Received	23.21		-
Trans Union LLC	Trans Union T/L B5	LX183784	06/08/2021	06/08/2021	Facility Sale - Cost of Carry Fee Received	15.37		-
Trans Union LLC	Trans Union T/L B5	LX183784	06/08/2021	06/08/2021	Facility Sale - Delayed Compensation Fee Paid	-471.14		-
Trans Union LLC	Trans Union T/L B5	LX183784	06/08/2021	06/08/2021	Facility Sale - Delayed Compensation Fee Paid	-312.14		-
Xperi Holding Corporation	Xperi T/L	LX188248	06/08/2021	06/08/2021	Loan - Interest Payment	2,423.16		-
Xperi Holding Corporation	Xperi T/L	LX188248	06/08/2021	06/08/2021	Loan - Interest Payment	228.12		-
Api Group DE, Inc	API Group T/L B (J2 Acquisition)	LX182629	06/09/2021	06/09/2021	Loan - Interest Payment	1,880.32		-
Aristocrat Technologies, Inc.	Aristocrat Technologies T/L B-3	LX173473	06/09/2021	06/09/2021	Facility Sale - Cost of Carry Fee Received	29.92		-
Aristocrat Technologies, Inc.	Aristocrat Technologies T/L B-3	LX173473	06/09/2021	06/09/2021	Facility Sale - Cost of Carry Fee Received	25.42		-
Aristocrat Technologies, Inc.	Aristocrat Technologies T/L B-3	LX173473	06/09/2021	06/09/2021	Facility Sale - Delayed Compensation Fee Paid	-582.60		-

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
Aristocrat Technologies, Inc.	Aristocrat Technologies T/L B-3	LX173473	06/09/2021	06/09/2021	Facility Sale - Delayed Compensation Fee Paid	-495.76		-
Polar US Borrower, LLC	Polar US T/L (Schenectady International/Addivant)	LX175356	06/09/2021	06/09/2021	Loan - Interest Payment	1,368.70		-
Polar US Borrower, LLC	Polar US T/L (Schenectady International/Addivant)	LX175356	06/09/2021	06/09/2021	Loan - Interest Payment	1,359.19		-
Endurance International Group, Inc., The	Endurance International T/L B	LX191271	06/10/2021	06/10/2021	Loan - Interest Payment	14,397.44		-
EW Scripps Company, The	EW Scripps T/L B3 (12/20)	LX191405	06/10/2021	06/10/2021	Loan - Interest Payment	1,364.66		-
Franchise Group, Inc	Franchise Group First Out T/L	LX192345	06/10/2021	06/10/2021	Loan - Interest Payment	7,735.15		-
Radiology Partners, Inc.	Radiology Partners T/L	LX174270	06/10/2021	06/10/2021	Loan - Interest Payment	2,254.77		-
RadNet Management, Inc.	RadNet Management T/L (4/21)	LX194154	06/10/2021	06/10/2021	Facility Purchase - Cost of Carry Fee Paid	-43.15		-
RadNet Management, Inc.	RadNet Management T/L (4/21)	LX194154	06/10/2021	06/10/2021	Facility Purchase - Delayed Compensation Fee Received	1,823.96		-
Victory Capital Holdings, Inc.	Victory Capital T/L (2/21)	LX192755	06/10/2021	06/10/2021	Loan - Interest Payment	19.64		-
Athenahealth, Inc.	Athenahealth T/L B (01/21)	LX192386	06/11/2021	06/11/2021	Loan - Interest Payment	37.52		-
Jo-Ann Stores, LLC	Jo-Ann Stores T/L	LX155217	06/11/2021	06/11/2021	Loan - Interest Payment	793.43		-
MetroNet Systems Holdings, LLC	MetroNet Systems DD T/L (5/21)	LX194981	06/11/2021	06/11/2021	Facility Purchase - Delayed Compensation Fee Received	0.73		-
Motion Acquisition Ltd.	Motion Acquisition (Motion Finco) T/L B	LX183343	06/11/2021	06/11/2021	Facility Purchase - Delayed Compensation Fee Received	3,855.74		-
TricorBraun Holdings, Inc.	TricorBraun Holdings DD T/L (1/21)	LX192255	06/11/2021	06/11/2021	Facility Sale - Cost of Carry Fee Received	0.01		-
TricorBraun Holdings, Inc.	TricorBraun Holdings DD T/L (1/21)	LX192255	06/11/2021	06/11/2021	Facility Sale - Delayed Compensation Fee Paid	-0.61		-
TricorBraun Holdings, Inc.	TricorBraun Holdings T/L (1/21)	LX192253	06/11/2021	06/11/2021	Facility Sale - Cost of Carry Fee Received	1.71		-



Interest Activity Report
 As of : 6/14/2021
 Next Payment: 7/15/2021

Issuer Name	Issue/Facility Name	Asset ID	Trade Date	Settlement Date	Transaction Type	Transaction Amount	Account Name	Unsettled
TricorBraun Holdings, Inc.	TricorBraun Holdings T/L (1/21)	LX192253	06/11/2021	06/11/2021	Facility Sale - Delayed	-81.76		-
Zaxby's Operating Company L.P.	Zaxbys Operating Company T/L	LX191207	06/11/2021	06/11/2021	Compensation Fee Paid	577.84		-
Eagletree-Carbide Acquisition Corp.	Eagletree-Carbide T/L (Corsair Components)	LX168451	06/14/2021	06/14/2021	Loan - Interest Payment	25.26		-
Kodiak BP, LLC	Kodiak BP T/L	LX192870	06/14/2021	06/14/2021	Loan - Interest Payment	5,757.93		-
Midwest Physician Administrative Services LLC	Midwest Physician Administrative T/L (02/21) (DuPa)	LX193065	06/14/2021	06/14/2021	Loan - Interest Payment	1,413.94		-
National Intergovernmental Alliance Company	National Intergovernmental Purchasing 2nd Lien T/L	LX173447	06/14/2021	06/14/2021	Loan - Interest Payment	104.14		-
Northwest F ber LLC	Northwest F ber T/L (01/21)	LX192484	06/14/2021	06/14/2021	Loan - Interest Payment	2,424.07		-
Organon & Co	Organon (4/21) T/L USD	LX193825	06/14/2021	06/14/2021	Facility - Tricking Fee	2,144.52		-
Phoenix Guarantor Inc.	Phoenix Guarantor (Brightspring) T/L B-3	LX192971	06/14/2021	06/14/2021	Loan - Interest Payment	2,766.15		-
Radiology Partners, Inc.	Radiology Partners T/L	LX174270	06/14/2021	06/14/2021	Loan - Interest Payment	2,801.37		-
-	-	-	-	-	Transaction Totals	1,268,499.23		-
-	-	-	-	-	Ending Balance	2,714,030.73		-



Legal Notices
As of: 6/14/2021
Next Payment: 7/15/2021

Please be advised that the Collateral Manager may from time to time publish information regarding the Issuer, that is supplemental to information provided in the monthly reports. Supplemental information will be posted to the trustee's website <https://usbtrustgateway.usbank.com>, and users of the trustee's website will receive electronic notification that such information is available if they have elected the option of e-mail notification. Holders or other users of the trustee's website shall be deemed to be in receipt of such information, and have knowledge of such information, upon publication to the trustee's website. Holders who have not previously obtained user access to the trustee's website should do so by contacting [REDACTED], in order to ensure access to any supplemental information.



As of : 6/14/2021
Next Payment: 7/15/2021

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Appendix B

Refinitiv LPC's Leveraged Loan Monthly, February 2023



Refinitiv LPC's Leveraged Loan Monthly

February 2023

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LPC COLLATERAL

The one-stop resource for analyzing CLOs, their holdings and performance

Why choose LPC Collateral?

LPC Collateral provides a standardized view of the CLO asset class, arming investors, research analysts, traders, and managers with data, news, and analytical insights on the global CLO market.

That data is enhanced with exclusive analysis from across the universe of Refinitiv and LPC offerings, including Refinitiv™ Loan Connector®, Eikon and the LSTA/Refinitiv Mark-to-Market Pricing Service.

LPC Collateral is the simple first step in the analysis of any CLO.

Using LPC Collateral, you can:

- Access available trustee reports and documents
- View the underlying assets of your CLO universe in a standardized format
- Sort and search CLO holdings data and identify exposure to specific assets or issuers
- Compare market value coverage and NAVs for CLO tranches
- Monitor CLO performance over time
- Chart trades against loan prices from the Refinitiv Pricing Service
- Monitor a CLO's maintenance tests

LPC COLLATERAL

Market Value Analysis

Choose Deal: Octagon Investment Partners 39

Report Date: 10 Nov 2021

Pricing Date: Current Date

NAV Cakes

Include	Amount	No. Assets	W. Avg. Bid	Market Value
Par (Priced)	634,521,677.20	465	98.44703	594,636,742.95
Par (Unpriced)	-8,742,688.77	0	98.44703	0
Totals	625,778,988.43	465	98.44251	594,636,742.95

Use trustee prices when available:

Issue Date: 28 Nov 2018 Deal CCA: USD % Loans: 100.00%

Revs. End: 29 Oct 2023 Manager: Octagon Credit Advisors % Bonds: 0.00%

Legal Maturity: 20 Oct 2039 % SPS: 0.00%

Price Distribution (excl. unpriced)

Price Bands	Count
<=0	0.96%
0<=x<=5	0.77%
5<=x<=10	0.24%
10<=x<=15	2.17%
15<=x<=20	9.24%
20<=x<=30	80.67%
30<=x<=100	5.99%
>=100	0.00%

Price Bands: 100.00, 50.00, 98.100

Create New Banding

Deal Stats

W. Avg. Bid:	W. Avg. Ask:	W. Avg. Mean:	W. Avg. Depth:
98.44703	99.04819	98.74766	4.12483
W. Avg. Bid (performing):	W. Avg. Ask (performing):	W. Avg. Mean (performing):	
98.44703	99.04819	98.74766	

Defaulted: 0.00%
 Long Dated: 0.00%
 CCC and below: 5.00%
 CCC and below: 6.24%
 CCC or CCC and below: 8.28%
 Not Rated / Inavailable: 8.41%

Price Distribution

Choose: User-entry Public

Liabilities as of: Public: 90 = 20.0421

NAV 1

Risk Class	Coverage (WV)	Coverage (Part)	NAV
1 A1	158.12%	158.12%	158.12%
2 A2	151.98%	151.98%	144.130%
3 B	128.86%	131.65%	291.58%
4 C	121.63%	123.57%	478.97%
5 D	112.61%	114.61%	278.71%
6 E	106.58%	108.58%	218.32%
7 F	104.26%	105.65%	301.62%
8 SUB	97.89%	97.89%	51.68%

CLO Test Levels

Coverage	Value	Margin Result
Class A/B Interest Coverage Ratio	338.69	208.69% Pass
Class C Interest Coverage Ratio	297.69	182.90% Pass
Class D Interest Coverage Ratio	254.72	144.72% Pass
Class E Interest Coverage Ratio	208.10	103.10% Pass
Class A/B Overcollateralization Ratio	139.51	8.31% Pass
Class C Overcollateralization Ratio	123.44	7.34% Pass
Class D Overcollateralization Ratio	114.69	5.39% Pass
Class E Overcollateralization Ratio	103.14	3.84% Pass
Event of Default	103.64	50.14% Pass

Quality

Quality	Value	Margin Result
Minimum Fixed Coupon Test w/ Excess	562.09	554.59% Pass
Minimum Floating Spread Test	3.00	0.20% Pass
Maximum Moody's Rating Factor Test	2,897.00	338.00 Pass
Moody's Diversity Test	93.00	11.00 Pass
Moody's Minimum Weighted Average Recovery Rate Test	47.10	4.10% Pass
Weighted Average LTR Test	4.85	1.14 Pass

Deal Documents

28 Nov 2018: Rednote
 15 Nov 2018: Offshore Circular

Trustee Reports

10 Nov 2021: 10 Nov 2021
 12 Jul 2021: 10 Jul 2021
 10 Mar 2021: 10 Mar 2021
 10 Mar 2020: 9 Oct 2020
 10 Jul 2020: 10 Jul 2020
 16 Nov 2019: 16 Nov 2019

Collateral for Octagon Investment Partners 39 Report Date: 10 Nov 2021 Pricing Date: 1 Dec 2021

Issuer	Tranche	Inst.	Position	Bid Price	Offer Price	Depth	Brokers	Country	Rating
Cash	Principal Cash	Cash	LI	97.63	98.35	1	CTI, JPM, BARC	US	BBB+
Acquire LLC	Term Loan B	LI	2,381,709.41	97.63	98.35	3	CTI, JPM, BARC	US	BBB+

For more information
ipc.info@refinitiv.com
loanpricing.com
ipccollateral.com





Contents

US Leveraged Market Overview [5-24](#)

Investor Overview [25-28](#)

CLO Market Analysis [29-46](#)

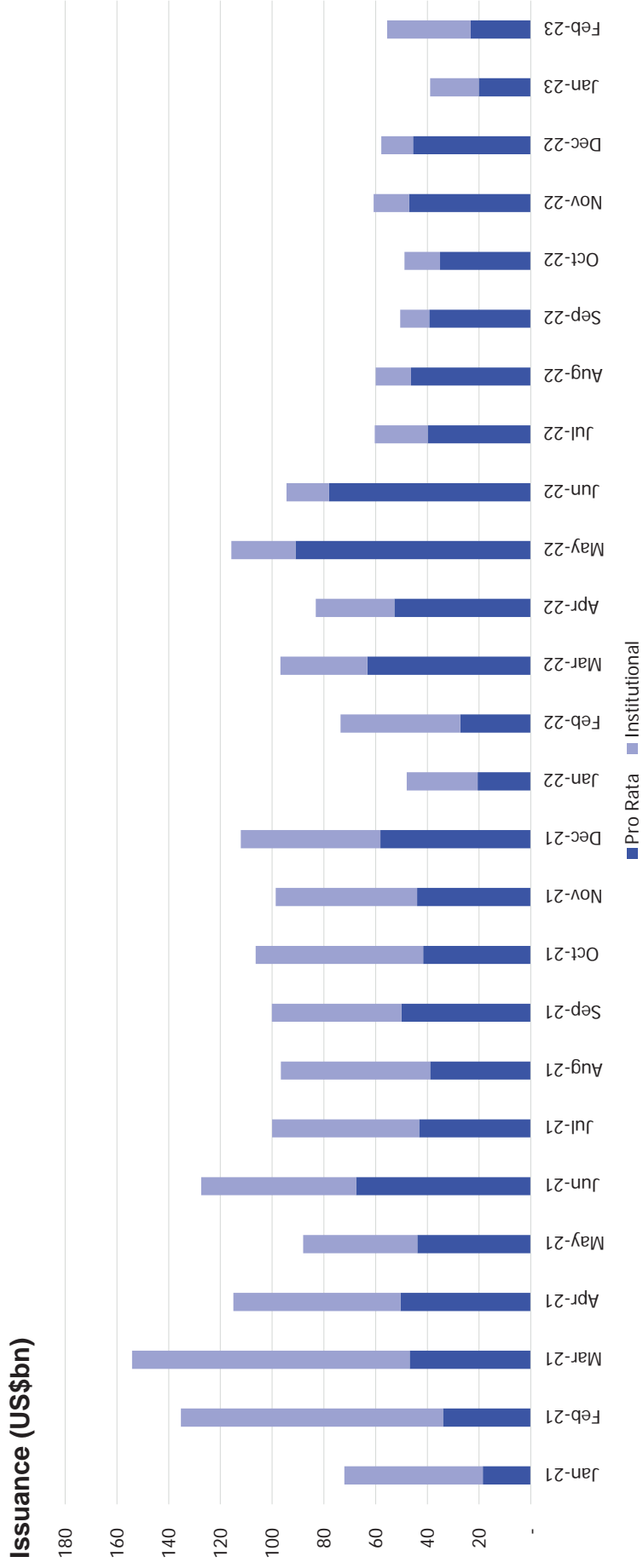
Highlights

- US CLO volume nearly doubled in February to US\$15.2bn, spread over 35 deals. Volume was the highest since February of last year, before markets were rolled by Russia's invasion of Ukraine and the Fed's rapid tightening of monetary policy. YTD issuance now stands at US\$18.4bn, flat YoY.
- In Europe, CLO issuance jumped to €3.8bn in February, the largest monthly tally since March 2022 as managers pushed their deals to market to meet increased investor demand. Ten CLOs priced in the month, taking the YTD total to 13 deals and €4.8bn, flat YoY.
- US CLO new-issue spreads tightened across the capital stack for a second consecutive month in February. Average triple A pricing declined to 194bp over term Sofr. In European CLOs, triple-A CLO spreads tightened 13bp in February to an average of 179bp over Euribor.
- Returns on US loans slid to 0.59% in February, impacted by lower secondary prices that drove the market value component of return to -0.09%., while interest income contributed 0.67% to the monthly total return. US HY bonds slumped to a negative return of 1.29% in February but have gained 2.56% in the first two months this year, compared to 3.34% for loans.
- Issuance of US high-yield bonds and US leveraged loans issuance is up to start the year, as borrowers tap the market to refinance existing debt and take advantage of improved market conditions. There was US\$12.6bn of HY bonds issued in February (down from January's tally of US\$21.8bn), while institutional loans added US\$32bn.
- Average new issue spreads for first-lien institutional loans tightened to 399bp in February from 454bp in January. February new-issue yields ticked lower to the 9.6% range with average yields for double B rated loans ticked higher to 8.6%, while single B credits declined 35bp to 9.9%.
- Eight issuers, including technology firm Avaya Inc defaulted in February for a total of US\$4.9bn in loan debt, pushing the TTM default rate higher to 1.9%. The eight defaults were the most for a month since mid-2020, and the defaulted par volume was the highest in six months. Fitch is forecasting a leveraged loan default rate in the 2.5% to 3% range for 2023.

US Leveraged Market Overview

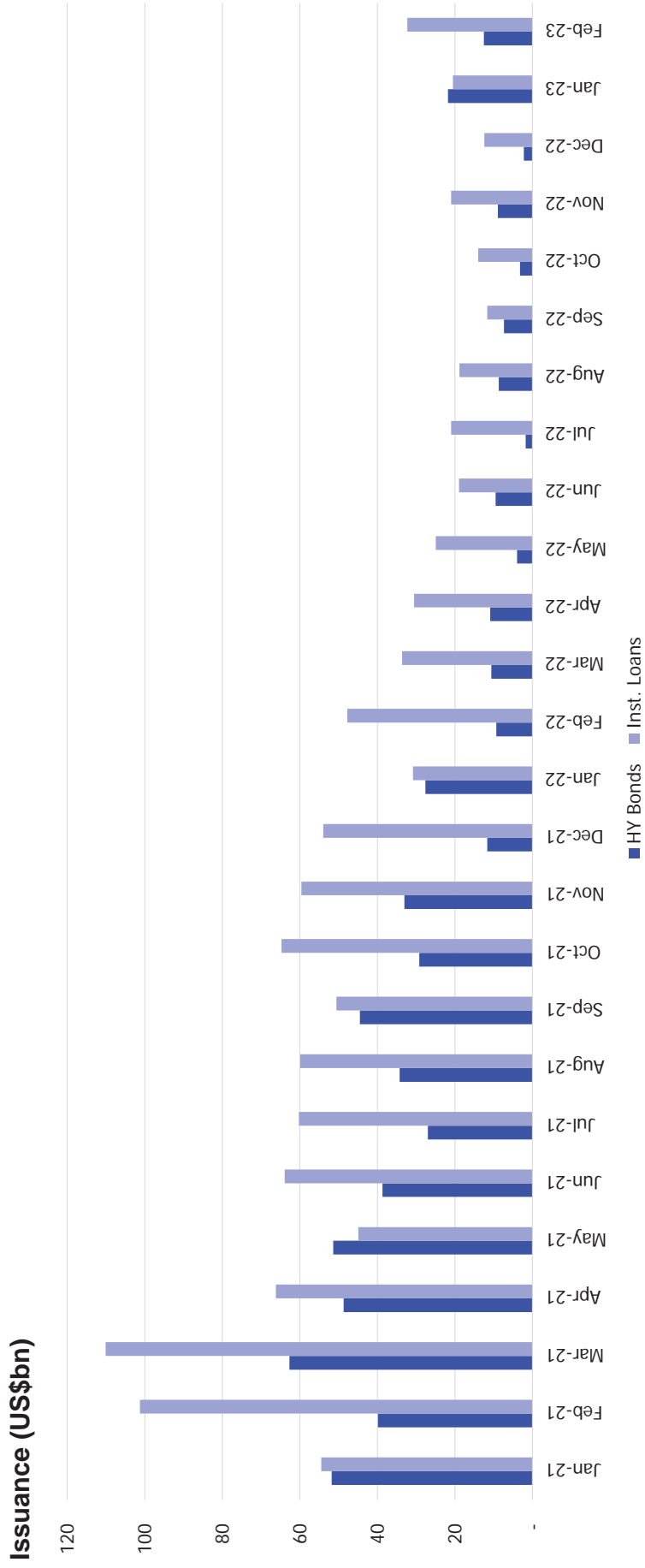
US Leveraged Loan Issuance

We have tracked US\$56bn of leveraged issuance in February, with leveraged institutional loans adding up to US\$32bn. Year-to-date volume stands at US\$94.4bn or 22% lower YoY.



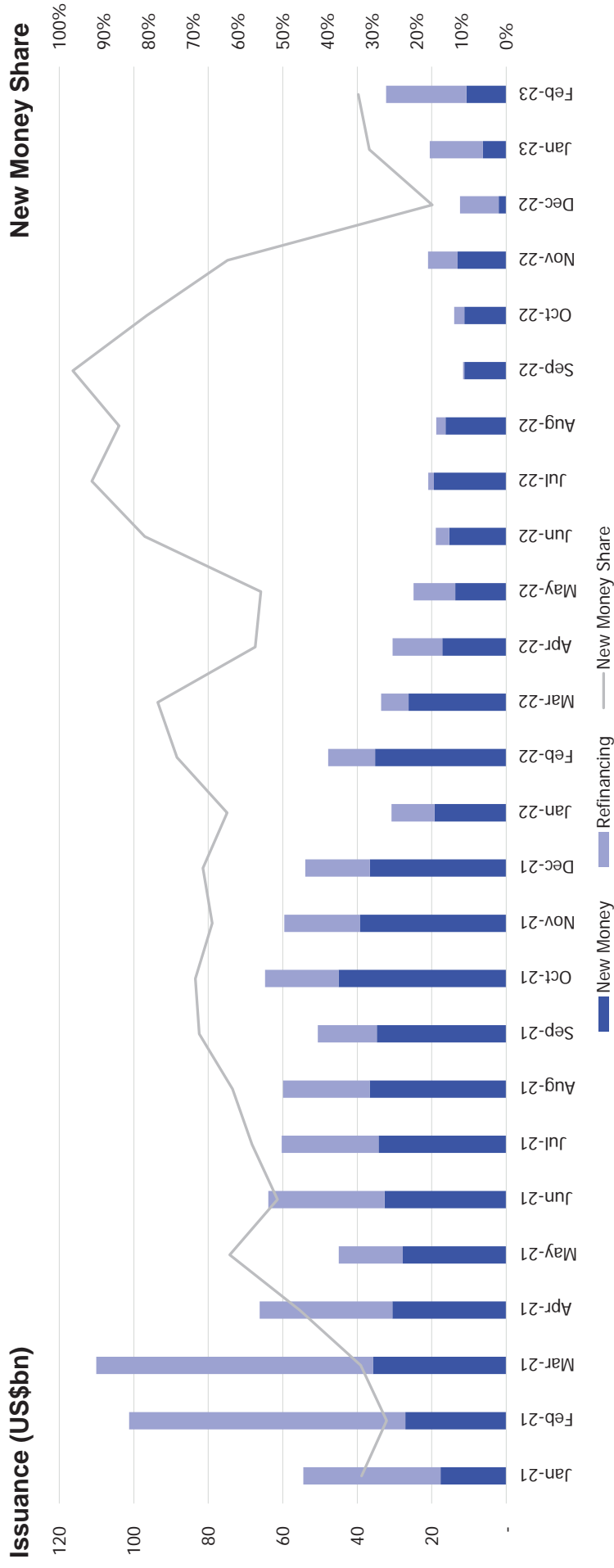
US Institutional Loan and HY Bond Issuance

Issuance of high-yield bonds and leveraged loans issuance is up to start the year, as borrowers tap the market to refinance existing debt and take advantage of improved market conditions. There was US\$12.6bn of HY bonds issued in February (down from January's tally of US\$21.8bn), while institutional loans added US\$32bn.



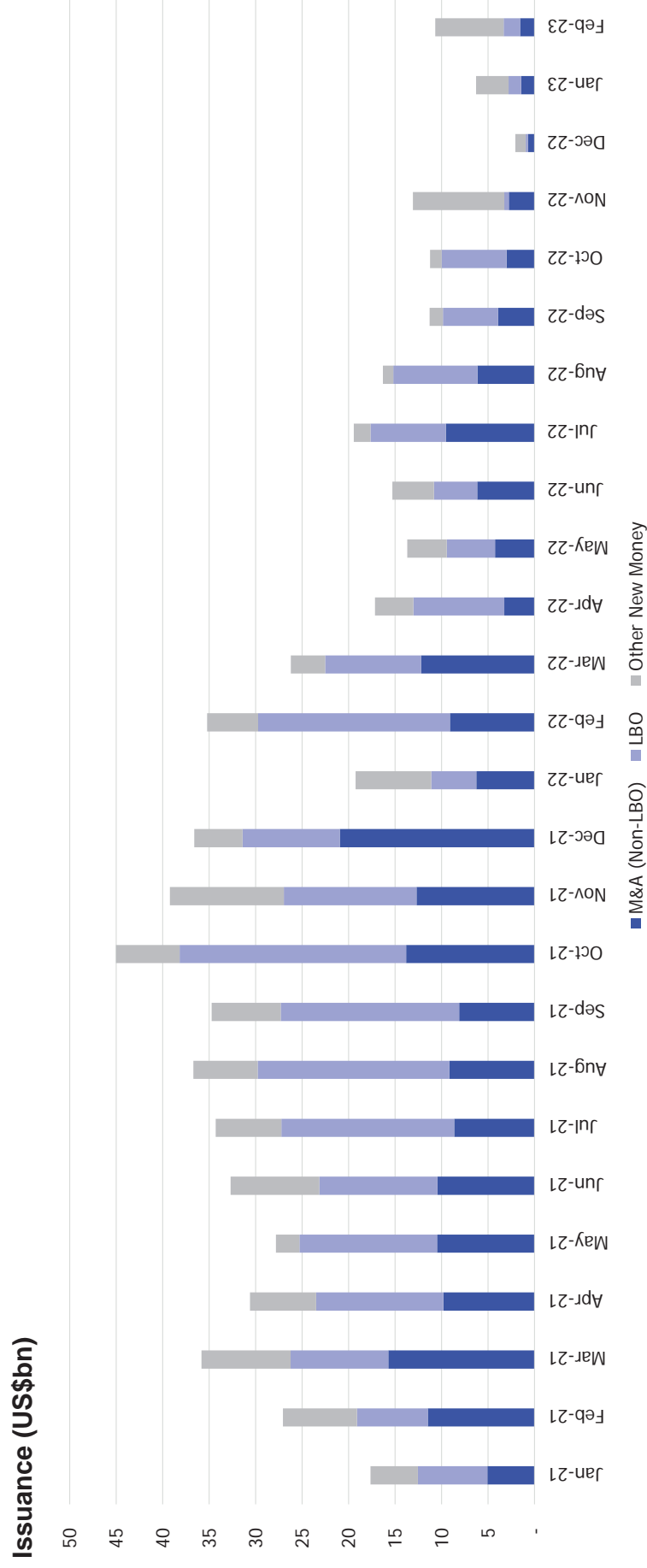
US Institutional Loan Issuance

Institutional activity increased to US\$32bn in February as borrowers took advantage of an open loan market to refinance and extend out their maturities. New-money purpose issuance accounts for roughly one-third of institutional market activity year-to-date.



US Institutional Loan Issuance – New Money Breakout

Institutional new money loan activity almost doubled in February to US\$11bn. This was driven by US\$7.4bn of other new money purposed volume, with muted activity for M&A and LBO purpose financings.



2023TD Leveraged Loan Issuance – by Industry

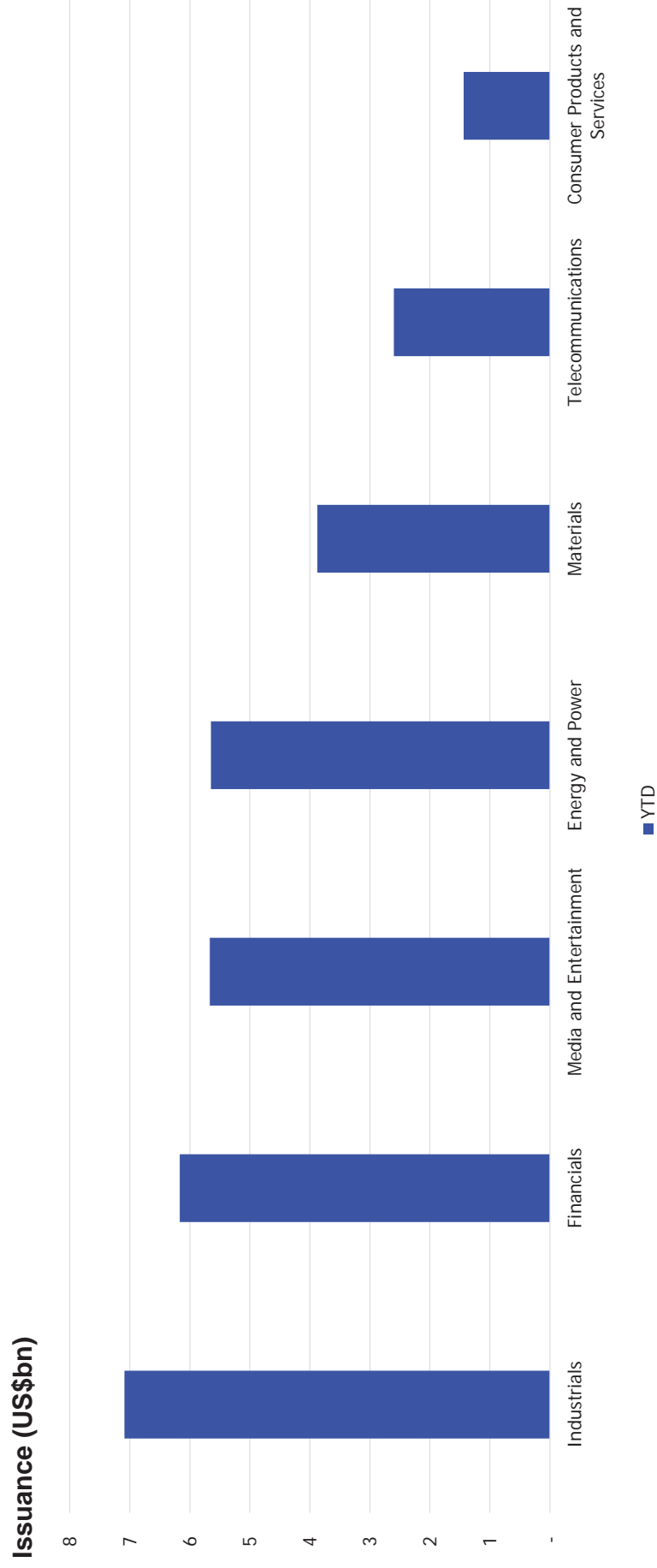
Industry	Lev Vol (US\$bn)	New Money Lev Vol (US\$bn)	% of Lev Vol	% of New Money Lev Vol
Utilities	11.25	3.55	11.9%	11.2%
Financial Services	10.25	2.42	10.9%	7.7%
Hotel & Gaming	7.96	0.39	8.4%	1.2%
Telecommunications	7.33	2.15	7.8%	6.8%
Business Services	6.05	2.56	6.4%	8.1%
Oil and Gas	5.20	0.90	5.5%	2.9%
REITS	4.57	2.92	4.8%	9.2%
Aerospace and Defense	4.56	4.56	4.8%	14.4%
Services	4.32	1.99	4.6%	6.3%
Leisure and Entertainment	4.21	1.43	4.5%	4.5%
Broadcasting	3.57	0.00	3.8%	0.0%
Healthcare	3.37	0.28	3.6%	0.9%
Chemicals, Plastics & Rubber	2.97	0.93	3.1%	2.9%
Wholesale	2.97	0.50	3.1%	1.6%
Retail & Supermarkets	2.74	1.12	2.9%	3.5%
Construction	2.53	2.51	2.7%	7.9%
Shipping	2.42	0.23	2.6%	0.7%
Technology	2.37	1.05	2.5%	3.3%
General Manufacturing	1.51	0.19	1.6%	0.6%
Transportation	1.14	0.14	1.2%	0.4%
Automotive	0.85	0.85	0.9%	2.7%
Mining	0.63	0.09	0.7%	0.3%
Paper & Packaging	0.60	0.60	0.6%	1.9%
Media	0.40	0.00	0.4%	0.0%
Restaurants	0.40	0.02	0.4%	0.0%
n/a	0.31	0.31	0.3%	1.0%

2023TD Institutional Loan Issuance – by Industry

Industry	Inst Vol. (US\$bn)	New Money Inst Vol (US\$bn)	% of Inst Vol	% of New Money Inst Vol
Financial Services	8.00	1.58	15.2%	9.3%
Telecommunications	6.84	1.85	12.9%	10.9%
Hotel & Gaming	5.12	0.00	9.7%	0.0%
Business Services	4.96	1.66	9.4%	9.8%
Aerospace and Defense	4.56	4.56	8.6%	26.9%
Broadcasting	3.57	0.00	6.8%	0.0%
Services	2.75	1.46	5.2%	8.6%
Chemicals, Plastics & Rubber	2.37	0.84	4.5%	4.9%
Leisure and Entertainment	2.23	0.00	4.2%	0.0%
Oil and Gas	1.90	0.55	3.6%	3.2%
Construction	1.81	1.81	3.4%	10.7%
General Manufacturing	1.73	0.48	3.3%	2.8%
Healthcare	1.55	0.00	2.9%	0.0%
Shipping	1.43	0.14	2.7%	0.8%
Transportation	1.14	0.14	2.1%	0.8%
Automotive	0.80	0.80	1.5%	4.7%
Paper & Packaging	0.60	0.60	1.1%	3.5%
Utilities	0.45	0.45	0.9%	2.7%
Media	0.40	0.00	0.8%	0.0%
Wholesale	0.40	0.00	0.8%	0.0%
Retail & Supermarkets	0.13	0.00	0.2%	0.0%
n/a	0.08	0.08	0.1%	0.4%

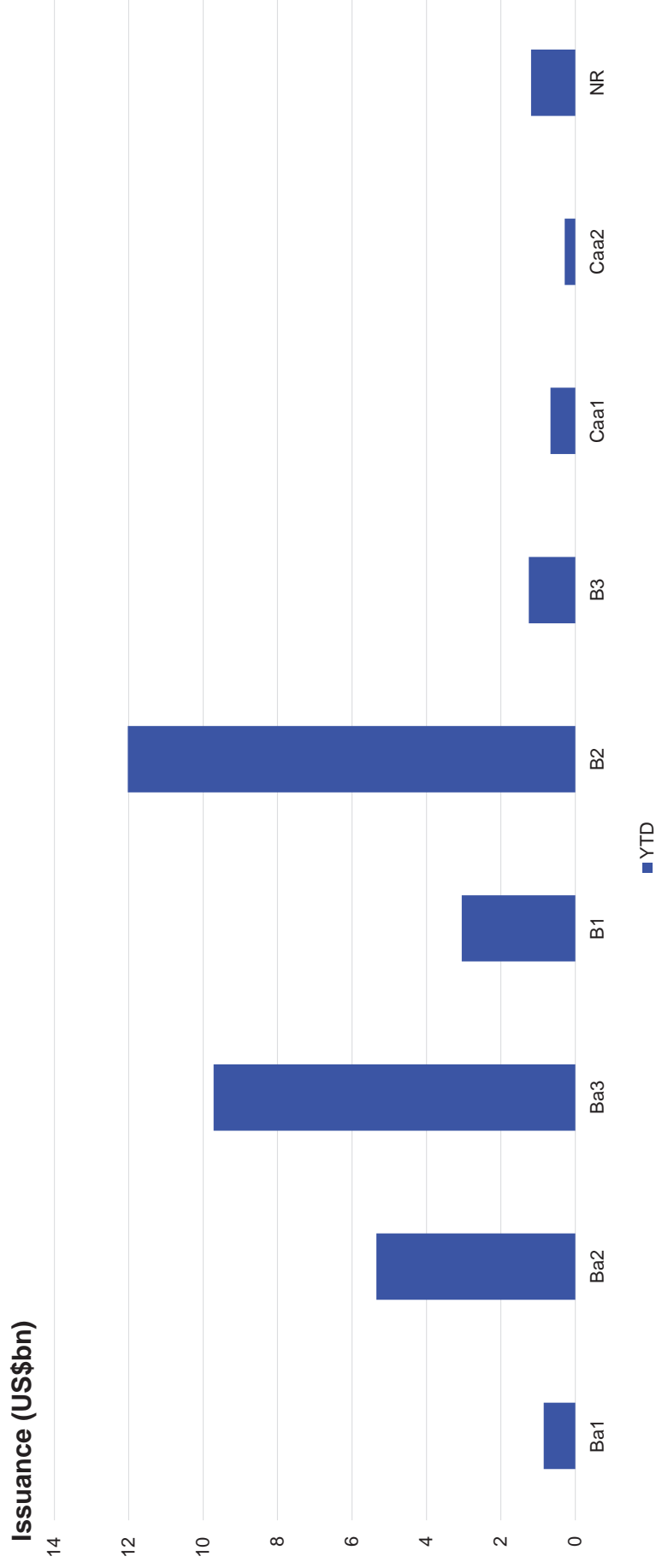
US High-Yield Bonds – by Industry

The top sectors issuing HY bonds so far this year are industrials (US\$7.1bn) and financials (US\$6.2bn), followed by media and entertainment (US\$5.7bn).



US High-Yield Bonds – by Rating

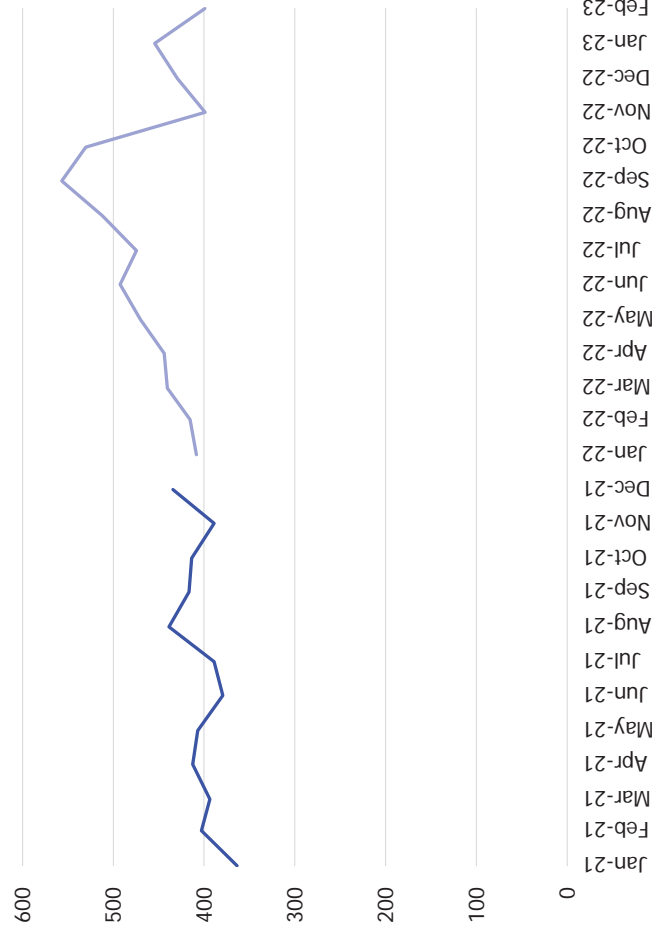
Ba rated bonds made up 46% of activity so far this year, while loans rated B2 accounting for 33% (US\$12bn) of YTD volume; B1 rated loans have a 10% (US\$3.1) of volume.



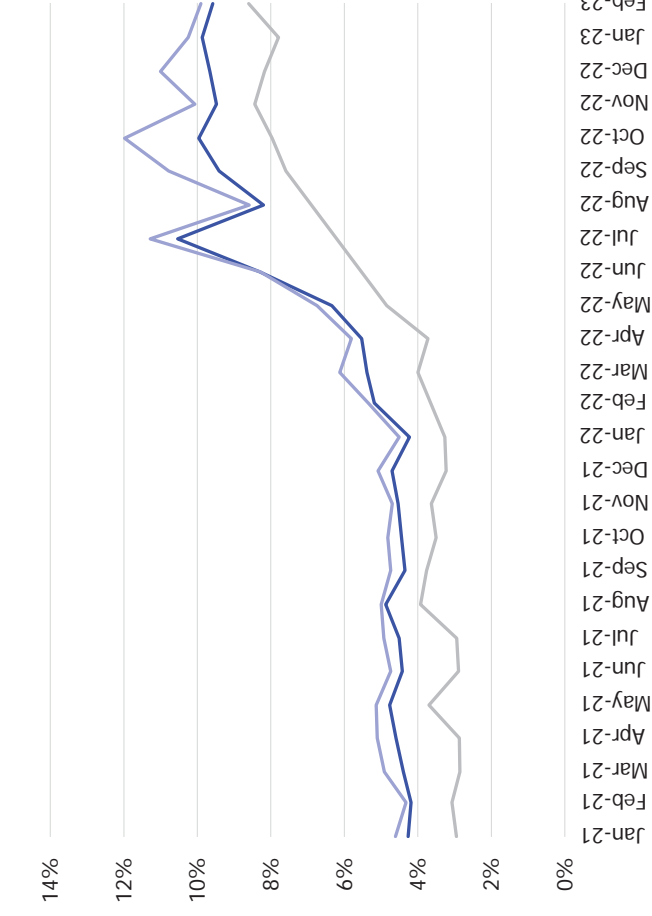
US Primary Market Institutional First-Lien Loan Spreads/Yields

Average new issue spreads tightened to 399bp in February from 454bp in January. February new-issue yields ticked lower to the 9.6% range with average yields for double B rated loans ticked higher to 8.6%, while single B credits declined 35bp to 9.9%.

Average spread (bp)



Average yield (3-year)



— Avg Libor — Avg term Sofr

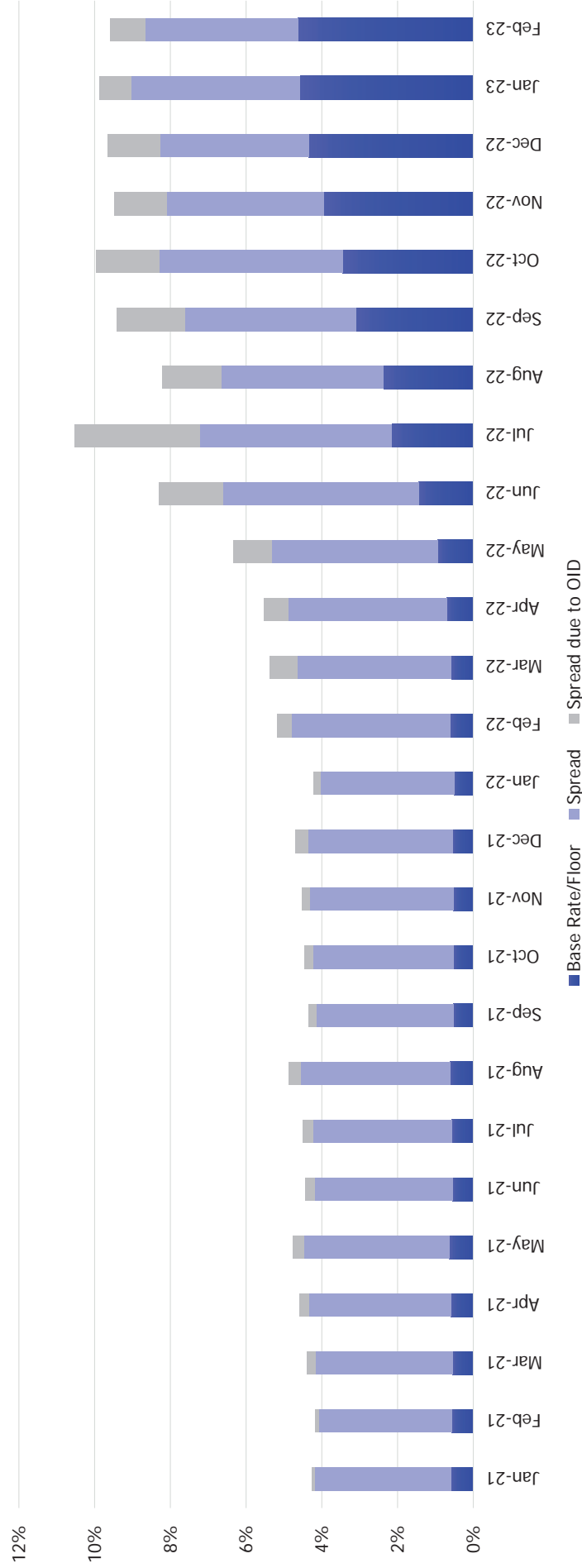
— Avg Yield — Avg B Yield — Avg BB Yield

*beginning 2022, calculations are based on term Sofr

US Primary Market Institutional Loan Yield Components

Overall average new-issue yields tightened to 9.6% in February with the OID component of yield increased 8bp to 0.92%. Base rates widened 6bp to 4.63% while the spread component of yield tightened 44bp to 4%.

Average yield (3-year)

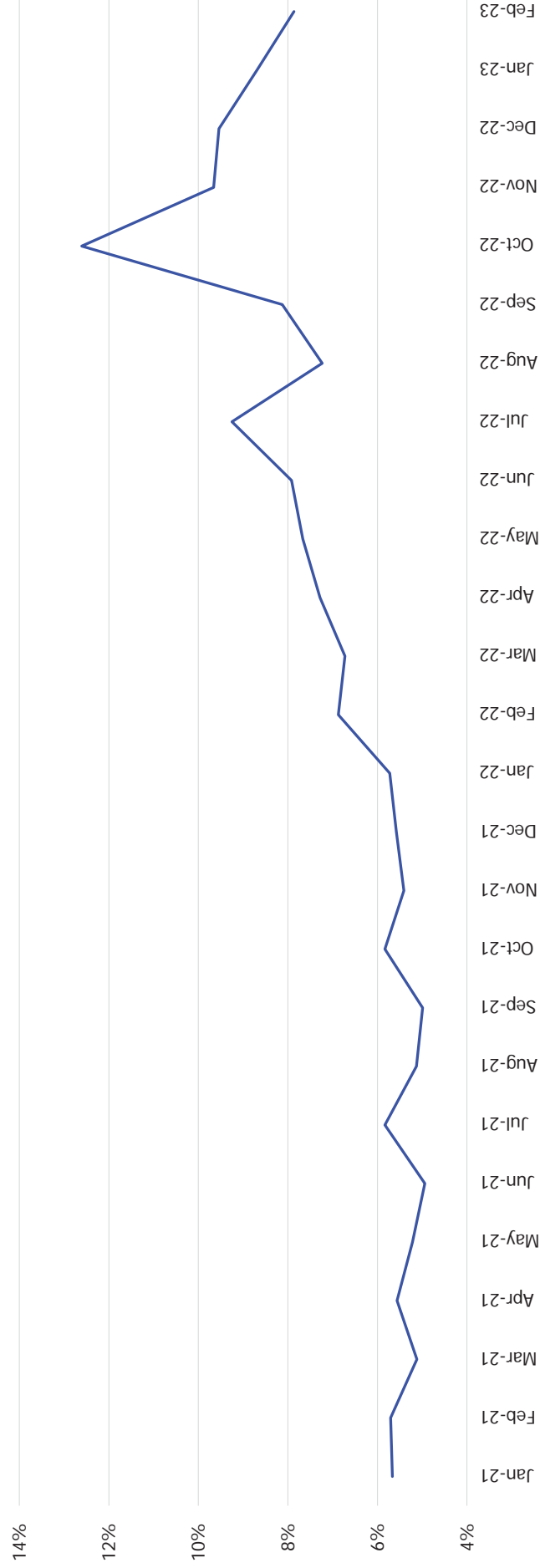


*beginning 2022, calculations are based on term Sofr

US High-Yield Corporate Bonds – New Issue Yields

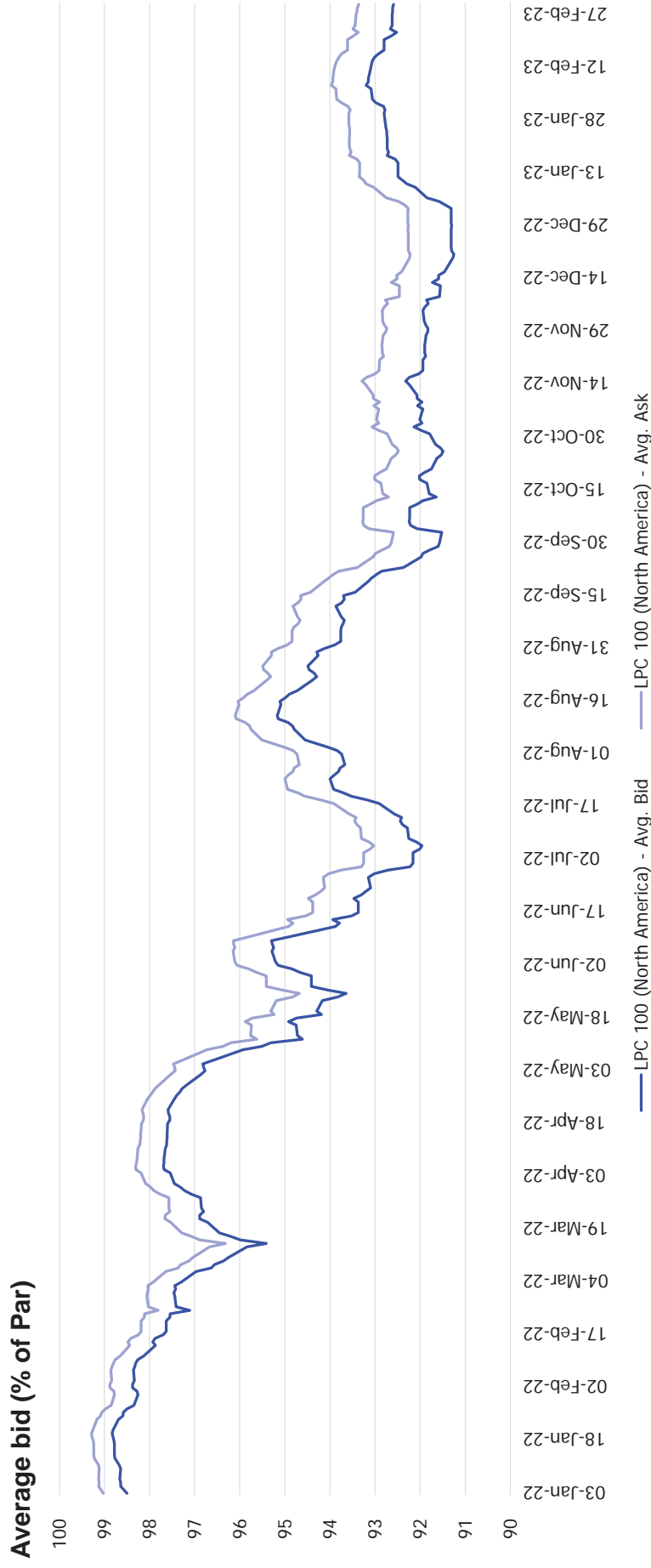
Average new-issue bond yields tightened to the 7.9% context in February. They ended January at 8.7% and stood at 6.9% a year ago. February yields ranged from 7.4% for double Ba rated bonds, to 8.4% for B rated bonds.

Average YTM



US Loan Secondary Market Bid Levels

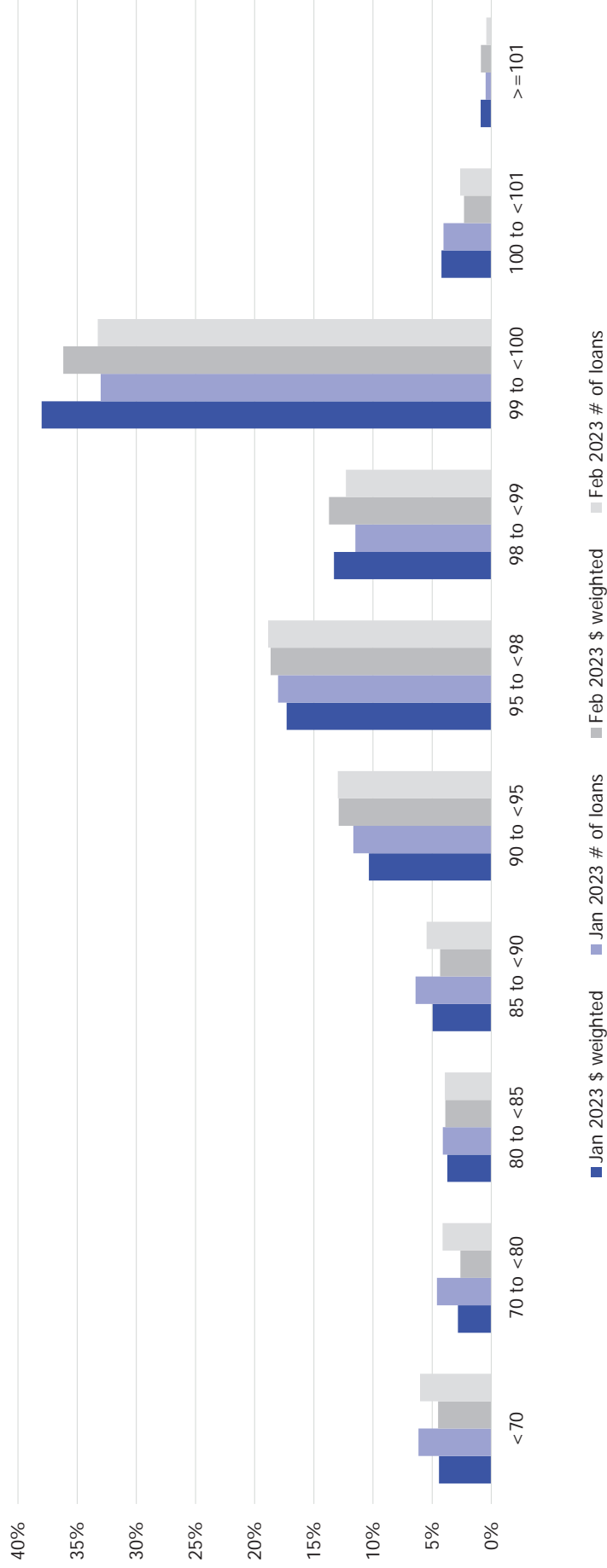
The LPC 100 benchmark of the largest, most widely quoted names declined 17bp across February to the 92.6 context. Loan bids remain 130bp higher over the first two months this year.



Distribution of Loan Secondary Market Bids

The distribution of loan prices in the secondary remained largely unchanged MoM, with the share of loans priced above par declining 2% to 3%. One third of loans remain bid in the 99 to <100 price range, same as the prior month.

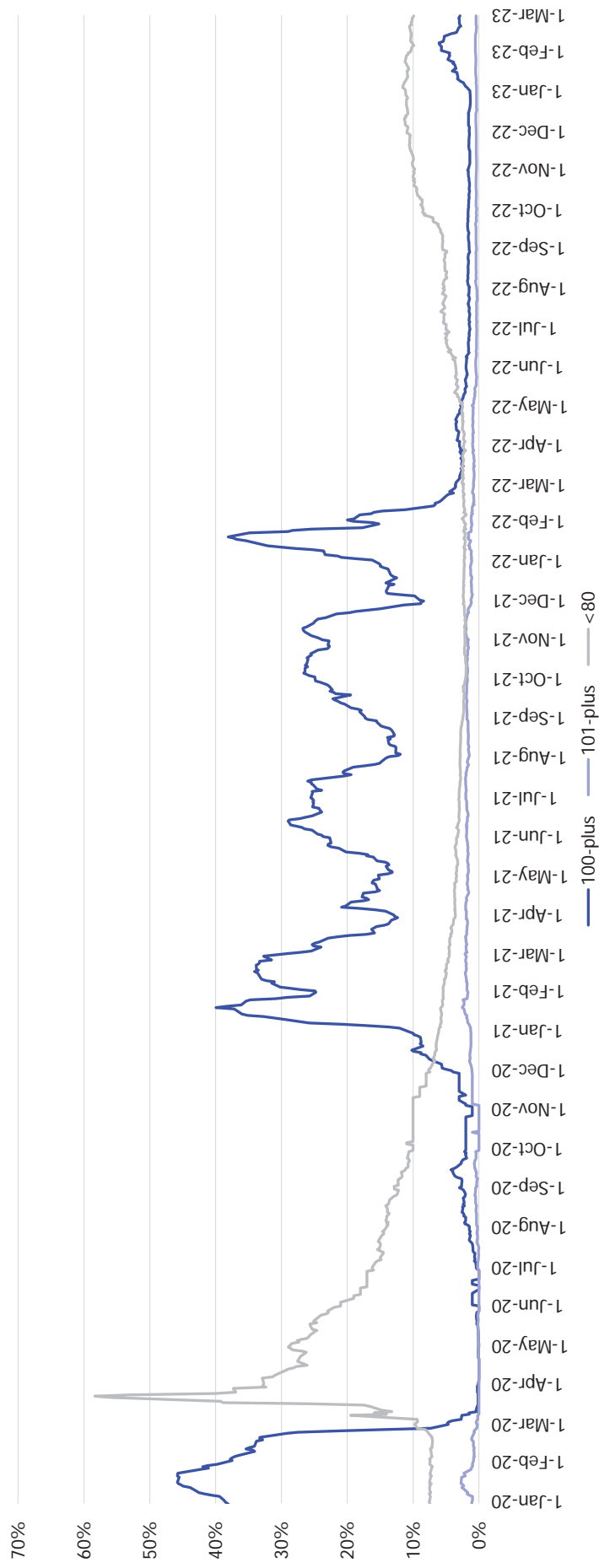
Share of Multi-quoted Inst. Loans



Loan Par-plus & Sub-80 Market Share

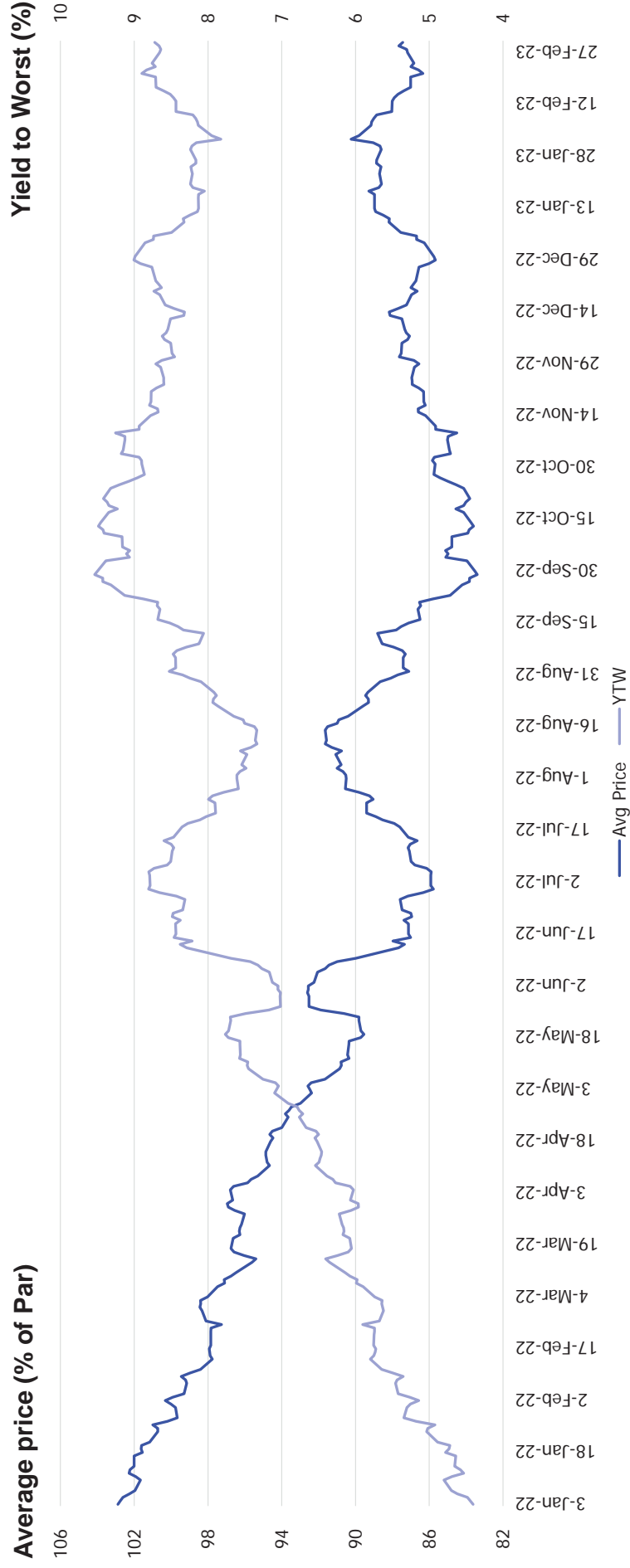
The share of par-plus loans declined 2% across February to end the month at 3%. The share of loans in the sub-80 category ticked down 1% to 10%.

Share of Multi-quoted Inst. Loans



US High Yield Bond Index

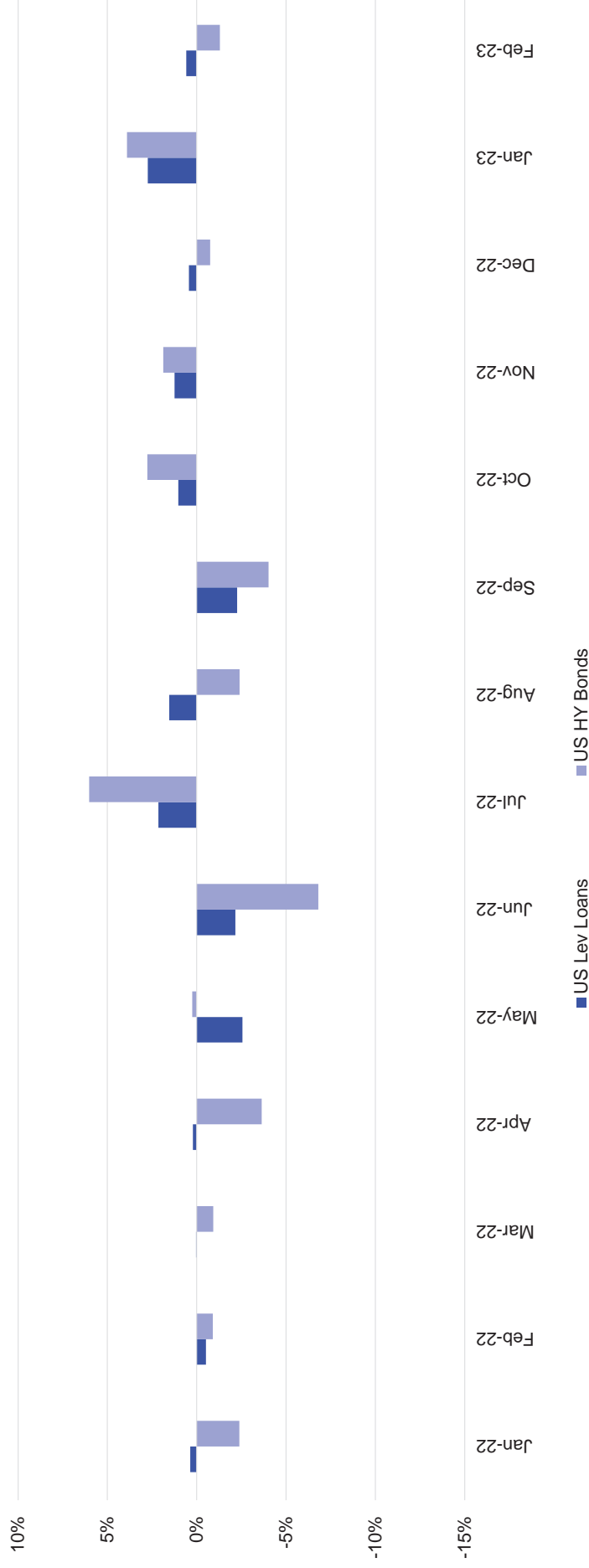
US HY corporate bond prices plummeted 145bp in February to the 87.2 context, sending yields 42bp higher to 8.6%. Bond prices remain 148bp higher through the first two months this year.



Leveraged Loan and HY Bond Returns

Returns on US loans slid to 0.59% in February, impacted by lower secondary prices that drove the market value component of return to -0.09%., while interest income contributed 0.67% to the monthly total return. US HY bonds slumped to a negative return of 1.29% in February but have gained 2.56% in the first two months this year, compared to 3.34% for loans.

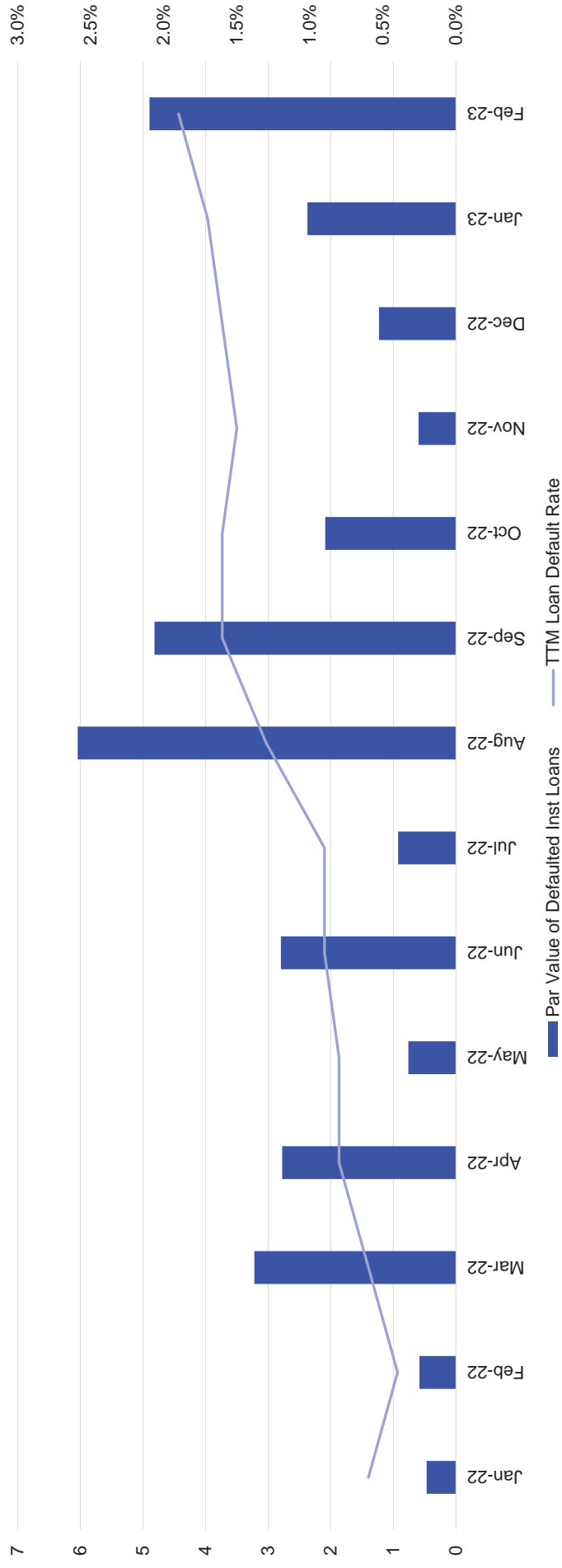
Returns



Institutional Leveraged Loan Defaults

Eight issuers, including technology firm Avaya Inc defaulted in February for a total of US\$4.9bn in loan debt, pushing the TTM default rate higher to 1.9%. The eight defaults were the most for a month since mid-2020, and the defaulted par volume was the highest in six months. Fitch is forecasting a leveraged loan default rate in the 2.5% to 3% range for 2023.

Defaulted Par Value (US\$bn)



Note: Subtotal amount may exceed sum of individual issuers listed due to certain exclusions for private information.

Source: Fitch U.S. Leveraged Loan Default Index

Institutional Leveraged Loan Defaults – LTM

Month	Issuer	Par Value (US\$m)	Default Date	Default Source	Industry
Feb-23	West Marine Inc.	520	2/28/2023	Distressed Exchange	Retail
Feb-23	Akorn Operating Company LLC	370	2/23/2023	Chapter 7 Filing	Healthcare & Pharmaceutical
Feb-23	Avaya Inc.	1893	2/14/2023	Chapter 11 Filing	Technology
Feb-23	Altisource Solutions Sarl	247.2	2/14/2023	Distressed Exchange	Technology
Feb-23	Premier Brands Group Holdings	325	2/9/2023	Distressed Exchange	Retail
Feb-23	KNB Holdings Corp.	355.6	2/8/2023	Chapter 11 Filing	Consumer Products
Feb-23	Lyons Magnus	285	2/7/2023	Missed Payment	Food, Beverage & Tobacco
Feb-23	Riverbed Technology Inc.	900	2/7/2023	Missed Payment	Technology
Jan-23	Serta Simmons Bedding LLC	1,889.31	1/23/2023	Chapter 11 Filing	Consumer Products
Jan-23	Heritage Power LLC	485	1/24/2023	Chapter 11 Filing	Utilities, Power & Gas
Dec-22	Jordan Healthcare Services	861	12/22/2022	Distressed Exchange	Healthcare & Pharmaceutical
Dec-22	Diebold Nixdorf Inc.	369.3	12/23/2022	Distressed Exchange	Technology
Nov-22	Neovia Logistics Services LLC	599	11/01/2022	Distressed Exchange	Transportation
Oct-22	Vericast Corp.	1,057.44	10/26/2022	Distressed Exchange	Technology
Oct-22	Mitel Networks Corp	699	10/20/2022	Distressed Exchange	Telecommunications
Oct-22	K&N Engineering Inc.	330.3	10/07/2022	Missed Payment	Automotive
Sep-22	Isagenix International Inc.	227.3	9/30/2022	Missed Payment	Retail
Sep-22	Phoenix Services International	445.24	9/27/2022	Chapter 11 Filing	Metals & Mining
Sep-22	Cineworld Cinemas plc	4,144.7	9/07/2022	Chapter 11 Filing	Leisure & Entertainment
Aug-22	Lumileds Holdings Ltd	1,607.8	8/29/2022	Chapter 11 Filing	Industrial/Manufacturing

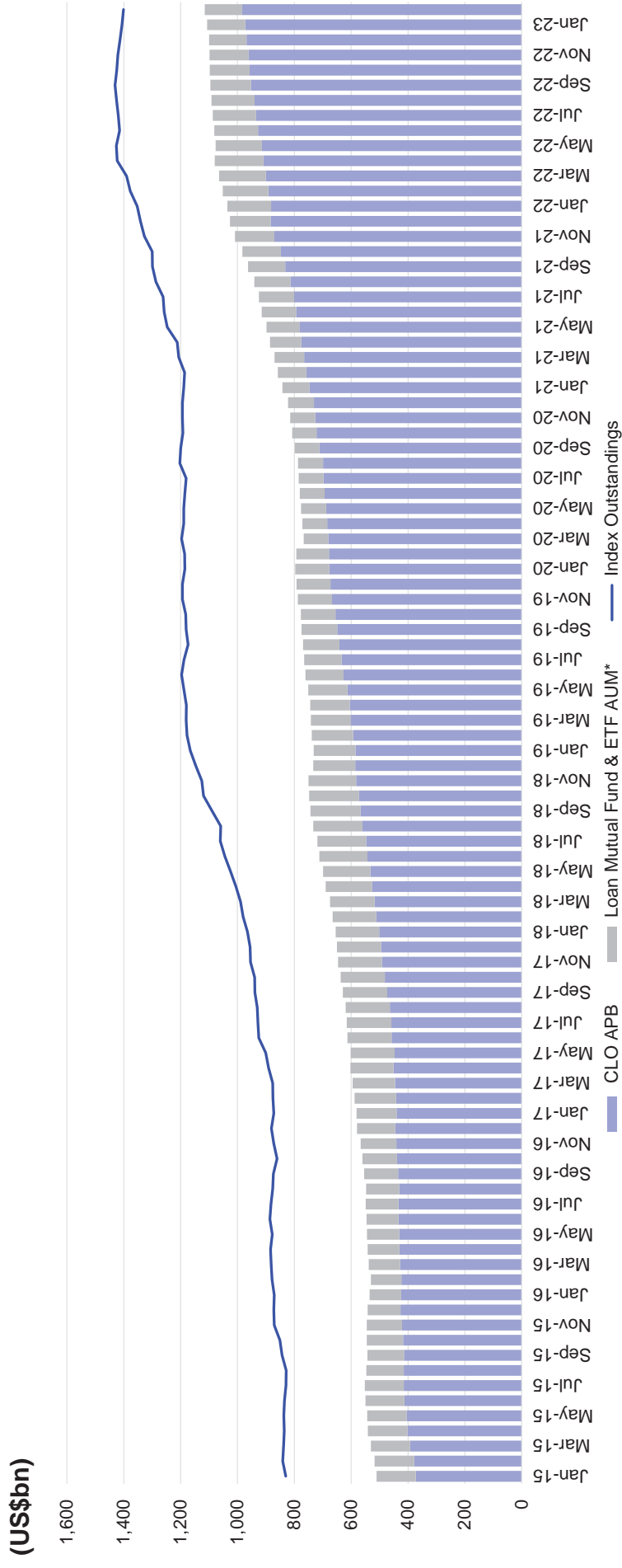
Institutional Leveraged Loan Defaults – LTM

Month	Issuer	Par Value (US\$m)	Default Date	Default Source	Industry
Aug-22	Carestream Health Inc.	956	8/23/2022	Chapter 11 Filing	Healthcare & Pharmaceutical
Aug-22	Endo International	1,975	8/16/2022	Chapter 11 Filing	Healthcare & Pharmaceutical
Aug-22	The Geo Group Inc.	713	8/16/2022	Distressed Exchange	Real Estate
Aug-22	Output Services Group Inc.	627	8/06/2022	Chapter 11 Filing	Services & Miscellaneous
Aug-22	Envision Healthcare	164.8	8/01/2022	Distressed Exchange	Healthcare & Pharmaceutical
Jul-22	Envision Healthcare	150	7/21/2022	Distressed Exchange	Healthcare & Pharmaceutical
Jul-22	Service King	775	7/14/2022	Restructuring	Automotive
Jun-22	Revlon Consumer Products Co.	2,748.1	6/15/2022	Chapter 11 Filing	Consumer Products
Jun-22	Envision Healthcare	50	6/03/2022	Distressed Exchange	Healthcare & Pharmaceutical
May-22	Talen Energy Supply LLC	760	5/09/2022	Chapter 11 Filing	Utilities, Power & Gas
Apr-22	Envision Healthcare	1,826	4/29/2022	Distressed Exchange	Healthcare & Pharmaceutical
Apr-22	Sungard AS New Holdings III	394.8	4/1/2022	Chapter 11 Filing	Technology
Apr-22	PSS Industrial Group Corp.	285	4/07/2022	Missed Payment	Energy
Apr-22	Dunn Paper Holdings Inc	272.3	4/07/2022	Missed Payment	Paper & Containers
Mar-22	Diamond Sports Group LLC	3,221.6	3/01/2022	Distressed Exchange	Broadcasting and Media
Feb-22	US TelePacific Corp.	582	2/16/2022	Distressed Exchange	Telecommunications

Investor Overview and Fund Flows

Institutional Loan Outstandings vs US CLO and Loan Fund AUM

US institutional loan market outstandings declined by US\$5bn across February to US\$1.4tn – the fifth consecutive month the size of the institutional market has declined. On the demand side, CLO AUM stands at US\$983bn, while loan mutual funds and ETFs declined in February to US\$131.8bn.

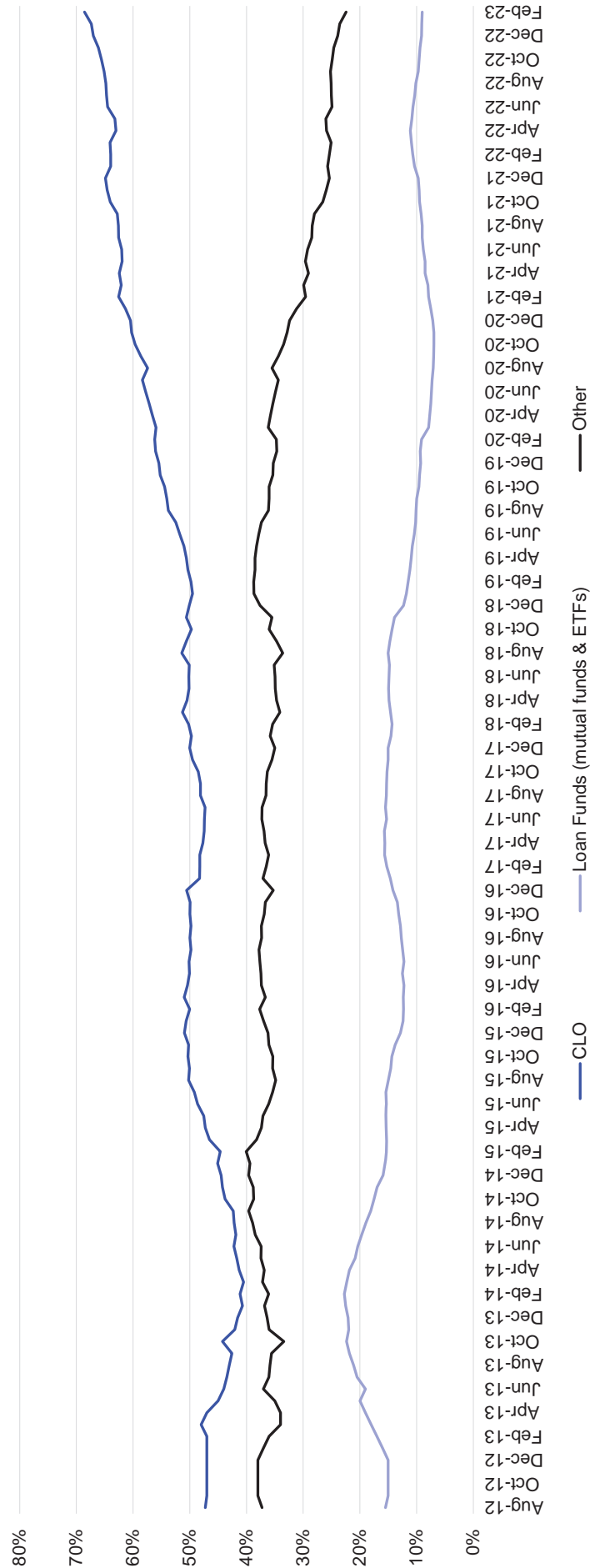


*market value

Investor Share of Institutional Loan Outstandings

CLOs hold 68.6% of institutional outstandings, compared to 9% for loan funds.

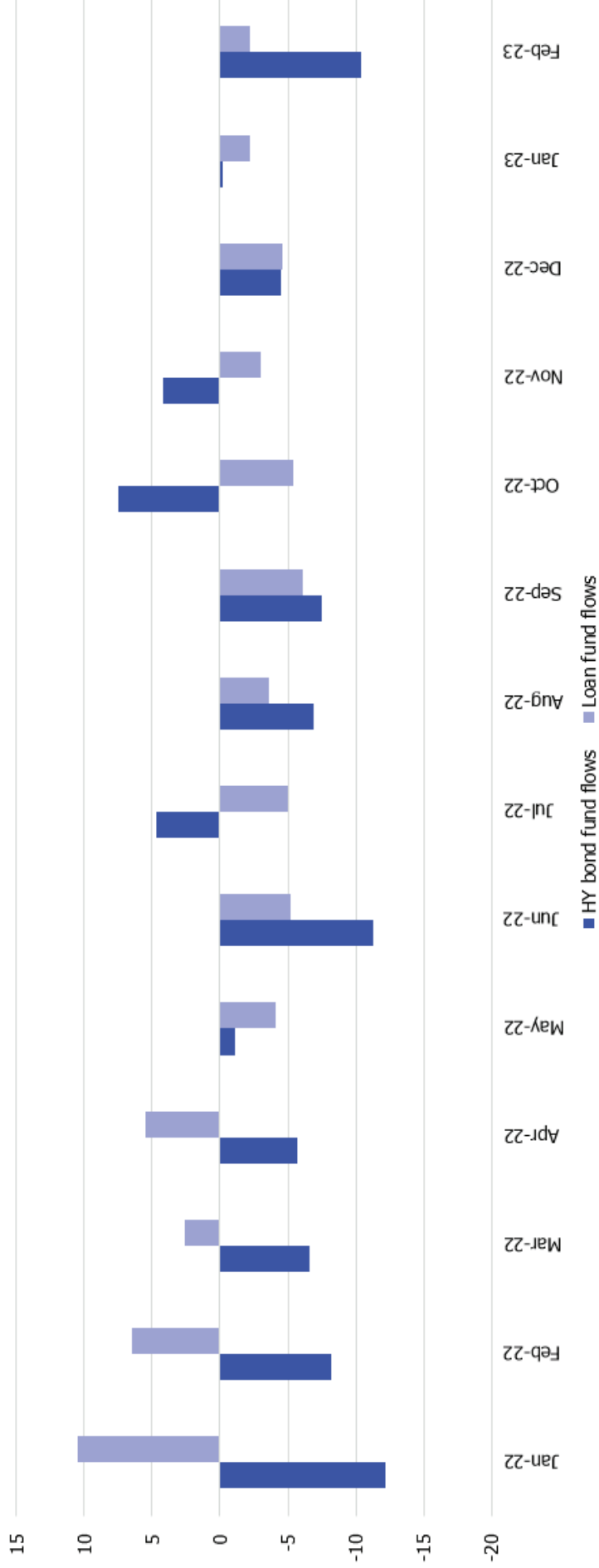
Investor Share of Institutional Loan Outstandings



Loan vs HY Bond Fund Flows*

Loan funds recorded another US\$2.1bn of outflows in February taking the YTD total past US\$4.3bn. Loan funds have recorded steady outflows across 39 out of the last 43 weeks dating back to June 2022. HY bond fund outflows jumped to US\$10.4bn in the month, the highest level in 8 months, including an outflow of US\$6.1bn for the week ending 22 Feb – the 3rd largest on record.

Fund Flows (US\$bn)



*based on the most recent data available

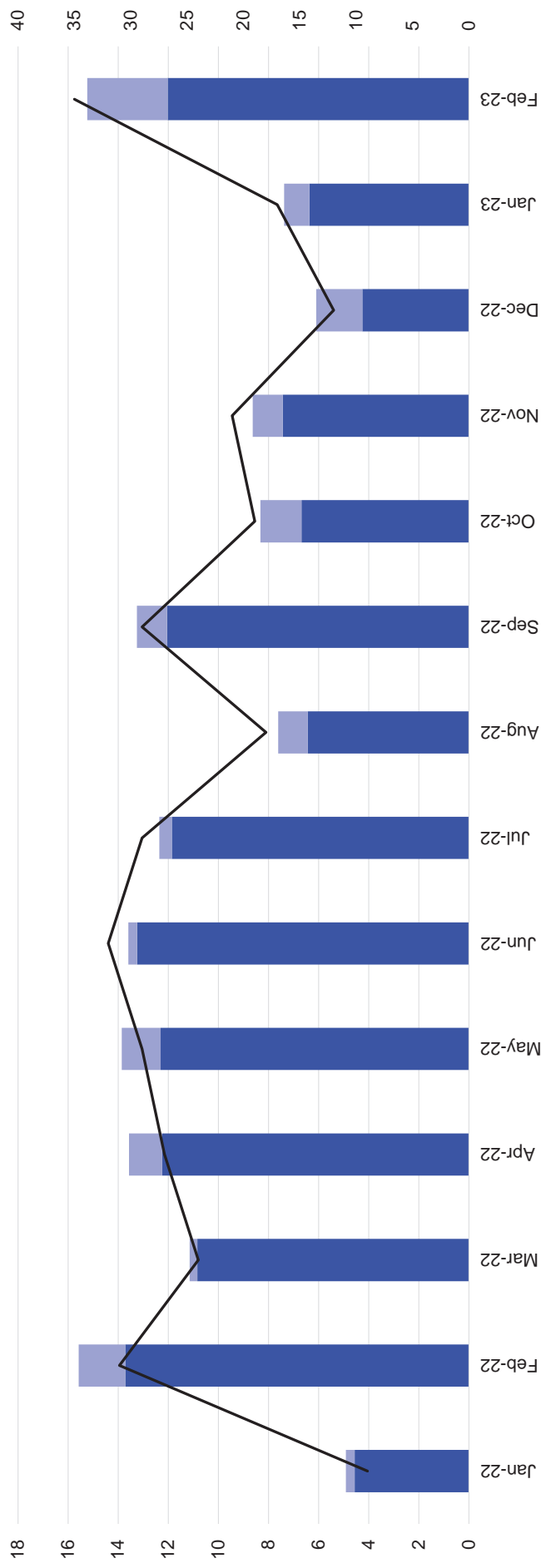
CLO Market Analysis*

*Based on the most recently available data in LPC Collateral

US CLO New Issue Volume

Activity nearly doubled in February to US\$15.2bn, spread over 35 deals. Volume was the highest since February of last year, before markets were roiled by Russia's invasion of Ukraine and the Fed's rapid tightening of monetary policy. YTD issuance now stands at US\$18.4bn, flat YoY. MM CLO issuance was US\$3.2bn in February, the highest level since December 2021.

CLO New Issuance (US\$bn)

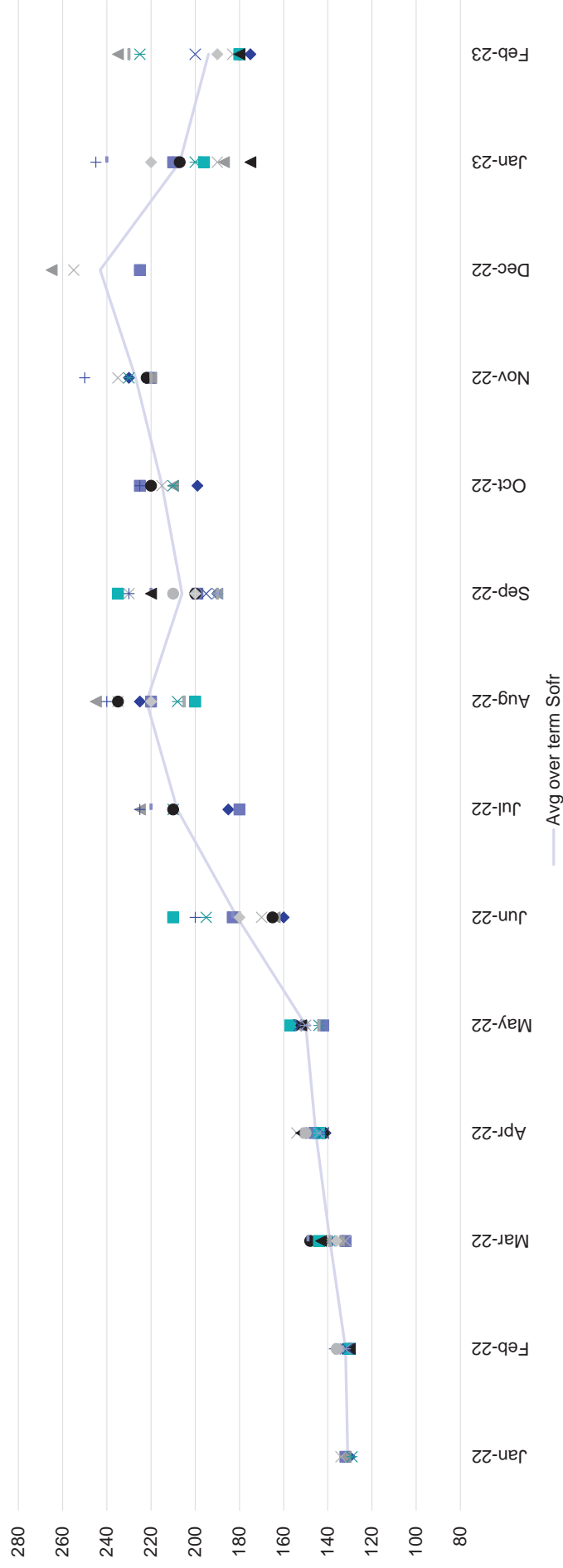


*For detail on priced CLOs, please visit [LoanConnector](#)

US BSL CLO AAA Spreads*

US CLO new-issue spreads tightened across the capital stack for a second consecutive month in February. Average triple A pricing declined to 194bp over term Sofr, with spreads ranging from 180-185bp range for large established managers to over 200bp for smaller managers.

Triple-A Discount Margin (bp)

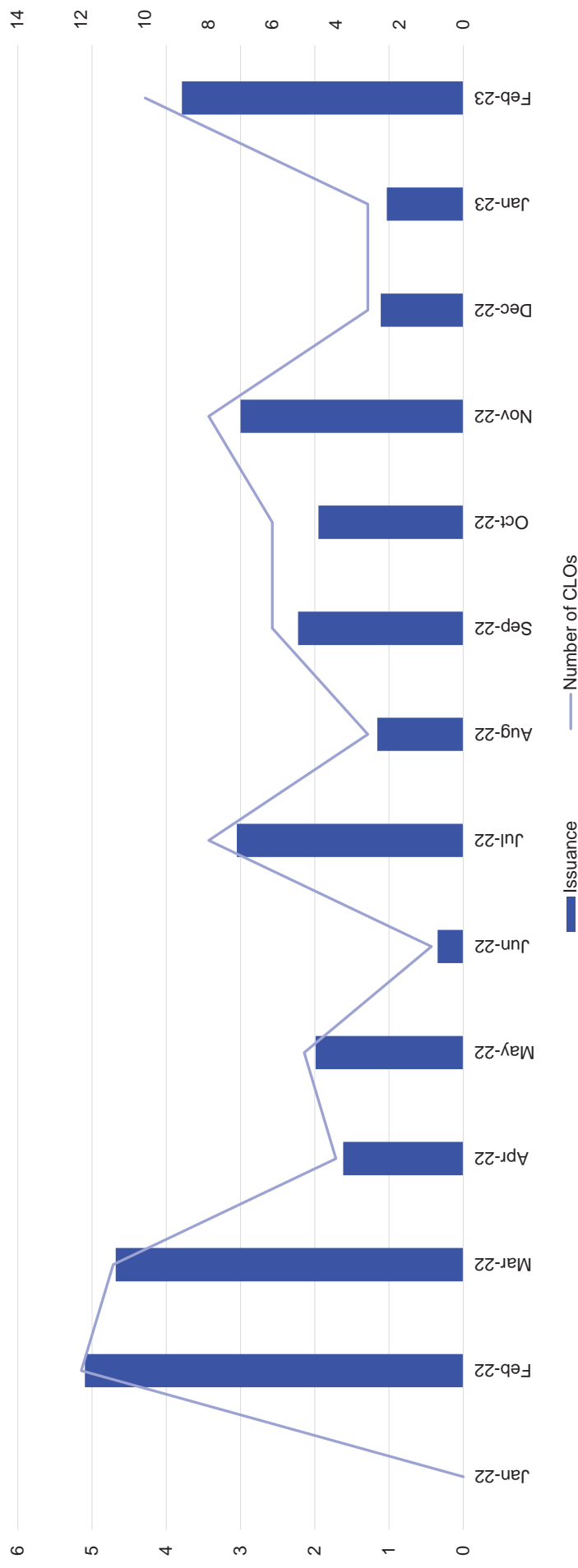


*Based on deals where discount margin is available. Excludes static CLOs.

European CLO New Issue Volume

CLO issuance jumped to €3.8bn in February, the largest monthly tally since March 2022 as managers pushed their deals to market to meet increased investor demand. Ten CLOs priced in the month, taking the YTD total to 13 deals and €4.8bn, flat YoY.

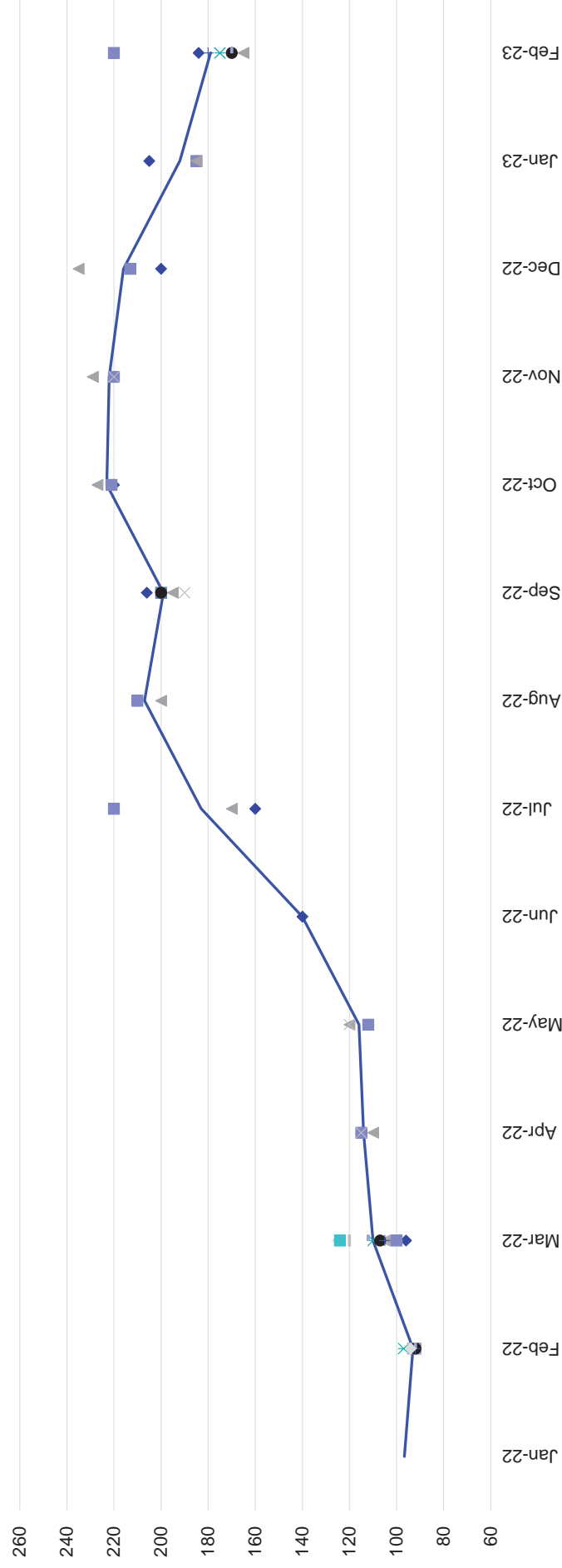
CLO New Issuance (€bn)



European CLO AAA Spreads*

Triple-A CLO new issue spreads tightened 13bp in February to an average of 179bp over Euribor. Spreads have declined by 37bp to far this year after ending 2022 in the 220bp context. Pricing in February ranged from 165bp for Invesco Euro CLO IX to 220bp for Barings Euro 2023-1 CLO.

Triple-A Discount Margin (bp)



*Based on deals where discount margin is available. Excludes static CLOs.

Top Monthly Loan Movers in US CLO Portfolios

Rank	Issuer	Tranche	LIN	Amount (US\$m)*	# of CLOs	Avg Bid*	Avg Bid % Chg	Industry
1	Limetre Bay Terminals LLC	Term Loan B	L00096024TB01	248.54	139	73.59	17.2%	Business Services
2	West Marine Inc	Term Loan B	W001D9011TB01	221.66	207	56.50	16.5%	Retail & Supermarkets
3	Veritas Software Corp	Term Loan B	V0019B010TB02	790.38	481	77.50	13.9%	Technology
4	LaserShip Inc	Term Loan B	L004JF017TB01	850.81	609	83.00	13.3%	Retail & Supermarkets
5	Greenway Health	Term Loan B	G005RB010TB01	306.33	185	75.00	10.6%	Healthcare
6	Red Planet Borrower LLC	Term Loan B	M007Y5014TB01	969.37	593	72.00	10.4%	Technology
7	US Renal Care Inc	Term Loan B	U0027W017TB01	412.71	274	66.60	9.4%	Healthcare
8	Cyxtera DC Holdings Inc	Term Loan B	C000VV016TB01	421.83	260	88.05	8.7%	Telecommunications
9	United PF Holdings LLC	Term Loan B	U002UU015TB01	291.45	222	84.00	8.7%	Leisure and Entertainment
10	Shutterfly Inc	Term Loan B	S0095B017TB04	397.27	276	54.40	8.5%	Services

Rank	Issuer	Tranche	LIN	Amount (US\$m)*	# of CLOs	Avg Bid*	Avg Bid % Chg	Industry
1	Riverbed Technology Inc	Term Loan	R003X6013TL02	199.68	130	32.50	-24.3%	Technology
2	Hornblower	Term Loan B	H005ZE012TB02	283.35	167	55.75	-15.0%	Transportation
3	Centurylink Inc	Term Loan B	C008XA013TB01	2,665.69	1101	82.32	-14.7%	Telecommunications
4	Petmate	Term Loan B	P0081E016TB01	267.83	183	60.00	-14.3%	Retail & Supermarkets
5	BELK Inc	Term Loan B	B002M2013TB03	182.91	110	15.00	-14.3%	Retail & Supermarkets
6	Envision Healthcare Corp	Term Loan B	E004MT012TB05	361.17	414	21.00	-12.5%	Healthcare
7	Athletico Management LLC	Term Loan B	A009MS014TB02	648.39	521	64.75	-11.7%	Healthcare
8	Loyalty Ventures	Term Loan B	L004JM012TB01	221.57	238	34.20	-9.8%	Technology
9	Instant Brands	Term Loan B	I004T6010TB01	225.34	137	53.00	-8.2%	General Manufacturing
10	CBS Radio Inc	Term Loan B	C00B8K010TB02	303.10	253	64.95	-8.1%	Broadcasting

*Excludes CLOs not yet in LPC Collateral as of 28 Feb 2023. Avg bid as of 28 Feb 2023
For loans with APB>150M

Top Monthly Loan Movers in European CLO Portfolios

Rank	Issuer	Tranche	LIN	Amount (€m)*	# of CLOs	Avg Bid*	Avg Bid % Chg	Industry
1	Labeyrie Fine Foods Ltd	Term Loan B	L003MK014TB01	337.75	155	72.83	14.4%	Beverage, Food, and Tobacco Processing
2	The Hut Group	Term Loan B	T0063N014TB01	492.24	197	81.88	12.7%	Retail & Supermarkets
3	Veritas Software Corp	Term Loan B	V0019B012TB01	593.86	195	78.46	12.1%	Technology
4	SILK BIDCO AS	Term Loan B	S00C3F017TB02	324.7	126	90.09	10.9%	Transportation
5	Flint Group SA	Term Loan B	F003KS016TB01	267.02	113	70.57	6.7%	Chemicals, Plastics & Rubber
6	Altadia	Delay Draw Term Loan	A009WW019DD01	693.6	276	86.95	6.2%	Construction
7	Armaceil International GmbH	Term Loan B	A0059V012TB01	476.18	205	85.93	6.0%	Chemicals, Plastics & Rubber
8	Assystem	Term Loan B	A007EW018TB02	275.1	103	84.64	5.5%	Services
9	Biscuit International SAS	Term Loan B	B00880014TB01	285.41	118	77.53	5.4%	Beverage, Food, and Tobacco Processing
10	Cerelia	Term Loan B	C00APN019TB01	206.38	71	88.5	5.2%	Beverage, Food, and Tobacco Processing

Rank	Issuer	Tranche	LIN	Amount (€m)*	# of CLOs	Avg Bid*	Avg Bid % Chg	Industry
1	Genesis Care Pty Ltd	Term Loan B	G003ZV010TB02	291.28	143	26.03	-24.2%	Healthcare
2	GHD GesundHeits GmbH	Term Loan B	G0045B017TB01	231.03	105	68.44	-9.8%	Healthcare
3	Arvos Group	Term Loan B	A000V5015TB01	131.50	48	49.83	-9.4%	General Manufacturing
4	Wittur Group	Term Loan B	W0035T016TB04	350.25	130	68.63	-5.7%	General Manufacturing
5	NIELSEN CONSUMER LLC	Term Loan B	N005J5010TB03	612.59	253	85.40	-5.3%	Business Services
6	Sector Alarm Holding AS	Term Loan B	S00A2P010TB02	461.37	214	88.36	-4.1%	Services
7	EG Group [ex-Euro Garages Ltd]	Term Loan B	E0053W018TB03	1,357.49	377	89.76	-3.2%	Retail & Supermarkets
8	Viagogo Inc	Term Loan B	V002WL010TB02	289.21	103	72.67	-3.1%	Leisure and Entertainment
9	Foncia Groupe SAS	Term Loan B	F002KW013TB04	856.05	310	91.70	-2.3%	Real Estate
10	Valeo Foods	Term Loan B	V0029L019TB05	563.61	217	84.36	-2.3%	Beverage, Food, and Tobacco Processing

*Excludes CLOs not yet in LPC Collateral as of 28 Feb 2023. Avg bid as of 28 Feb 2023.
For loans with APB>100M

Top Loan Holdings Marked below 80 in US CLO Portfolios

Rank	Issuer	Tranche	LIN	Amount (US\$m)*	Avg Bid*	No. of CLOs	Industry
1	Diamond Sports Group LLC	Term Loan B	D004YF017TB02	1,524.71	10.96	622	Leisure and Entertainment
2	Rackspace Technology Global Inc	Term Loan B	R003UE011TB02	1,427.53	62.78	721	Technology
3	Global Medical Group Holdings Inc	Term Loan B	A000N0064TK01	1,378.38	79.00	727	Transportation
4	LogMein Inc	Term Loan B	L00419010TB01	1,336.42	54.17	643	Technology
5	Global Medical Group Holdings Inc	Term Loan B	A0076U019TB03	1,237.69	79.00	680	Transportation
6	National Mentor Holdings Inc	Term Loan B	N003EA013TB01	1,161.68	77.44	634	Healthcare
7	Viagogo Inc	Term Loan B	V002WL012TB01	1,091.16	78.25	576	Leisure and Entertainment
8	Telesat	Term Loan B	T001AW015TB02	1,052.81	53.69	578	Telecommunications
9	Red Planet Borrower LLC	Term Loan B	M007Y5014TB01	969.37	72.00	593	Technology
10	Castle US Holding Corp	Term Loan B	C00BV8011TB02	936.64	69.95	606	Financial Services
11	Air Methods Corp	Term Loan	A000V1014TB01	888.55	62.33	461	Transportation
12	Veritas Software Corp	Term Loan B	V0019B010TB02	790.38	77.50	481	Technology
13	Athletico Management LLC	Term Loan B	A009MS014TB02	648.39	64.75	521	Healthcare
14	Convergeone Holdings Corp	Term Loan B	C007D6014TB02	624.43	63.45	333	Technology
15	Securus Technologies Inc	Term Loan B	S000H6075TL01	611.48	71.90	342	Telecommunications
16	VW International Inc	Term Loan B	W001NL011TB02	592.95	57.50	361	Services
17	AccentCare Inc	Term Loan B	A00788014TB04	564.29	70.00	444	Healthcare
18	Cineworld Cinemas Ltd	Term Loan B	C007AN010TL01	508.96	16.71	317	Leisure and Entertainment
19	City Brewing Co	Term Loan B	C009Z0011TB01	492.75	46.17	364	Wholesale
20	Careismatic Brands Inc	Term Loan B	C00BW6016TB01	486.80	67.83	484	Business Services
21	Bausch Health Co Inc [fka Valeant]	Delay Draw Term Loan	V0027K018TB03	484.62	78.72	389	Healthcare
22	Research Now Group Inc	Term Loan B	R00485015TB01	467.49	74.44	208	Services
23	Wheel Pros LLC	Term Loan B	W002A2013TB03	462.56	71.32	248	Automotive
24	Interior Logic Inc	Term Loan B	I0044Y014TB02	460.04	71.50	289	Wholesale
25	LifeScan	Delay Draw Term Loan	L004HU016TB01	459.61	76.13	244	General Manufacturing

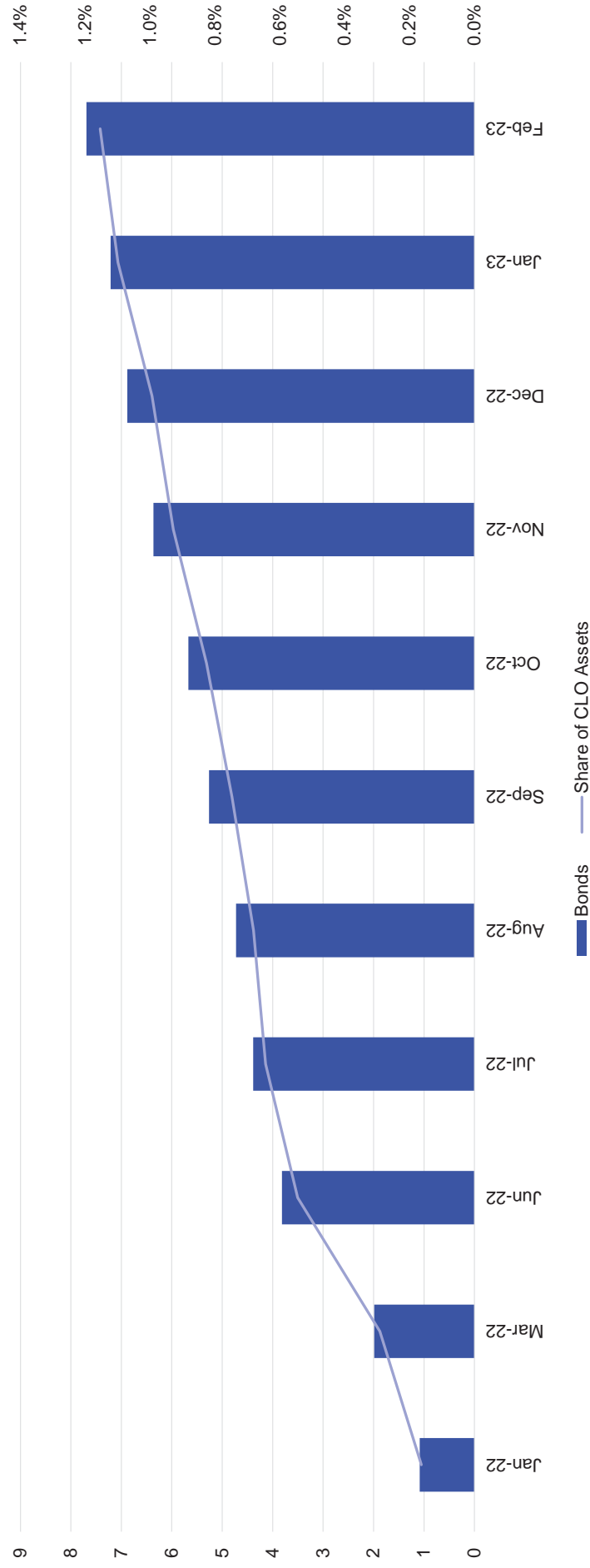
*Excludes CLOs not yet in LPC Collateral as of 28 Feb 2023. Avg bid as of 28 Feb 2023.

Source: LPC Collateral

US CLO Collateral Exposure to Bonds - BSL Reinvestment CLOs

US CLOs' exposure to bonds has edged higher this year, as managers take advantage of deep discounts available in the secondary market to add assets to CLO portfolios.

CLO Bond Holdings (US\$bn)

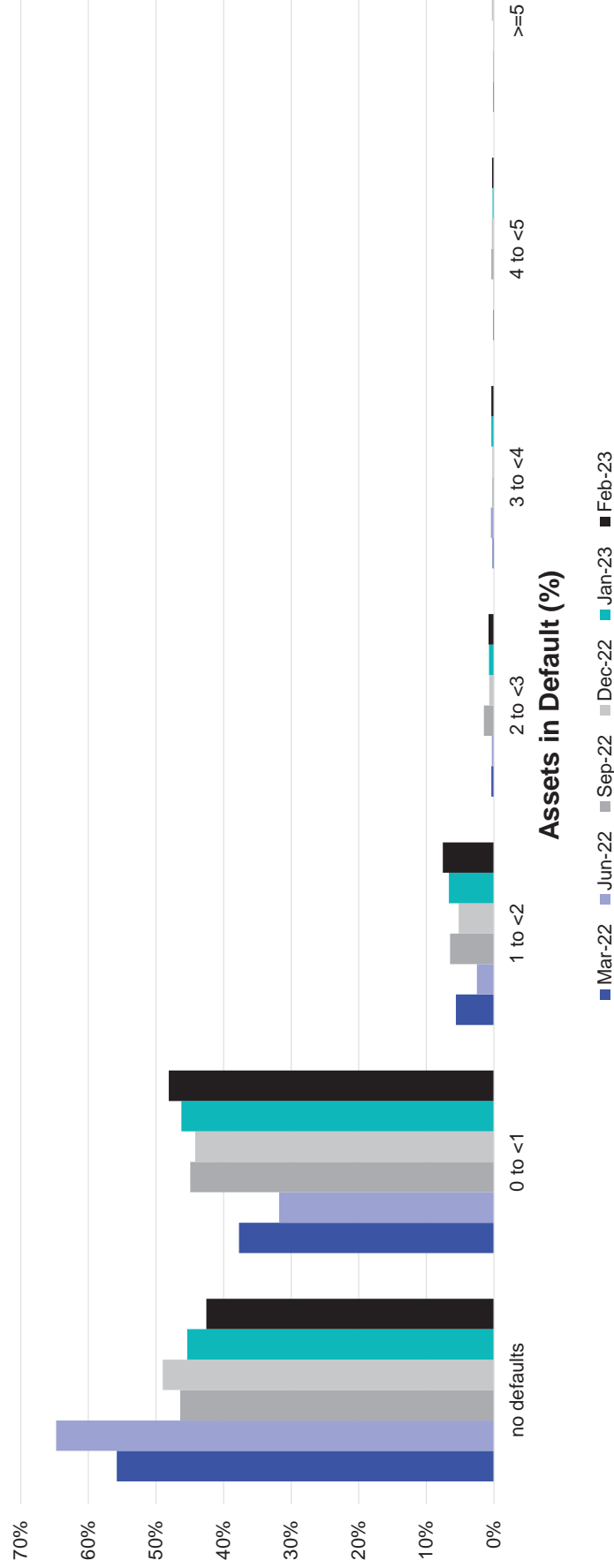


*Excludes CLOs not yet in LPC Collateral as of 28 Feb 2023

Defaulted Assets – US CLOs (Reinvestment CLOs)

The share of deals reporting no defaults in their portfolios stands at 43% in February, while the share reporting less than 1% in default was 48%. The share reporting more than 2% of principal in default was unchanged at 2% of deals.

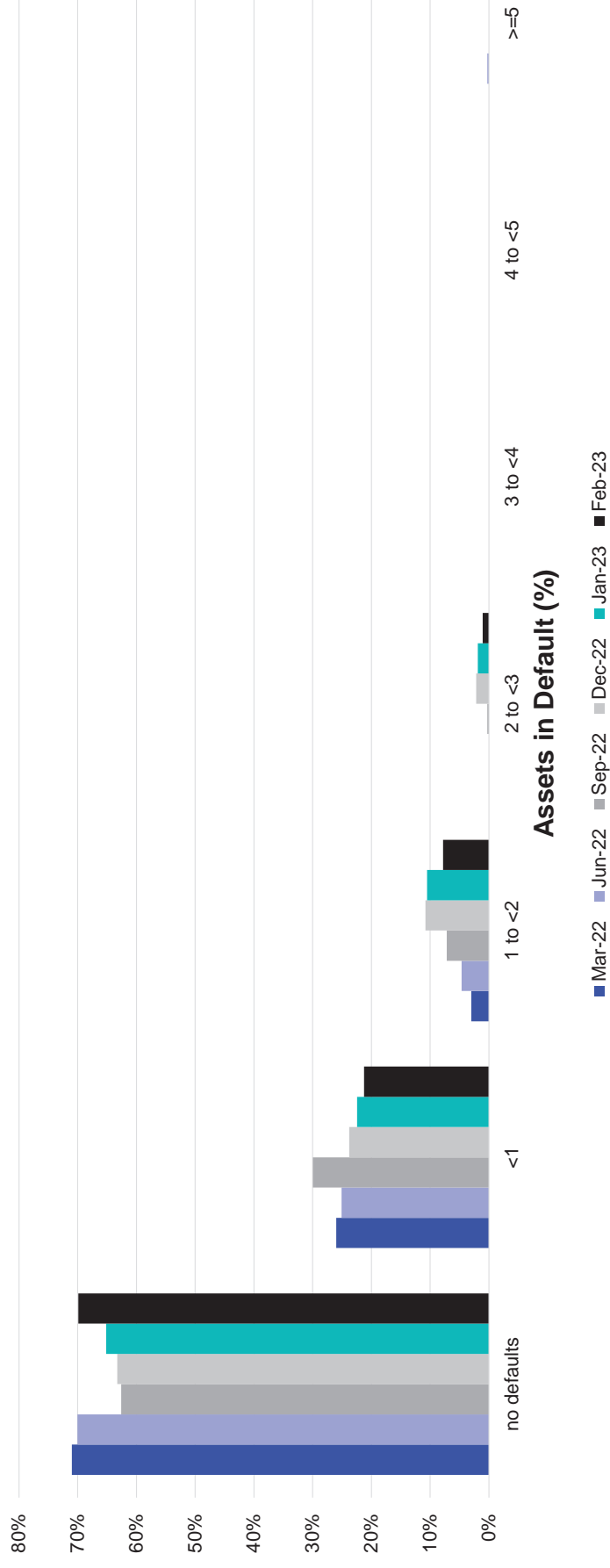
Share of CLO universe



Defaulted Assets – European CLOs (Reinvestment CLOs)

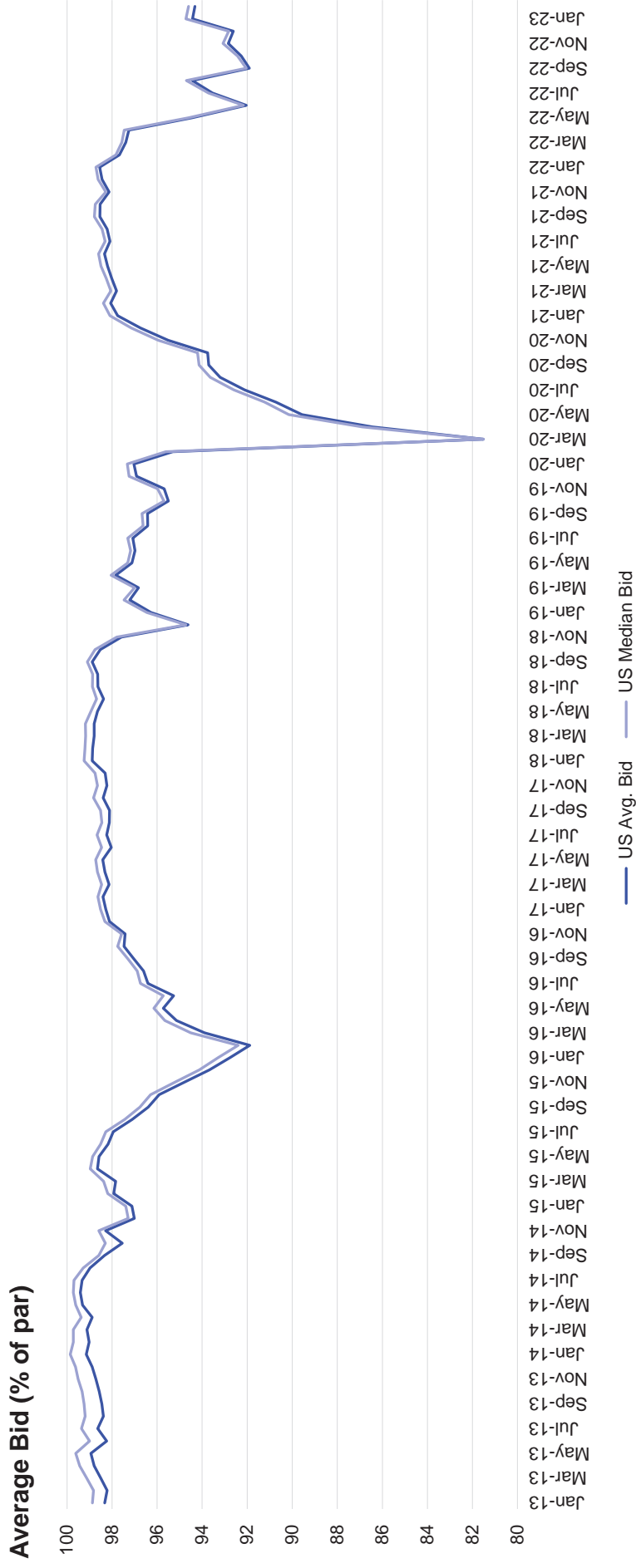
In European CLOs, 70% of deals reported no defaults in their portfolios in January, 5% higher MoM. The share of CLOs reporting less than 1% in default declined 1% to 21%, while 9% of CLOs report between 1% and 3% of principal in default, 3% lower MoM.

Share of CLO universe



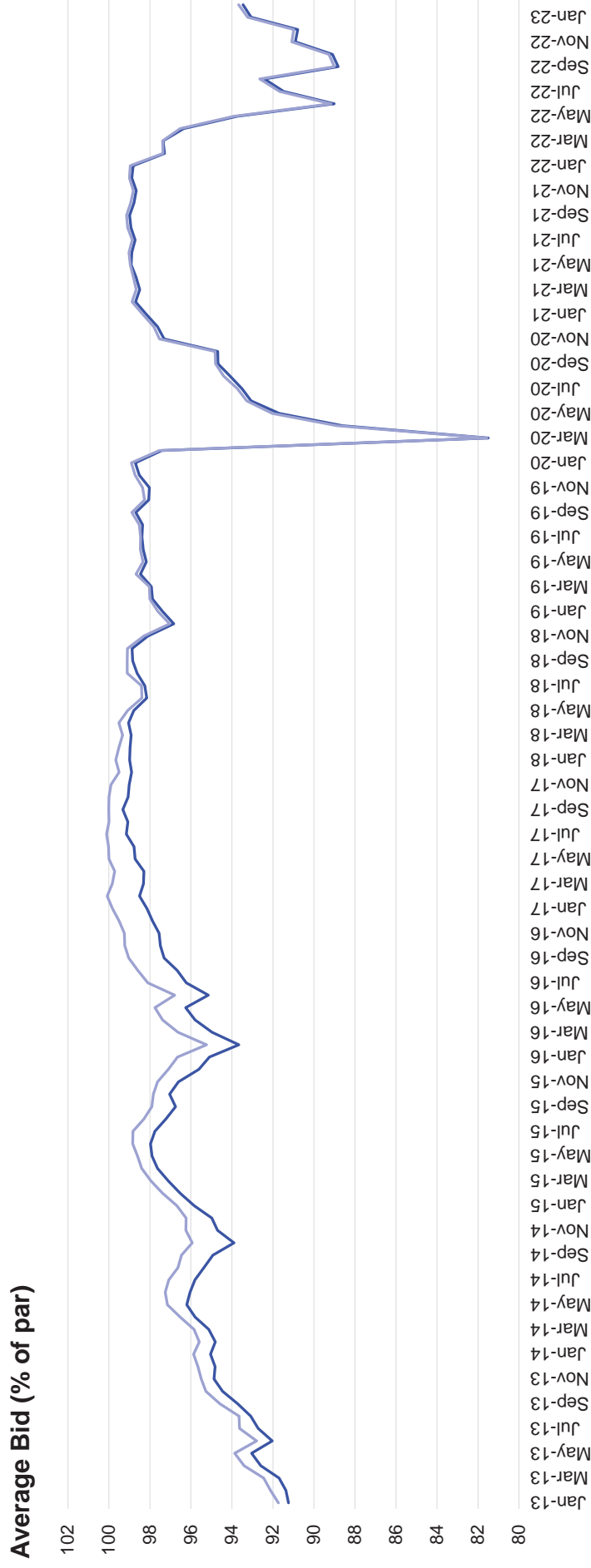
Average Bid of US CLO Portfolios* (Underlying Assets)

The average bid in US CLO portfolios declined 10bp in February to the 94.3 context, while the median bid was 12bp lower to 94.6.



Average Bid of European CLO Portfolios* (Underlying Assets)

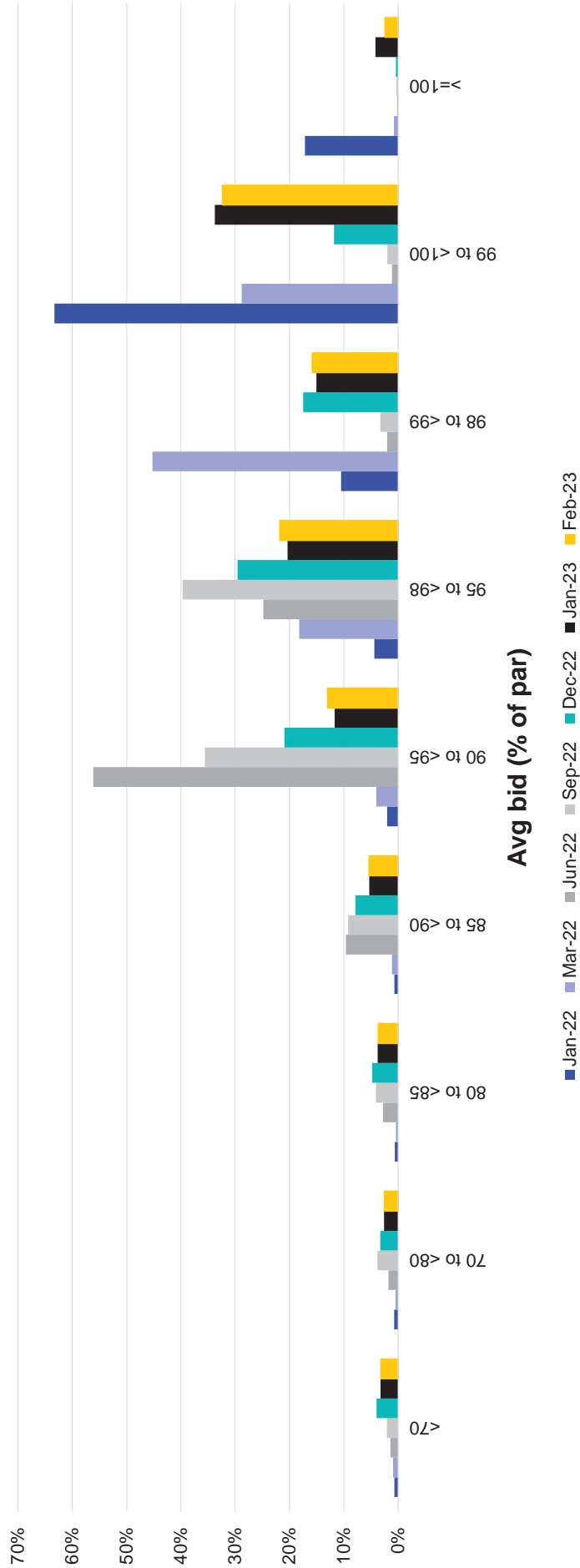
The average bid on European CLOs ticked up 40bp in February to the 93.5 context.



Distribution of Secondary Market Prices of Loan Assets in US CLOs

Looking at the distribution of loan prices in US CLO portfolios, the dip in the secondary markets sent the share of loans marked 99 or higher 3% lower to 35%. The share marked below 80 remained at 6%.

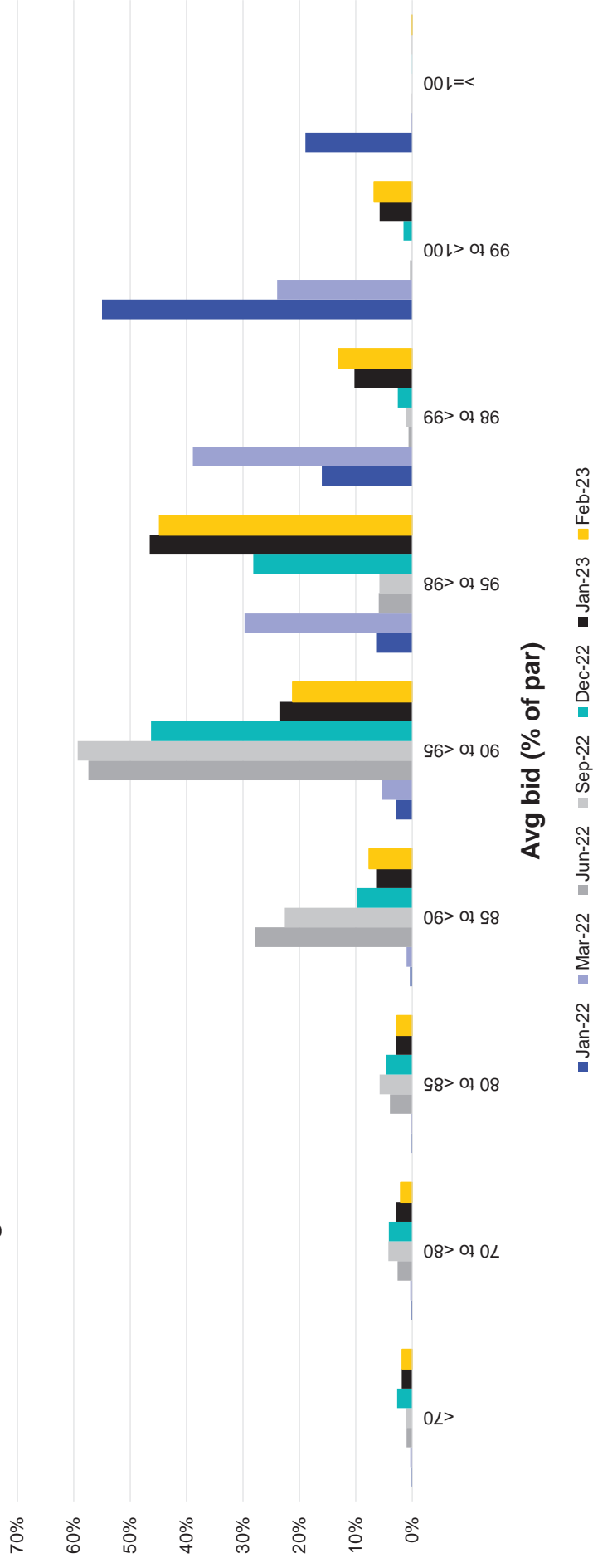
Share of CLO Loan Holdings



Distribution of Secondary Market Prices of Loan Assets in European CLOs

In European CLOs, the share of loans marked between 98 and <99 ticked up 3% MoM to 13%. 7% of loans are marked between 99 and <100, compared to 6% a month earlier. The share of loans marked below 80 declined 1% to 4%.

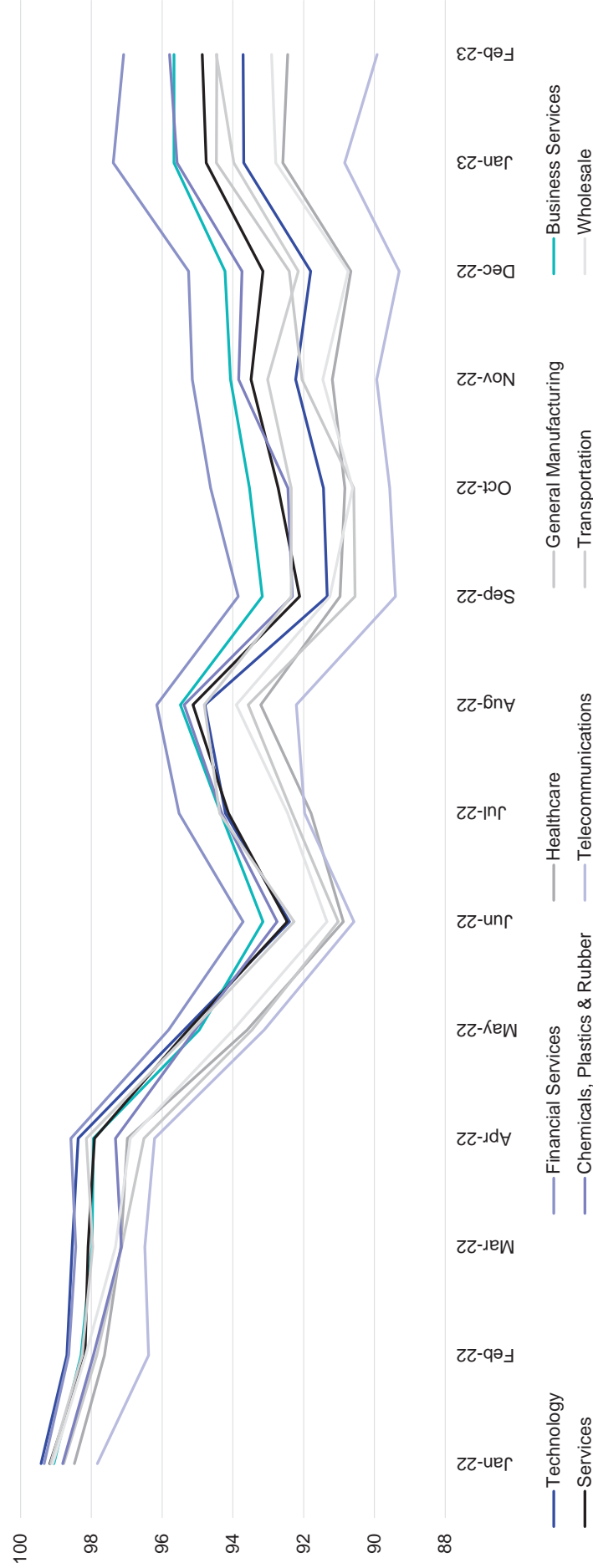
Share of CLO Loan Holdings



Weighted Average Bid for Top 10 Industries in US CLOs

Prices were mixed across the top industries represented in US CLO portfolios. Technology loans (14.3% of AUM) were flat MoM at the 93.7 level, while financial services loans (11.7% of AUM) declined 29bp to a weighted avg bid of 97.1.

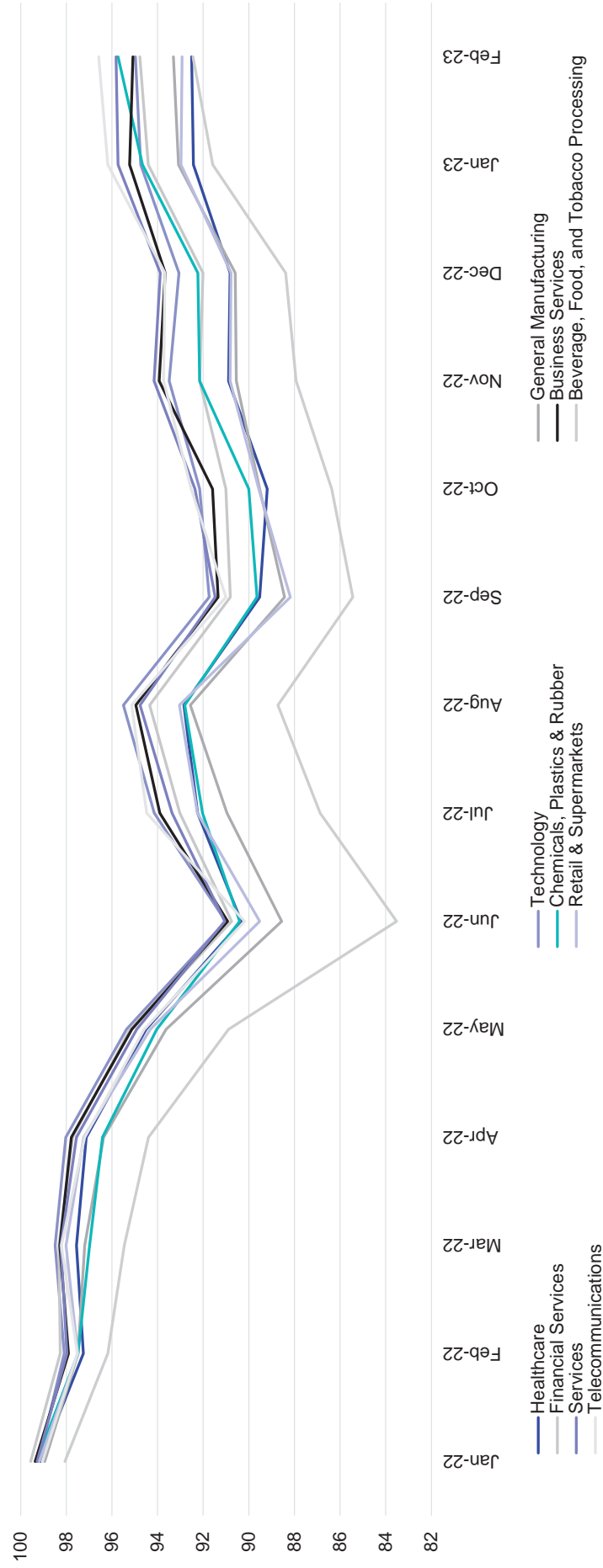
Weighted Avg Bid (% of par)



Weighted Average Bid for Top 10 Industries in European CLOs

Across European CLOs, healthcare loans (14.5% in AUM) tricked up 8bp to a weighted avg bid of 92.5, while technology loans, representing 9.1% of AUM, were 23bp higher MoM to a weighted avg bid of 95.

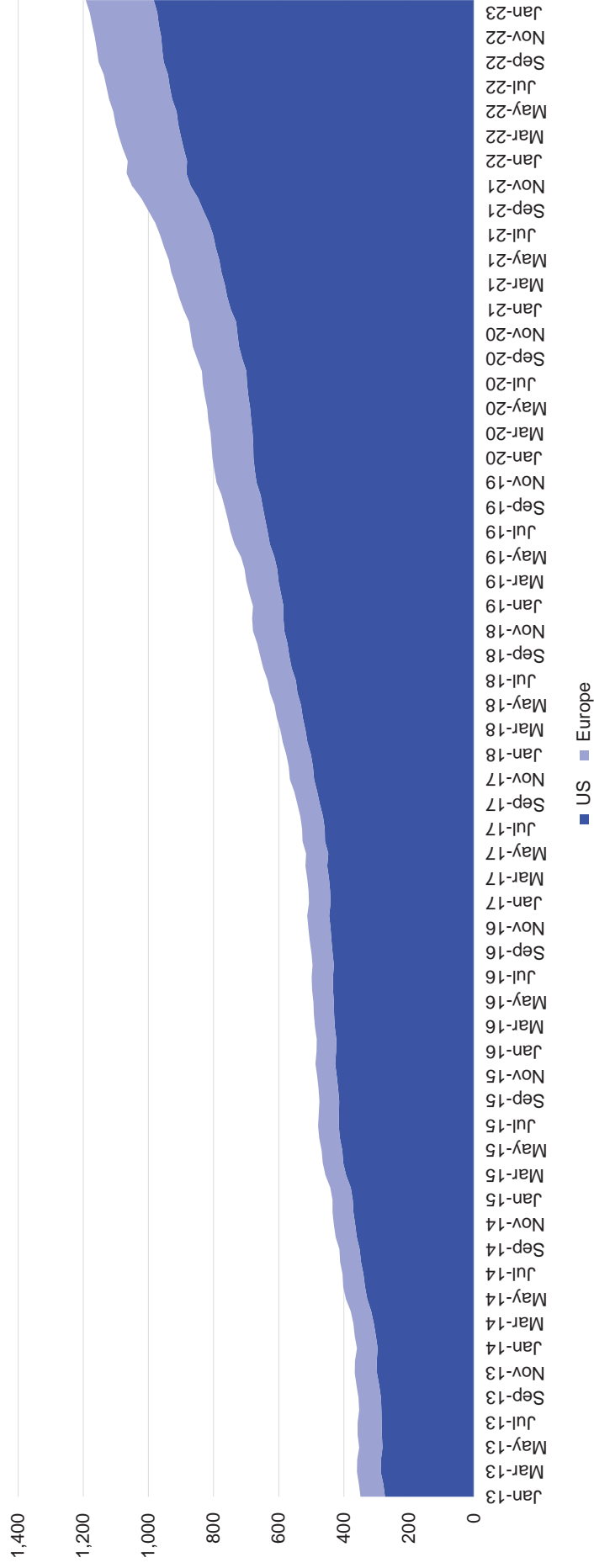
Weighted Avg Bid (% of par)



CLO Assets Under Management

US CLOs reported US\$983bn of assets under management, while European CLOs hold €209bn. Globally, CLO AUM increased 2% so far this year, including 10% and 12% over the last twelve months across the US and European CLO markets, respectively.

CLO APB (US\$bn/€bn)



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