Bayfront IABS VII Pte. Ltd.

Collateral Manager: Clifford Capital Markets Pte. Ltd.

Transaction Administrator: Apex Fund And Corporate Services Singapore 1 Pte. Limited

Investor Report

June 2026

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Agenda

1. Transaction Statistics

2. Portfolio Information

1. Transaction Statistics

Summary Statistics

Class	Balance (US$)	All in Rate (%)	Spread (bps)	Expected Interest (US$)	Moody's Rating		Fitch's Rating	
					Original	Current	Original	Current
Class X	0.00	-	105.0	0.00	Aaa (sf)	WR	Aaa (sf)	WR
Class A	474,438,491.45	4.90845%	128.0	11,837,851.20	Aaa (sf)	Aaa (sf)	AAA (sf)	AAA (sf)
Class B	105,800,000.00	5.22845%	160.0	2,811,947.55	Aa3 (sf)	Aa3 (sf)		
Class C	42,300,000.00	6.57845%	295.0	1,414,531.21	Baa3 (sf)	Baa3 (sf)		
Class D	28,200,000.00	8.62845%	500.0	1,236,888.31				
Subordinated Notes	35,370,000.00		N/A					
Total	**686,108,491.45**			**17,301,218.27**				

Compounded SOFR for Accrual Period[1]	**3.62845%**
Next Payment Date	**13 October 2026**

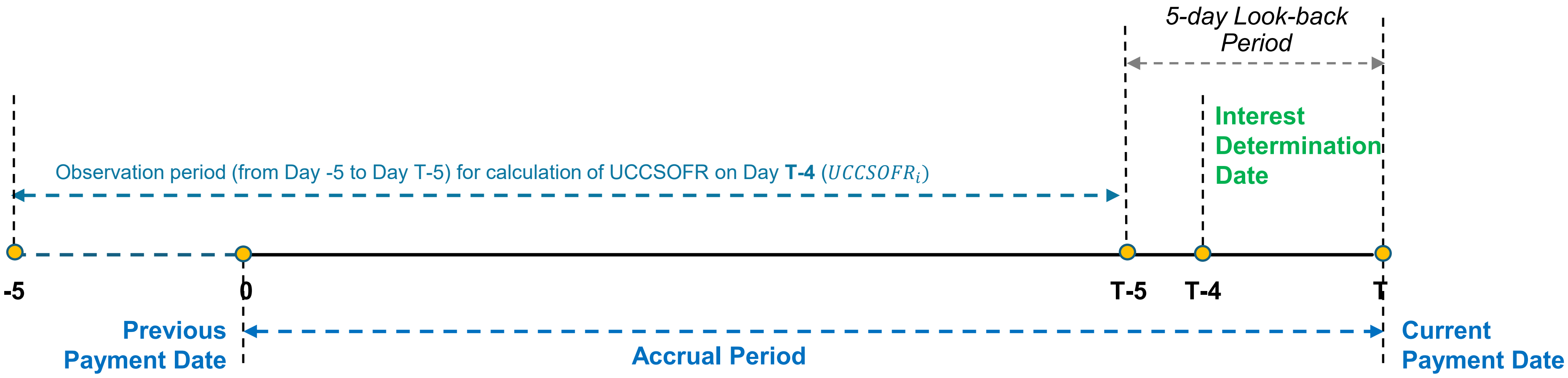
Assets US$	
Adjusted Collateral Principal Amount	
Aggregate Principal Balance of Collateral Obligations (other than Caa Excess Obligations, Defaulted Obligations or Long Dated Collateral Obligations)	667,093,645.18
Aggregate Balance of Defaulted Obligations	-
Aggregate Balance of Long Dated Obligations	-
Aggregate Balance of Caa Excess	-
Balance in Principal Account and Principal Fixed Deposit Account	19,530,396.03
Aggregate outstanding principal amount under the Bridge Facility	(1,400,000.00)
Total:	**685,224,041.21**

Test Results Summary		
Test Type	**Pass**	**Fail**
Overcollateralisation Tests	3	0
Interest Coverage Tests	N/A	N/A
Total	**3**	**0**

Bridge Facility	Balance (US$)
Outstanding Bridge Facility Loans	1,400,000.00
Outstanding Available Commitment	8,600,000.00
Total	**10,000,000.00**

[1] *Indicative rate based on Daily Non-Cumulative Compounded SOFR computed for the period from 11 April 2026 to 30 June 2026. Actual rate used for the upcoming Payment Date will be computed for the period till 11 October 2026. Refer to page 6 for summary of the computation*

Daily Non-Cumulative Compounded SOFR – Timeline



	Date
T (Payment Date)	13 Oct 2026
T-4 (Interest Determination Date)	06 Oct 2026
Accrual Period	11 Apr 2026 – 11 Oct 2026[1]
Accrual Day Count	183 days
Observation Period	06 Apr 2026 – 05 Oct 2026

- "**UCCSOFR** $_i$" and "**ACCSOFR**$_i$" means the Unannualised / Annualised Cumulative Compounded SOFR respectively for that U.S.Government Securities Business Day "i";
- "**Cumulation Period**" means the period from, and including, the first U.S. Government Securities Business Day of that Accrual Period to, and including, that Cumulated U.S. Government Securities Business Day;
- "**tn**$_i$" means the number of calendar days from, and including, the first day of the Cumulation Period to, but excluding, the U.S. Government Securities Business Day which immediately follows the last day of the Cumulation Period;

[1] *For the purpose of interest calculation, the Accrual Period ends on 11 October 2026, without adjusting for any non-Business Days.*

Daily Non-Cumulative Compounded SOFR – Calculation

				n_i	tn_i	$\prod_{i=1}^{d_0}\left(1+\frac{SOFR_{i-5USBD}\times n_i}{360}\right)$	$\left[\prod_{i=1}^{d_0}\left(1+\frac{SOFR_{i-5USBD}\times n_i}{360}\right)-1\right]\times\frac{360}{tn_i}$	$ACCSOFR_i \times \frac{tn_i}{360}$	$(UCCSOFR_i - UCCSOFR_{i-1}) \times \frac{360}{n_i}$
Observation Date Start (T-5)	**Observation Date End (T-5)**	**Start Date**	**End Date**	**# Days**	**Cumulative Days**	**Compounding Factor (as of end date)**	**ACCSOFR (as of end date)**	**UCCSOFR (as of end date)**	**Calculated SOFR (as of end date)**
6-Apr-26	23-Apr-26	11-Apr-26	30-Apr-26	20	20	1.002022	3.64036%	0.002022	3.656890%
24-Apr-26	22-May-26	1-May-26	1-Jun-26	32	52	1.005226	3.61791%	0.005226	3.567930%
26-May-26	23-Jun-26	2-Jun-26	30-Jun-26	29	81	1.008164	3.62845%	0.008164	3.649250%

Note: This is an abbreviated summary of monthly rates, whereas the actual calculation is based on daily rate on each U.S. Government Securities Business Day throughout the Accrual Period.

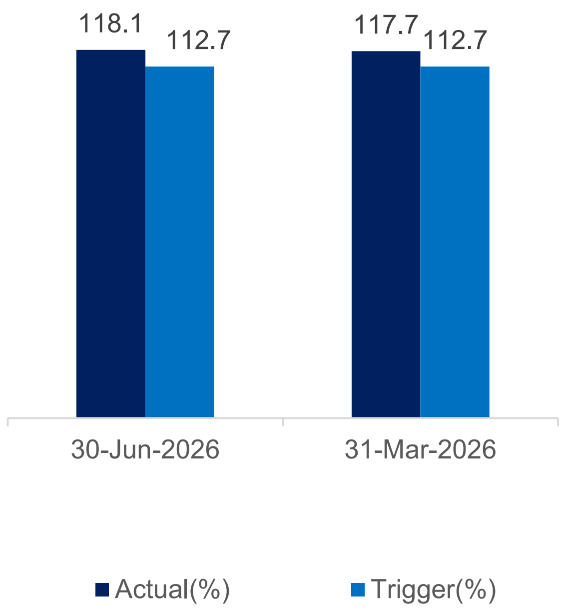
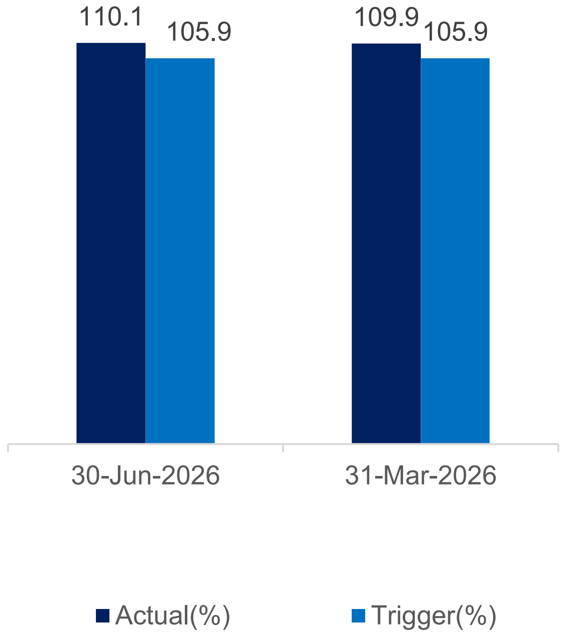
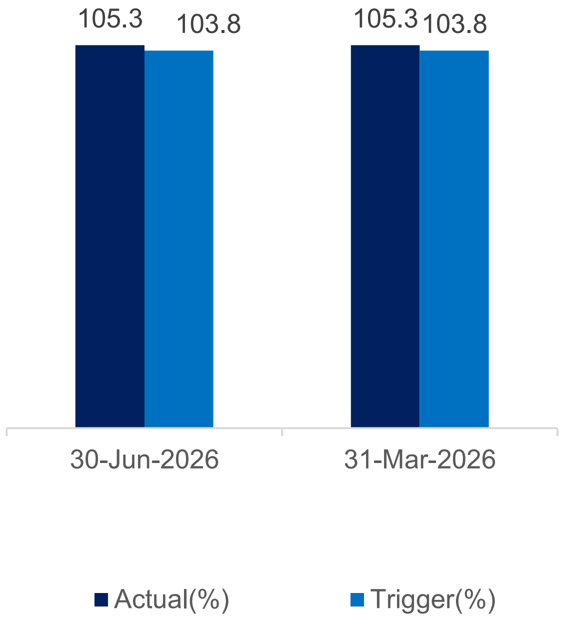
Coverage Tests

Summary Coverage Tests as of 30 June 2026

Test Number	Test Description	Max/Min	Trigger	Current Result (A/B)	Adjusted Collateral Principal Amount / Interest Coverage Amount (A)	Principal Amount Outstanding for Relevant Classes of Notes / Scheduled Interest Payments on Relevant Classes of Notes (B)	Previous Result	Pass / Fail
1	Class A/B Overcollateralisation Test	Min	112.7%	118.1%	685,224,041.21	580,238,491.45	117.7%	Pass
2	Class C Overcollateralisation Test	Min	105.9%	110.1%	685,224,041.21	622,538,491.45	109.9%	Pass
3	Class D Overcollateralisation Test	Min	103.8%	105.3%	685,224,041.21	650,738,491.45	105.3%	Pass
4	Class A/B Interest Coverage Test	Min	110.0%	N/A	N/A	N/A	N/A	N/A
5	Class C Interest Coverage Test	Min	102.5%	N/A	N/A	N/A	N/A	N/A

Coverage Tests

Overcollateralisation Test History as of 30 June 2026

Class A/B Overcollateralisation Test	Class C Overcollateralisation Test	Class D Overcollateralisation Test
		

Coverage Tests

Interest Coverage Test History as of 30 June 2026

Class A/B Interest Coverage Test	Class C Interest Coverage Test
N/A	N/A

Manager's Update

As of 30 June 2026 (1 / 3)

A. Material Credit Updates

Overall Portfolio Update

The Weighted Average Rating Factor ("WARF") of the Portfolio as of 30 June 2026 is 1,278 (Moody's) / 10.85 (Fitch) based on a ggregate outstanding commitment amounts, from 1,301 (Moody's) / 10.84 (Fitch) as at 31 March 2026. The changes are attributable to scheduled amortisation of the Portfolio, changes in the credit estimates of five Obligors (across both Moody's and Fitch) and full prepayment of one asset during the quarter.

	30 Jun 2026	31 Mar 2026	Issue Date
Portfolio WARF: Moody's	1,278	1,301	1,301
Portfolio WARF: Fitch	10.85	10.84	10.58

Asset Replenishments

There were no asset replenishments during the quarter.

Compliance Tests

As of 30 June 2026, the Issuer is in compliance with the Overcollateralisation Tests.

Manager’s Update

As of 30 June 2026 (2 / 3)

Portfolio Developments

- **Middle East Assets:**
  - Within the Portfolio there are ten Obligors (representing 26.8% of the Portfolio by Outstanding Commitment Amount as of 30 June 2026) located in the Middle East. Of the ten Obligors, six (13.1%) are in the Conventional Power and Water sector, three (11.6%) are in the Other Oil & Gas sector, and one (2.1%) is in the Energy Shipping sector.
  - As of the date of this report, the Manager is not aware of nor has it received any notification or indication from any of the Obligors of any difficulty or inability to service debt obligations.
  - Notwithstanding the situation, all Middle East exposure within the Portfolio benefits from (i) contractual mitigants under the project agreements for war or political violence or (ii) relevant insurances relating to such acts of war or political violence.
- Other than the above, the Portfolio remains stable.

B. Country Rating Developments

During the last quarter, there were no updates to country rating for the countries of risk the Portfolio is exposed to. There were, however, the following outlook developments:

- China’s outlook revised from negative to stable
- Vietnam’s outlook revised from stable to positive

Manager's Update

As of 30 June 2026 (3 / 3)

	Current	Δ QoQ	Δ YTD	LTM
Benchmark Rates (%)				
US$ Overnight SOFR	3.6800	0.0%	-4.9%	
US$ 3m Term SOFR	3.7337	1.4%	2.2%	
US$ 6m Term SOFR	3.8494	4.0%	7.7%	
Sovereign CDS (bps)[1]				
Abu Dhabi	33.2	-36.3%	21.7%	
Australia	13.7	-14.6%	15.9%	
Brazil	124.7	-15.1%	-9.6%	
Chile	41.7	-37.5%	-2.4%	
China	37.6	-30.4%	-14.8%	
Colombia	144.9	-37.5%	-30.4%	
France	28.6	-17.1%	-4.7%	
India	75.5	-0.4%	44.5%	
Indonesia	90.1	-10.8%	28.2%	
Kuwait	81.1	0.0%	1.8%	
Malaysia	37.9	-24.5%	-2.3%	
Qatar	29.2	-44.1%	3.2%	
Saudi Arabia	60.2	-29.2%	-10.4%	
United States	35.9	1.7%	37.6%	
Vietnam	104	-9.5%	23.6%	
Commodities				
Brent Crude ($/bbl)	72.92	-38.4%	19.8%	

[1] 5-year USD CDS. Selection of largest countries of risk in portfolio
Source: Bloomberg, Citi Velocity, Federal Reserve Bank of New York, US Department of Energy

Current
Median
Min Max

C. Macro Indicators

- At its 16–17 June 2026 meeting, the FOMC voted 12–0 to hold the federal funds rate at 3.50% - 3.75% for the fourth consecutive time. This first meeting under new Fed Chair Kevin Warsh maintained the central bank's commitment to returning elevated inflation to its 2.0% objective. Amid geopolitical turmoil and energy volatility, the Fed adopted a more hawkish tone, raising its year-end PCE inflation forecast to 3.6% (core 3.3%). This update reversed prior indications of a 2026 rate cut, raising the median year-end projection to 3.8% and shifting market expectations towards a potential rate hike in October. Future decisions remain data-dependent, with the next meeting scheduled for 28–29 July.
- Sovereign credit default swaps (CDS) structurally compressed in Q2 2026, reversing the sharp risk premiums triggered by Q1's energy crisis as tentative diplomatic stabilisations took hold. Macro-analytical tracking shows a correction from April. Similarly, Middle East sovereign credit default swap spreads compressed sharply in June 2026, falling closer to pre-crisis levels, with Qatar dropping 44.1% from its mid-conflict highs.
- Brent crude plunged 38.4% in Q2 2026 to settle at US$72.92/bbl, after a US-Iran de-escalation framework partially reopened the Strait of Hormuz. This price drop was driven by a market shift towards oversupply, as fracturing OPEC+ discipline and resilient US shale pushed global output forecast towards 103.5 mb/d by year-end, while weak Chinese consumption and earlier price spikes led the EIA to forecast a 1.1 mb/d demand contraction for 2026. Although an unprecedented 400-million-barrel IEA emergency release in March depleted OECD stocks and left the US Strategic Petroleum Reserve at its lowest level of 325.7 million barrels since 1983, the emerging supply surplus is expected to replenish inventories.

Account Balances

As of 30 June 2026

Account Name	Principal	Interest	Others	Total
Principal Account	331,250.14[1]	226.02	0.00	331,476.16
Principal Fixed Deposit Account	3,915,678.46	0.00	0.00	3,915,678.46
Undrawn Commitments Account	6,000,000.00	1,250.12	0.00	6,001,250.12
Undrawn Commitments Fixed Deposit Account	0.00	0.00	0.00	0.00
Interest Account	0.00	347.53	0.00	347.53
Interest Fixed Deposit Account	0.00	5,732,741.80	0.00	5,732,741.80
Payment Account	0.00	0.00	164.99	164.99
Reserve Account	0.00	12.64	20,990.66	21,003.30
Collection Account	13,906,303.04[2]	1,250,278.19	0.00	15,156,581.23
Cash in Transit	1,377,164.39	1,902,889.19	0.00	3,280,053.58
Total	**25,530,396.03**	**8,887,745.49[3]**	**21,155.65**	**34,439,297.17**

[1] This includes US$331.3k equivalent payable for SGD/USD Cross Currency Swaps, relating to certain SGD-denominated Collateral Obligations.
[2] This includes US$13.1m equivalent payable for AUD/USD Cross Currency Swaps, relating to certain AUD-denominated Collateral Obligations.
[3] Excludes US$1.2m equivalent payable for AUD,EUR,SGD/USD Cross Currency Swaps, which are due between July and October 2026 and relate to certain AUD, EUR, SGD-denominated Collateral Obligations

Risk Retention

As of 30 June 2026

Confirmation by the Transaction Administrator:

The Transaction Administrator has received written confirmation from Clifford Capital Asset Finance Pte. Ltd. (the “Retention Holder”) that:

- the Retention Holder continues to hold 5% of the nominal value of each Class of Notes (the “Retention Notes”); and
- the Retention Holder has not sold, hedged or mitigated its credit risk under or associated with the Retentions Notes or the underlying portfolio of Collateral Obligations, except to the extent permitted in accordance with the EU/UK Retention Requirements.

Payment Frequency Switch

As of 30 June 2026

Confirmation by the Collateral Manager:

- No Payment Frequency Switch Event has occurred during the latest Due Period from 1 April to 30 June 2026.

2. Portfolio Information

Portfolio Details

As of 30 June 2026 (1 / 5)

No.	Borrower	Tranche Type	Participation	Sector	Location of Project	Location of Risk	Status	PF Infrastructure Obligation	Currency	Outstanding Par Amount (US$m)	Outstanding Commitment Amount (US$m)	Expected Maturity (Year)
1	Aligned Data Centers International, LP	Commercial	No	Digital Infrastructure	Brazil	United States	Operational	Yes	USD	9.9	9.9	2028
2	Al-Mourjan For Electricity Production Company	Commercial	No	Conventional Power & Water	Saudi Arabia	Saudi Arabia	Operational	Yes	USD	25.1	25.1	2036
3	BIF IV Jarvis India Pte. Ltd. & Project Holdings Nine (DIFC) Limited	Commercial	No	Digital Infrastructure	India	India	Operational	No	USD	35.0	35.0	2030
4	Boldyn Networks Holdings US Finance LLC	Commercial	No	Digital Infrastructure	United States	United States	Operational	No	USD	30.0	30.0	2030
5	Bridge Data Centres Malaysia (Labuan) Bhd.	Commercial	No	Digital Infrastructure	Malaysia	Malaysia	Operational	No	USD	29.0	29.0	2030
6	Buzios5 MV32 B.V.	Commercial	No	FPSO	Brazil	Brazil	Operational	Yes	USD	26.0	26.0	2037
7	C Ports Finance Australia Pty Ltd	Commercial	No	Transportation	Australia	Australia	Operational	No	AUD	22.1[1]	22.1[1]	2029
8	Cambodian Transmission Limited	MIGA PRI Covered MIGA PRI Uncovered	Yes	Electricity Transmission	Cambodia	Cambodia	Operational	Yes	USD	5.5 0.3	5.5 0.3	2029

Portfolio Details

As of 30 June 2026 (2 / 5)

No.	Borrower	Tranche Type	Participation	Sector	Location of Project	Location of Risk	Status	PF Infrastructure Obligation	Currency	Outstanding Par Amount (US$m)	Outstanding Commitment Amount (US$m)	Expected Maturity (Year)
9	Canadian International School Pte Ltd	Commercial	No	Education	Singapore	Singapore	Operational	No	SGD	5.7[2]	5.7[2]	2029
10	China Energy Glory LNG Shipping Co., Limited	Commercial	Yes	Energy Shipping	China	China	Operational	Yes	USD	3.8	3.8	2033
11	China Energy Peace LNG Shipping Co., Limited	Commercial	Yes	Energy Shipping	China	China	Operational	Yes	USD	3.8	3.8	2033
12	Dhuruma Electricity Company	Commercial	No	Conventional Power & Water	Saudi Arabia	Saudi Arabia	Operational	Yes	USD	6.9	6.9	2033
13	Element Materials Technology Group US Holdings Inc	Commercial	No	Others	United States	United States	Operational	No	USD	21.8	21.8	2029
14	Enfragen Spain, S.A.U, Prime Energia SpA, and Enfragen Energia SUR, S.A.U.	Commercial	Yes	Conventional Power & Water	Colombia	Colombia	Operational	Yes	USD	29.5	29.5	2028
15	Galaxy II Investment Holding Limited	Commercial	No	Other Oil & Gas	United Arab Emirates	United Arab Emirates	Operational	Yes	USD	31.1	31.1	2040
16	Greenko Power Projects (Mauritius) Limited	Commercial	No	Renewable Energy	India	India	Operational	Yes	USD	8.2	8.2	2029
17	Greenko Power Projects (Mauritius) Limited	Commercial	No	Renewable Energy	India	India	Operational	Yes	USD	15.0	15.0	2029

Portfolio Details

As of 30 June 2026 (3 / 5)

No.	Borrower	Tranche Type	Participation	Sector	Location of Project	Location of Risk	Status	PF Infrastructure Obligation	Currency	Outstanding Par Amount (US$m)	Outstanding Commitment Amount (US$m)	Expected Maturity (Year)
18	Jambaran Tiung-Biru	Commercial	No	LNG & Gas	Indonesia	Indonesia	Operational	Yes	USD	17.5	17.5	2034
19	ZEmobility L1 SpA	Commercial	No	Transportation	Chile	Chile	Operational	Yes	USD	7.1	7.1	2033
20	J5 Nakilat No. 1/2/3/4/5/6/7/8 Ltd	Commercial	No	Energy Shipping	Qatar	Qatar	Operational	Yes	USD	14.0	14.0	2033
21	Jubail Water and Power Company	Commercial	No	Conventional Power & Water	Saudi Arabia	Saudi Arabia	Operational	Yes	USD	11.3	11.3	2029
22	Libra MV31 B.V.	Commercial	No	FPSO	Brazil	Brazil	Operational	Yes	USD	7.7	7.7	2036
23	MARLIM1 MV33 B.V.	Commercial	No	FPSO	Brazil	Brazil	Operational	Yes	USD	7.1	7.1	2035
24	MPT Utah Portfolio, LLC	Commercial	No	Healthcare	United States	United States	Operational	Yes	USD	14.0	14.0	2029
25	Pan Americas LNG Transportation Company Limited	Commercial	No	Energy Shipping	China	China	Operational	Yes	USD	3.6	3.6	2030
26	Pan Asia LNG Transportation Company Limited	Commercial	No	Energy Shipping	China	China	Operational	Yes	USD	3.6	3.6	2029
27	PT Nusantara Sembcorp Solar Energi	Commercial	No	Renewable Energy	Indonesia	Indonesia	Operational	Yes	USD	23.7	23.7	2046

Portfolio Details

As of 30 June 2026 (4 / 5)

No.	Borrower	Tranche Type	Participation	Sector	Location of Project	Location of Risk	Status	PF Infrastructure Obligation	Currency	Outstanding Par Amount (US$m)[1]	Outstanding Commitment Amount (US$m) [1]	Expected Maturity (Year)
28	PT UPC Sidrap Bayu Energi	Commercial	No	Renewable Energy	Indonesia	Indonesia	Operational	Yes	USD	6.8	6.8	2034
29	Ras Girtas Power Company	Commercial	No	Conventional Power & Water	Qatar	Qatar	Operational	Yes	USD	11.4	11.4	2033
30	Sarawak Petchem Sdn. Bhd.	Commercial	Yes	Other Oil & Gas	Malaysia	Malaysia	Operational	No	USD	20.0	20.0	2038
31	Sepia MV30 B.V.	Commercial	No	FPSO	Brazil	Brazil	Operational	Yes	USD	7.3	7.3	2033
32	Shamal Az-Zour Al Oula for the Building, Execution, Operation, Management and Maintenance of the First Phase of Az Zour Power Plant K.S.C.	Commercial	No	Conventional Power & Water	Kuwait	Kuwait	Operational	Yes	USD	6.3	6.3	2036
33	Sociedad Puerto Industrial Aguadulce S.A.	Commercial	No	Transportation	Colombia	Colombia	Operational	Yes	USD	0.0	6.0	2030
34	Thalassius A016/22.21 Participacoes S.A.	Commercial	Yes	Renewable Energy	Brazil	Brazil	Operational	Yes	USD	25.0	25.0	2028
35	Umm Al Houl Power (Original Facility)	Commercial	No	Conventional Power & Water	Qatar	Qatar	Operational	Yes	USD	13.5	13.5	2041
36	Umm Al Houl Power (Expansion Facility)	Commercial	No	Conventional Power & Water	Qatar	Qatar	Operational	Yes	USD	12.6	12.6	2041
37	Vinfast Auto Ltd.	Commercial	No	Transportation	Vietnam	Vietnam	Operational	No	USD	15.0	15.0	2029
38	WG Partners Acquisition LLC	Commercial	No	Conventional Power & Water	United States	United States	Operational	Yes	USD	31.2	31.2	2030
39	Whitesands Pipelines Limited	Commercial	No	Other Oil & Gas	United Arab Emirates	United Arab Emirates	Operational	Yes	USD	11.2	11.2	2041

Portfolio Details

As of 30 June 2026 (5 / 5)

No.	Borrower	Tranche Type	Participation	Sector	Location of Project	Location of Risk	Status	PF Infrastructure Obligation	Currency	Outstanding Par Amount (US$m)[1]	Outstanding Commitment Amount (US$m)[1]	Expected Maturity (Year)
40	XPFibre Groupe	Commercial	No	Digital Infrastructure	France	France	Operational	No	EUR	13.4[3]	13.4[3]	2031
41	Project A	Commercial	Yes	LNG & Gas	Oceania	Oceania	Operational	No	USD	7.2	7.2	2029
42	Project B	Commercial	Yes	Other Oil & Gas	Middle East	Middle East	Operational	Yes	USD	35.0	35.0	2044
								Total Loans		**634.2**	**634.2**	
Bonds												
43	Greenko Wind Projects (Mauritius) Ltd	Commercial	No	Renewable Energy	India	India	Operational	Yes	USD	9.9	9.9	2028
44	IRB Infrastructure Developers Limited	Commercial	No	Transportation	India	India	Operational	No	USD	17.0	17.0	2032
									Total	**661.1**	**667.1**	

Note:

1. *USD equivalent of AUD34.0 million*
2. *USD equivalent of SGD7.3 million*
3. *USD equivalent of EUR11.5 million*

Credit Events

As of 30 June 2026

Issuer	Tranche	CCY	Date Assigned as Defaulted Obligation	Market Value (US$)	Market Price	Current Notional Amount (US$)
NOTHING TO REPORT						

Principal Payments

Between 1 April 2026 and 30 June 2026 (1 / 2)

Repayment Date	Borrower	Facility	CCY	Amortisation Amount (US$)
1-Apr-26	BPPA AU Finance Co Pty Ltd	Commercial	USD	99,585.25
7-Apr-26	Galaxy II Investment Holding Limited	Commercial	USD	437,557.51
7-Apr-26	Whitesands Pipelines Limited	Commercial	USD	399,648.43
8-Apr-26	J5 Nakilat No. 1/2/3/4/5/6/7/8 Ltd	Commercial	USD	104,723.18
30-Apr-26	J5 Nakilat No. 1/2/3/4/5/6/7/8 Ltd	Commercial	USD	104,060.99
21-May-26	Al-Mourjan For Electricity Production Company	Commercial	USD	639,009.42
26-May-26	Shamal Az-Zour Al-Oula Power and Water Company K.S.C.	Commercial	USD	149,094.51
10-Jun-26	China Energy Glory LNG Shipping Co., Limited	Commercial	USD	56,544.18
10-Jun-26	Buzios5 MV32 B.V.	Commercial	USD	364,357.54
10-Jun-26	Libra MV31 B.V.	Commercial	USD	144,646.24
10-Jun-26	Sepia MV30 B.V.	Commercial	USD	201,109.65
10-Jun-26	Marlim1 MV33 B.V.	Commercial	USD	126,035.75
10-Jun-26	BPPA AU Finance Co Pty Ltd	Commercial	USD	19,537.18
10-Jun-26	China Energy Peace LNG Shipping Co., Limited	Commercial	USD	57,760.82
12-Jun-26	J5 Nakilat No. 1/2/3/4/5/6/7/8 Ltd	Commercial	USD	105,105.78
15-Jun-26	Aligned Data Centers International, LP	Commercial	USD	73,350.00
15-Jun-26	Ras Girtas Power Company	Commercial	USD	231,405.98
15-Jun-26	J5 Nakilat No. 1/2/3/4/5/6/7/8 Ltd	Commercial	USD	104,178.30
22-Jun-26	Pan Americas LNG Transportation Company Limited	Commercial	USD	54,726.74
22-Jun-26	Umm Al Houl Power (Original Facility)	Commercial	USD	191,008.57
22-Jun-26	Umm Al Houl Power (Expansion Facility)	Commercial	USD	315,449.63
22-Jun-26	Pan Asia LNG Transportation Company Limited	Commercial	USD	55,905.24
29-Jun-26	BPPA AU Finance Co Pty Ltd	Commercial	USD	12,512,077.57
30-Jun-26	PT Nusantara Sembcorp Solar Energi	Commercial	USD	705,344.43
30-Jun-26	Cambodian Transmission Limited	MIGA PRI Covered	USD	435,480.32

Principal Payments

Between 1 April 2026 and 30 June 2026 (2 / 2)

Repayment Date	Borrower	Facility	CCY	Amortisation Amount (US$)
30-Jun-26	J5 Nakilat No. 1/2/3/4/5/6/7/8 Ltd	Commercial	USD	105,799.51
30-Jun-26	WG Partners Acquisition LLC	Commercial	USD	483,623.40
30-Jun-26	Element Materials Technology Group US Holdings Inc	Commercial	USD	54,858.61
30-Jun-26	Project A	Commercial	USD	99,582.30
30-Jun-26	Enfragen Spain, S.A.U, Prime Energia SpA, and Enfragen Energia SUR, S.A.U.	Commercial	USD	51,603.16
30-Jun-26	ZEmobility L1 SpA	Commercial	USD	201,075.70
			Total	**18,684,245.89**

Principal Drawdowns

Between 1 April 2026 and 30 June 2026

Drawdown Date	Borrower	Facility	CCY	Drawdown Amount (US$)
NOTHING TO REPORT				

Replenishments

Between 1 April 2026 and 30 June 2026

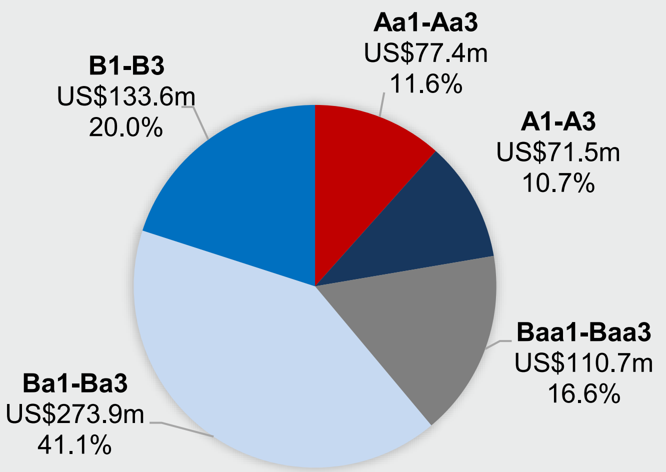
Replenishment Date	Borrower	Facility	CCY	Replenishment Amount (US$)
NOTHING TO REPORT				

Credit Estimates

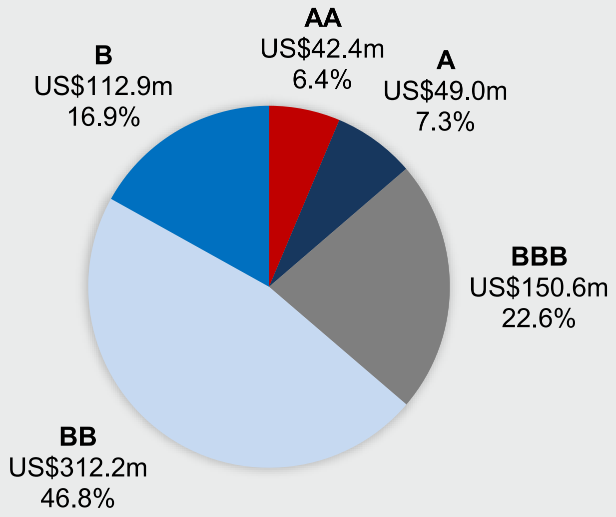
Distribution as of 30 June 2026

- The following provides a breakdown of the Portfolio in terms of Moody's and Fitch's credit estimates.
- The Portfolio's weighted average rating factor in terms of Moody's credit estimates is 1,278 based on outstanding commitment amounts as of 30 June 2026.
- The Portfolio's weighted average rating factor in terms of Fitch's credit estimates is 10.85 based on outstanding commitment amounts as of 30 June 2026.

Breakdown of Credit Estimates
Current WARF Disclosure Regime (Moody's)



Breakdown of Credit Estimates
Current WARF Disclosure Regime (Fitch)



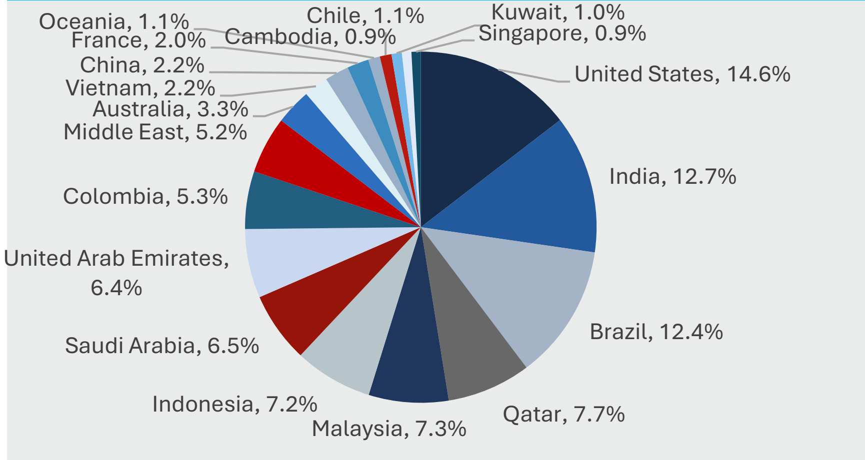
Country of Project

Distribution as of 30 June 2026

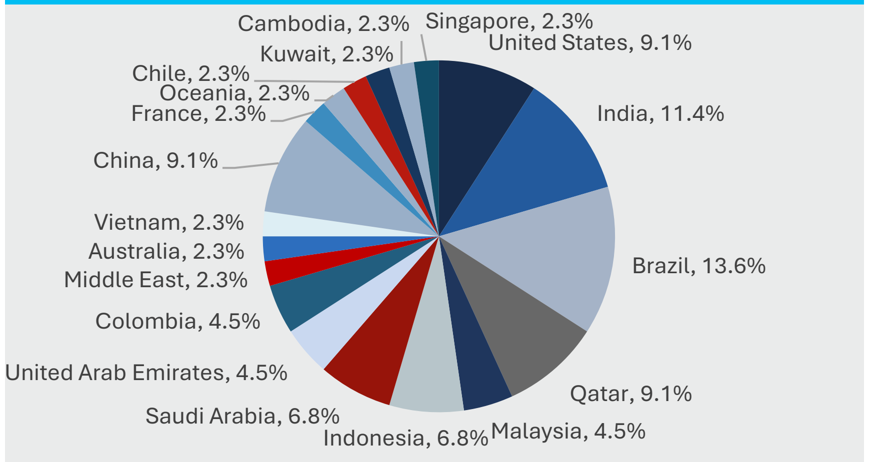
- The projects are located across **17 countries** in Asia Pacific, Middle East and the Americas.

Country where the project is located	Aggregate Outstanding Commitment Amount (US$m)	% of Total Aggregate Outstanding Commitment Amount in Portfolio	Number of Assets	% of Assets
United States	97.1	14.6%	4	9.1%
India	85.0	12.7%	5	11.4%
Brazil	83.0	12.4%	6	13.6%
Qatar	51.5	7.7%	4	9.1%
Malaysia	49.0	7.3%	2	4.5%
Indonesia	48.0	7.2%	3	6.8%
Saudi Arabia	43.3	6.5%	3	6.8%
United Arab Emirates	42.4	6.4%	2	4.5%
Colombia	35.5	5.3%	2	4.5%
Middle East	35.0	5.2%	1	2.3%
Australia	22.1	3.3%	1	2.3%
Vietnam	15.0	2.2%	1	2.3%
China	14.7	2.2%	4	9.1%
France	13.4	2.0%	1	2.3%
Oceania	7.2	1.1%	1	2.3%
Chile	7.1	1.1%	1	2.3%
Kuwait	6.3	1.0%	1	2.3%
Cambodia	5.8	0.9%	1	2.3%
Singapore	5.7	0.9%	1	2.3%
Total	**667.1**	**100.0%**	**44**	**100.0%**

Breakdown by Value (%)



Breakdown by Number of Assets (%)



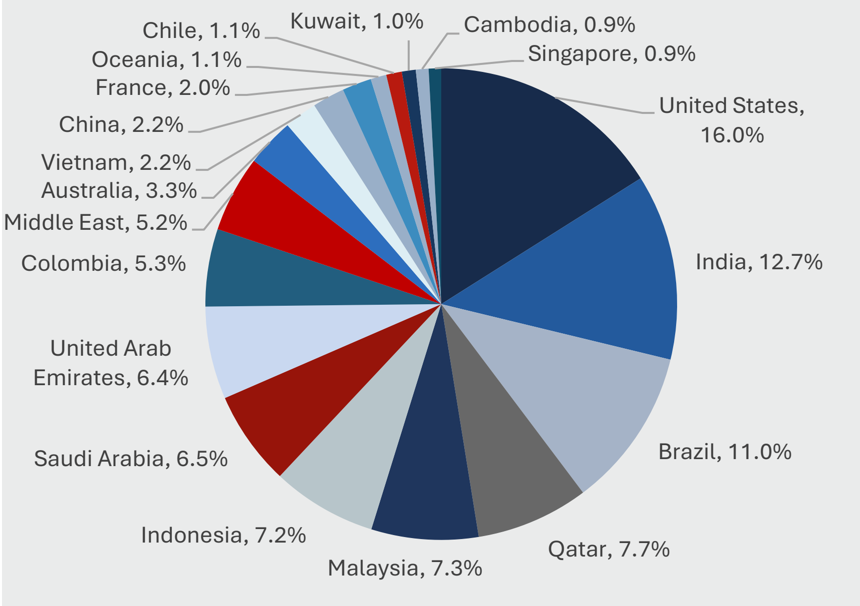
Country of Risk

Distribution as of 30 June 2026

- The projects are diversified across **17 countries and suprasovereign organizations** based on the ultimate source of payment risk.

Region/Country based on ultimate source of payment risk located	Aggregate Outstanding Commitment Amount (US$m)	% of Total Aggregate Outstanding Commitment Amount in Portfolio
United States	107.0	16.0%
India	85.0	12.7%
Brazil	73.1	11.0%
Qatar	51.5	7.7%
Malaysia	49.0	7.3%
Indonesia	48.0	7.2%
Saudi Arabia	43.3	6.5%
United Arab Emirates	42.4	6.4%
Colombia	35.5	5.3%
Middle East	35.0	5.2%
Australia	22.1	3.3%
Vietnam	15.0	2.2%
China	14.7	2.2%
France	13.4	2.0%
Oceania	7.2	1.1%
Chile	7.1	1.1%
Kuwait	6.3	1.0%
Cambodia	5.8	0.9%
Singapore	5.7	0.9%
Total	**667.1**	**100.0%**

Breakdown by Value (%)



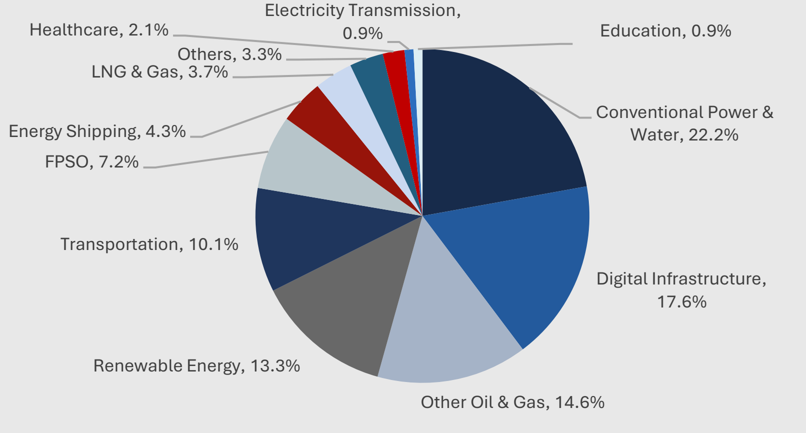
Industry Sectors

Distribution as of 30 June 2026

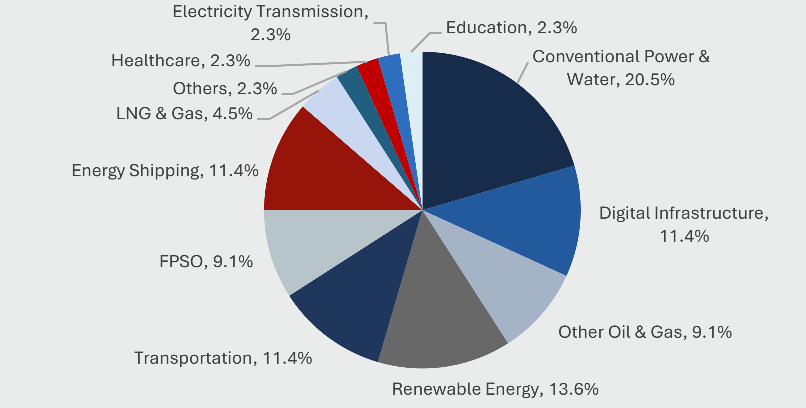
- The projects are diversified across **13 industry sub-sectors** across the infrastructure ambit.

Industry Sector	Aggregate Outstanding Commitment Amount (US$m)	% of Total Aggregate Outstanding Commitment Amount in Portfolio	Number of Assets	% of Assets
Conventional Power & Water	147.8	22.2%	9	20.5%
Digital Infrastructure	117.3	17.6%	5	11.4%
Other Oil & Gas	97.4	14.6%	4	9.1%
Renewable Energy	88.6	13.3%	6	13.6%
Transportation	67.2	10.1%	5	11.4%
FPSO	48.0	7.2%	4	9.1%
Energy Shipping	28.7	4.3%	5	11.4%
LNG & Gas	24.7	3.7%	2	4.5%
Others	21.8	3.3%	1	2.3%
Healthcare	14.0	2.1%	1	2.3%
Electricity Transmission	5.8	0.9%	1	2.3%
Education	5.7	0.9%	1	2.3%
Total	**667.1**	**100.0%**	**44**	**100.0%**

Breakdown by Value (%)



Breakdown by Number of Assets (%)



Credit Enhancements

Distribution as of 30 June 2026

- The following provides a breakdown of proportion of projects that are supported by export credit agencies (“**ECAs**”) and multilateral financial institutions (“**MFIs**”) through various forms of credit enhancements such as guarantees and insurances.

	Direct Assignment			Sub-participation		
Tranche Type	Number of Assets	Aggregate Outstanding Commitment Amount (US$m)	% of Total Aggregate Outstanding Commitment Amount in Portfolio	Number of Assets	Aggregate Outstanding Commitment Amount (US$m)	% of Total Aggregate Outstanding Commitment Amount in Portfolio
Assets that are covered by multilateral financial institutions	0	0.0	0.0%	1	5.8	0.9%
Assets that are covered by export credit agencies	0	0.0	0.0%	0	0.0	0.0%
Other Assets	36	537.0	80.4%	7	124.3	18.6%
Total	**36**	**537.0**	**80.5%**	**8**	**130.1**	**19.5%**

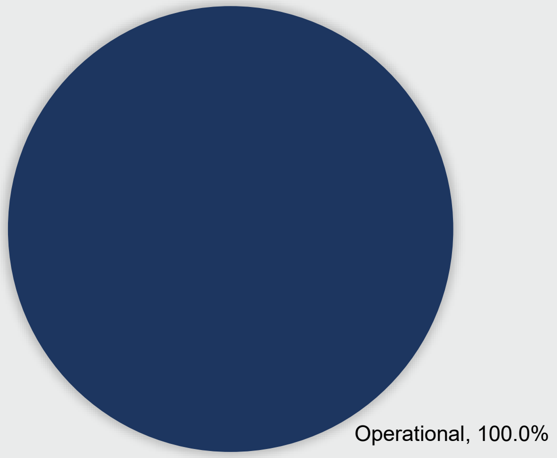
Others

Distribution as of 30 June 2026

- All the projects in the Portfolio are operational.

Project Status

By Outstanding Commitment Amount



Asset Benchmark Rates

As of 30 June 2026[1]

Benchmark Rate	Aggregate Outstanding Commitment Amount (US$m)
1-month Term SOFR	0.0
3-month Term SOFR	169.3
6-month Term SOFR	17.5
Overnight Compounded SOFR	480.3
Total	**667.1**

Asset Replacement Percentage	
Assets with Overnight Compounded SOFR	72.00%
Assets with Term SOFR	28.00%
Assets with alternate rate of interest designated by US Fed / overall balance of assets	-
Assets with ISDA Fallback Rate / overall balance of assets	-
Assets with alternate rate as selected by Collateral Manager / overall balance of assets	-

Confirmation by the Collateral Manager:

❖ The Asset Replacement Percentage is less than 50%

[1] *Refers to effective benchmark rates referenced for the current interest period.*

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