

December 18, 2012

The Bank of New York Mellon Trust Company, N.A.
601 Travis, 16th Floor
Houston, TX 77002
Attn: Ross Boudiab

Moody's Investor Service
7 World Trade Center
New York, NY 10007
Attn: CBO/CLO Monitoring

TICC Capital Corp
8 Sound Shore Drive, Suite 255
Greenwich, CT 06830
Attn: Patrick F. Conroy

Standard and Poors
55 Water Street, 41st Floor
New York, NY 10041-0003
Attn: Asset Backed-CBO/CLO Surveillance

Guggenheim Securities
135 East 57th Street, 7th Floor
New York, NY 10022
Attn: Paul M. Friedman

RE: Monthly Report Dated December 4, 2012

Dear Colleagues:

Pursuant to Section 10.7(a) of the TICC CLO 2012-1 LLC, Indenture, dated as of August 23, 2012, enclosed please find the Monthly Report for the period from and including **November 3, 2012** to and including **December 4, 2012**.

Sincerely,

TICC CLO 2012-1 LLC,

By: TICC Capital Corp. as Collateral Manager



Saul Rosenthal
President

TICC CLO 2012-1 LLC

As Of 04-Dec-2012 Scenario : Initial

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Portfolio Assets: Requirements Summary

Requirements Summary

| | Outcome | Requirement | Result |
|--|---------|-------------|--------|
| Collateral Quality | | | |
| Maximum Moody's Weighted Average Rating Factor Test | 3149 | <=3270 | PASS |
| Minimum Weighted Average Coupon Test | 0.00% | >=7.00% | N/A |
| Minimum Weighted Average Moody's Recovery Rate Test | 47.8% | >= 41.00% | PASS |
| Minimum Weighted Average S&P Recovery Rate Test | | | PASS |
| Minimum Weighted Average S&P Recovery Rate Test - Class A-1 | 36.1% | >= 32.00% | PASS |
| Minimum Weighted Average S&P Recovery Rate Test - Class B-1 | 44.8% | >= 39.00% | PASS |
| Minimum Weighted Average S&P Recovery Rate Test - Class C-1 | 50.4% | >= 44.25% | PASS |
| Minimum Weighted Average S&P Recovery Rate Test - Class D-1 | 56.7% | >= 46.50% | PASS |
| Minimum Weighted Average Spread Test | 6.17% | >=6.00% | PASS |
| Moody's Diversity Test | 24 | >=20 | PASS |
| Weighted Average Life Test | 4.99 | <=7.75 | PASS |
| Concentration Limitation | | | |
| Concentration Limitation: (i) Senior Secured Loans, Second Lien Loans, Cash and Eligible Investments | 100.0% | >= 90.0% | PASS |
| Concentration Limitation: (ii) Second Lien Loans | 7.4% | <= 15.0% | PASS |
| Concentration Limitation: (iii) Bonds | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (iv) Fourth highest Obligor | 3.5% | <= 3.5% | PASS |
| Concentration Limitation: (iv) Highest Obligor | 3.9% | <= 4.0% | PASS |
| Concentration Limitation: (iv) Seventh highest Obligor | 3.0% | <= 3.0% | PASS |
| Concentration Limitation: (ix) Unsecured Loans or Subordinate Loans | 0.0% | <= 5.0% | PASS |
| Concentration Limitation: (v) Highest Obligor having Moody's Rating based on credit estimates and/or private ratings, per clause (a) | 3.0% | <= 3.0% | PASS |
| Concentration Limitation: (vi) Moody's Default Probability Rating of "Caa1" or below (other than a Defaulted Obligation) | 9.8% | <= 20.0% | PASS |
| Concentration Limitation: (vii) S&P Rating of "CCC+" or below (other than a Defaulted Obligation) | 2.4% | <= 12.5% | PASS |
| Concentration Limitation: (viii) Fixed Rate Obligations | 0.0% | <= 5.0% | PASS |

Asset Information

Defaulted Obligations \$0.00

Liability Information

| Tranche | Commitment | Outstanding |
|-----------------------------------|-------------------------|-------------------------|
| Class A-1 Notes | \$88,000,000.00 | \$88,000,000.00 |
| Class B-1 Notes | \$10,000,000.00 | \$10,000,000.00 |
| Class C-1 Notes | \$11,500,000.00 | \$11,500,000.00 |
| Class C-1 Notes Deferred Interest | \$0.00 | \$0.00 |
| Class D-1 Notes | \$10,500,000.00 | \$10,500,000.00 |
| Class D-1 Notes Deferred Interest | \$0.00 | \$0.00 |
| Subordinated Notes | \$40,000,000.00 | \$40,000,000.00 |
| | \$160,000,000.00 | \$160,000,000.00 |

* Deferred Interests or Participating Payments are excluded from totals

Portfolio Assets: Requirements Summary

Outcome Requirement Result

Concentration Limitation

| | | | |
|--|------|----------|------|
| Concentration Limitation: (x) Collateral Obligations that have a portion that may be convertible into or exchangeable for an Equity Security | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (xi) DIP Collateral Obligations | 0.0% | <= 5.0% | PASS |
| Concentration Limitation: (xii) Delayed Drawdown Collateral Obligations or Revolving Collateral Obligations | 0.3% | <= 10.0% | PASS |
| Concentration Limitation: (xii) Revolving Collateral Obligations | 0.0% | <= 3.0% | PASS |
| Concentration Limitation: (xiii) Participation Interests | 0.0% | <= 20.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure | 0.0% | <= 20.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: A) | 0.0% | <= 5.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: A+) | 0.0% | <= 5.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AA) | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AA+) | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AA-) | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AAA) | 0.0% | <= 20.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: A): | 0.0% | <= 5.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: A+): | 0.0% | <= 5.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AA): | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AA+): | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AA-): | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AAA): | 0.0% | <= 20.0% | PASS |
| Concentration Limitation: (xix) Domiciled in all Tax Jurisdictions in the aggregate | 0.0% | <= 2.5% | PASS |
| Concentration Limitation: (xv) S&P Rating Derived from a Moody's Rating per Clause (iii)(a) | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (xvi) S&P Rating based on credit estimates per Clause (iii)(b) | 2.4% | <= 20.0% | PASS |
| Concentration Limitation: (xvii) Moody's Rating Per Clauses (e)(i)(A) or (e)(i)(B) | 0.0% | <= 10.0% | PASS |

Portfolio Assets: Requirements Summary

| | Outcome | Requirement | Result |
|--|---------|-------------|--------|
| Concentration Limitation | | | |
| Concentration Limitation: (xviii) Domiciled outside the United States | 0.0% | <= 5.0% | PASS |
| Concentration Limitation: (xx) Fourth highest S&P Industry Classification | 12.8% | <= 15.0% | PASS |
| Concentration Limitation: (xx)(x) Highest S&P Industry Classification | 18.4% | <= 20.0% | PASS |
| Concentration Limitation: (xx)(y) Third highest S&P Industry Classification | 12.8% | <= 17.5% | PASS |
| Concentration Limitation: (xxi) Fourth highest Moody's Industry Classification | 12.8% | <= 15.0% | PASS |
| Concentration Limitation: (xxi)(x) Highest Moody's Industry Classification | 16.1% | <= 20.0% | PASS |
| Concentration Limitation: (xxi)(y) Third highest Moody's Industry Classification | 12.8% | <= 17.5% | PASS |
| Concentration Limitation: (xxii) Collateral Obligations that pay interest at least annually, but less frequently than quarterly | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (xxiii) Cov-Lite Loans | 7.9% | <= 10.0% | PASS |
| Concentration Limitation: (xxiv) Long Dated Obligations | 0.0% | <= 0.0% | PASS |
| Concentration Limitation: (xxv) Middle Market Loans | 2.4% | <= 25.0% | PASS |
| Concentration Limitation: (xxvi) Collateral Obligations with indicative pricing from one or more Approved Third Party Pricing Services | 100.0% | >= 90.0% | PASS |
| Counterparty Criteria | | | |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A1 and P1 | 0.0% | <= 12.5% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2 | 0.0% | <= 0.0% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2 and P1 | 0.0% | <= 7.5% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa1 | 0.0% | <= 20.0% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa2 | 0.0% | <= 20.0% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa3 | 0.0% | <= 20.0% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aaa | 0.0% | <= 20.0% | PASS |

Portfolio Assets: Requirements Summary

| | Outcome | Requirement | Result |
|--|---------|-----------------|--------|
| Counterparty Criteria | | | |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A1 and P1: | 0.0% | <= 10.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2: | 0.0% | <= 0.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2 and P1: | 0.0% | <= 5.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa1: | 0.0% | <= 20.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa2: | 0.0% | <= 20.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa3: | 0.0% | <= 15.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aaa: | 0.0% | <= 20.0% | PASS |
| Coverage | | | |
| Class A/B Interest Coverage Test | 261.87% | >= 160.00% | PASS |
| Class A/B Overcollateralization Ratio Test | 165.61% | >= 152.50% | PASS |
| Class C-1 Interest Coverage Test | 210.77% | >= 140.00% | PASS |
| Class C-1 Overcollateralization Ratio Test | 148.22% | >= 136.50% | PASS |
| Class D-1 Interest Coverage Test | 174.09% | >= 120.00% | PASS |
| Class D-1 Overcollateralization Ratio Test | 135.25% | >= 126.00% | PASS |
| Interest Diversion Test | 135.25% | >= 126.00% | PASS |
| Summary | | | |
| Portfolio Assets: Discounted Obligations (z) Purchased at less than 75% per clause (y) | 0.00% | <= 2.50% | PASS |
| Portfolio Assets: Discounted Obligations (z) Purchased per clause (y) | 0.00% | <= 5.00% | PASS |
| Portfolio Assets: Discounted Obligations (z) Purchased per clause (y) since Closing Date | 0.00% | <= 10.00% | PASS |
| Portfolio Assets: Discretionary Reason For Sale | 0.00% | <= 20.00% | PASS |
| Portfolio Assets: Moody's Derived Rating Per Clause (e)(i)(C)(ii) | 0.00% | <= 5.00% | PASS |
| Portfolio Assets: Moody's Rating via RiskCalc Application | \$0.00 | \$32,459,946.71 | PASS |

Portfolio Assets: Asset Information

Total Number of Assets

41

Total Number of Equity

0

| Security | Asset ID | Security Type | Par Amount | Principal Balance | Moody's Rating | Moody's DP Rating | S&P Rating | All-In Rate | Index Spread | Maturity Date | % CPA |
|---|---------------|-----------------------|-------------------------|-------------------------|----------------|-------------------|------------|-------------|--------------|---------------|---------|
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Term Loan | \$1,500,000.00 | \$1,500,000.00 | B2 | B2 | B | 6.5000% | 5.2500% | 24-Oct-2018 | 0.9242% |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Term Loan | \$4,500,000.00 | \$4,500,000.00 | B2 | B2 | B+ | 6.0000% | 4.7500% | 05-Oct-2018 | 2.7726% |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Term Loan | \$3,989,949.75 | \$3,989,949.75 | B2 | B2 | B | 7.0000% | 5.5000% | 06-Oct-2016 | 2.4584% |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Term Loan | \$6,132,812.50 | \$6,132,812.50 | B1 | B2 | B | 7.2500% | 5.7500% | 22-Nov-2017 | 3.7787% |
| Blue Coat Systems Inc - Term Loan | BLUECOATS_TL | Term Loan | \$5,586,000.00 | \$5,586,000.00 | B2 | B2 | B+ | 5.7500% | 4.5000% | 15-Feb-2018 | 3.4418% |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Term Loan | \$4,800,000.00 | \$4,800,000.00 | B1 | B2 | B+ | 6.5000% | 5.2500% | 04-Oct-2018 | 2.9575% |
| Delttek Inc - First Lien Term Loan | DELTEKINC_TLB | Term Loan | \$4,650,000.00 | \$4,650,000.00 | B1 | B3 | B | 6.0000% | 4.7500% | 10-Oct-2018 | 2.8651% |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Term Loan | \$2,992,012.61 | \$2,992,012.61 | B1 | B1 | B | 5.7500% | 4.5000% | 26-Jul-2018 | 1.8435% |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Term Loan | \$4,800,000.00 | \$4,800,000.00 | B1 | B2 | B | 6.2500% | 5.0000% | 11-Nov-2019 | 2.9575% |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | Term Loan | \$4,000,000.00 | \$4,000,000.00 | B1 | B2 | B | 5.7500% | 4.5000% | 12-Oct-2018 | 2.4646% |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Term Loan | \$4,000,000.00 | \$4,000,000.00 | B1 | B3 | B | 5.2075% | 5.0000% | 24-Mar-2017 | 2.4646% |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Term Loan | \$3,478,260.87 | \$3,478,260.87 | B1 | B2 | B | 6.0000% | 4.7500% | 29-Oct-2019 | 2.1431% |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Delayed Draw Security | \$521,739.13 | \$521,739.13 | B1 | B2 | B | 0.5000% | 4.7500% | 29-Oct-2019 | 0.3215% |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLN_RTL | Term Loan | \$1,923,714.76 | \$1,923,714.76 | B2 | B2 | B | 6.0000% | 4.7500% | 14-Dec-2017 | 1.1853% |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Term Loan | \$1,949,882.22 | \$1,949,882.22 | B1 | B2 | B | 6.5000% | 5.2500% | 03-Jan-2018 | 1.2014% |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Term Loan | \$3,000,000.00 | \$3,000,000.00 | Ba3 | B2 | B | 5.2500% | 4.0000% | 05-Apr-2018 | 1.8484% |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Term Loan | \$6,383,673.47 | \$6,383,673.47 | B3 | B3 | B | 9.2500% | 7.2500% | 15-Apr-2015 | 3.9333% |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Term Loan | \$4,800,000.00 | \$4,800,000.00 | *** | *** | *** | 10.0000% | 8.5000% | 16-Oct-2017 | 2.9575% |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Term Loan | \$1,000,000.00 | \$1,000,000.00 | B1 | B1 | B+ | 5.5000% | 4.0000% | 01-Jul-2017 | 0.6161% |
| MModal Inc - Term B Loan | MMODAL_BTL | Term Loan | \$4,000,000.00 | \$4,000,000.00 | Ba3 | B2 | B+ | 6.7500% | 5.5000% | 16-Aug-2019 | 2.4646% |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Term Loan | \$2,962,500.00 | \$2,962,500.00 | Ba3 | B1 | BB- | 7.0000% | 5.5000% | 24-Apr-2018 | 1.8253% |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Term Loan | \$4,769,733.68 | \$4,769,733.68 | B1 | B2 | B | 8.2500% | 6.7500% | 30-Nov-2017 | 2.9388% |
| National Vision Inc - Term Loan | NTLVISN_TL | Term Loan | \$3,970,000.00 | \$3,970,000.00 | B1 | B2 | B+ | 7.0000% | 5.7500% | 02-Aug-2018 | 2.4611% |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Term Loan | \$4,000,000.00 | \$4,000,000.00 | B2 | B2 | B | 6.0000% | 4.7500% | 01-Oct-2019 | 2.4646% |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Term Loan | \$4,735,135.13 | \$4,735,135.13 | B1 | B1 | B+ | 7.0000% | 5.5000% | 28-Jan-2016 | 2.9175% |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Term Loan | \$3,927,489.87 | \$3,927,489.87 | *** | *** | *** | 7.7500% | 6.0000% | 17-Apr-2013 | 2.4199% |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | Term Loan | \$14,029.25 | \$0.00 | *** | *** | *** | 7.7500% | 0.0000% | 17-Apr-2013 | 0.0000% |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Term Loan | \$3,500,000.00 | \$3,500,000.00 | Ba3 | B1 | B+ | 5.7500% | 4.5000% | 31-Mar-2017 | 2.1565% |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Term Loan | \$4,000,000.00 | \$4,000,000.00 | Ba3 | B2 | B | 5.5050% | 4.2500% | 10-Oct-2018 | 2.4646% |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Term Loan | \$3,692,307.69 | \$3,692,307.69 | B2 | B2 | B | 5.7500% | 4.5000% | 13-Nov-2018 | 2.2750% |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Term Loan | \$3,989,974.94 | \$3,989,974.94 | B1 | B2 | B | 5.7500% | 4.5000% | 13-Feb-2019 | 2.4584% |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Term Loan | \$2,992,481.20 | \$2,992,481.20 | Ba2 | Ba3 | BB- | 4.0000% | 3.0000% | 29-Mar-2019 | 1.8438% |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Term Loan | \$4,800,000.00 | \$4,800,000.00 | B2 | B2 | B+ | 7.0000% | 5.7500% | 04-Oct-2019 | 2.9575% |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Term Loan | \$2,797,671.52 | \$2,797,671.52 | Ba3 | B2 | B | 5.0000% | 3.7500% | 26-May-2017 | 1.7238% |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Term Loan | \$6,400,000.00 | \$6,400,000.00 | Caa2 | Caa2 | B+ | 10.5000% | 9.2500% | 30-Apr-2018 | 3.9433% |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNVREH_TL | Term Loan | \$4,000,000.00 | \$4,000,000.00 | B3 | B2 | B | 8.5000% | 7.0000% | 13-Nov-2018 | 2.4646% |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Term Loan | \$4,000,000.00 | \$4,000,000.00 | B1 | B1 | B | 6.5000% | 5.2500% | 24-Oct-2018 | 2.4646% |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Term Loan | \$2,992,500.00 | \$2,992,500.00 | B3 | B2 | B+ | 9.0000% | 7.5000% | 16-Apr-2018 | 1.8438% |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Term Loan | \$4,800,000.00 | \$4,800,000.00 | B1 | B2 | B | 5.7500% | 4.5000% | 30-Nov-2017 | 2.9575% |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Term Loan | \$5,600,000.00 | \$5,600,000.00 | Caa1 | Caa1 | B+ | 9.5000% | 8.0000% | 24-Jul-2017 | 3.4504% |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | Term Loan | \$4,000,000.00 | \$4,000,000.00 | B2 | B3 | B | 5.7500% | 4.5000% | 25-Oct-2019 | 2.4646% |
| Grand Total | | | \$155,951,868.59 | \$155,937,839.33 | | | | | | | |

Portfolio Assets: Notes Information

| Tranche | All-In-Rate | Base Rate | Spread | Date From | Date To | Interest | Class Break-even Default Rate | Par Amount Outstanding |
|--------------------|-------------|-----------|----------|-------------|-------------|-----------------------|-------------------------------------|---------------------------|
| Class A-1 Notes | 2.46815% | 0.71815% | 1.75000% | 23-Aug-2012 | 25-Feb-2013 | \$1,122,185.53 | 0.0000% | \$88,000,000.00 |
| Class B-1 Notes | 4.21815% | 0.71815% | 3.50000% | 23-Aug-2012 | 25-Feb-2013 | \$217,937.75 | 0.0000% | \$10,000,000.00 |
| Class C-1 Notes | 5.46815% | 0.71815% | 4.75000% | 23-Aug-2012 | 25-Feb-2013 | \$324,899.25 | 0.0000% | \$11,500,000.00 |
| Class D-1 Notes | 6.46815% | 0.71815% | 5.75000% | 23-Aug-2012 | 25-Feb-2013 | \$350,897.14 | 0.0000% | \$10,500,000.00 |
| Grand Total | | | | | | \$2,015,919.67 | | \$120,000,000.00 |

Portfolio Assets: Account Balances

| Account Name | Account Number | Account Type | Balance | Reinvestment Income |
|--|----------------|--------------|-----------------------|---------------------|
| TICC CLO 2012-1 LLC - Custodial Account | 716741 | General | \$0.00 | \$0.00 |
| TICC CLO 2012-1 LLC - Expense Reserve Account | 716743 | Reserve | \$10,333.50 | \$9.27 |
| TICC CLO 2012-1 LLC - Interest Collection Account | 716740 | Interest | \$1,331,208.63 | \$1,194.48 |
| TICC CLO 2012-1 LLC - Payment Account | 716739 | General | \$0.00 | \$0.00 |
| TICC CLO 2012-1 LLC - Principal Collection Account | 716740 | Principal | \$6,361,894.20 | \$5,708.45 |
| TICC CLO 2012-1 LLC - Ramp-Up Account | 716742 | Principal | \$0.01 | \$0.00 |
| TICC CLO 2012-1 LLC - Revolver Funding Account | 716744 | Reserve | \$521,739.13 | \$468.15 |
| TICC CLO 2012-1 LLC - Supplemental Expense Reserve Account | 716774 | General | \$0.00 | \$0.00 |
| Grand Total | | | \$8,225,175.47 | \$7,380.35 |

Portfolio Assets: Purchase & Sale Activity

| Security | Security ID | Trade Date | PAR Amount | Price | Principal | Interest | Total Proceeds | Reason For Trade |
|--|---------------|-------------|--------------------------|----------|------------------------|---------------|------------------------|------------------|
| Facility Increase | | | | | | | | |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | 28-Sep-2012 | \$7,583.33 | \$0.00 | (\$7,583.33) | \$0.00 | (\$7,583.33) | |
| Facility Increase Subtotal | | | \$7,583.33 | | (\$7,583.33) | \$0.00 | (\$7,583.33) | |
| LIBOR Paydown | | | | | | | | |
| Blue Coat Systems Inc - Second Lien Term Loan | BLUECOAT_SLTL | 16-Oct-2012 | (\$5,214,285.71) | \$0.00 | \$5,214,285.71 | \$0.00 | \$5,214,285.71 | |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | 28-Sep-2012 | (\$7,987.39) | \$0.00 | \$7,987.39 | \$0.00 | \$7,987.39 | |
| EIG Investors Corp - Original Term Loan Refinancing Loan | EIGINVST_OTLR | 28-Sep-2012 | (\$14,000.00) | \$0.00 | \$14,000.00 | \$0.00 | \$14,000.00 | |
| EIG Investors Corp - Original Term Loan Refinancing Loan | EIGINVST_OTLR | 09-Nov-2012 | (\$5,586,000.00) | \$0.00 | \$5,586,000.00 | \$0.00 | \$5,586,000.00 | |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNKN_RTL | 28-Sep-2012 | (\$49,751.24) | \$0.00 | \$49,751.24 | \$0.00 | \$49,751.24 | |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNKN_RTL | 06-Nov-2012 | (\$26,534.00) | \$0.00 | \$26,534.00 | \$0.00 | \$26,534.00 | |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | 28-Sep-2012 | (\$16,326.53) | \$0.00 | \$16,326.53 | \$0.00 | \$16,326.53 | |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | 28-Sep-2012 | (\$37,500.00) | \$0.00 | \$37,500.00 | \$0.00 | \$37,500.00 | |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | 28-Sep-2012 | (\$12,014.44) | \$0.00 | \$12,014.44 | \$0.00 | \$12,014.44 | |
| National Vision Inc - Term Loan | NTLVISN_TL | 28-Sep-2012 | (\$10,000.00) | \$0.00 | \$10,000.00 | \$0.00 | \$10,000.00 | |
| National Vision Inc - Term Loan | NTLVISN_TL | 07-Nov-2012 | (\$20,000.00) | \$0.00 | \$20,000.00 | \$0.00 | \$20,000.00 | |
| NexTag Inc - Term Loan | NEXTAGINC_TL | 28-Sep-2012 | (\$64,864.87) | \$0.00 | \$64,864.87 | \$0.00 | \$64,864.87 | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | 28-Sep-2012 | (\$65,829.06) | \$0.00 | \$65,829.06 | \$0.00 | \$65,829.06 | |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | 28-Sep-2012 | (\$235.15) | \$0.00 | \$235.15 | \$0.00 | \$235.15 | |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | 28-Sep-2012 | (\$10,025.06) | \$0.00 | \$10,025.06 | \$0.00 | \$10,025.06 | |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | 28-Sep-2012 | (\$7,518.80) | \$0.00 | \$7,518.80 | \$0.00 | \$7,518.80 | |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | 28-Sep-2012 | (\$7,500.00) | \$0.00 | \$7,500.00 | \$0.00 | \$7,500.00 | |
| Web.com Group Inc - Retired - First Lien Term Loan | WEBCOMGP_FLTL | 28-Sep-2012 | (\$22,569.44) | \$0.00 | \$22,569.44 | \$0.00 | \$22,569.44 | |
| Web.com Group Inc - Retired - First Lien Term Loan | WEBCOMGP_FLTL | 20-Nov-2012 | (\$1,977,430.56) | \$0.00 | \$1,977,430.56 | \$0.00 | \$1,977,430.56 | |
| LIBOR Paydown Subtotal | | | (\$13,150,372.26) | | \$13,150,372.26 | \$0.00 | \$13,150,372.26 | |
| Prime Paydown | | | | | | | | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | 28-Sep-2012 | (\$117,187.50) | \$0.00 | \$117,187.50 | \$0.00 | \$117,187.50 | |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | 28-Sep-2012 | (\$5,011.77) | \$0.00 | \$5,011.77 | \$0.00 | \$5,011.77 | |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | 30-Nov-2012 | (\$40,094.22) | \$0.00 | \$40,094.22 | \$0.00 | \$40,094.22 | |
| Prime Paydown Subtotal | | | (\$162,293.50) | | \$162,293.50 | \$0.00 | \$162,293.50 | |
| Purchases | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | 31-Oct-2012 | \$1,500,000.00 | \$99.00 | (\$1,485,000.00) | \$0.00 | (\$1,485,000.00) | |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | 08-Nov-2012 | \$4,050,000.00 | \$99.00 | (\$4,009,500.00) | \$0.00 | (\$4,009,500.00) | |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | 14-Nov-2012 | \$450,000.00 | \$100.00 | (\$450,000.00) | \$0.00 | (\$450,000.00) | |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | 12-Oct-2012 | \$3,989,949.75 | \$100.63 | (\$4,014,886.94) | \$0.00 | (\$4,014,886.94) | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | 23-Aug-2012 | \$6,250,000.00 | \$100.15 | (\$6,259,375.00) | \$0.00 | (\$6,259,375.00) | |
| Blue Coat Systems Inc - Second Lien Term Loan | BLUECOAT_SLTL | 23-Aug-2012 | \$5,214,285.71 | \$101.00 | (\$5,266,428.57) | \$0.00 | (\$5,266,428.57) | |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | 02-Nov-2012 | \$1,851,976.11 | \$100.00 | (\$1,851,976.11) | \$0.00 | (\$1,851,976.11) | |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | 02-Nov-2012 | \$3,734,023.89 | \$99.50 | (\$3,715,353.77) | \$0.00 | (\$3,715,353.77) | |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | 23-Oct-2012 | \$4,800,000.00 | \$99.00 | (\$4,752,000.00) | \$0.00 | (\$4,752,000.00) | |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | 16-Oct-2012 | \$3,500,000.00 | \$99.00 | (\$3,465,000.00) | \$0.00 | (\$3,465,000.00) | |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | 17-Oct-2012 | \$1,150,000.00 | \$100.50 | (\$1,155,750.00) | \$0.00 | (\$1,155,750.00) | |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | 27-Sep-2012 | \$3,000,000.00 | \$97.50 | (\$2,925,000.00) | \$0.00 | (\$2,925,000.00) | |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | 27-Nov-2012 | \$4,800,000.00 | \$99.00 | (\$4,752,000.00) | \$0.00 | (\$4,752,000.00) | |
| EIG Investors Corp - Original Term Loan Refinancing Loan | EIGINVST_OTLR | 23-Aug-2012 | \$5,600,000.00 | \$100.13 | (\$5,607,000.00) | \$0.00 | (\$5,607,000.00) | |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | 25-Oct-2012 | \$1,000,000.00 | \$99.00 | (\$990,000.00) | \$0.00 | (\$990,000.00) | |

| Security | Security ID | Trade Date | PAR Amount | Price | Principal | Interest | Total Proceeds | Reason For Trade |
|---|----------------|---------------------------|-------------------------|----------|---------------------------|---------------|---------------------------|------------------|
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | 06-Nov-2012 | \$3,000,000.00 | \$100.50 | (\$3,015,000.00) | \$0.00 | (\$3,015,000.00) | |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | 12-Sep-2012 | \$3,000,000.00 | \$98.50 | (\$2,955,000.00) | \$0.00 | (\$2,955,000.00) | |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | 03-Oct-2012 | \$1,000,000.00 | \$99.00 | (\$990,000.00) | \$0.00 | (\$990,000.00) | |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | 27-Nov-2012 | \$3,478,260.87 | \$99.00 | (\$3,443,478.26) | \$0.00 | (\$3,443,478.26) | |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | 27-Nov-2012 | \$521,739.13 | \$100.00 | \$0.00 | \$0.00 | \$0.00 | |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNKL_RTL | 24-Sep-2012 | \$2,000,000.00 | \$100.75 | (\$2,015,000.00) | \$0.00 | (\$2,015,000.00) | |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | 23-Aug-2012 | \$1,994,988.22 | \$99.75 | (\$1,990,000.75) | \$0.00 | (\$1,990,000.75) | |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | 27-Sep-2012 | \$1,000,000.00 | \$99.50 | (\$995,000.00) | \$0.00 | (\$995,000.00) | |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | 01-Nov-2012 | \$2,000,000.00 | \$100.88 | (\$2,017,500.00) | \$0.00 | (\$2,017,500.00) | |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | 23-Aug-2012 | \$6,400,000.00 | \$98.75 | (\$6,320,000.00) | \$0.00 | (\$6,320,000.00) | |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | 17-Oct-2012 | \$4,800,000.00 | \$96.00 | (\$4,608,000.00) | \$0.00 | (\$4,608,000.00) | |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | 09-Nov-2012 | \$1,000,000.00 | \$100.00 | (\$1,000,000.00) | \$0.00 | (\$1,000,000.00) | |
| MModal Inc - Term B Loan | MMODAL_BTL | 24-Sep-2012 | \$4,000,000.00 | \$99.38 | (\$3,975,000.00) | \$0.00 | (\$3,975,000.00) | |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | 21-Sep-2012 | \$3,000,000.00 | \$100.75 | (\$3,022,500.00) | \$0.00 | (\$3,022,500.00) | |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | 23-Aug-2012 | \$4,781,748.12 | \$100.00 | (\$4,781,748.12) | \$0.00 | (\$4,781,748.12) | |
| National Vision Inc - Term Loan | NTLVISN_TL | 23-Aug-2012 | \$4,000,000.00 | \$100.13 | (\$4,005,000.00) | \$0.00 | (\$4,005,000.00) | |
| New Breed Inc - Term Loan | NEWBREDDINC_TL | 12-Oct-2012 | \$4,000,000.00 | \$99.00 | (\$3,960,000.00) | \$0.00 | (\$3,960,000.00) | |
| NexTag Inc - Term Loan | NEXTAGINC_TL | 23-Aug-2012 | \$4,800,000.00 | \$96.92 | (\$4,652,016.00) | \$0.00 | (\$4,652,016.00) | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | 19-Sep-2012 | \$3,993,318.93 | \$95.00 | (\$3,793,652.98) | \$0.00 | (\$3,793,652.98) | |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | 19-Sep-2012 | \$6,681.07 | \$95.00 | (\$6,347.02) | \$0.00 | (\$6,347.02) | |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | 05-Sep-2012 | \$3,000,000.00 | \$100.00 | (\$3,000,000.00) | \$0.00 | (\$3,000,000.00) | |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | 24-Sep-2012 | \$500,000.00 | \$99.75 | (\$498,750.00) | \$0.00 | (\$498,750.00) | |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | 23-Oct-2012 | \$1,000,000.00 | \$99.00 | (\$990,000.00) | \$0.00 | (\$990,000.00) | |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | 01-Nov-2012 | \$3,000,000.00 | \$100.75 | (\$3,022,500.00) | \$0.00 | (\$3,022,500.00) | |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | 28-Nov-2012 | \$3,692,307.69 | \$99.00 | (\$3,655,384.61) | \$0.00 | (\$3,655,384.61) | |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | 20-Sep-2012 | \$4,000,000.00 | \$96.13 | (\$3,845,000.00) | \$0.00 | (\$3,845,000.00) | |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | 13-Sep-2012 | \$3,000,000.00 | \$96.25 | (\$2,887,500.00) | \$0.00 | (\$2,887,500.00) | |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | 26-Oct-2012 | \$4,800,000.00 | \$99.00 | (\$4,752,000.00) | \$0.00 | (\$4,752,000.00) | |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | 22-Oct-2012 | \$997,500.00 | \$100.00 | (\$997,500.00) | \$0.00 | (\$997,500.00) | |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | 28-Nov-2012 | \$1,800,171.52 | \$101.00 | (\$1,818,173.24) | \$0.00 | (\$1,818,173.24) | |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | 23-Aug-2012 | \$6,400,000.00 | \$87.50 | (\$5,600,000.00) | \$0.00 | (\$5,600,000.00) | |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | 26-Nov-2012 | \$4,000,000.00 | \$99.00 | (\$3,960,000.00) | \$0.00 | (\$3,960,000.00) | |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | 01-Nov-2012 | \$4,000,000.00 | \$99.50 | (\$3,980,000.00) | \$0.00 | (\$3,980,000.00) | |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | 17-Sep-2012 | \$3,000,000.00 | \$97.00 | (\$2,910,000.00) | \$0.00 | (\$2,910,000.00) | |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | 24-Oct-2012 | \$4,800,000.00 | \$100.00 | (\$4,800,000.00) | \$0.00 | (\$4,800,000.00) | |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | 23-Aug-2012 | \$5,600,000.00 | \$99.50 | (\$5,572,000.00) | \$0.00 | (\$5,572,000.00) | |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | 29-Nov-2012 | \$4,000,000.00 | \$98.50 | (\$3,940,000.00) | \$0.00 | (\$3,940,000.00) | |
| Web.com Group Inc - Retired - First Lien Term Loan | WEBCOMGP_FLTL | 12-Sep-2012 | \$2,000,000.00 | \$100.75 | (\$2,015,000.00) | \$0.00 | (\$2,015,000.00) | |
| | | Purchases Subtotal | \$169,256,951.01 | | (\$166,488,321.36) | \$0.00 | (\$166,488,321.36) | |
| | | Grand Total | \$155,951,868.59 | | (\$153,183,238.94) | \$0.00 | (\$153,183,238.94) | |

Class A/B Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 23-Aug-2012 - 25-Feb-2013

Current Collection Period : 23-Aug-2012 - 11-Feb-2013

| | | | |
|----------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| OC Coverage % | 165.61% | >= 152.50% | PASS |

| | | | |
|--|--|------------------|----------------------------|
| Collateral | | | |
| Aggregate Principal Balance of Collateral Obligations | | \$155,937,839.33 | |
| Less: | | | |
| Total Haircut Amount | | \$0.00 | |
| Plus: | | | |
| Principal Proceeds | | \$6,361,894.21 | |
| Adjusted Collateral Principal Amount (Numerator) | | | \$162,299,733.54 |
| Aggregate Outstanding Amount of Secured Notes | | | \$98,000,000.00 |

| Tranche | Par Amount Outstanding |
|--------------------|------------------------|
| A | |
| Class A-1 Notes | \$88,000,000.00 |
| A Subtotal | \$88,000,000.00 |
| B | |
| Class B-1 Notes | \$10,000,000.00 |
| B Subtotal | \$10,000,000.00 |
| Grand Total | \$98,000,000.00 |

Class C-1 Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 23-Aug-2012 - 25-Feb-2013

Current Collection Period : 23-Aug-2012 - 11-Feb-2013

| | | | |
|----------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| OC Coverage % | 148.22% | >= 136.50% | PASS |

| | | | |
|--|--|------------------|-----------------------------|
| Collateral | | | |
| Aggregate Principal Balance of Collateral Obligations | | \$155,937,839.33 | |
| Less: | | | |
| Total Haircut Amount | | \$0.00 | |
| Plus: | | | |
| Principal Proceeds | | \$6,361,894.21 | |
| Adjusted Collateral Principal Amount (Numerator) | | | \$162,299,733.54 |
| Aggregate Outstanding Amount of Secured Notes | | | \$109,500,000.00 |

| Tranche | Par Amount Outstanding |
|--------------------|-------------------------|
| A | |
| Class A-1 Notes | \$88,000,000.00 |
| A Subtotal | \$88,000,000.00 |
| B | |
| Class B-1 Notes | \$10,000,000.00 |
| B Subtotal | \$10,000,000.00 |
| C | |
| Class C-1 Notes | \$11,500,000.00 |
| C Subtotal | \$11,500,000.00 |
| Grand Total | \$109,500,000.00 |

Class D-1 Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 23-Aug-2012 - 25-Feb-2013

Current Collection Period : 23-Aug-2012 - 11-Feb-2013

| | | | |
|----------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| OC Coverage % | 135.25% | >= 126.00% | PASS |

| | | | |
|--|--|------------------|-----------------------------|
| Collateral | | | |
| Aggregate Principal Balance of Collateral Obligations | | \$155,937,839.33 | |
| Less: | | | |
| Total Haircut Amount | | \$0.00 | |
| Plus: | | | |
| Principal Proceeds | | \$6,361,894.21 | |
| Adjusted Collateral Principal Amount (Numerator) | | | \$162,299,733.54 |
| Aggregate Outstanding Amount of Secured Notes | | | \$120,000,000.00 |

| Tranche | Par Amount Outstanding |
|--------------------|-------------------------|
| A | |
| Class A-1 Notes | \$88,000,000.00 |
| A Subtotal | \$88,000,000.00 |
| B | |
| Class B-1 Notes | \$10,000,000.00 |
| B Subtotal | \$10,000,000.00 |
| C | |
| Class C-1 Notes | \$11,500,000.00 |
| C Subtotal | \$11,500,000.00 |
| D | |
| Class D-1 Notes | \$10,500,000.00 |
| D Subtotal | \$10,500,000.00 |
| Grand Total | \$120,000,000.00 |

Class A/B Interest Coverage Test

Report Summary

Current Distribution Period : 23-Aug-2012 - 25-Feb-2013

Current Collection Period : 23-Aug-2012 - 11-Feb-2013

| | | | |
|----------------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| Interest Coverage % | 261.87% | >= 160.00% | PASS |

Actual:

| | | |
|-----------------------------------|----------------|-----------------------|
| Interest Received on CDS | \$1,331,208.63 | |
| Miscellaneous Interest Proceeds | \$0.00 | |
| Interest Receivable not projected | \$0.00 | |
| Subtotal: | | \$1,331,208.63 |

Projected:

| | | |
|------------------------------|----------------|-----------------------|
| Interest on CDS | \$2,169,975.53 | |
| Reinvestment Income | \$879.85 | |
| Interest on Account Balances | \$7,380.35 | |
| Subtotal: | | \$2,178,235.72 |

Less:

| | | |
|-------------------------------------|--------|---------------|
| Principal Financed Accrued Interest | \$0.00 | |
| Section 11.1(a)(i)(A) and (B) | \$0.00 | |
| Subtotal: | | \$0.00 |

Collateral Interest Amount (Numerator): **\$3,509,444.35**

Interest due and payable on the Secured Notes (Denominator): **\$1,340,123.28**

| All-In-Rate | Base Rate | Spread | Date From | Date To | Par Amount | Interest |
|------------------------|-----------|---------|-------------|---------------------------------|------------------------|-----------------------|
| Class A-1 Notes | | | | | | |
| 2.4682% | 0.7182% | 1.7500% | 23-Aug-2012 | 25-Feb-2013 | <u>\$88,000,000.00</u> | <u>\$1,122,185.53</u> |
| | | | | Class A-1 Notes Subtotal | \$88,000,000.00 | \$1,122,185.53 |
| Class B-1 Notes | | | | | | |
| 4.2182% | 0.7181% | 3.5000% | 23-Aug-2012 | 25-Feb-2013 | <u>\$10,000,000.00</u> | <u>\$217,937.75</u> |

| | | |
|--------------------------|-----------------|----------------|
| Class B-1 Notes Subtotal | \$10,000,000.00 | \$217,937.75 |
| | <hr/> | <hr/> |
| Grand Total | \$98,000,000.00 | \$1,340,123.28 |
| | <hr/> <hr/> | <hr/> <hr/> |

Class C-1 Interest Coverage Test

Report Summary

Current Distribution Period : 23-Aug-2012 - 25-Feb-2013

Current Collection Period : 23-Aug-2012 - 11-Feb-2013

| | | | |
|----------------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| Interest Coverage % | 210.77% | >= 140.00% | PASS |

Actual:

| | | |
|-----------------------------------|----------------|-----------------------|
| Interest Received on CDS | \$1,331,208.63 | |
| Miscellaneous Interest Proceeds | \$0.00 | |
| Interest Receivable not projected | \$0.00 | |
| Subtotal: | | \$1,331,208.63 |

Projected:

| | | |
|------------------------------|----------------|-----------------------|
| Interest on CDS | \$2,169,975.53 | |
| Reinvestment Income | \$879.85 | |
| Interest on Account Balances | \$7,380.35 | |
| Subtotal: | | \$2,178,235.72 |

Less:

| | | |
|-------------------------------------|--------|---------------|
| Principal Financed Accrued Interest | \$0.00 | |
| Section 11.1(a)(i)(A) and (B) | \$0.00 | |
| Subtotal: | | \$0.00 |

Collateral Interest Amount (Numerator): **\$3,509,444.35**

Interest due and payable on the Secured Notes (Denominator): **\$1,665,022.53**

| All-In-Rate | Base Rate | Spread | Date From | Date To | Par Amount | Interest |
|------------------------|-----------|---------|-------------|---------------------------------|------------------------|-----------------------|
| Class A-1 Notes | | | | | | |
| 2.4682% | 0.7182% | 1.7500% | 23-Aug-2012 | 25-Feb-2013 | \$88,000,000.00 | \$1,122,185.53 |
| | | | | Class A-1 Notes Subtotal | \$88,000,000.00 | \$1,122,185.53 |
| Class B-1 Notes | | | | | | |
| 4.2182% | 0.7181% | 3.5000% | 23-Aug-2012 | 25-Feb-2013 | \$10,000,000.00 | \$217,937.75 |

| | | | | | | |
|--|---------|---------|-------------|---|-------------------------|-----------------------|
| | | | | Class B-1 Notes Subtotal | \$10,000,000.00 | \$217,937.75 |
| Class C-1 Interest on Deferred Interest | | | | | | |
| 0.0000% | 0.0000% | 0.0000% | 04-Dec-2012 | 04-Dec-2012 | \$0.00 | \$0.00 |
| | | | | Class C-1 Interest on Deferred Interest Subtotal | \$0.00 | \$0.00 |
| Class C-1 Notes | | | | | | |
| 5.4682% | 0.7181% | 4.7500% | 23-Aug-2012 | 25-Feb-2013 | \$11,500,000.00 | \$324,899.25 |
| | | | | Class C-1 Notes Subtotal | \$11,500,000.00 | \$324,899.25 |
| | | | | Grand Total | \$109,500,000.00 | \$1,665,022.53 |

Class D-1 Interest Coverage Test

Report Summary

Current Distribution Period : 23-Aug-2012 - 25-Feb-2013

Current Collection Period : 23-Aug-2012 - 11-Feb-2013

| | | | |
|----------------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| Interest Coverage % | 174.09% | >= 120.00% | PASS |

Actual:

| | | |
|-----------------------------------|----------------|-----------------------|
| Interest Received on CDS | \$1,331,208.63 | |
| Miscellaneous Interest Proceeds | \$0.00 | |
| Interest Receivable not projected | \$0.00 | |
| Subtotal: | | \$1,331,208.63 |

Projected:

| | | |
|------------------------------|----------------|-----------------------|
| Interest on CDS | \$2,169,975.53 | |
| Reinvestment Income | \$879.85 | |
| Interest on Account Balances | \$7,380.35 | |
| Subtotal: | | \$2,178,235.72 |

Less:

| | | |
|-------------------------------------|--------|---------------|
| Principal Financed Accrued Interest | \$0.00 | |
| Section 11.1(a)(i)(A) and (B) | \$0.00 | |
| Subtotal: | | \$0.00 |

Collateral Interest Amount (Numerator): **\$3,509,444.35**

Interest due and payable on the Secured Notes (Denominator): **\$2,015,919.67**

| All-In-Rate | Base Rate | Spread | Date From | Date To | Par Amount | Interest |
|------------------------|-----------|---------|-------------|---------------------------------|------------------------|-----------------------|
| Class A-1 Notes | | | | | | |
| 2.4682% | 0.7182% | 1.7500% | 23-Aug-2012 | 25-Feb-2013 | \$88,000,000.00 | \$1,122,185.53 |
| | | | | Class A-1 Notes Subtotal | \$88,000,000.00 | \$1,122,185.53 |
| Class B-1 Notes | | | | | | |
| 4.2182% | 0.7181% | 3.5000% | 23-Aug-2012 | 25-Feb-2013 | \$10,000,000.00 | \$217,937.75 |

| | | | | | | |
|--|---------|---------|-------------|---|-------------------------|-----------------------|
| | | | | Class B-1 Notes Subtotal | \$10,000,000.00 | \$217,937.75 |
| Class C-1 Interest on Deferred Interest | | | | | | |
| 0.0000% | 0.0000% | 0.0000% | 04-Dec-2012 | 04-Dec-2012 | \$0.00 | \$0.00 |
| | | | | Class C-1 Interest on Deferred Interest Subtotal | \$0.00 | \$0.00 |
| Class C-1 Notes | | | | | | |
| 5.4682% | 0.7181% | 4.7500% | 23-Aug-2012 | 25-Feb-2013 | \$11,500,000.00 | \$324,899.25 |
| | | | | Class C-1 Notes Subtotal | \$11,500,000.00 | \$324,899.25 |
| Class D-1 Interest on Deferred Interest | | | | | | |
| 0.0000% | 0.0000% | 0.0000% | 04-Dec-2012 | 04-Dec-2012 | \$0.00 | \$0.00 |
| | | | | Class D-1 Interest on Deferred Interest Subtotal | \$0.00 | \$0.00 |
| Class D-1 Notes | | | | | | |
| 6.4682% | 0.7182% | 5.7500% | 23-Aug-2012 | 25-Feb-2013 | \$10,500,000.00 | \$350,897.14 |
| | | | | Class D-1 Notes Subtotal | \$10,500,000.00 | \$350,897.14 |
| | | | | Grand Total | \$120,000,000.00 | \$2,015,919.67 |

Interest Diversion Test

Report Summary

Current Distribution Period : 23-Aug-2012 - 25-Feb-2013

Current Collection Period : 23-Aug-2012 - 11-Feb-2013

| | | | |
|----------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| OC Coverage % | 135.25% | >= 126.00% | PASS |

| | | | |
|--|--|------------------|-----------------------------|
| Collateral | | | |
| Aggregate Principal Balance of Collateral Obligations | | \$155,937,839.33 | |
| Less: | | | |
| Total Haircut Amount | | \$0.00 | |
| Plus: | | | |
| Principal Proceeds | | \$6,361,894.21 | |
| Adjusted Collateral Principal Amount (Numerator) | | | \$162,299,733.54 |
| Aggregate Outstanding Amount of Secured Notes | | | \$120,000,000.00 |

| Tranche | Par Amount Outstanding |
|--------------------|-------------------------|
| A | |
| Class A-1 Notes | \$88,000,000.00 |
| A Subtotal | \$88,000,000.00 |
| B | |
| Class B-1 Notes | \$10,000,000.00 |
| B Subtotal | \$10,000,000.00 |
| C | |
| Class C-1 Notes | \$11,500,000.00 |
| C Subtotal | \$11,500,000.00 |
| D | |
| Class D-1 Notes | \$10,500,000.00 |
| D Subtotal | \$10,500,000.00 |
| Grand Total | \$120,000,000.00 |

Portfolio Assets: Principal Financed Accrued Interest

| | |
|---|--------|
| OC Test Adjustment: Accrued Interest Purchased with Principal | \$0.00 |
| IC Test Adjustment: Accrued Interest Purchased with Principal | \$0.00 |

No records matched the report criteria or there is no data available.

Maximum Moody's Weighted Average Rating Factor Test

Adjusted Weighted Average Moody's Rating Factor

3149

Maximum Moody's Weighted Average Rating Factor

<=3270

Result

PASS

| Description | Security ID | Asset Type | Principal Balance | Moody's DP Rating AF CW - Adjusted | Rating Factor | Weight |
|---|---------------|------------|-------------------|------------------------------------|---------------|---------------------|
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Loan | \$1,500,000.00 | B2 | 2,720.00 | \$4,080,000,000.00 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Loan | \$4,500,000.00 | B2 | 2,720.00 | \$12,240,000,000.00 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDRPLCTL | Loan | \$3,989,949.75 | B2 | 2,720.00 | \$10,852,663,320.00 |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Loan | \$6,132,812.50 | B3 | 3,490.00 | \$21,403,515,625.00 |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Loan | \$5,586,000.00 | B2 | 2,720.00 | \$15,193,920,000.00 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Loan | \$4,800,000.00 | B2 | 2,720.00 | \$13,056,000,000.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Loan | \$4,650,000.00 | B3 | 3,490.00 | \$16,228,500,000.00 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Loan | \$2,992,012.61 | B1 | 2,220.00 | \$6,642,267,994.20 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Loan | \$4,800,000.00 | B3 | 3,490.00 | \$16,752,000,000.00 |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | Loan | \$4,000,000.00 | B2 | 2,720.00 | \$10,880,000,000.00 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Loan | \$4,000,000.00 | B3 | 3,490.00 | \$13,960,000,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Loan | \$3,478,260.87 | B2 | 2,720.00 | \$9,460,869,566.40 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Loan | \$521,739.13 | B2 | 2,720.00 | \$1,419,130,433.60 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNKNRTL | Loan | \$1,923,714.76 | B2 | 2,720.00 | \$5,232,504,147.20 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Loan | \$1,949,882.22 | B3 | 3,490.00 | \$6,805,088,947.80 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Loan | \$3,000,000.00 | B2 | 2,720.00 | \$8,160,000,000.00 |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Loan | \$6,383,673.47 | B3 | 3,490.00 | \$22,279,020,410.30 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | \$4,800,000.00 | *** | *** | *** |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Loan | \$1,000,000.00 | B2 | 2,720.00 | \$2,720,000,000.00 |
| MModal Inc - Term B Loan | MMODAL_BTL | Loan | \$4,000,000.00 | B2 | 2,720.00 | \$10,880,000,000.00 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Loan | \$2,962,500.00 | B1 | 2,220.00 | \$6,576,750,000.00 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Loan | \$4,769,733.68 | B2 | 2,720.00 | \$12,973,675,609.60 |
| National Vision Inc - Term Loan | NTLVISN_TL | Loan | \$3,970,000.00 | B2 | 2,720.00 | \$10,798,400,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Loan | \$4,000,000.00 | B2 | 2,720.00 | \$10,880,000,000.00 |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Loan | \$4,735,135.13 | B1 | 2,220.00 | \$10,511,999,988.60 |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | \$3,927,489.87 | *** | *** | *** |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | Loan | \$0.00 | *** | *** | *** |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Loan | \$3,500,000.00 | B1 | 2,220.00 | \$7,770,000,000.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Loan | \$4,000,000.00 | B2 | 2,720.00 | \$10,880,000,000.00 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Loan | \$3,692,307.69 | B2 | 2,720.00 | \$10,043,076,916.80 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Loan | \$3,989,974.94 | B2 | 2,720.00 | \$10,852,731,836.80 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Loan | \$2,992,481.20 | Ba3 | 1,766.00 | \$5,284,721,799.20 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Loan | \$4,800,000.00 | B2 | 2,720.00 | \$13,056,000,000.00 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Loan | \$2,797,671.52 | B2 | 2,720.00 | \$7,609,666,534.40 |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | \$6,400,000.00 | Caa2 | 6,500.00 | \$41,600,000,000.00 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Loan | \$4,000,000.00 | B2 | 2,720.00 | \$10,880,000,000.00 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Loan | \$4,000,000.00 | B1 | 2,220.00 | \$8,880,000,000.00 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Loan | \$2,992,500.00 | B2 | 2,720.00 | \$8,139,600,000.00 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Loan | \$4,800,000.00 | B2 | 2,720.00 | \$13,056,000,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | \$5,600,000.00 | Caa1 | 4,770.00 | \$26,712,000,000.00 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | Loan | \$4,000,000.00 | B3 | 3,490.00 | \$13,960,000,000.00 |

Grand Total \$155,937,839.33

\$490,990,787,284.90

Minimum Weighted Average Spread Test

| | |
|--|------------------|
| APB of Collateral Obligations (excluding Defaults and Capitalized Interest) | \$155,937,839.33 |
| APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest) | \$155,937,839.33 |
| | |
| Target Initial Par Amount | \$160,000,000.00 |
| LIBOR applicable to the Secured Notes during Interest Accrual Period | 0.7182% |
| LIBOR as of the preceding Interest Determination Date | 0.7182% |
| | |
| Aggregate Excess Funded Spread (excluding Defaults and Capitalized Interest) | \$0.00 |
| Aggregate Funded Spread (excluding Defaults and Capitalized Interest) | \$9,614,822.24 |
| Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest) | \$2,608.70 |

Minimum Weighted Average Spread Test

| | | | |
|---|--------|---------|--|
| Weighted Average Spread (excluding Defaults and Capitalized Interest) | 6.167% | | |
| Excess Weighted Average Coupon | 0.000% | | |
| Weighted Average Spread plus Excess Weighted Average Coupon | | 6.17% | |
| Minimum Weighted Average Spread | | >=6.00% | |

Result:

PASS

| Security | Security ID | Payment Frequency | Amount | Default | Rate Index | Is Libor Floor | Libor Base Rate | All In Rate | Spread | Adjusted Spread | Annual Interest/Adjusted Spread |
|---|---------------|-------------------|----------------|---------|------------|----------------|-----------------|-------------|---------|-----------------|---------------------------------|
| Float | | | | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Monthly | \$1,500,000.00 | No | LIBOR | Yes | 1.2500% | 6.5000% | 5.2500% | 5.7819% | \$86,727.75 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Quarterly | \$4,500,000.00 | No | LIBOR | Yes | 1.2500% | 6.0000% | 4.7500% | 5.2819% | \$237,683.25 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Quarterly | \$18,844.22 | No | LIBOR | Yes | 1.5000% | 7.0000% | 5.5000% | 6.2819% | \$1,183.77 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Quarterly | \$1,600,973.62 | No | LIBOR | Yes | 1.5000% | 7.0000% | 5.5000% | 6.2819% | \$100,570.76 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Quarterly | \$2,370,131.91 | No | LIBOR | Yes | 1.5000% | 7.0000% | 5.5000% | 6.2819% | \$148,888.13 |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Bi-monthly | \$117,187.50 | No | LIBOR | Yes | 1.5000% | 7.2500% | 5.7500% | 6.5319% | \$7,654.51 |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Quarterly | \$6,015,625.00 | No | LIBOR | Yes | 1.5000% | 7.2500% | 5.7500% | 6.5319% | \$392,931.60 |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Quarterly | \$5,586,000.00 | No | LIBOR | Yes | 1.2500% | 5.7500% | 4.5000% | 5.0319% | \$281,079.14 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Monthly | \$4,800,000.00 | No | LIBOR | Yes | 1.2500% | 6.5000% | 5.2500% | 5.7819% | \$277,528.80 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Quarterly | \$4,650,000.00 | No | LIBOR | Yes | 1.2500% | 6.0000% | 4.7500% | 5.2819% | \$245,606.03 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Monthly | \$2,992,012.61 | No | LIBOR | Yes | 1.2500% | 5.7500% | 4.5000% | 5.0319% | \$150,553.59 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Quarterly | \$790,050.00 | No | LIBOR | Yes | 1.2500% | 6.2500% | 5.0000% | 5.5319% | \$43,704.38 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Quarterly | \$4,009,950.00 | No | LIBOR | Yes | 1.2500% | 6.2500% | 5.0000% | 5.5319% | \$221,824.42 |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | Bi-monthly | \$4,000,000.00 | No | LIBOR | Yes | 1.2500% | 5.7500% | 4.5000% | 5.0319% | \$201,274.00 |

| Security | Security ID | Payment Frequency | Amount | Default | Rate Index | Is Labor Floor | Libor Base Rate | All In Rate | Spread | Adjusted Spread | Annual Interest/Adjusted Spread |
|---|---------------|-------------------|-------------------------|---------|------------|----------------|-----------------|-------------|---------|-----------------|---------------------------------|
| First Data Corp - Extended 2017 Dollar Term | FRSTD_TL | Monthly | \$4,000,000.00 | No | LIBOR | Yes | 0.0000% | 5.2075% | 5.0000% | 5.0000% | \$200,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Quarterly | \$3,478,260.87 | No | LIBOR | Yes | 1.2500% | 6.0000% | 4.7500% | 5.2819% | \$183,716.52 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Quarterly | \$521,739.13 | No | UNFND | | 1.2500% | 0.5000% | 0.5000% | 0.5000% | \$2,608.70 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNK_RTL | Quarterly | \$1,923,714.76 | No | LIBOR | Yes | 1.2500% | 6.0000% | 4.7500% | 5.2819% | \$101,607.73 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Quarterly | \$633,488.70 | No | LIBOR | Yes | 1.2500% | 6.5000% | 5.2500% | 5.7819% | \$36,627.37 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Quarterly | \$1,316,393.52 | No | LIBOR | Yes | 1.2500% | 6.5000% | 5.2500% | 5.7819% | \$76,111.90 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Quarterly | \$3,000,000.00 | No | LIBOR | Yes | 1.2500% | 5.2500% | 4.0000% | 4.5319% | \$135,955.50 |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Monthly | \$3,232,653.06 | No | LIBOR | Yes | 2.0000% | 9.2500% | 7.2500% | 8.5319% | \$275,805.11 |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Quarterly | \$3,151,020.41 | No | LIBOR | Yes | 2.0000% | 9.2500% | 7.2500% | 8.5319% | \$268,840.33 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Quarterly | \$4,800,000.00 | No | LIBOR | Yes | 1.5000% | 10.0000% | 8.5000% | 9.2819% | \$445,528.80 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Quarterly | \$10,126.58 | No | LIBOR | Yes | 1.5000% | 5.5000% | 4.0000% | 4.7819% | \$484.24 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Quarterly | \$989,873.42 | No | LIBOR | Yes | 1.5000% | 5.5000% | 4.0000% | 4.7819% | \$47,334.26 |
| MModal Inc - Term B Loan | MMODAL_BTL | Quarterly | \$4,000,000.00 | No | LIBOR | Yes | 1.2500% | 6.7500% | 5.5000% | 6.0319% | \$241,274.00 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Quarterly | \$462,500.00 | No | LIBOR | Yes | 1.5000% | 7.0000% | 5.5000% | 6.2819% | \$29,053.56 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Quarterly | \$2,500,000.00 | No | LIBOR | Yes | 1.5000% | 7.0000% | 5.5000% | 6.2819% | \$157,046.25 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Quarterly | \$4,769,733.68 | No | LIBOR | Yes | 1.5000% | 8.2500% | 6.7500% | 7.5319% | \$359,249.19 |
| National Vision Inc - Term Loan | NTLVISN_TL | Monthly | \$103,333.33 | No | LIBOR | Yes | 1.2500% | 7.0000% | 5.7500% | 6.2819% | \$6,491.25 |
| National Vision Inc - Term Loan | NTLVISN_TL | Quarterly | \$266,666.67 | No | LIBOR | Yes | 1.2500% | 7.0000% | 5.7500% | 6.2819% | \$16,751.60 |
| National Vision Inc - Term Loan | NTLVISN_TL | Quarterly | \$3,600,000.00 | No | LIBOR | Yes | 1.2500% | 7.0000% | 5.7500% | 6.2819% | \$226,146.60 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Monthly | \$666,666.67 | No | LIBOR | Yes | 1.2500% | 6.0000% | 4.7500% | 5.2819% | \$35,212.33 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Quarterly | \$3,333,333.33 | No | LIBOR | Yes | 1.2500% | 6.0000% | 4.7500% | 5.2819% | \$176,061.67 |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Quarterly | \$4,735,135.13 | No | LIBOR | Yes | 1.5000% | 7.0000% | 5.5000% | 6.2819% | \$297,454.09 |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Quarterly | \$3,927,489.87 | No | LIBOR | Yes | 1.7500% | 7.7500% | 6.0000% | 7.0319% | \$276,175.20 |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Quarterly | \$3,500,000.00 | No | LIBOR | Yes | 1.2500% | 5.7500% | 4.5000% | 5.0319% | \$176,114.75 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Quarterly | \$20,000.00 | No | PRIME | | 1.2500% | 6.5000% | 3.2500% | 5.7818% | \$1,156.36 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Quarterly | \$3,980,000.00 | No | LIBOR | Yes | 1.2500% | 5.5000% | 4.2500% | 4.7819% | \$190,317.63 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Quarterly | \$3,692,307.69 | No | PRIME | | 1.2500% | 5.7500% | 3.5000% | 5.0318% | \$185,789.54 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Monthly | \$3,989,974.94 | No | LIBOR | Yes | 1.2500% | 5.7500% | 4.5000% | 5.0319% | \$200,769.55 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Monthly | \$2,992,481.20 | No | LIBOR | Yes | 1.0000% | 4.0000% | 3.0000% | 3.2819% | \$98,208.74 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Quarterly | \$4,800,000.00 | No | LIBOR | Yes | 1.2500% | 7.0000% | 5.7500% | 6.2819% | \$301,528.80 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Quarterly | \$2,797,671.52 | No | LIBOR | Yes | 1.2500% | 5.0000% | 3.7500% | 4.2819% | \$119,792.10 |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Monthly | \$6,400,000.00 | No | LIBOR | Yes | 1.2500% | 10.5000% | 9.2500% | 9.7819% | \$626,038.40 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Quarterly | \$4,000,000.00 | No | LIBOR | Yes | 1.5000% | 8.5000% | 7.0000% | 7.7819% | \$311,274.00 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Monthly | \$4,000,000.00 | No | LIBOR | Yes | 1.2500% | 6.5000% | 5.2500% | 5.7819% | \$231,274.00 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Quarterly | \$2,992,500.00 | No | LIBOR | Yes | 1.5000% | 9.0000% | 7.5000% | 8.2819% | \$247,834.36 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Quarterly | \$4,800,000.00 | No | LIBOR | Yes | 1.2500% | 5.7500% | 4.5000% | 5.0319% | \$241,528.80 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Monthly | \$5,600,000.00 | No | LIBOR | Yes | 1.5000% | 9.5000% | 8.0000% | 8.7819% | \$491,783.60 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | Quarterly | \$4,000,000.00 | No | LIBOR | Yes | 1.2500% | 5.7500% | 4.5000% | 5.0319% | \$201,274.00 |
| Float Subtotal | | | \$155,937,839.33 | | | | | | | | \$9,617,430.93 |
| Grand Total | | | \$155,937,839.33 | | | | | | | | \$9,617,430.93 |

Minimum Weighted Average Coupon Test

| | |
|--|------------------|
| APB of Collateral Obligations (excluding Defaults and Capitalized Interest) | \$155,937,839.33 |
| APB of Fixed Rate Collateral Obligations (excluding Defaults and Capitalized Interest) | \$0.00 |
| Aggregate Coupon (excluding Defaults and Capitalized Interest) | \$0.00 |

Minimum Weighted Average Fixed Rate Coupon Test

| | |
|--|---------|
| Weighted Average Fixed Rate Coupon (excluding Defaults and Capitalized Interest) | 0.000% |
| Excess Weighted Average Floating Spread | 0.000% |
| Weighted Average Fixed Rate Coupon plus Excess Weighted Average Floating Spread | 0.00% |
| Minimum Weighted Average Fixed Rate Coupon | >=7.00% |

Result: N/A

No records matched the report criteria or there is no data available.

Portfolio Assets: Weighted Average Spread - S&P CDO Monitor

| | |
|--|------------------|
| APB of Collateral Obligations (excluding Defaults and Capitalized Interest) | \$155,937,839.33 |
| APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest) | \$155,937,839.33 |
| Aggregate Funded Spread (excluding Defaults and Capitalized Interest) | \$8,666,262.88 |
| Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest) | \$2,608.70 |

Weighted Average Spread for S&P CDO Monitor (excluding Defaults and Capitalized Interest) 5.559%

| Security | Security ID | Payment Frequency | Amount | Default | Rate Index | All In Rate | Spread | Adjusted Spread | Annual Interest/Adjusted Spread |
|---|---------------|-------------------|----------------|---------|------------|-------------|---------|-----------------|---------------------------------|
| Float | | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Monthly | \$1,500,000.00 | No | LIBOR | 6.5000% | 5.2500% | 5.2500% | \$78,750.00 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Quarterly | \$4,500,000.00 | No | LIBOR | 6.0000% | 4.7500% | 4.7500% | \$213,750.00 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Quarterly | \$18,844.22 | No | LIBOR | 7.0000% | 5.5000% | 5.5000% | \$1,036.43 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Quarterly | \$1,600,973.62 | No | LIBOR | 7.0000% | 5.5000% | 5.5000% | \$88,053.55 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Quarterly | \$2,370,131.91 | No | LIBOR | 7.0000% | 5.5000% | 5.5000% | \$130,357.26 |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Bi-monthly | \$117,187.50 | No | LIBOR | 7.2500% | 5.7500% | 5.7500% | \$6,738.28 |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Quarterly | \$6,015,625.00 | No | LIBOR | 7.2500% | 5.7500% | 5.7500% | \$345,898.44 |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Quarterly | \$5,586,000.00 | No | LIBOR | 5.7500% | 4.5000% | 4.5000% | \$251,370.00 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Monthly | \$4,800,000.00 | No | LIBOR | 6.5000% | 5.2500% | 5.2500% | \$252,000.00 |
| Delltek Inc - First Lien Term Loan | DELTEKINC_TLB | Quarterly | \$4,650,000.00 | No | LIBOR | 6.0000% | 4.7500% | 4.7500% | \$220,875.00 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Monthly | \$2,992,012.61 | No | LIBOR | 5.7500% | 4.5000% | 4.5000% | \$134,640.57 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Quarterly | \$790,050.00 | No | LIBOR | 6.2500% | 5.0000% | 5.0000% | \$39,502.50 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Quarterly | \$4,009,950.00 | No | LIBOR | 6.2500% | 5.0000% | 5.0000% | \$200,497.50 |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | Bi-monthly | \$4,000,000.00 | No | LIBOR | 5.7500% | 4.5000% | 4.5000% | \$180,000.00 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Monthly | \$4,000,000.00 | No | LIBOR | 5.2075% | 5.0000% | 5.0000% | \$200,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Quarterly | \$3,478,260.87 | No | LIBOR | 6.0000% | 4.7500% | 4.7500% | \$165,217.39 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Quarterly | \$521,739.13 | No | UNFND | 0.5000% | 0.5000% | 0.5000% | \$2,608.70 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLLNK_RTL | Quarterly | \$1,923,714.76 | No | LIBOR | 6.0000% | 4.7500% | 4.7500% | \$91,376.45 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Quarterly | \$633,488.70 | No | LIBOR | 6.5000% | 5.2500% | 5.2500% | \$33,258.16 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Quarterly | \$1,316,393.52 | No | LIBOR | 6.5000% | 5.2500% | 5.2500% | \$69,110.66 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Quarterly | \$3,000,000.00 | No | LIBOR | 5.2500% | 4.0000% | 4.0000% | \$120,000.00 |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Monthly | \$3,232,653.06 | No | LIBOR | 9.2500% | 7.2500% | 7.2500% | \$234,367.35 |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Quarterly | \$3,151,020.41 | No | LIBOR | 9.2500% | 7.2500% | 7.2500% | \$228,448.98 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Quarterly | \$4,800,000.00 | No | LIBOR | 10.0000% | 8.5000% | 8.5000% | \$408,000.00 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Quarterly | \$10,126.58 | No | LIBOR | 5.5000% | 4.0000% | 4.0000% | \$405.06 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Quarterly | \$989,873.42 | No | LIBOR | 5.5000% | 4.0000% | 4.0000% | \$39,594.94 |
| MModal Inc - Term B Loan | MMODAL_BTL | Quarterly | \$4,000,000.00 | No | LIBOR | 6.7500% | 5.5000% | 5.5000% | \$220,000.00 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Quarterly | \$462,500.00 | No | LIBOR | 7.0000% | 5.5000% | 5.5000% | \$25,437.50 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Quarterly | \$2,500,000.00 | No | LIBOR | 7.0000% | 5.5000% | 5.5000% | \$137,500.00 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Quarterly | \$4,769,733.68 | No | LIBOR | 8.2500% | 6.7500% | 6.7500% | \$321,957.02 |
| National Vision Inc - Term Loan | NTLVISN_TL | Monthly | \$103,333.33 | No | LIBOR | 7.0000% | 5.7500% | 5.7500% | \$5,941.67 |
| National Vision Inc - Term Loan | NTLVISN_TL | Quarterly | \$266,666.67 | No | LIBOR | 7.0000% | 5.7500% | 5.7500% | \$15,333.33 |

| Security | Security ID | Payment Frequency | Amount | Default | Rate Index | All In Rate | Spread | Adjusted Spread | Annual Interest/Adjusted Spread |
|---|---------------|-----------------------|-------------------------|---------|------------|-------------|---------|-----------------|---------------------------------|
| National Vision Inc - Term Loan | NTLVISN_TL | Quarterly | \$3,600,000.00 | No | LIBOR | 7.0000% | 5.7500% | 5.7500% | \$207,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Monthly | \$666,666.67 | No | LIBOR | 6.0000% | 4.7500% | 4.7500% | \$31,666.67 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Quarterly | \$3,333,333.33 | No | LIBOR | 6.0000% | 4.7500% | 4.7500% | \$158,333.33 |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Quarterly | \$4,735,135.13 | No | LIBOR | 7.0000% | 5.5000% | 5.5000% | \$260,432.43 |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Quarterly | \$3,927,489.87 | No | LIBOR | 7.7500% | 6.0000% | 6.0000% | \$235,649.39 |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Quarterly | \$3,500,000.00 | No | LIBOR | 5.7500% | 4.5000% | 4.5000% | \$157,500.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Quarterly | \$20,000.00 | No | PRIME | 6.5000% | 3.2500% | 3.2500% | \$650.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Quarterly | \$3,980,000.00 | No | LIBOR | 5.5000% | 4.2500% | 4.2500% | \$169,150.00 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Quarterly | \$3,692,307.69 | No | PRIME | 5.7500% | 3.5000% | 5.0318% | \$185,789.54 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Monthly | \$3,989,974.94 | No | LIBOR | 5.7500% | 4.5000% | 4.5000% | \$179,548.87 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Monthly | \$2,992,481.20 | No | LIBOR | 4.0000% | 3.0000% | 3.0000% | \$89,774.44 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Quarterly | \$4,800,000.00 | No | LIBOR | 7.0000% | 5.7500% | 5.7500% | \$276,000.00 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Quarterly | \$2,797,671.52 | No | LIBOR | 5.0000% | 3.7500% | 3.7500% | \$104,912.68 |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Monthly | \$6,400,000.00 | No | LIBOR | 10.5000% | 9.2500% | 9.2500% | \$592,000.00 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Quarterly | \$4,000,000.00 | No | LIBOR | 8.5000% | 7.0000% | 7.0000% | \$280,000.00 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Monthly | \$4,000,000.00 | No | LIBOR | 6.5000% | 5.2500% | 5.2500% | \$210,000.00 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Quarterly | \$2,992,500.00 | No | LIBOR | 9.0000% | 7.5000% | 7.5000% | \$224,437.50 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Quarterly | \$4,800,000.00 | No | LIBOR | 5.7500% | 4.5000% | 4.5000% | \$216,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Monthly | \$5,600,000.00 | No | LIBOR | 9.5000% | 8.0000% | 8.0000% | \$448,000.00 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | Quarterly | \$4,000,000.00 | No | LIBOR | 5.7500% | 4.5000% | 4.5000% | \$180,000.00 |
| | | Float Subtotal | \$155,937,839.33 | | | | | | \$8,668,871.58 |
| | | Grand Total | \$155,937,839.33 | | | | | | \$8,668,871.58 |

Minimum Weighted Average Moody's Recovery Rate Test

| | |
|--|------------------|
| Principal Balance Total | \$155,937,839.33 |
| Recovery Amount Total | \$74,452,046.14 |
| Moody Minimum Weighted Average Recovery Rate | 47.8% |
| Requirement | >= 41.00% |

RESULT **PASS**

| Security | Security ID | Asset Type | Moody's Security Level | Moody's DP Rating | Moody's Rating | Principal Balance | Recovery Rate | Recovery Amount |
|---|---------------|------------|------------------------|-------------------|----------------|------------------------|---------------|------------------------|
| Senior Secured Loan - Differential >= +2 | | | | | | | | |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Loan | Senior Secured | B3 | B1 | \$4,650,000.00 | 60.0000% | \$2,790,000.00 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Loan | Senior Secured | B3 | B1 | \$4,000,000.00 | 60.0000% | \$2,400,000.00 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Loan | Senior Secured | B2 | Ba3 | \$3,000,000.00 | 60.0000% | \$1,800,000.00 |
| MModal Inc - Term B Loan | MMODAL_BTL | Loan | Senior Secured | B2 | Ba3 | \$4,000,000.00 | 60.0000% | \$2,400,000.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Loan | Senior Secured | B2 | Ba3 | \$4,000,000.00 | 60.0000% | \$2,400,000.00 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Loan | Senior Secured | B2 | Ba3 | \$2,797,671.52 | 60.0000% | \$1,678,602.91 |
| Senior Secured Loan - Differential >= +2 Subtotal | | | | | | \$22,447,671.52 | | \$13,468,602.91 |
| Senior Secured Loan - Differential = +1 | | | | | | | | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Loan | Senior Secured | B2 | B1 | \$6,132,812.50 | 50.0000% | \$3,066,406.25 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Loan | Senior Secured | B2 | B1 | \$4,800,000.00 | 50.0000% | \$2,400,000.00 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Loan | Senior Secured | B2 | B1 | \$4,800,000.00 | 50.0000% | \$2,400,000.00 |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | Loan | Senior Secured | B2 | B1 | \$4,000,000.00 | 50.0000% | \$2,000,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Loan | Senior Secured | B2 | B1 | \$3,478,260.87 | 50.0000% | \$1,739,130.44 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Loan | Senior Secured | B2 | B1 | \$521,739.13 | 50.0000% | \$260,869.57 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Loan | Senior Secured | B2 | B1 | \$1,949,882.22 | 50.0000% | \$974,941.11 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | Senior Secured | *** | *** | \$4,800,000.00 | 50.0000% | \$2,400,000.00 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Loan | Senior Secured | B1 | Ba3 | \$2,962,500.00 | 50.0000% | \$1,481,250.00 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Loan | Senior Secured | B2 | B1 | \$4,769,733.68 | 50.0000% | \$2,384,866.84 |
| National Vision Inc - Term Loan | NTLVISN_TL | Loan | Senior Secured | B2 | B1 | \$3,970,000.00 | 50.0000% | \$1,985,000.00 |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Loan | Senior Secured | B1 | Ba3 | \$3,500,000.00 | 50.0000% | \$1,750,000.00 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Loan | Senior Secured | B2 | B1 | \$3,989,974.94 | 50.0000% | \$1,994,987.47 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Loan | Senior Secured | Ba3 | Ba2 | \$2,992,481.20 | 50.0000% | \$1,496,240.60 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Loan | Senior Secured | B2 | B1 | \$4,800,000.00 | 50.0000% | \$2,400,000.00 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTYSDE_FL | Loan | Senior Secured | B3 | B2 | \$4,000,000.00 | 50.0000% | \$2,000,000.00 |
| Senior Secured Loan - Differential = +1 Subtotal | | | | | | \$61,467,384.54 | | \$30,733,692.27 |
| Senior Secured Loan - Differential = 0 | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Loan | Senior Secured | B2 | B2 | \$1,500,000.00 | 45.0000% | \$675,000.00 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Loan | Senior Secured | B2 | B2 | \$4,500,000.00 | 45.0000% | \$2,025,000.00 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Loan | Senior Secured | B2 | B2 | \$3,989,949.75 | 45.0000% | \$1,795,477.39 |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Loan | Senior Secured | B2 | B2 | \$5,586,000.00 | 45.0000% | \$2,513,700.00 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Loan | Senior Secured | B1 | B1 | \$2,992,012.61 | 45.0000% | \$1,346,405.67 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNKR_TL | Loan | Senior Secured | B2 | B2 | \$1,923,714.76 | 45.0000% | \$865,671.64 |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Loan | Senior Secured | B3 | B3 | \$6,383,673.47 | 45.0000% | \$2,872,653.06 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Loan | Senior Secured | B1 | B1 | \$1,000,000.00 | 45.0000% | \$450,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Loan | Senior Secured | B2 | B2 | \$4,000,000.00 | 45.0000% | \$1,800,000.00 |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Loan | Senior Secured | B1 | B1 | \$4,735,135.13 | 45.0000% | \$2,130,810.81 |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | Senior Secured | *** | *** | \$3,927,489.87 | 60.0000% | \$2,356,493.92 |

| Security | Security ID | Asset Type | Moody's Security Level | Moody's DP Rating | Moody's Rating | Principal Balance | Recovery Rate | Recovery Amount |
|--|---------------|------------|------------------------|-------------------|----------------|-------------------------|---------------|------------------------|
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Loan | Senior Secured | B2 | B2 | \$3,692,307.69 | 45.0000% | \$1,661,538.46 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Loan | Senior Secured | B2 | B2 | \$4,800,000.00 | 45.0000% | \$2,160,000.00 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Loan | Senior Secured | B1 | B1 | \$4,000,000.00 | 45.0000% | \$1,800,000.00 |
| Senior Secured Loan - Differential = 0 Subtotal | | | | | | \$53,030,283.27 | | \$24,452,750.95 |
| Senior Secured Loan - Differential = -1 | | | | | | | | |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Loan | Senior Secured | B2 | B3 | \$4,000,000.00 | 40.0000% | \$1,600,000.00 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Loan | Senior Secured | B2 | B3 | \$2,992,500.00 | 40.0000% | \$1,197,000.00 |
| Senior Secured Loan - Differential = -1 Subtotal | | | | | | \$6,992,500.00 | | \$2,797,000.00 |
| Non-Senior Secured Loan - Differential = 0 | | | | | | | | |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | Second Lien | Caa2 | Caa2 | \$6,400,000.00 | 25.0000% | \$1,600,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | Second Lien | Caa1 | Caa1 | \$5,600,000.00 | 25.0000% | \$1,400,000.00 |
| Non-Senior Secured Loan - Differential = 0 Subtotal | | | | | | \$12,000,000.00 | | \$3,000,000.00 |
| Grand Total | | | | | | \$155,937,839.33 | | \$74,452,046.14 |

Minimum Weighted Average S&P Recovery Rate Test

| | |
|---|-------------|
| Weighted Average S&P Recovery Rate Test - Class A-1 | PASS |
| Weighted Average S&P Recovery Rate Test - Class B-1 | PASS |
| Weighted Average S&P Recovery Rate Test - Class C-1 | PASS |
| Weighted Average S&P Recovery Rate Test - Class D-1 | PASS |
| Weighted Average S&P Recovery Rate Test | PASS |

Minimum Weighted Average S&P Recovery Rate Test - Class A-1

| | |
|--------------------------------|------------------|
| Class A-1 Note Rating | AAA |
| Principal Balance Total | \$155,937,839.33 |
| Recovery Amount Total | \$56,275,911.58 |
| Weighted Average Recovery Rate | 36.1% |
| Requirement | >= 32.00% |
| RESULT | PASS |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|---------------|-----------|---------------------|----------|--------------------|------------------------|---------------|------------------------|
| Asset Specific Recovery Rating 1 | | | | | | | | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Loan | No | No | Senior Secured | \$6,132,812.50 | 65.0000% | \$3,986,328.13 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Loan | No | No | Senior Secured | \$2,962,500.00 | 65.0000% | \$1,925,625.00 |
| Asset Specific Recovery Rating 1 Subtotal | | | | | | \$9,095,312.50 | | \$5,911,953.13 |
| Asset Specific Recovery Rating 2 | | | | | | | | |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Loan | No | No | Senior Secured | \$5,586,000.00 | 50.0000% | \$2,793,000.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Loan | No | No | Senior Secured | \$4,650,000.00 | 50.0000% | \$2,325,000.00 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Loan | No | No | Senior Secured | \$4,000,000.00 | 50.0000% | \$2,000,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Loan | No | No | Senior Secured | \$3,478,260.87 | 50.0000% | \$1,739,130.44 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Loan | No | No | Senior Secured | \$521,739.13 | 50.0000% | \$260,869.57 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Loan | No | No | Senior Secured | \$3,000,000.00 | 50.0000% | \$1,500,000.00 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Loan | No | No | Senior Secured | \$1,000,000.00 | 50.0000% | \$500,000.00 |
| MModal Inc - Term B Loan | MMODAL_BTL | Loan | No | No | Senior Secured | \$4,000,000.00 | 50.0000% | \$2,000,000.00 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Loan | No | No | Senior Secured | \$4,769,733.68 | 50.0000% | \$2,384,866.84 |
| National Vision Inc - Term Loan | NTLVISN_TL | Loan | No | No | Senior Secured | \$3,970,000.00 | 50.0000% | \$1,985,000.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Loan | No | No | Senior Secured | \$4,000,000.00 | 50.0000% | \$2,000,000.00 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Loan | No | No | Senior Secured | \$3,692,307.69 | 50.0000% | \$1,846,153.85 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Loan | No | No | Senior Secured | \$3,989,974.94 | 50.0000% | \$1,994,987.47 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Loan | No | No | Senior Secured | \$2,992,481.20 | 50.0000% | \$1,496,240.60 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Loan | No | No | Senior Secured | \$2,797,671.52 | 50.0000% | \$1,398,835.76 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Loan | No | No | Senior Secured | \$4,000,000.00 | 50.0000% | \$2,000,000.00 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Loan | No | No | Senior Secured | \$4,800,000.00 | 50.0000% | \$2,400,000.00 |
| Asset Specific Recovery Rating 2 Subtotal | | | | | | \$61,248,169.03 | | \$30,624,084.51 |
| Asset Specific Recovery Rating 3 | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Loan | No | No | Senior Secured | \$1,500,000.00 | 30.0000% | \$450,000.00 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Loan | No | No | Senior Secured | \$4,500,000.00 | 30.0000% | \$1,350,000.00 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Loan | No | No | Senior Secured | \$3,989,949.75 | 30.0000% | \$1,196,984.93 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Loan | No | Yes | Senior Secured | \$4,800,000.00 | 30.0000% | \$1,440,000.00 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Loan | No | No | Senior Secured | \$2,992,012.61 | 30.0000% | \$897,603.78 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Loan | No | No | Senior Secured | \$4,800,000.00 | 30.0000% | \$1,440,000.00 |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | Loan | No | No | Senior Secured | \$4,000,000.00 | 30.0000% | \$1,200,000.00 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNK_RTL | Loan | No | No | Senior Secured | \$1,923,714.76 | 30.0000% | \$577,114.43 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Loan | No | No | Senior Secured | \$1,949,882.22 | 30.0000% | \$584,964.67 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | No | No | Senior Secured | \$4,800,000.00 | 30.0000% | \$1,440,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Loan | No | Yes | Senior Secured | \$4,000,000.00 | 30.0000% | \$1,200,000.00 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Loan | No | No | Senior Secured | \$4,800,000.00 | 30.0000% | \$1,440,000.00 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Loan | No | No | Senior Secured | \$4,000,000.00 | 30.0000% | \$1,200,000.00 |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|---------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|------------------------|
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTYSDE_FL | Loan | No | Yes | Senior Secured | \$4,000,000.00 | 30.0000% | \$1,200,000.00 |
| Asset Specific Recovery Rating 3 Subtotal | | | | | | \$52,055,559.34 | | \$15,616,667.80 |
| Asset Specific Recovery Rating 4 | | | | | | | | |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Loan | No | No | Senior Secured | \$4,735,135.13 | 20.0000% | \$947,027.03 |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Loan | No | No | Senior Secured | \$3,500,000.00 | 20.0000% | \$700,000.00 |
| Asset Specific Recovery Rating 4 Subtotal | | | | | | \$8,235,135.13 | | \$1,647,027.03 |
| Asset Specific Recovery Rating 5 | | | | | | | | |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Loan | No | No | Senior Secured | \$6,383,673.47 | 5.0000% | \$319,183.67 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Loan | No | No | Senior Secured | \$2,992,500.00 | 5.0000% | \$149,625.00 |
| Asset Specific Recovery Rating 5 Subtotal | | | | | | \$9,376,173.47 | | \$468,808.67 |
| Asset Specific Recovery Rating 6 | | | | | | | | |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | No | No | Second Lien | \$6,400,000.00 | 2.0000% | \$128,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | No | No | Second Lien | \$5,600,000.00 | 2.0000% | \$112,000.00 |
| Asset Specific Recovery Rating 6 Subtotal | | | | | | \$12,000,000.00 | | \$240,000.00 |
| Group B Senior Secured Loans | | | | | | | | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | No | No | Senior Secured | \$3,927,489.87 | 45.0000% | \$1,767,370.44 |
| Group B Senior Secured Loans Subtotal | | | | | | \$3,927,489.87 | | \$1,767,370.44 |
| Grand Total | | | | | | \$155,937,839.33 | | \$56,275,911.58 |

Minimum Weighted Average S&P Recovery Rate Test - Class B-1

| | |
|--------------------------------|------------------|
| Class B-1 Note Rating | AA |
| Principal Balance Total | \$155,937,839.33 |
| Recovery Amount Total | \$69,875,832.04 |
| Weighted Average Recovery Rate | 44.8% |
| Requirement | >= 39.00% |
| RESULT | PASS |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|---------------|-----------|---------------------|----------|--------------------|------------------------|---------------|------------------------|
| Asset Specific Recovery Rating 1 | | | | | | | | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Loan | No | No | Senior Secured | \$6,132,812.50 | 75.0000% | \$4,599,609.38 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Loan | No | No | Senior Secured | \$2,962,500.00 | 75.0000% | \$2,221,875.00 |
| Asset Specific Recovery Rating 1 Subtotal | | | | | | \$9,095,312.50 | | \$6,821,484.38 |
| Asset Specific Recovery Rating 2 | | | | | | | | |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Loan | No | No | Senior Secured | \$5,586,000.00 | 60.0000% | \$3,351,600.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Loan | No | No | Senior Secured | \$4,650,000.00 | 60.0000% | \$2,790,000.00 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Loan | No | No | Senior Secured | \$4,000,000.00 | 60.0000% | \$2,400,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Loan | No | No | Senior Secured | \$3,478,260.87 | 60.0000% | \$2,086,956.52 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Loan | No | No | Senior Secured | \$521,739.13 | 60.0000% | \$313,043.48 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Loan | No | No | Senior Secured | \$3,000,000.00 | 60.0000% | \$1,800,000.00 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Loan | No | No | Senior Secured | \$1,000,000.00 | 60.0000% | \$600,000.00 |
| MModal Inc - Term B Loan | MMODAL_BTL | Loan | No | No | Senior Secured | \$4,000,000.00 | 60.0000% | \$2,400,000.00 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Loan | No | No | Senior Secured | \$4,769,733.68 | 60.0000% | \$2,861,840.21 |
| National Vision Inc - Term Loan | NTLVISN_TL | Loan | No | No | Senior Secured | \$3,970,000.00 | 60.0000% | \$2,382,000.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Loan | No | No | Senior Secured | \$4,000,000.00 | 60.0000% | \$2,400,000.00 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Loan | No | No | Senior Secured | \$3,692,307.69 | 60.0000% | \$2,215,384.61 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 7799V9T1 | Loan | No | No | Senior Secured | \$3,989,974.94 | 60.0000% | \$2,393,984.96 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Loan | No | No | Senior Secured | \$2,992,481.20 | 60.0000% | \$1,795,488.72 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Loan | No | No | Senior Secured | \$2,797,671.52 | 60.0000% | \$1,678,602.91 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Loan | No | No | Senior Secured | \$4,000,000.00 | 60.0000% | \$2,400,000.00 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Loan | No | No | Senior Secured | \$4,800,000.00 | 60.0000% | \$2,880,000.00 |
| Asset Specific Recovery Rating 2 Subtotal | | | | | | \$61,248,169.03 | | \$36,748,901.42 |
| Asset Specific Recovery Rating 3 | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Loan | No | No | Senior Secured | \$1,500,000.00 | 40.0000% | \$600,000.00 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Loan | No | No | Senior Secured | \$4,500,000.00 | 40.0000% | \$1,800,000.00 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Loan | No | No | Senior Secured | \$3,989,949.75 | 40.0000% | \$1,595,979.90 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Loan | No | Yes | Senior Secured | \$4,800,000.00 | 40.0000% | \$1,920,000.00 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Loan | No | No | Senior Secured | \$2,992,012.61 | 40.0000% | \$1,196,805.04 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Loan | No | No | Senior Secured | \$4,800,000.00 | 40.0000% | \$1,920,000.00 |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | Loan | No | No | Senior Secured | \$4,000,000.00 | 40.0000% | \$1,600,000.00 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNK_RTL | Loan | No | No | Senior Secured | \$1,923,714.76 | 40.0000% | \$769,485.90 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Loan | No | No | Senior Secured | \$1,949,882.22 | 40.0000% | \$779,952.89 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | No | No | Senior Secured | \$4,800,000.00 | 40.0000% | \$1,920,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Loan | No | Yes | Senior Secured | \$4,000,000.00 | 40.0000% | \$1,600,000.00 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Loan | No | No | Senior Secured | \$4,800,000.00 | 40.0000% | \$1,920,000.00 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Loan | No | No | Senior Secured | \$4,000,000.00 | 40.0000% | \$1,600,000.00 |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|---------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|------------------------|
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTYSDE_FL | Loan | No | Yes | Senior Secured | \$4,000,000.00 | 40.0000% | \$1,600,000.00 |
| Asset Specific Recovery Rating 3 Subtotal | | | | | | \$52,055,559.34 | | \$20,822,223.74 |
| Asset Specific Recovery Rating 4 | | | | | | | | |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Loan | No | No | Senior Secured | \$4,735,135.13 | 26.0000% | \$1,231,135.13 |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Loan | No | No | Senior Secured | \$3,500,000.00 | 26.0000% | \$910,000.00 |
| Asset Specific Recovery Rating 4 Subtotal | | | | | | \$8,235,135.13 | | \$2,141,135.13 |
| Asset Specific Recovery Rating 5 | | | | | | | | |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Loan | No | No | Senior Secured | \$6,383,673.47 | 10.0000% | \$638,367.35 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Loan | No | No | Senior Secured | \$2,992,500.00 | 10.0000% | \$299,250.00 |
| Asset Specific Recovery Rating 5 Subtotal | | | | | | \$9,376,173.47 | | \$937,617.35 |
| Asset Specific Recovery Rating 6 | | | | | | | | |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | No | No | Second Lien | \$6,400,000.00 | 4.0000% | \$256,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | No | No | Second Lien | \$5,600,000.00 | 4.0000% | \$224,000.00 |
| Asset Specific Recovery Rating 6 Subtotal | | | | | | \$12,000,000.00 | | \$480,000.00 |
| Group B Senior Secured Loans | | | | | | | | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | No | No | Senior Secured | \$3,927,489.87 | 49.0000% | \$1,924,470.03 |
| Group B Senior Secured Loans Subtotal | | | | | | \$3,927,489.87 | | \$1,924,470.03 |
| Grand Total | | | | | | \$155,937,839.33 | | \$69,875,832.04 |

Minimum Weighted Average S&P Recovery Rate Test - Class C-1

| | |
|--------------------------------|------------------|
| Class C-1 Note Rating | A |
| Principal Balance Total | \$155,937,839.33 |
| Recovery Amount Total | \$78,571,189.10 |
| Weighted Average Recovery Rate | 50.4% |
| Requirement | >= 44.25% |
| RESULT | PASS |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|---------------|-----------|---------------------|----------|--------------------|------------------------|---------------|------------------------|
| Asset Specific Recovery Rating 1 | | | | | | | | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Loan | No | No | Senior Secured | \$6,132,812.50 | 80.0000% | \$4,906,250.00 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Loan | No | No | Senior Secured | \$2,962,500.00 | 80.0000% | \$2,370,000.00 |
| Asset Specific Recovery Rating 1 Subtotal | | | | | | \$9,095,312.50 | | \$7,276,250.00 |
| Asset Specific Recovery Rating 2 | | | | | | | | |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Loan | No | No | Senior Secured | \$5,586,000.00 | 66.0000% | \$3,686,760.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Loan | No | No | Senior Secured | \$4,650,000.00 | 66.0000% | \$3,069,000.00 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Loan | No | No | Senior Secured | \$4,000,000.00 | 66.0000% | \$2,640,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Loan | No | No | Senior Secured | \$3,478,260.87 | 66.0000% | \$2,295,652.17 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Loan | No | No | Senior Secured | \$521,739.13 | 66.0000% | \$344,347.83 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Loan | No | No | Senior Secured | \$3,000,000.00 | 66.0000% | \$1,980,000.00 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Loan | No | No | Senior Secured | \$1,000,000.00 | 66.0000% | \$660,000.00 |
| MModal Inc - Term B Loan | MMODAL_BTL | Loan | No | No | Senior Secured | \$4,000,000.00 | 66.0000% | \$2,640,000.00 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Loan | No | No | Senior Secured | \$4,769,733.68 | 66.0000% | \$3,148,024.23 |
| National Vision Inc - Term Loan | NTLVISN_TL | Loan | No | No | Senior Secured | \$3,970,000.00 | 66.0000% | \$2,620,200.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Loan | No | No | Senior Secured | \$4,000,000.00 | 66.0000% | \$2,640,000.00 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Loan | No | No | Senior Secured | \$3,692,307.69 | 66.0000% | \$2,436,923.08 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Loan | No | No | Senior Secured | \$3,989,974.94 | 66.0000% | \$2,633,383.46 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Loan | No | No | Senior Secured | \$2,992,481.20 | 66.0000% | \$1,975,037.59 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Loan | No | No | Senior Secured | \$2,797,671.52 | 66.0000% | \$1,846,463.20 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Loan | No | No | Senior Secured | \$4,000,000.00 | 66.0000% | \$2,640,000.00 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Loan | No | No | Senior Secured | \$4,800,000.00 | 66.0000% | \$3,168,000.00 |
| Asset Specific Recovery Rating 2 Subtotal | | | | | | \$61,248,169.03 | | \$40,423,791.56 |
| Asset Specific Recovery Rating 3 | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Loan | No | No | Senior Secured | \$1,500,000.00 | 46.0000% | \$690,000.00 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Loan | No | No | Senior Secured | \$4,500,000.00 | 46.0000% | \$2,070,000.00 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Loan | No | No | Senior Secured | \$3,989,949.75 | 46.0000% | \$1,835,376.89 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Loan | No | Yes | Senior Secured | \$4,800,000.00 | 46.0000% | \$2,208,000.00 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Loan | No | No | Senior Secured | \$2,992,012.61 | 46.0000% | \$1,376,325.80 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Loan | No | No | Senior Secured | \$4,800,000.00 | 46.0000% | \$2,208,000.00 |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | Loan | No | No | Senior Secured | \$4,000,000.00 | 46.0000% | \$1,840,000.00 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNK_RTL | Loan | No | No | Senior Secured | \$1,923,714.76 | 46.0000% | \$884,908.79 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Loan | No | No | Senior Secured | \$1,949,882.22 | 46.0000% | \$896,945.82 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | No | No | Senior Secured | \$4,800,000.00 | 46.0000% | \$2,208,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Loan | No | Yes | Senior Secured | \$4,000,000.00 | 46.0000% | \$1,840,000.00 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Loan | No | No | Senior Secured | \$4,800,000.00 | 46.0000% | \$2,208,000.00 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Loan | No | No | Senior Secured | \$4,000,000.00 | 46.0000% | \$1,840,000.00 |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|---------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|------------------------|
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTYSDE_FL | Loan | No | Yes | Senior Secured | \$4,000,000.00 | 46.0000% | \$1,840,000.00 |
| Asset Specific Recovery Rating 3 Subtotal | | | | | | \$52,055,559.34 | | \$23,945,557.30 |
| Asset Specific Recovery Rating 4 | | | | | | | | |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Loan | No | No | Senior Secured | \$4,735,135.13 | 33.0000% | \$1,562,594.59 |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Loan | No | No | Senior Secured | \$3,500,000.00 | 33.0000% | \$1,155,000.00 |
| Asset Specific Recovery Rating 4 Subtotal | | | | | | \$8,235,135.13 | | \$2,717,594.59 |
| Asset Specific Recovery Rating 5 | | | | | | | | |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Loan | No | No | Senior Secured | \$6,383,673.47 | 15.0000% | \$957,551.02 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Loan | No | No | Senior Secured | \$2,992,500.00 | 15.0000% | \$448,875.00 |
| Asset Specific Recovery Rating 5 Subtotal | | | | | | \$9,376,173.47 | | \$1,406,426.02 |
| Asset Specific Recovery Rating 6 | | | | | | | | |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | No | No | Second Lien | \$6,400,000.00 | 6.0000% | \$384,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | No | No | Second Lien | \$5,600,000.00 | 6.0000% | \$336,000.00 |
| Asset Specific Recovery Rating 6 Subtotal | | | | | | \$12,000,000.00 | | \$720,000.00 |
| Group B Senior Secured Loans | | | | | | | | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | No | No | Senior Secured | \$3,927,489.87 | 53.0000% | \$2,081,569.63 |
| Group B Senior Secured Loans Subtotal | | | | | | \$3,927,489.87 | | \$2,081,569.63 |
| Grand Total | | | | | | \$155,937,839.33 | | \$78,571,189.10 |

Minimum Weighted Average S&P Recovery Rate Test - Class D-1

| | |
|--------------------------------|------------------|
| Class D-1 Note Rating | BBB |
| Principal Balance Total | \$155,937,839.33 |
| Recovery Amount Total | \$88,356,506.98 |
| Weighted Average Recovery Rate | 56.7% |
| Requirement | >= 46.50% |
| RESULT | PASS |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|---------------|-----------|---------------------|----------|--------------------|------------------------|---------------|------------------------|
| Asset Specific Recovery Rating 1 | | | | | | | | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Loan | No | No | Senior Secured | \$6,132,812.50 | 85.0000% | \$5,212,890.63 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Loan | No | No | Senior Secured | \$2,962,500.00 | 85.0000% | \$2,518,125.00 |
| Asset Specific Recovery Rating 1 Subtotal | | | | | | \$9,095,312.50 | | \$7,731,015.63 |
| Asset Specific Recovery Rating 2 | | | | | | | | |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Loan | No | No | Senior Secured | \$5,586,000.00 | 73.0000% | \$4,077,780.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Loan | No | No | Senior Secured | \$4,650,000.00 | 73.0000% | \$3,394,500.00 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Loan | No | No | Senior Secured | \$4,000,000.00 | 73.0000% | \$2,920,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Loan | No | No | Senior Secured | \$3,478,260.87 | 73.0000% | \$2,539,130.44 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Loan | No | No | Senior Secured | \$521,739.13 | 73.0000% | \$380,869.56 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Loan | No | No | Senior Secured | \$3,000,000.00 | 73.0000% | \$2,190,000.00 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Loan | No | No | Senior Secured | \$1,000,000.00 | 73.0000% | \$730,000.00 |
| MModal Inc - Term B Loan | MMODAL_BTL | Loan | No | No | Senior Secured | \$4,000,000.00 | 73.0000% | \$2,920,000.00 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Loan | No | No | Senior Secured | \$4,769,733.68 | 73.0000% | \$3,481,905.58 |
| National Vision Inc - Term Loan | NTLVISN_TL | Loan | No | No | Senior Secured | \$3,970,000.00 | 73.0000% | \$2,898,100.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Loan | No | No | Senior Secured | \$4,000,000.00 | 73.0000% | \$2,920,000.00 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Loan | No | No | Senior Secured | \$3,692,307.69 | 73.0000% | \$2,695,384.61 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Loan | No | No | Senior Secured | \$3,989,974.94 | 73.0000% | \$2,912,681.70 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Loan | No | No | Senior Secured | \$2,992,481.20 | 73.0000% | \$2,184,511.28 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Loan | No | No | Senior Secured | \$2,797,671.52 | 73.0000% | \$2,042,300.21 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Loan | No | No | Senior Secured | \$4,000,000.00 | 73.0000% | \$2,920,000.00 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Loan | No | No | Senior Secured | \$4,800,000.00 | 73.0000% | \$3,504,000.00 |
| Asset Specific Recovery Rating 2 Subtotal | | | | | | \$61,248,169.03 | | \$44,711,163.39 |
| Asset Specific Recovery Rating 3 | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Loan | No | No | Senior Secured | \$1,500,000.00 | 53.0000% | \$795,000.00 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Loan | No | No | Senior Secured | \$4,500,000.00 | 53.0000% | \$2,385,000.00 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Loan | No | No | Senior Secured | \$3,989,949.75 | 53.0000% | \$2,114,673.37 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Loan | No | Yes | Senior Secured | \$4,800,000.00 | 53.0000% | \$2,544,000.00 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Loan | No | No | Senior Secured | \$2,992,012.61 | 53.0000% | \$1,585,766.68 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Loan | No | No | Senior Secured | \$4,800,000.00 | 53.0000% | \$2,544,000.00 |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | Loan | No | No | Senior Secured | \$4,000,000.00 | 53.0000% | \$2,120,000.00 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNK_RTL | Loan | No | No | Senior Secured | \$1,923,714.76 | 53.0000% | \$1,019,568.82 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Loan | No | No | Senior Secured | \$1,949,882.22 | 53.0000% | \$1,033,437.58 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | No | No | Senior Secured | \$4,800,000.00 | 53.0000% | \$2,544,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Loan | No | Yes | Senior Secured | \$4,000,000.00 | 53.0000% | \$2,120,000.00 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Loan | No | No | Senior Secured | \$4,800,000.00 | 53.0000% | \$2,544,000.00 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNVREH_TL | Loan | No | No | Senior Secured | \$4,000,000.00 | 53.0000% | \$2,120,000.00 |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|---------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|------------------------|
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTYSDE_FL | Loan | No | Yes | Senior Secured | \$4,000,000.00 | 53.0000% | \$2,120,000.00 |
| Asset Specific Recovery Rating 3 Subtotal | | | | | | \$52,055,559.34 | | \$27,589,446.45 |
| Asset Specific Recovery Rating 4 | | | | | | | | |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Loan | No | No | Senior Secured | \$4,735,135.13 | 39.0000% | \$1,846,702.70 |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Loan | No | No | Senior Secured | \$3,500,000.00 | 39.0000% | \$1,365,000.00 |
| Asset Specific Recovery Rating 4 Subtotal | | | | | | \$8,235,135.13 | | \$3,211,702.70 |
| Asset Specific Recovery Rating 5 | | | | | | | | |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Loan | No | No | Senior Secured | \$6,383,673.47 | 20.0000% | \$1,276,734.69 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Loan | No | No | Senior Secured | \$2,992,500.00 | 20.0000% | \$598,500.00 |
| Asset Specific Recovery Rating 5 Subtotal | | | | | | \$9,376,173.47 | | \$1,875,234.69 |
| Asset Specific Recovery Rating 6 | | | | | | | | |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | No | No | Second Lien | \$6,400,000.00 | 8.0000% | \$512,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | No | No | Second Lien | \$5,600,000.00 | 8.0000% | \$448,000.00 |
| Asset Specific Recovery Rating 6 Subtotal | | | | | | \$12,000,000.00 | | \$960,000.00 |
| Group B Senior Secured Loans | | | | | | | | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | No | No | Senior Secured | \$3,927,489.87 | 58.0000% | \$2,277,944.12 |
| Group B Senior Secured Loans Subtotal | | | | | | \$3,927,489.87 | | \$2,277,944.12 |
| Grand Total | | | | | | \$155,937,839.33 | | \$88,356,506.98 |

Moody's Diversity Test

| | |
|----------------------|------------------|
| Aggregate Par Amount | \$155,937,839.33 |
| Issuer Count | 39 |
| Average Par Amount | \$3,998,406.14 |

| | |
|-------------------------|------|
| Diversity Score | 24 |
| Minimum Diversity Score | >=20 |
| Test Result: | PASS |

| Issuer | Par Amount | % Of Avg | Equivalent Unit Score | Industry Diversity Score |
|---|------------------------|----------|-----------------------|--------------------------|
| Aerospace & Defense | | | | |
| Six3 Systems Inc | \$4,800,000.00 | 1.2005 | 1.0000 | |
| Aerospace & Defense Subtotal | \$4,800,000.00 | | 1.0000 | 1.0000 |
| Automotive | | | | |
| ASP HHI Acquisition Co Inc | \$4,500,000.00 | 1.1254 | 1.0000 | |
| Automotive Subtotal | \$4,500,000.00 | | 1.0000 | 1.0000 |
| Banking, Finance, Insurance & Real Estate | | | | |
| First American Payment Systems | \$4,000,000.00 | 1.0004 | 1.0000 | |
| First Data Corp | \$4,000,000.00 | 1.0004 | 1.0000 | |
| Mercury Payment Systems LLC | \$1,000,000.00 | 0.2501 | 0.2501 | |
| NAB Holdings LLC | \$2,962,500.00 | 0.7409 | 0.7409 | |
| US Ft Holdco Inc | \$4,800,000.00 | 1.2005 | 1.0000 | |
| Wall Street Systems Delaware Inc | \$4,000,000.00 | 1.0004 | 1.0000 | |
| Banking, Finance, Insurance & Real Estate Subtotal | \$20,762,500.00 | | 4.9910 | 2.6667 |
| Beverage, Food & Tobacco | | | | |
| Roundy's Supermarkets Inc | \$3,989,974.94 | 0.9979 | 0.9979 | |
| Beverage, Food & Tobacco Subtotal | \$3,989,974.94 | | 0.9979 | 1.0000 |
| Consumer goods: Durable | | | | |
| Sportsman's Warehouse Inc | \$4,000,000.00 | 1.0004 | 1.0000 | |
| Consumer goods: Durable Subtotal | \$4,000,000.00 | | 1.0000 | 1.0000 |
| Consumer goods: Non-durable | | | | |
| ABB Con-Cise Optical Group LLC | \$1,500,000.00 | 0.3751 | 0.3751 | |
| National Vision Inc | \$3,970,000.00 | 0.9929 | 0.9929 | |
| Consumer goods: Non-durable Subtotal | \$5,470,000.00 | | 1.3680 | 1.2000 |
| Healthcare & Pharmaceuticals | | | | |
| Aspen Dental Management Inc | \$3,989,949.75 | 0.9979 | 0.9979 | |
| Generic Drug Holdings Inc | \$4,000,000.00 | 1.0004 | 1.0000 | |
| MModal Inc | \$4,000,000.00 | 1.0004 | 1.0000 | |
| National Healing Corporation | \$4,769,733.68 | 1.1929 | 1.0000 | |

| Issuer | Par Amount | % Of Avg | Equivalent Unit Score | Industry Diversity Score |
|--|------------------------|----------|-----------------------|--------------------------|
| Radnet Management Inc | \$4,000,000.00 | 1.0004 | 1.0000 | |
| Healthcare & Pharmaceuticals Subtotal | \$20,759,683.43 | | 4.9979 | 2.6667 |
| High Tech Industries | | | | |
| Attachmate Corporation | \$6,132,812.50 | 1.5338 | 1.0000 | |
| Blue Coat Systems Inc | \$5,586,000.00 | 1.3971 | 1.0000 | |
| EIG Investors Corp | \$4,800,000.00 | 1.2005 | 1.0000 | |
| Infor (US) Inc | \$3,000,000.00 | 0.7503 | 0.7503 | |
| Vision Solutions Inc | \$5,600,000.00 | 1.4006 | 1.0000 | |
| High Tech Industries Subtotal | \$25,118,812.50 | | 4.7503 | 2.6000 |
| Hotel, Gaming & Leisure | | | | |
| Pegasus Solutions Inc | \$3,927,489.87 | 0.9823 | 0.9823 | |
| Hotel, Gaming & Leisure Subtotal | \$3,927,489.87 | | 0.9823 | 1.0000 |
| Media: Broadcasting & Subscription | | | | |
| DG FastChannel Inc | \$2,992,012.61 | 0.7483 | 0.7483 | |
| Rovi Solutions Corp | \$2,992,481.20 | 0.7484 | 0.7484 | |
| UniTek Global Services Inc | \$2,992,500.00 | 0.7484 | 0.7484 | |
| Media: Broadcasting & Subscription Subtotal | \$8,976,993.81 | | 2.2451 | 1.6000 |
| Retail | | | | |
| Hoffmaster Group Inc | \$1,949,882.22 | 0.4877 | 0.4877 | |
| NexTag Inc | \$4,735,135.13 | 1.1843 | 1.0000 | |
| Retail Subtotal | \$6,685,017.36 | | 1.4877 | 1.2500 |
| Services: Business | | | | |
| Compucom Systems Inc | \$4,800,000.00 | 1.2005 | 1.0000 | |
| Deltek Inc | \$4,650,000.00 | 1.1630 | 1.0000 | |
| Presidio Inc | \$3,500,000.00 | 0.8753 | 0.8753 | |
| SkillSoft Corporation | \$2,797,671.52 | 0.6997 | 0.6997 | |
| SourceHOV LLC | \$6,400,000.00 | 1.6006 | 1.0000 | |
| Trinet HR Corporation | \$4,000,000.00 | 1.0004 | 1.0000 | |
| Services: Business Subtotal | \$26,147,671.52 | | 5.5750 | 2.8667 |
| Services: Consumer | | | | |
| Jackson Hewitt Inc | \$4,800,000.00 | 1.2005 | 1.0000 | |
| Renaissance Learning Inc | \$3,692,307.69 | 0.9234 | 0.9234 | |
| Services: Consumer Subtotal | \$8,492,307.69 | | 1.9234 | 1.4500 |
| Telecommunications | | | | |
| Global Tel Link Corp | \$1,923,714.76 | 0.4811 | 0.4811 | |
| Integra Telecom Holdings Inc | \$6,383,673.47 | 1.5966 | 1.0000 | |
| Telecommunications Subtotal | \$8,307,388.23 | | 1.4811 | 1.2500 |
| Transportation: Cargo | | | | |
| New Breed Inc | \$4,000,000.00 | 1.0004 | 1.0000 | |
| Transportation: Cargo Subtotal | \$4,000,000.00 | | 1.0000 | 1.0000 |

Grand Total \$155,937,839.33

23.5501

Weighted Average Life Test

| | |
|--|-------------|
| As of Date | 04-Dec-2012 |
| Reinvestment End Date | 25-Aug-2016 |
| Weighted Average Life | 4.99 |
| Aggregate number of Determination Dates that have elapsed since the end of the Reinvestment Period | N/A |
| Aggregate number of Determination Dates remaining until the end of the Reinvestment Period | 15 |
| Requirement | <=7.75 |
| Result | PASS |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|--------------------------------|-----------|---------------------|-------------|------------------|--------------------------------------|
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Mar-2013 | 0.32 | \$1,200.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Jun-2013 | 0.57 | \$2,137.50 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Sep-2013 | 0.82 | \$3,075.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Dec-2013 | 1.07 | \$4,012.50 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Mar-2014 | 1.32 | \$4,950.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Jun-2014 | 1.57 | \$5,887.50 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Sep-2014 | 1.82 | \$6,825.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Dec-2014 | 2.07 | \$7,762.50 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Mar-2015 | 2.32 | \$8,700.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Jun-2015 | 2.57 | \$9,637.50 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Sep-2015 | 2.82 | \$10,575.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Dec-2015 | 3.07 | \$11,512.50 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Mar-2016 | 3.32 | \$12,450.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Jun-2016 | 3.57 | \$13,387.50 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Sep-2016 | 3.82 | \$14,325.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Dec-2016 | 4.08 | \$15,300.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Mar-2017 | 4.32 | \$16,200.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Jun-2017 | 4.57 | \$17,137.50 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Sep-2017 | 4.82 | \$18,075.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Dec-2017 | 5.08 | \$19,050.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 31-Mar-2018 | 5.32 | \$19,950.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Jun-2018 | 5.57 | \$20,887.50 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$3,750.00 | 30-Sep-2018 | 5.82 | \$21,825.00 |
| ABB Con-Cise Optical Group LLC | Term Loan | \$1,413,750.00 | 24-Oct-2018 | 5.89 | \$8,326,987.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Mar-2013 | 0.32 | \$3,600.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Jun-2013 | 0.57 | \$6,412.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Sep-2013 | 0.82 | \$9,225.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Dec-2013 | 1.07 | \$12,037.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Mar-2014 | 1.32 | \$14,850.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Jun-2014 | 1.57 | \$17,662.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Sep-2014 | 1.82 | \$20,475.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Dec-2014 | 2.07 | \$23,287.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Mar-2015 | 2.32 | \$26,100.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Jun-2015 | 2.57 | \$28,912.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Sep-2015 | 2.82 | \$31,725.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Dec-2015 | 3.07 | \$34,537.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Mar-2016 | 3.32 | \$37,350.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|-----------------------------|-----------------------|---------------------|-------------|------------------|--------------------------------------|
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Jun-2016 | 3.57 | \$40,162.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Sep-2016 | 3.82 | \$42,975.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Dec-2016 | 4.07 | \$45,787.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Mar-2017 | 4.32 | \$48,600.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Jun-2017 | 4.57 | \$51,412.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Sep-2017 | 4.82 | \$54,225.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Dec-2017 | 5.07 | \$57,037.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Mar-2018 | 5.32 | \$59,850.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Jun-2018 | 5.57 | \$62,662.50 |
| ASP HHI Acquisition Co Inc | Term Loan | \$11,250.00 | 30-Sep-2018 | 5.82 | \$65,475.00 |
| ASP HHI Acquisition Co Inc | Term Loan | \$4,241,250.00 | 05-Oct-2018 | 5.84 | \$24,768,900.00 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 31-Dec-2012 | 0.07 | \$703.52 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 29-Mar-2013 | 0.32 | \$3,216.08 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 28-Jun-2013 | 0.56 | \$5,628.14 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 30-Sep-2013 | 0.82 | \$8,241.21 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 31-Dec-2013 | 1.07 | \$10,753.77 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 31-Mar-2014 | 1.32 | \$13,266.33 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 30-Jun-2014 | 1.57 | \$15,778.89 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 30-Sep-2014 | 1.82 | \$18,291.46 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 31-Dec-2014 | 2.07 | \$20,804.02 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 31-Mar-2015 | 2.32 | \$23,316.58 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 30-Jun-2015 | 2.57 | \$25,829.15 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 30-Sep-2015 | 2.82 | \$28,341.71 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 31-Dec-2015 | 3.07 | \$30,854.27 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 31-Mar-2016 | 3.32 | \$33,366.83 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 30-Jun-2016 | 3.57 | \$35,879.40 |
| Aspen Dental Management Inc | Replacement Term Loan | \$10,050.25 | 30-Sep-2016 | 3.82 | \$38,391.96 |
| Aspen Dental Management Inc | Replacement Term Loan | \$3,829,145.73 | 06-Oct-2016 | 3.84 | \$14,703,919.60 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 31-Dec-2012 | 0.07 | \$8,203.13 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 29-Mar-2013 | 0.32 | \$37,500.00 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 28-Jun-2013 | 0.56 | \$65,625.00 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 30-Sep-2013 | 0.82 | \$96,093.75 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 31-Dec-2013 | 1.07 | \$125,390.63 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 31-Mar-2014 | 1.32 | \$154,687.50 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 30-Jun-2014 | 1.57 | \$183,984.38 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 30-Sep-2014 | 1.82 | \$213,281.25 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 31-Dec-2014 | 2.07 | \$242,578.13 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 31-Mar-2015 | 2.32 | \$271,875.00 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 30-Jun-2015 | 2.57 | \$301,171.88 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 30-Sep-2015 | 2.82 | \$330,468.75 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 31-Dec-2015 | 3.07 | \$359,765.63 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 31-Mar-2016 | 3.32 | \$389,062.50 |
| Attachmate Corporation | First Lien Term Loan | \$117,187.50 | 30-Jun-2016 | 3.57 | \$418,359.38 |
| Attachmate Corporation | First Lien Term Loan | \$156,250.00 | 30-Sep-2016 | 3.82 | \$596,875.00 |
| Attachmate Corporation | First Lien Term Loan | \$156,250.00 | 30-Dec-2016 | 4.07 | \$635,937.50 |
| Attachmate Corporation | First Lien Term Loan | \$156,250.00 | 31-Mar-2017 | 4.32 | \$675,000.00 |
| Attachmate Corporation | First Lien Term Loan | \$156,250.00 | 30-Jun-2017 | 4.57 | \$714,062.50 |
| Attachmate Corporation | First Lien Term Loan | \$156,250.00 | 29-Sep-2017 | 4.82 | \$753,125.00 |
| Attachmate Corporation | First Lien Term Loan | \$3,593,750.00 | 22-Nov-2017 | 4.97 | \$17,860,937.50 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jan-2013 | 0.16 | \$4,032.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 30-Apr-2013 | 0.4 | \$10,080.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jul-2013 | 0.65 | \$16,380.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Oct-2013 | 0.91 | \$22,932.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|-----------------------|----------------------|---------------------|-------------|------------------|--------------------------------------|
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jan-2014 | 1.16 | \$29,232.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 30-Apr-2014 | 1.4 | \$35,280.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jul-2014 | 1.65 | \$41,580.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Oct-2014 | 1.91 | \$48,132.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jan-2015 | 2.16 | \$54,432.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 30-Apr-2015 | 2.4 | \$60,480.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jul-2015 | 2.65 | \$66,780.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Oct-2015 | 2.91 | \$73,332.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jan-2016 | 3.16 | \$79,632.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 30-Apr-2016 | 3.41 | \$85,932.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jul-2016 | 3.66 | \$92,232.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Oct-2016 | 3.91 | \$98,532.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jan-2017 | 4.16 | \$104,832.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 30-Apr-2017 | 4.41 | \$111,132.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jul-2017 | 4.66 | \$117,432.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Oct-2017 | 4.91 | \$123,732.00 |
| Blue Coat Systems Inc | Term Loan | \$25,200.00 | 31-Jan-2018 | 5.16 | \$130,032.00 |
| Blue Coat Systems Inc | Term Loan | \$5,056,800.00 | 15-Feb-2018 | 5.2 | \$26,295,360.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 29-Mar-2013 | 0.32 | \$3,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 28-Jun-2013 | 0.56 | \$6,720.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 30-Sep-2013 | 0.82 | \$9,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 31-Dec-2013 | 1.07 | \$12,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 31-Mar-2014 | 1.32 | \$15,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 30-Jun-2014 | 1.57 | \$18,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 30-Sep-2014 | 1.82 | \$21,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 31-Dec-2014 | 2.07 | \$24,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 31-Mar-2015 | 2.32 | \$27,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 30-Jun-2015 | 2.57 | \$30,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 30-Sep-2015 | 2.82 | \$33,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 31-Dec-2015 | 3.07 | \$36,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 31-Mar-2016 | 3.32 | \$39,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 30-Jun-2016 | 3.57 | \$42,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 30-Sep-2016 | 3.82 | \$45,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 30-Dec-2016 | 4.07 | \$48,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 31-Mar-2017 | 4.32 | \$51,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 30-Jun-2017 | 4.57 | \$54,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 29-Sep-2017 | 4.82 | \$57,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 29-Dec-2017 | 5.07 | \$60,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 30-Mar-2018 | 5.32 | \$63,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 29-Jun-2018 | 5.57 | \$66,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$12,000.00 | 28-Sep-2018 | 5.82 | \$69,840.00 |
| Compucom Systems Inc | First Lien Term Loan | \$4,524,000.00 | 04-Oct-2018 | 5.84 | \$26,420,160.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 29-Mar-2013 | 0.32 | \$3,720.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 28-Jun-2013 | 0.56 | \$6,510.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Sep-2013 | 0.82 | \$9,532.50 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Dec-2013 | 1.07 | \$12,438.75 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Mar-2014 | 1.32 | \$15,345.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Jun-2014 | 1.57 | \$18,251.25 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Sep-2014 | 1.82 | \$21,157.50 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Dec-2014 | 2.07 | \$24,063.75 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Mar-2015 | 2.32 | \$26,970.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Jun-2015 | 2.57 | \$29,876.25 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Sep-2015 | 2.82 | \$32,782.50 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|--------------------|----------------------|---------------------|-------------|------------------|--------------------------------------|
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Dec-2015 | 3.07 | \$35,688.75 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Mar-2016 | 3.32 | \$38,595.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Jun-2016 | 3.57 | \$41,501.25 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Sep-2016 | 3.82 | \$44,407.50 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Dec-2016 | 4.07 | \$47,313.75 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Mar-2017 | 4.32 | \$50,220.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Jun-2017 | 4.57 | \$53,126.25 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 29-Sep-2017 | 4.82 | \$56,032.50 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 29-Dec-2017 | 5.07 | \$58,938.75 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Mar-2018 | 5.32 | \$61,845.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 29-Jun-2018 | 5.57 | \$64,751.25 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 28-Sep-2018 | 5.82 | \$67,657.50 |
| Deltek Inc | First Lien Term Loan | \$4,382,625.00 | 10-Oct-2018 | 5.85 | \$25,638,356.25 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 31-Dec-2012 | 0.07 | \$559.12 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 29-Mar-2013 | 0.32 | \$2,555.97 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 28-Jun-2013 | 0.56 | \$4,472.94 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 30-Sep-2013 | 0.82 | \$6,549.66 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 31-Dec-2013 | 1.07 | \$8,546.51 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 31-Mar-2014 | 1.32 | \$10,543.36 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 30-Jun-2014 | 1.57 | \$12,540.21 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 30-Sep-2014 | 1.82 | \$14,537.06 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 31-Dec-2014 | 2.07 | \$16,533.91 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 31-Mar-2015 | 2.32 | \$18,530.75 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 30-Jun-2015 | 2.57 | \$20,527.60 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 30-Sep-2015 | 2.82 | \$22,524.45 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 31-Dec-2015 | 3.07 | \$24,521.30 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 31-Mar-2016 | 3.32 | \$26,518.15 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 30-Jun-2016 | 3.57 | \$28,515.00 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 30-Sep-2016 | 3.82 | \$30,511.85 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 30-Dec-2016 | 4.07 | \$32,508.69 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 31-Mar-2017 | 4.32 | \$34,505.54 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 30-Jun-2017 | 4.57 | \$36,502.39 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 29-Sep-2017 | 4.82 | \$38,499.24 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 29-Dec-2017 | 5.07 | \$40,496.09 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 30-Mar-2018 | 5.32 | \$42,492.94 |
| DG FastChannel Inc | Initial Term Loan | \$7,987.39 | 29-Jun-2018 | 5.57 | \$44,489.78 |
| DG FastChannel Inc | Initial Term Loan | \$2,808,302.54 | 26-Jul-2018 | 5.64 | \$15,838,826.34 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 29-Mar-2013 | 0.32 | \$3,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 28-Jun-2013 | 0.56 | \$6,720.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Sep-2013 | 0.82 | \$9,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 31-Dec-2013 | 1.07 | \$12,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 31-Mar-2014 | 1.32 | \$15,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Jun-2014 | 1.57 | \$18,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Sep-2014 | 1.82 | \$21,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 31-Dec-2014 | 2.07 | \$24,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 31-Mar-2015 | 2.32 | \$27,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Jun-2015 | 2.57 | \$30,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Sep-2015 | 2.82 | \$33,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 31-Dec-2015 | 3.07 | \$36,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 31-Mar-2016 | 3.32 | \$39,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Jun-2016 | 3.57 | \$42,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Sep-2016 | 3.82 | \$45,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Dec-2016 | 4.07 | \$48,840.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|--------------------------------|---------------------------|---------------------|-------------|------------------|--------------------------------------|
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 31-Mar-2017 | 4.32 | \$51,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Jun-2017 | 4.57 | \$54,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 29-Sep-2017 | 4.82 | \$57,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 29-Dec-2017 | 5.07 | \$60,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Mar-2018 | 5.32 | \$63,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 29-Jun-2018 | 5.57 | \$66,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 28-Sep-2018 | 5.82 | \$69,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 31-Dec-2018 | 6.08 | \$72,960.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 29-Mar-2019 | 6.32 | \$75,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 28-Jun-2019 | 6.57 | \$78,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$12,000.00 | 30-Sep-2019 | 6.82 | \$81,840.00 |
| EIG Investors Corp | First Lien Term Loan | \$4,476,000.00 | 11-Nov-2019 | 6.94 | \$31,063,440.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 29-Mar-2013 | 0.32 | \$3,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 28-Jun-2013 | 0.56 | \$5,600.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Sep-2013 | 0.82 | \$8,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 31-Dec-2013 | 1.07 | \$10,700.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 31-Mar-2014 | 1.32 | \$13,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Jun-2014 | 1.57 | \$15,700.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Sep-2014 | 1.82 | \$18,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 31-Dec-2014 | 2.07 | \$20,700.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 31-Mar-2015 | 2.32 | \$23,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Jun-2015 | 2.57 | \$25,700.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Sep-2015 | 2.82 | \$28,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 31-Dec-2015 | 3.07 | \$30,700.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 31-Mar-2016 | 3.32 | \$33,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Jun-2016 | 3.57 | \$35,700.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Sep-2016 | 3.82 | \$38,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Dec-2016 | 4.07 | \$40,700.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 31-Mar-2017 | 4.32 | \$43,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Jun-2017 | 4.57 | \$45,700.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 29-Sep-2017 | 4.82 | \$48,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 29-Dec-2017 | 5.07 | \$50,700.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Mar-2018 | 5.32 | \$53,200.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 29-Jun-2018 | 5.57 | \$55,700.00 |
| First American Payment Systems | First Lien Term Loan | \$10,000.00 | 30-Sep-2018 | 5.82 | \$58,200.00 |
| First American Payment Systems | First Lien Term Loan | \$3,770,000.00 | 12-Oct-2018 | 5.86 | \$22,092,200.00 |
| First Data Corp | Extended 2017 Dollar Term | \$4,000,000.00 | 24-Mar-2017 | 4.3 | \$17,200,000.00 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jan-2013 | 0.08 | \$695.65 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Apr-2013 | 0.32 | \$2,782.61 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jul-2013 | 0.57 | \$4,956.52 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Oct-2013 | 0.82 | \$7,130.43 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jan-2014 | 1.08 | \$9,391.30 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Apr-2014 | 1.32 | \$11,478.26 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jul-2014 | 1.57 | \$13,652.17 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Oct-2014 | 1.82 | \$15,826.09 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jan-2015 | 2.08 | \$18,086.96 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Apr-2015 | 2.32 | \$20,173.91 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jul-2015 | 2.57 | \$22,347.83 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Oct-2015 | 2.82 | \$24,521.74 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jan-2016 | 3.08 | \$26,782.61 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Apr-2016 | 3.33 | \$28,956.52 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jul-2016 | 3.58 | \$31,130.43 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Oct-2016 | 3.83 | \$33,304.35 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|---------------------------|------------------------|---------------------|-------------|------------------|--------------------------------------|
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jan-2017 | 4.08 | \$35,478.26 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Apr-2017 | 4.33 | \$37,652.17 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jul-2017 | 4.58 | \$39,826.09 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Oct-2017 | 4.83 | \$42,000.00 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jan-2018 | 5.08 | \$44,173.91 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Apr-2018 | 5.33 | \$46,347.83 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jul-2018 | 5.58 | \$48,521.74 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Oct-2018 | 5.83 | \$50,695.65 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jan-2019 | 6.08 | \$52,869.57 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Apr-2019 | 6.33 | \$55,043.48 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Jul-2019 | 6.58 | \$57,217.39 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$8,695.65 | 01-Oct-2019 | 6.83 | \$59,391.30 |
| Generic Drug Holdings Inc | Closing Date Term Loan | \$3,234,782.61 | 29-Oct-2019 | 6.9 | \$22,320,000.00 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jan-2013 | 0.08 | \$104.35 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Apr-2013 | 0.32 | \$417.39 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jul-2013 | 0.57 | \$743.48 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Oct-2013 | 0.82 | \$1,069.57 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jan-2014 | 1.08 | \$1,408.70 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Apr-2014 | 1.32 | \$1,721.74 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jul-2014 | 1.57 | \$2,047.83 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Oct-2014 | 1.82 | \$2,373.91 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jan-2015 | 2.08 | \$2,713.04 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Apr-2015 | 2.32 | \$3,026.09 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jul-2015 | 2.57 | \$3,352.17 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Oct-2015 | 2.82 | \$3,678.26 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jan-2016 | 3.08 | \$4,017.39 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Apr-2016 | 3.33 | \$4,343.48 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jul-2016 | 3.58 | \$4,669.57 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Oct-2016 | 3.83 | \$4,995.65 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jan-2017 | 4.08 | \$5,321.74 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Apr-2017 | 4.33 | \$5,647.83 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jul-2017 | 4.58 | \$5,973.91 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Oct-2017 | 4.83 | \$6,300.00 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jan-2018 | 5.08 | \$6,626.09 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Apr-2018 | 5.33 | \$6,952.17 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jul-2018 | 5.58 | \$7,278.26 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Oct-2018 | 5.83 | \$7,604.35 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jan-2019 | 6.08 | \$7,930.43 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Apr-2019 | 6.33 | \$8,256.52 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Jul-2019 | 6.58 | \$8,582.61 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$1,304.35 | 01-Oct-2019 | 6.83 | \$8,908.70 |
| Generic Drug Holdings Inc | Delayed Draw Term Loan | \$485,217.39 | 29-Oct-2019 | 6.9 | \$3,348,000.00 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 31-Dec-2012 | 0.07 | \$359.87 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 29-Mar-2013 | 0.32 | \$1,645.11 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 28-Jun-2013 | 0.56 | \$2,878.94 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 30-Sep-2013 | 0.82 | \$4,215.59 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 31-Dec-2013 | 1.07 | \$5,500.83 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 31-Mar-2014 | 1.32 | \$6,786.07 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 30-Jun-2014 | 1.57 | \$8,071.31 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 30-Sep-2014 | 1.82 | \$9,356.55 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 31-Dec-2014 | 2.07 | \$10,641.79 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 31-Mar-2015 | 2.32 | \$11,927.03 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 30-Jun-2015 | 2.57 | \$13,212.27 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|----------------------|-----------------------|---------------------|-------------|------------------|--------------------------------------|
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 30-Sep-2015 | 2.82 | \$14,497.51 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 31-Dec-2015 | 3.07 | \$15,782.75 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 31-Mar-2016 | 3.32 | \$17,067.99 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 30-Jun-2016 | 3.57 | \$18,353.23 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 30-Sep-2016 | 3.82 | \$19,638.47 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 30-Dec-2016 | 4.07 | \$20,923.71 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 31-Mar-2017 | 4.32 | \$22,208.96 |
| Global Tel Link Corp | Replacement Term Loan | \$5,140.96 | 30-Jun-2017 | 4.57 | \$23,494.20 |
| Global Tel Link Corp | Replacement Term Loan | \$1,826,036.48 | 14-Dec-2017 | 5.03 | \$9,184,963.52 |
| Hoffmaster Group Inc | First Lien Term Loan | \$0.00 | 31-Dec-2012 | 0.07 | \$0.00 |
| Hoffmaster Group Inc | First Lien Term Loan | \$0.00 | 29-Mar-2013 | 0.32 | \$0.00 |
| Hoffmaster Group Inc | First Lien Term Loan | \$0.00 | 28-Jun-2013 | 0.56 | \$0.00 |
| Hoffmaster Group Inc | First Lien Term Loan | \$0.00 | 30-Sep-2013 | 0.82 | \$0.00 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 31-Dec-2013 | 1.07 | \$5,308.03 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 31-Mar-2014 | 1.32 | \$6,548.22 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 30-Jun-2014 | 1.57 | \$7,788.42 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 30-Sep-2014 | 1.82 | \$9,028.61 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 31-Dec-2014 | 2.07 | \$10,268.80 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 31-Mar-2015 | 2.32 | \$11,509.00 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 30-Jun-2015 | 2.57 | \$12,749.19 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 30-Sep-2015 | 2.82 | \$13,989.39 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 31-Dec-2015 | 3.07 | \$15,229.58 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 31-Mar-2016 | 3.32 | \$16,469.77 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 30-Jun-2016 | 3.57 | \$17,709.97 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 30-Sep-2016 | 3.82 | \$18,950.16 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 30-Dec-2016 | 4.07 | \$20,190.35 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 31-Mar-2017 | 4.32 | \$21,430.55 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 30-Jun-2017 | 4.57 | \$22,670.74 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 29-Sep-2017 | 4.82 | \$23,910.94 |
| Hoffmaster Group Inc | First Lien Term Loan | \$4,960.78 | 29-Dec-2017 | 5.07 | \$25,151.13 |
| Hoffmaster Group Inc | First Lien Term Loan | \$1,865,549.05 | 03-Jan-2018 | 5.08 | \$9,476,989.17 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 31-Dec-2012 | 0.07 | \$525.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 29-Mar-2013 | 0.32 | \$2,400.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 28-Jun-2013 | 0.56 | \$4,200.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 30-Sep-2013 | 0.82 | \$6,150.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 31-Dec-2013 | 1.07 | \$8,025.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 31-Mar-2014 | 1.32 | \$9,900.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 30-Jun-2014 | 1.57 | \$11,775.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 30-Sep-2014 | 1.82 | \$13,650.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 31-Dec-2014 | 2.07 | \$15,525.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 31-Mar-2015 | 2.32 | \$17,400.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 30-Jun-2015 | 2.57 | \$19,275.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 30-Sep-2015 | 2.82 | \$21,150.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 31-Dec-2015 | 3.07 | \$23,025.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 31-Mar-2016 | 3.32 | \$24,900.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 30-Jun-2016 | 3.57 | \$26,775.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 30-Sep-2016 | 3.82 | \$28,650.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 30-Dec-2016 | 4.07 | \$30,525.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 31-Mar-2017 | 4.32 | \$32,400.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 30-Jun-2017 | 4.57 | \$34,275.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 29-Sep-2017 | 4.82 | \$36,150.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 29-Dec-2017 | 5.07 | \$38,025.00 |
| Infor (US) Inc | Tranche B-2 Term Loan | \$7,500.00 | 30-Mar-2018 | 5.32 | \$39,900.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|------------------------------|--------------------------|---------------------|-------------|------------------|--------------------------------------|
| Infor (US) Inc | Tranche B-2 Term Loan | \$2,835,000.00 | 05-Apr-2018 | 5.34 | \$15,138,900.00 |
| Integra Telecom Holdings Inc | Term Loan | \$16,326.53 | 31-Dec-2012 | 0.07 | \$1,142.86 |
| Integra Telecom Holdings Inc | Term Loan | \$16,326.53 | 29-Mar-2013 | 0.32 | \$5,224.49 |
| Integra Telecom Holdings Inc | Term Loan | \$16,326.53 | 28-Jun-2013 | 0.56 | \$9,142.86 |
| Integra Telecom Holdings Inc | Term Loan | \$16,326.53 | 30-Sep-2013 | 0.82 | \$13,387.76 |
| Integra Telecom Holdings Inc | Term Loan | \$16,326.53 | 31-Dec-2013 | 1.07 | \$17,469.39 |
| Integra Telecom Holdings Inc | Term Loan | \$16,326.53 | 31-Mar-2014 | 1.32 | \$21,551.02 |
| Integra Telecom Holdings Inc | Term Loan | \$16,326.53 | 30-Jun-2014 | 1.57 | \$25,632.65 |
| Integra Telecom Holdings Inc | Term Loan | \$16,326.53 | 30-Sep-2014 | 1.82 | \$29,714.29 |
| Integra Telecom Holdings Inc | Term Loan | \$16,326.53 | 31-Dec-2014 | 2.07 | \$33,795.92 |
| Integra Telecom Holdings Inc | Term Loan | \$16,326.53 | 31-Mar-2015 | 2.32 | \$37,877.55 |
| Integra Telecom Holdings Inc | Term Loan | \$6,220,408.16 | 15-Apr-2015 | 2.36 | \$14,680,163.27 |
| Jackson Hewitt Inc | Senior Secured Term Loan | \$150,000.00 | 30-Apr-2013 | 0.4 | \$60,000.00 |
| Jackson Hewitt Inc | Senior Secured Term Loan | \$321,428.57 | 30-Apr-2014 | 1.4 | \$450,000.00 |
| Jackson Hewitt Inc | Senior Secured Term Loan | \$385,714.29 | 30-Apr-2015 | 2.4 | \$925,714.29 |
| Jackson Hewitt Inc | Senior Secured Term Loan | \$385,714.29 | 29-Apr-2016 | 3.4 | \$1,311,428.57 |
| Jackson Hewitt Inc | Senior Secured Term Loan | \$385,714.29 | 28-Apr-2017 | 4.4 | \$1,697,142.86 |
| Jackson Hewitt Inc | Senior Secured Term Loan | \$3,171,428.57 | 16-Oct-2017 | 4.87 | \$15,444,857.14 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 31-Dec-2012 | 0.07 | \$176.47 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 29-Mar-2013 | 0.32 | \$806.72 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 28-Jun-2013 | 0.56 | \$1,411.76 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 30-Sep-2013 | 0.82 | \$2,067.23 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 31-Dec-2013 | 1.07 | \$2,697.48 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 31-Mar-2014 | 1.32 | \$3,327.73 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 30-Jun-2014 | 1.57 | \$3,957.98 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 30-Sep-2014 | 1.82 | \$4,588.24 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 31-Dec-2014 | 2.07 | \$5,218.49 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 31-Mar-2015 | 2.32 | \$5,848.74 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 30-Jun-2015 | 2.57 | \$6,478.99 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 30-Sep-2015 | 2.82 | \$7,109.24 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 31-Dec-2015 | 3.07 | \$7,739.50 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 31-Mar-2016 | 3.32 | \$8,369.75 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 30-Jun-2016 | 3.57 | \$9,000.00 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 30-Sep-2016 | 3.82 | \$9,630.25 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 30-Dec-2016 | 4.07 | \$10,260.50 |
| Mercury Payment Systems LLC | Term Loan | \$2,521.01 | 31-Mar-2017 | 4.32 | \$10,890.76 |
| Mercury Payment Systems LLC | Term Loan | \$954,621.85 | 01-Jul-2017 | 4.58 | \$4,372,168.07 |
| MModal Inc | Term B Loan | \$9,887.64 | 31-Dec-2012 | 0.07 | \$692.13 |
| MModal Inc | Term B Loan | \$9,887.64 | 29-Mar-2013 | 0.32 | \$3,164.04 |
| MModal Inc | Term B Loan | \$9,887.64 | 28-Jun-2013 | 0.56 | \$5,537.08 |
| MModal Inc | Term B Loan | \$9,887.64 | 30-Sep-2013 | 0.82 | \$8,107.87 |
| MModal Inc | Term B Loan | \$9,887.64 | 31-Dec-2013 | 1.07 | \$10,579.78 |
| MModal Inc | Term B Loan | \$9,887.64 | 31-Mar-2014 | 1.32 | \$13,051.69 |
| MModal Inc | Term B Loan | \$9,887.64 | 30-Jun-2014 | 1.57 | \$15,523.60 |
| MModal Inc | Term B Loan | \$9,887.64 | 30-Sep-2014 | 1.82 | \$17,995.51 |
| MModal Inc | Term B Loan | \$9,887.64 | 31-Dec-2014 | 2.07 | \$20,467.42 |
| MModal Inc | Term B Loan | \$9,887.64 | 31-Mar-2015 | 2.32 | \$22,939.33 |
| MModal Inc | Term B Loan | \$9,887.64 | 30-Jun-2015 | 2.57 | \$25,411.24 |
| MModal Inc | Term B Loan | \$9,887.64 | 30-Sep-2015 | 2.82 | \$27,883.15 |
| MModal Inc | Term B Loan | \$9,887.64 | 31-Dec-2015 | 3.07 | \$30,355.06 |
| MModal Inc | Term B Loan | \$9,887.64 | 31-Mar-2016 | 3.32 | \$32,826.97 |
| MModal Inc | Term B Loan | \$9,887.64 | 30-Jun-2016 | 3.57 | \$35,298.88 |
| MModal Inc | Term B Loan | \$9,887.64 | 30-Sep-2016 | 3.82 | \$37,770.79 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|------------------------------|------------------------|---------------------|-------------|------------------|--------------------------------------|
| MModal Inc | Term B Loan | \$9,887.64 | 30-Dec-2016 | 4.07 | \$40,242.70 |
| MModal Inc | Term B Loan | \$9,887.64 | 31-Mar-2017 | 4.32 | \$42,714.61 |
| MModal Inc | Term B Loan | \$9,887.64 | 30-Jun-2017 | 4.57 | \$45,186.52 |
| MModal Inc | Term B Loan | \$9,887.64 | 29-Sep-2017 | 4.82 | \$47,658.43 |
| MModal Inc | Term B Loan | \$9,887.64 | 29-Dec-2017 | 5.07 | \$50,130.34 |
| MModal Inc | Term B Loan | \$9,887.64 | 30-Mar-2018 | 5.32 | \$52,602.25 |
| MModal Inc | Term B Loan | \$9,887.64 | 29-Jun-2018 | 5.57 | \$55,074.16 |
| MModal Inc | Term B Loan | \$9,887.64 | 28-Sep-2018 | 5.82 | \$57,546.07 |
| MModal Inc | Term B Loan | \$9,887.64 | 31-Dec-2018 | 6.08 | \$60,116.85 |
| MModal Inc | Term B Loan | \$9,887.64 | 29-Mar-2019 | 6.32 | \$62,489.89 |
| MModal Inc | Term B Loan | \$9,887.64 | 28-Jun-2019 | 6.57 | \$64,961.80 |
| MModal Inc | Term B Loan | \$3,733,033.71 | 16-Aug-2019 | 6.7 | \$25,011,325.84 |
| NAB Holdings LLC | Term Loan | \$37,500.00 | 31-Dec-2012 | 0.07 | \$2,625.00 |
| NAB Holdings LLC | Term Loan | \$37,500.00 | 29-Mar-2013 | 0.32 | \$12,000.00 |
| NAB Holdings LLC | Term Loan | \$37,500.00 | 28-Jun-2013 | 0.56 | \$21,000.00 |
| NAB Holdings LLC | Term Loan | \$37,500.00 | 30-Sep-2013 | 0.82 | \$30,750.00 |
| NAB Holdings LLC | Term Loan | \$37,500.00 | 31-Dec-2013 | 1.07 | \$40,125.00 |
| NAB Holdings LLC | Term Loan | \$37,500.00 | 31-Mar-2014 | 1.32 | \$49,500.00 |
| NAB Holdings LLC | Term Loan | \$37,500.00 | 30-Jun-2014 | 1.57 | \$58,875.00 |
| NAB Holdings LLC | Term Loan | \$56,250.00 | 30-Sep-2014 | 1.82 | \$102,375.00 |
| NAB Holdings LLC | Term Loan | \$56,250.00 | 31-Dec-2014 | 2.07 | \$116,437.50 |
| NAB Holdings LLC | Term Loan | \$56,250.00 | 31-Mar-2015 | 2.32 | \$130,500.00 |
| NAB Holdings LLC | Term Loan | \$56,250.00 | 30-Jun-2015 | 2.57 | \$144,562.50 |
| NAB Holdings LLC | Term Loan | \$56,250.00 | 30-Sep-2015 | 2.82 | \$158,625.00 |
| NAB Holdings LLC | Term Loan | \$56,250.00 | 31-Dec-2015 | 3.07 | \$172,687.50 |
| NAB Holdings LLC | Term Loan | \$56,250.00 | 31-Mar-2016 | 3.32 | \$186,750.00 |
| NAB Holdings LLC | Term Loan | \$56,250.00 | 30-Jun-2016 | 3.57 | \$200,812.50 |
| NAB Holdings LLC | Term Loan | \$75,000.00 | 30-Sep-2016 | 3.82 | \$286,500.00 |
| NAB Holdings LLC | Term Loan | \$75,000.00 | 30-Dec-2016 | 4.07 | \$305,250.00 |
| NAB Holdings LLC | Term Loan | \$75,000.00 | 31-Mar-2017 | 4.32 | \$324,000.00 |
| NAB Holdings LLC | Term Loan | \$75,000.00 | 30-Jun-2017 | 4.57 | \$342,750.00 |
| NAB Holdings LLC | Term Loan | \$75,000.00 | 29-Sep-2017 | 4.82 | \$361,500.00 |
| NAB Holdings LLC | Term Loan | \$75,000.00 | 29-Dec-2017 | 5.07 | \$380,250.00 |
| NAB Holdings LLC | Term Loan | \$75,000.00 | 30-Mar-2018 | 5.32 | \$399,000.00 |
| NAB Holdings LLC | Term Loan | \$1,725,000.00 | 24-Apr-2018 | 5.39 | \$9,297,750.00 |
| National Healing Corporation | First Lien Term B Loan | \$12,014.44 | 31-Dec-2012 | 0.07 | \$841.01 |
| National Healing Corporation | First Lien Term B Loan | \$36,043.33 | 29-Mar-2013 | 0.32 | \$11,533.86 |
| National Healing Corporation | First Lien Term B Loan | \$36,043.33 | 28-Jun-2013 | 0.56 | \$20,184.26 |
| National Healing Corporation | First Lien Term B Loan | \$36,043.33 | 30-Sep-2013 | 0.82 | \$29,555.53 |
| National Healing Corporation | First Lien Term B Loan | \$36,043.33 | 31-Dec-2013 | 1.07 | \$38,566.36 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 31-Mar-2014 | 1.32 | \$79,295.32 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 30-Jun-2014 | 1.57 | \$94,313.37 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 30-Sep-2014 | 1.82 | \$109,331.43 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 31-Dec-2014 | 2.07 | \$124,349.48 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 31-Mar-2015 | 2.32 | \$139,367.53 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 30-Jun-2015 | 2.57 | \$154,385.59 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 30-Sep-2015 | 2.82 | \$169,403.64 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 31-Dec-2015 | 3.07 | \$184,421.69 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 31-Mar-2016 | 3.32 | \$199,439.75 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 30-Jun-2016 | 3.57 | \$214,457.80 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 30-Sep-2016 | 3.82 | \$229,475.85 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 30-Dec-2016 | 4.07 | \$244,493.91 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 31-Mar-2017 | 4.32 | \$259,511.96 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|------------------------------|------------------------|---------------------|-------------|------------------|--------------------------------------|
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 30-Jun-2017 | 4.57 | \$274,530.01 |
| National Healing Corporation | First Lien Term B Loan | \$60,072.21 | 29-Sep-2017 | 4.82 | \$289,548.06 |
| National Healing Corporation | First Lien Term B Loan | \$3,712,462.74 | 30-Nov-2017 | 4.99 | \$18,525,189.05 |
| National Vision Inc | Term Loan | \$0.00 | 28-Dec-2012 | 0.07 | \$0.00 |
| National Vision Inc | Term Loan | \$0.00 | 29-Mar-2013 | 0.32 | \$0.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 28-Jun-2013 | 0.56 | \$5,600.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 30-Sep-2013 | 0.82 | \$8,200.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 31-Dec-2013 | 1.07 | \$10,700.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 31-Mar-2014 | 1.32 | \$13,200.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 30-Jun-2014 | 1.57 | \$15,700.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 30-Sep-2014 | 1.82 | \$18,200.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 31-Dec-2014 | 2.07 | \$20,700.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 31-Mar-2015 | 2.32 | \$23,200.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 30-Jun-2015 | 2.57 | \$25,700.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 30-Sep-2015 | 2.82 | \$28,200.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 31-Dec-2015 | 3.07 | \$30,700.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 31-Mar-2016 | 3.32 | \$33,200.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 30-Jun-2016 | 3.57 | \$35,700.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 30-Sep-2016 | 3.82 | \$38,200.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 30-Dec-2016 | 4.07 | \$40,700.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 31-Mar-2017 | 4.32 | \$43,200.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 30-Jun-2017 | 4.57 | \$45,700.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 29-Sep-2017 | 4.82 | \$48,200.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 29-Dec-2017 | 5.07 | \$50,700.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 30-Mar-2018 | 5.32 | \$53,200.00 |
| National Vision Inc | Term Loan | \$10,000.00 | 29-Jun-2018 | 5.57 | \$55,700.00 |
| National Vision Inc | Term Loan | \$3,760,000.00 | 02-Aug-2018 | 5.66 | \$21,281,600.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 29-Mar-2013 | 0.32 | \$3,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 28-Jun-2013 | 0.56 | \$5,600.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 30-Sep-2013 | 0.82 | \$8,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 31-Dec-2013 | 1.07 | \$10,700.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 31-Mar-2014 | 1.32 | \$13,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 30-Jun-2014 | 1.57 | \$15,700.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 30-Sep-2014 | 1.82 | \$18,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 31-Dec-2014 | 2.07 | \$20,700.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 31-Mar-2015 | 2.32 | \$23,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 30-Jun-2015 | 2.57 | \$25,700.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 30-Sep-2015 | 2.82 | \$28,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 31-Dec-2015 | 3.07 | \$30,700.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 31-Mar-2016 | 3.32 | \$33,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 30-Jun-2016 | 3.57 | \$35,700.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 30-Sep-2016 | 3.82 | \$38,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 30-Dec-2016 | 4.07 | \$40,700.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 31-Mar-2017 | 4.32 | \$43,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 30-Jun-2017 | 4.57 | \$45,700.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 29-Sep-2017 | 4.82 | \$48,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 29-Dec-2017 | 5.07 | \$50,700.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 30-Mar-2018 | 5.32 | \$53,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 29-Jun-2018 | 5.57 | \$55,700.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 28-Sep-2018 | 5.82 | \$58,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 31-Dec-2018 | 6.08 | \$60,800.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 29-Mar-2019 | 6.32 | \$63,200.00 |
| New Breed Inc | Term Loan | \$10,000.00 | 28-Jun-2019 | 6.57 | \$65,700.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|-----------------------|---------------------|---------------------|-------------|------------------|--------------------------------------|
| New Breed Inc | Term Loan | \$10,000.00 | 30-Sep-2019 | 6.82 | \$68,200.00 |
| New Breed Inc | Term Loan | \$3,730,000.00 | 01-Oct-2019 | 6.83 | \$25,475,900.00 |
| NexTag Inc | Term Loan | \$64,864.86 | 31-Dec-2012 | 0.07 | \$4,540.54 |
| NexTag Inc | Term Loan | \$129,729.73 | 29-Mar-2013 | 0.32 | \$41,513.51 |
| NexTag Inc | Term Loan | \$129,729.73 | 28-Jun-2013 | 0.56 | \$72,648.65 |
| NexTag Inc | Term Loan | \$129,729.73 | 30-Sep-2013 | 0.82 | \$106,378.38 |
| NexTag Inc | Term Loan | \$129,729.73 | 31-Dec-2013 | 1.07 | \$138,810.81 |
| NexTag Inc | Term Loan | \$194,594.59 | 31-Mar-2014 | 1.32 | \$256,864.86 |
| NexTag Inc | Term Loan | \$194,594.59 | 30-Jun-2014 | 1.57 | \$305,513.51 |
| NexTag Inc | Term Loan | \$194,594.59 | 30-Sep-2014 | 1.82 | \$354,162.16 |
| NexTag Inc | Term Loan | \$194,594.59 | 31-Dec-2014 | 2.07 | \$402,810.81 |
| NexTag Inc | Term Loan | \$843,243.24 | 31-Mar-2015 | 2.32 | \$1,956,324.32 |
| NexTag Inc | Term Loan | \$843,243.24 | 30-Jun-2015 | 2.57 | \$2,167,135.13 |
| NexTag Inc | Term Loan | \$843,243.24 | 30-Sep-2015 | 2.82 | \$2,377,945.94 |
| NexTag Inc | Term Loan | \$843,243.24 | 28-Jan-2016 | 3.15 | \$2,656,216.21 |
| Pegasus Solutions Inc | Term Loan Non-PIK | \$66,064.21 | 31-Dec-2012 | 0.07 | \$4,624.49 |
| Pegasus Solutions Inc | Term Loan Non-PIK | \$66,064.21 | 31-Mar-2013 | 0.32 | \$21,140.55 |
| Pegasus Solutions Inc | Term Loan Non-PIK | \$3,795,361.44 | 17-Apr-2013 | 0.37 | \$1,404,283.73 |
| Presidio Inc | New Term Loan | \$8,750.00 | 31-Dec-2012 | 0.07 | \$612.50 |
| Presidio Inc | New Term Loan | \$8,750.00 | 29-Mar-2013 | 0.32 | \$2,800.00 |
| Presidio Inc | New Term Loan | \$8,750.00 | 28-Jun-2013 | 0.56 | \$4,900.00 |
| Presidio Inc | New Term Loan | \$8,750.00 | 30-Sep-2013 | 0.82 | \$7,175.00 |
| Presidio Inc | New Term Loan | \$8,750.00 | 31-Dec-2013 | 1.07 | \$9,362.50 |
| Presidio Inc | New Term Loan | \$8,750.00 | 31-Mar-2014 | 1.32 | \$11,550.00 |
| Presidio Inc | New Term Loan | \$8,750.00 | 30-Jun-2014 | 1.57 | \$13,737.50 |
| Presidio Inc | New Term Loan | \$8,750.00 | 30-Sep-2014 | 1.82 | \$15,925.00 |
| Presidio Inc | New Term Loan | \$43,750.00 | 31-Dec-2014 | 2.07 | \$90,562.50 |
| Presidio Inc | New Term Loan | \$43,750.00 | 31-Mar-2015 | 2.32 | \$101,500.00 |
| Presidio Inc | New Term Loan | \$43,750.00 | 30-Jun-2015 | 2.57 | \$112,437.50 |
| Presidio Inc | New Term Loan | \$43,750.00 | 30-Sep-2015 | 2.82 | \$123,375.00 |
| Presidio Inc | New Term Loan | \$43,750.00 | 31-Dec-2015 | 3.07 | \$134,312.50 |
| Presidio Inc | New Term Loan | \$43,750.00 | 31-Mar-2016 | 3.32 | \$145,250.00 |
| Presidio Inc | New Term Loan | \$43,750.00 | 30-Jun-2016 | 3.57 | \$156,187.50 |
| Presidio Inc | New Term Loan | \$43,750.00 | 30-Sep-2016 | 3.82 | \$167,125.00 |
| Presidio Inc | New Term Loan | \$43,750.00 | 30-Dec-2016 | 4.07 | \$178,062.50 |
| Presidio Inc | New Term Loan | \$3,036,250.00 | 31-Mar-2017 | 4.32 | \$13,116,600.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 31-Dec-2012 | 0.07 | \$700.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 29-Mar-2013 | 0.32 | \$3,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 28-Jun-2013 | 0.56 | \$5,600.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 30-Sep-2013 | 0.82 | \$8,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 31-Dec-2013 | 1.07 | \$10,700.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 31-Mar-2014 | 1.32 | \$13,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 30-Jun-2014 | 1.57 | \$15,700.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 30-Sep-2014 | 1.82 | \$18,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 31-Dec-2014 | 2.07 | \$20,700.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 31-Mar-2015 | 2.32 | \$23,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 30-Jun-2015 | 2.57 | \$25,700.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 30-Sep-2015 | 2.82 | \$28,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 31-Dec-2015 | 3.07 | \$30,700.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 31-Mar-2016 | 3.32 | \$33,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 30-Jun-2016 | 3.57 | \$35,700.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 30-Sep-2016 | 3.82 | \$38,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 30-Dec-2016 | 4.07 | \$40,700.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|---------------------------|---------------------|---------------------|-------------|------------------|--------------------------------------|
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 31-Mar-2017 | 4.32 | \$43,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 30-Jun-2017 | 4.57 | \$45,700.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 29-Sep-2017 | 4.82 | \$48,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 29-Dec-2017 | 5.07 | \$50,700.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 30-Mar-2018 | 5.32 | \$53,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 29-Jun-2018 | 5.57 | \$55,700.00 |
| Radnet Management Inc | Tranche B Term Loan | \$10,000.00 | 28-Sep-2018 | 5.82 | \$58,200.00 |
| Radnet Management Inc | Tranche B Term Loan | \$3,760,000.00 | 10-Oct-2018 | 5.85 | \$21,996,000.00 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Dec-2012 | 0.07 | \$646.15 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Mar-2013 | 0.32 | \$2,953.85 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Jun-2013 | 0.57 | \$5,261.54 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Sep-2013 | 0.82 | \$7,569.23 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Dec-2013 | 1.07 | \$9,876.92 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Mar-2014 | 1.32 | \$12,184.62 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Jun-2014 | 1.57 | \$14,492.31 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Sep-2014 | 1.82 | \$16,800.00 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Dec-2014 | 2.07 | \$19,107.69 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Mar-2015 | 2.32 | \$21,415.38 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Jun-2015 | 2.57 | \$23,723.08 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Sep-2015 | 2.82 | \$26,030.77 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Dec-2015 | 3.07 | \$28,338.46 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Mar-2016 | 3.32 | \$30,646.15 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Jun-2016 | 3.57 | \$32,953.85 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Sep-2016 | 3.82 | \$35,261.54 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Dec-2016 | 4.08 | \$37,661.54 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Mar-2017 | 4.32 | \$39,876.92 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Jun-2017 | 4.57 | \$42,184.62 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Sep-2017 | 4.82 | \$44,492.31 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Dec-2017 | 5.08 | \$46,892.31 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 31-Mar-2018 | 5.32 | \$49,107.69 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Jun-2018 | 5.57 | \$51,415.38 |
| Renaissance Learning Inc | Initial Term Loan | \$9,230.77 | 30-Sep-2018 | 5.82 | \$53,723.08 |
| Renaissance Learning Inc | Initial Term Loan | \$3,470,769.23 | 13-Nov-2018 | 5.95 | \$20,651,076.91 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 31-Dec-2012 | 0.07 | \$701.75 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 29-Mar-2013 | 0.32 | \$3,208.02 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 28-Jun-2013 | 0.56 | \$5,614.04 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 30-Sep-2013 | 0.82 | \$8,220.55 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 31-Dec-2013 | 1.07 | \$10,726.82 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 31-Mar-2014 | 1.32 | \$13,233.08 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 30-Jun-2014 | 1.57 | \$15,739.35 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 30-Sep-2014 | 1.82 | \$18,245.61 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 31-Dec-2014 | 2.07 | \$20,751.88 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 31-Mar-2015 | 2.32 | \$23,258.15 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 30-Jun-2015 | 2.57 | \$25,764.41 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 30-Sep-2015 | 2.82 | \$28,270.68 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 31-Dec-2015 | 3.07 | \$30,776.94 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 31-Mar-2016 | 3.32 | \$33,283.21 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 30-Jun-2016 | 3.57 | \$35,789.47 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 30-Sep-2016 | 3.82 | \$38,295.74 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 30-Dec-2016 | 4.07 | \$40,802.01 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 31-Mar-2017 | 4.32 | \$43,308.27 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 30-Jun-2017 | 4.57 | \$45,814.54 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 29-Sep-2017 | 4.82 | \$48,320.80 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|---------------------------|---------------------|---------------------|-------------|------------------|--------------------------------------|
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 29-Dec-2017 | 5.07 | \$50,827.07 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 30-Mar-2018 | 5.32 | \$53,333.33 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 29-Jun-2018 | 5.57 | \$55,839.60 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 28-Sep-2018 | 5.82 | \$58,345.86 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$10,025.06 | 31-Dec-2018 | 6.08 | \$60,952.38 |
| Roundy's Supermarkets Inc | Tranche B Term Loan | \$3,739,348.37 | 13-Feb-2019 | 6.2 | \$23,183,959.90 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 31-Dec-2012 | 0.07 | \$526.32 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 29-Mar-2013 | 0.32 | \$2,406.02 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 28-Jun-2013 | 0.56 | \$4,210.53 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 30-Sep-2013 | 0.82 | \$6,165.41 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 31-Dec-2013 | 1.07 | \$8,045.11 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 31-Mar-2014 | 1.32 | \$9,924.81 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 30-Jun-2014 | 1.57 | \$11,804.51 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 30-Sep-2014 | 1.82 | \$13,684.21 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 31-Dec-2014 | 2.07 | \$15,563.91 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 31-Mar-2015 | 2.32 | \$17,443.61 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 30-Jun-2015 | 2.57 | \$19,323.31 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 30-Sep-2015 | 2.82 | \$21,203.01 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 31-Dec-2015 | 3.07 | \$23,082.71 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 31-Mar-2016 | 3.32 | \$24,962.41 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 30-Jun-2016 | 3.57 | \$26,842.11 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 30-Sep-2016 | 3.82 | \$28,721.80 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 30-Dec-2016 | 4.07 | \$30,601.50 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 31-Mar-2017 | 4.32 | \$32,481.20 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 30-Jun-2017 | 4.57 | \$34,360.90 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 29-Sep-2017 | 4.82 | \$36,240.60 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 29-Dec-2017 | 5.07 | \$38,120.30 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 30-Mar-2018 | 5.32 | \$40,000.00 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 29-Jun-2018 | 5.57 | \$41,879.70 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 28-Sep-2018 | 5.82 | \$43,759.40 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$7,518.80 | 31-Dec-2018 | 6.08 | \$45,714.29 |
| Rovi Solutions Corp | Tranche B-2 Loan | \$2,804,511.28 | 29-Mar-2019 | 6.32 | \$17,724,511.28 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Mar-2013 | 0.32 | \$15,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Jun-2013 | 0.57 | \$27,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Sep-2013 | 0.82 | \$39,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Dec-2013 | 1.07 | \$51,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Mar-2014 | 1.32 | \$63,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Jun-2014 | 1.57 | \$75,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Sep-2014 | 1.82 | \$87,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Dec-2014 | 2.07 | \$99,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Mar-2015 | 2.32 | \$111,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Jun-2015 | 2.57 | \$123,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Sep-2015 | 2.82 | \$135,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Dec-2015 | 3.07 | \$147,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Mar-2016 | 3.32 | \$159,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Jun-2016 | 3.57 | \$171,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Sep-2016 | 3.82 | \$183,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Dec-2016 | 4.08 | \$195,840.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Mar-2017 | 4.32 | \$207,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Jun-2017 | 4.57 | \$219,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Sep-2017 | 4.82 | \$231,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Dec-2017 | 5.08 | \$243,840.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Mar-2018 | 5.32 | \$255,360.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|---------------------------|-----------------------|---------------------|-------------|------------------|--------------------------------------|
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Jun-2018 | 5.57 | \$267,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Sep-2018 | 5.82 | \$279,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Dec-2018 | 6.08 | \$291,840.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 31-Mar-2019 | 6.32 | \$303,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Jun-2019 | 6.57 | \$315,360.00 |
| Six3 Systems Inc | Term Loan | \$48,000.00 | 30-Sep-2019 | 6.82 | \$327,360.00 |
| Six3 Systems Inc | Term Loan | \$3,504,000.00 | 04-Oct-2019 | 6.84 | \$23,967,360.00 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 31-Dec-2012 | 0.07 | \$498.53 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 29-Mar-2013 | 0.32 | \$2,279.00 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 28-Jun-2013 | 0.56 | \$3,988.25 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 30-Sep-2013 | 0.82 | \$5,839.94 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 31-Dec-2013 | 1.07 | \$7,620.41 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 31-Mar-2014 | 1.32 | \$9,400.87 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 30-Jun-2014 | 1.57 | \$11,181.34 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 30-Sep-2014 | 1.82 | \$12,961.81 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 31-Dec-2014 | 2.07 | \$14,742.28 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 31-Mar-2015 | 2.32 | \$16,522.75 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 30-Jun-2015 | 2.57 | \$18,303.22 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 30-Sep-2015 | 2.82 | \$20,083.69 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 31-Dec-2015 | 3.07 | \$21,864.16 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 31-Mar-2016 | 3.32 | \$23,644.62 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 30-Jun-2016 | 3.57 | \$25,425.09 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 30-Sep-2016 | 3.82 | \$27,205.56 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 30-Dec-2016 | 4.07 | \$28,986.03 |
| SkillSoft Corporation | New Term Loan | \$7,121.87 | 31-Mar-2017 | 4.32 | \$30,766.50 |
| SkillSoft Corporation | New Term Loan | \$2,669,477.77 | 26-May-2017 | 4.48 | \$11,959,260.43 |
| SourceHOV LLC | Second Lien Term Llan | \$6,400,000.00 | 30-Apr-2018 | 5.41 | \$34,624,000.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Dec-2012 | 0.07 | \$700.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Mar-2013 | 0.32 | \$3,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Jun-2013 | 0.57 | \$5,700.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Sep-2013 | 0.82 | \$8,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Dec-2013 | 1.07 | \$10,700.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Mar-2014 | 1.32 | \$13,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Jun-2014 | 1.57 | \$15,700.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Sep-2014 | 1.82 | \$18,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Dec-2014 | 2.07 | \$20,700.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Mar-2015 | 2.32 | \$23,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Jun-2015 | 2.57 | \$25,700.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Sep-2015 | 2.82 | \$28,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Dec-2015 | 3.07 | \$30,700.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Mar-2016 | 3.32 | \$33,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Jun-2016 | 3.57 | \$35,700.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Sep-2016 | 3.82 | \$38,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Dec-2016 | 4.08 | \$40,800.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Mar-2017 | 4.32 | \$43,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Jun-2017 | 4.57 | \$45,700.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Sep-2017 | 4.82 | \$48,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Dec-2017 | 5.08 | \$50,800.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 31-Mar-2018 | 5.32 | \$53,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Jun-2018 | 5.57 | \$55,700.00 |
| Sportsman's Warehouse Inc | Term Loan | \$10,000.00 | 30-Sep-2018 | 5.82 | \$58,200.00 |
| Sportsman's Warehouse Inc | Term Loan | \$3,760,000.00 | 13-Nov-2018 | 5.95 | \$22,372,000.00 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Mar-2013 | 0.32 | \$3,733.33 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|----------------------------|---------------------------|---------------------|-------------|------------------|--------------------------------------|
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Jun-2013 | 0.57 | \$6,650.00 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Sep-2013 | 0.82 | \$9,566.67 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Dec-2013 | 1.07 | \$12,483.33 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Mar-2014 | 1.32 | \$15,400.00 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Jun-2014 | 1.57 | \$18,316.67 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Sep-2014 | 1.82 | \$21,233.33 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Dec-2014 | 2.07 | \$24,150.00 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Mar-2015 | 2.32 | \$27,066.67 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Jun-2015 | 2.57 | \$29,983.33 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Sep-2015 | 2.82 | \$32,900.00 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Dec-2015 | 3.07 | \$35,816.67 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Mar-2016 | 3.32 | \$38,733.33 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Jun-2016 | 3.57 | \$41,650.00 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Sep-2016 | 3.82 | \$44,566.67 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Dec-2016 | 4.08 | \$47,600.00 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Mar-2017 | 4.32 | \$50,400.00 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Jun-2017 | 4.57 | \$53,316.67 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Sep-2017 | 4.82 | \$56,233.33 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Dec-2017 | 5.08 | \$59,266.67 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 31-Mar-2018 | 5.32 | \$62,066.67 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Jun-2018 | 5.57 | \$64,983.33 |
| Trinet HR Corporation | Term B Loan | \$11,666.67 | 30-Sep-2018 | 5.82 | \$67,900.00 |
| Trinet HR Corporation | Term B Loan | \$3,731,666.67 | 24-Oct-2018 | 5.89 | \$21,979,516.67 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Dec-2012 | 0.07 | \$525.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Mar-2013 | 0.32 | \$2,400.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 30-Jun-2013 | 0.57 | \$4,275.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 30-Sep-2013 | 0.82 | \$6,150.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Dec-2013 | 1.07 | \$8,025.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Mar-2014 | 1.32 | \$9,900.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 30-Jun-2014 | 1.57 | \$11,775.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 30-Sep-2014 | 1.82 | \$13,650.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Dec-2014 | 2.07 | \$15,525.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Mar-2015 | 2.32 | \$17,400.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 30-Jun-2015 | 2.57 | \$19,275.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 30-Sep-2015 | 2.82 | \$21,150.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Dec-2015 | 3.07 | \$23,025.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Mar-2016 | 3.32 | \$24,900.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 30-Jun-2016 | 3.57 | \$26,775.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 30-Sep-2016 | 3.82 | \$28,650.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Dec-2016 | 4.08 | \$30,600.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Mar-2017 | 4.32 | \$32,400.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 30-Jun-2017 | 4.57 | \$34,275.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 30-Sep-2017 | 4.82 | \$36,150.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Dec-2017 | 5.08 | \$38,100.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$7,500.00 | 31-Mar-2018 | 5.32 | \$39,900.00 |
| UniTek Global Services Inc | New Incremental Term Loan | \$2,827,500.00 | 16-Apr-2018 | 5.37 | \$15,183,675.00 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 31-Dec-2012 | 0.07 | \$846.35 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 31-Mar-2013 | 0.32 | \$3,869.02 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 30-Jun-2013 | 0.57 | \$6,891.69 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 30-Sep-2013 | 0.82 | \$9,914.36 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 31-Dec-2013 | 1.07 | \$12,937.03 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 31-Mar-2014 | 1.32 | \$15,959.70 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 30-Jun-2014 | 1.57 | \$18,982.37 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|----------------------------------|-----------------------|-------------------------|-------------|------------------|--------------------------------------|
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 30-Sep-2014 | 1.82 | \$22,005.04 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 31-Dec-2014 | 2.07 | \$25,027.71 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 31-Mar-2015 | 2.32 | \$28,050.38 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 30-Jun-2015 | 2.57 | \$31,073.05 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 30-Sep-2015 | 2.82 | \$34,095.72 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 31-Dec-2015 | 3.07 | \$37,118.39 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 31-Mar-2016 | 3.32 | \$40,141.06 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 30-Jun-2016 | 3.57 | \$43,163.73 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 30-Sep-2016 | 3.82 | \$46,186.40 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 31-Dec-2016 | 4.08 | \$49,329.97 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 31-Mar-2017 | 4.32 | \$52,231.74 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 30-Jun-2017 | 4.57 | \$55,254.41 |
| US Ft Holdco Inc | Replacement Term Loan | \$12,090.68 | 30-Sep-2017 | 4.82 | \$58,277.08 |
| US Ft Holdco Inc | Replacement Term Loan | \$4,558,186.40 | 30-Nov-2017 | 4.99 | \$22,745,350.13 |
| Vision Solutions Inc | Second Lien Term Loan | \$5,600,000.00 | 24-Jul-2017 | 4.64 | \$25,984,000.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Mar-2013 | 0.32 | \$3,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Jun-2013 | 0.57 | \$5,700.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Sep-2013 | 0.82 | \$8,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Dec-2013 | 1.07 | \$10,700.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Mar-2014 | 1.32 | \$13,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Jun-2014 | 1.57 | \$15,700.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Sep-2014 | 1.82 | \$18,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Dec-2014 | 2.07 | \$20,700.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Mar-2015 | 2.32 | \$23,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Jun-2015 | 2.57 | \$25,700.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Sep-2015 | 2.82 | \$28,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Dec-2015 | 3.07 | \$30,700.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Mar-2016 | 3.32 | \$33,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Jun-2016 | 3.57 | \$35,700.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Sep-2016 | 3.82 | \$38,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Dec-2016 | 4.08 | \$40,800.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Mar-2017 | 4.32 | \$43,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Jun-2017 | 4.57 | \$45,700.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Sep-2017 | 4.82 | \$48,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Dec-2017 | 5.08 | \$50,800.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Mar-2018 | 5.32 | \$53,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Jun-2018 | 5.57 | \$55,700.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Sep-2018 | 5.82 | \$58,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Dec-2018 | 6.08 | \$60,800.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 31-Mar-2019 | 6.32 | \$63,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Jun-2019 | 6.57 | \$65,700.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$10,000.00 | 30-Sep-2019 | 6.82 | \$68,200.00 |
| Wall Street Systems Delaware Inc | First Lien Term Loan | \$3,730,000.00 | 25-Oct-2019 | 6.89 | \$25,699,700.00 |
| Grand Total | | \$155,937,839.33 | | | \$778,870,131.25 |

Interest Coverage Detail

Reinvestment Rate: 0.4682%
 Collection Period Start Date: 23-Aug-2012
 Collection Period End Date: 11-Feb-2013

| Maturity | Interest Collected | Calc. Method | PAR | Contract | Current Interest Rate | Payment Date | No. of Days in Period | Scheduled Distribution | No. of Days Reinvested | Reinvestment Interest |
|---|--------------------|--------------|----------------|----------|-----------------------|--------------|-----------------------|------------------------|------------------------|-----------------------|
| ABB Con-Cise Optical Group LLC - Term Loan | | | | | | | | | | |
| 24-Oct-2018 | \$6,127.05 | | | | | | | | | |
| 24-Oct-2018 | | ACT/360 | \$1,500,000.00 | 2 | 6.5000% | 24-Dec-2012 | 31 | \$8,395.83 | 49 | \$5.35 |
| 24-Oct-2018 | | ACT/360 | \$1,500,000.00 | 2 | 6.5000% | 24-Jan-2013 | 31 | \$8,395.83 | 18 | \$1.97 |
| ASP HHI Acquisition Co Inc - Term Loan | | | | | | | | | | |
| 05-Oct-2018 | | ACT/360 | \$4,500,000.00 | 2 | 6.0000% | 22-Jan-2013 | 75 | \$55,800.00 | 20 | \$14.51 |
| Aspen Dental Management Inc - Replacement Term Loan | | | | | | | | | | |
| 06-Oct-2016 | \$18,434.36 | | | | | | | | | |
| 06-Oct-2016 | | ACT/360 | \$1,600,973.62 | 2 | 7.0000% | 06-Dec-2012 | 55 | \$17,121.52 | 67 | \$14.92 |
| 06-Oct-2016 | | ACT/360 | \$18,844.22 | 3 | 7.0000% | 31-Dec-2012 | 80 | \$293.13 | 42 | \$0.16 |
| Attachmate Corporation - First Lien Term Loan | | | | | | | | | | |
| 22-Nov-2017 | \$76,199.27 | | | | | | | | | |
| 22-Nov-2017 | | ACT/360 | \$6,015,625.00 | 6 | 7.2500% | 23-Jan-2013 | 92 | \$111,456.16 | 19 | \$27.54 |
| 22-Nov-2017 | | ACT/360 | \$117,187.50 | 7 | 7.2500% | 24-Dec-2012 | 62 | \$1,463.22 | 49 | \$0.93 |
| Blue Coat Systems Inc - Second Lien Term Loan | | | | | | | | | | |
| 15-Aug-2018 | \$89,946.43 | | | | | | | | | |
| Blue Coat Systems Inc - Term Loan | | | | | | | | | | |
| 15-Feb-2018 | | ACT/365 ISDA | \$5,586,000.00 | 2 | 5.7500% | 31-Jan-2013 | 30 | \$79,054.51 | 11 | \$11.31 |
| Compucom Systems Inc - First Lien Term Loan | | | | | | | | | | |
| 04-Oct-2018 | \$11,266.67 | | | | | | | | | |
| 04-Oct-2018 | | ACT/360 | \$4,800,000.00 | 2 | 6.5000% | 05-Dec-2012 | 30 | \$26,000.00 | 68 | \$22.99 |
| 04-Oct-2018 | | ACT/360 | \$4,800,000.00 | 2 | 6.5000% | 07-Jan-2013 | 31 | \$26,866.67 | 35 | \$12.23 |
| 04-Oct-2018 | | ACT/360 | \$4,800,000.00 | 2 | 6.5000% | 05-Feb-2013 | 31 | \$26,866.67 | 6 | \$2.10 |
| Deltek Inc - First Lien Term Loan | | | | | | | | | | |
| 10-Oct-2018 | | ACT/360 | \$4,650,000.00 | 1 | 6.0000% | 10-Jan-2013 | 86 | \$66,458.33 | 32 | \$27.66 |
| DG FastChannel Inc - Initial Term Loan | | | | | | | | | | |
| 26-Jul-2018 | \$30,586.29 | | | | | | | | | |
| 26-Jul-2018 | | ACT/360 | \$2,992,012.61 | 3 | 5.7500% | 31-Dec-2012 | 31 | \$14,814.62 | 42 | \$8.09 |
| 26-Jul-2018 | | ACT/360 | \$2,992,012.61 | 3 | 5.7500% | 31-Jan-2013 | 31 | \$14,814.62 | 11 | \$2.12 |
| EIG Investors Corp - First Lien Term Loan | | | | | | | | | | |
| 11-Nov-2019 | | ACT/360 | \$790,050.00 | 1 | 6.2500% | 11-Feb-2013 | 76 | \$10,424.27 | 0 | \$0.00 |
| 11-Nov-2019 | | ACT/360 | \$4,009,950.00 | 2 | 6.2500% | 11-Feb-2013 | 76 | \$52,909.06 | 0 | \$0.00 |
| EIG Investors Corp - Original Term Loan Refinancing Loan | | | | | | | | | | |
| 20-Apr-2018 | \$93,906.75 | | | | | | | | | |
| First American Payment Systems - First Lien Term Loan | | | | | | | | | | |
| 12-Oct-2018 | \$17,250.00 | | | | | | | | | |
| 12-Oct-2018 | | ACT/360 | \$4,000,000.00 | 2 | 5.7500% | 31-Jan-2013 | 62 | \$39,611.11 | 11 | \$5.67 |
| First Data Corp - Extended 2017 Dollar Term | | | | | | | | | | |
| 24-Mar-2017 | \$40,426.61 | | | | | | | | | |
| 24-Mar-2017 | | ACT/360 | \$4,000,000.00 | 10 | 5.2075% | 24-Dec-2012 | 28 | \$16,201.11 | 49 | \$10.32 |
| 24-Mar-2017 | | ACT/360 | \$4,000,000.00 | 10 | 5.2075% | 24-Jan-2013 | 31 | \$17,936.94 | 18 | \$4.20 |
| Generic Drug Holdings Inc - Closing Date Term Loan | | | | | | | | | | |
| 29-Oct-2019 | | ACT/360 | \$3,478,260.87 | 1 | 6.0000% | 02-Jan-2013 | 36 | \$20,869.57 | 40 | \$10.86 |

| Maturity | Interest Collected | Calc. Method | PAR | Contract | Current Interest Rate | Payment Date | No. of Days in Period | Scheduled Distribution | No. of Days Reinvested | Reinvestment Interest |
|--|--------------------|--------------|----------------|----------|-----------------------|--------------|-----------------------|------------------------|------------------------|-----------------------|
| Generic Drug Holdings Inc - Delayed Draw Term Loan | | | | | | | | | | |
| 29-Oct-2019 | | ACT/360 | \$521,739.13 | U | 0.5000% | 31-Dec-2012 | 34 | \$246.38 | 42 | \$0.13 |
| Global Tel Link Corp - Replacement Term Loan | | | | | | | | | | |
| 14-Dec-2017 | \$1,505.80 | | | | | | | | | |
| 14-Dec-2017 | | ACT/360 | \$1,923,714.76 | 2 | 6.0000% | 31-Dec-2012 | 94 | \$30,138.20 | 42 | \$16.46 |
| Hoffmaster Group Inc - First Lien Term Loan | | | | | | | | | | |
| 03-Jan-2018 | \$20,629.43 | | | | | | | | | |
| 03-Jan-2018 | | ACT/360 | \$1,316,393.52 | 15 | 6.5000% | 31-Dec-2012 | 94 | \$22,342.12 | 42 | \$12.20 |
| Infor (US) Inc - Tranche B-2 Term Loan | | | | | | | | | | |
| 05-Apr-2018 | | ACT/360 | \$3,000,000.00 | 1 | 5.2500% | 31-Dec-2012 | 95 | \$31,354.17 | 42 | \$17.12 |
| Integra Telecom Holdings Inc - Term Loan | | | | | | | | | | |
| 15-Apr-2015 | \$111,528.57 | | | | | | | | | |
| 15-Apr-2015 | | ACT/360 | \$3,151,020.41 | 10 | 9.2500% | 31-Dec-2012 | 94 | \$76,105.90 | 42 | \$41.57 |
| 15-Apr-2015 | | ACT/360 | \$3,232,653.06 | 20 | 9.2500% | 31-Dec-2012 | 31 | \$25,748.98 | 42 | \$14.06 |
| 15-Apr-2015 | | ACT/360 | \$3,232,653.06 | 20 | 9.2500% | 31-Jan-2013 | 31 | \$25,748.98 | 11 | \$3.68 |
| Jackson Hewitt Inc - Senior Secured Term Loan | | | | | | | | | | |
| 16-Oct-2017 | | ACT/360 | \$4,800,000.00 | 1 | 10.0000% | 15-Jan-2013 | 90 | \$120,000.00 | 27 | \$42.13 |
| Mercury Payment Systems LLC - Term Loan | | | | | | | | | | |
| 01-Jul-2017 | | ACT/360 | \$989,873.42 | 1 | 5.5000% | 11-Jan-2013 | 63 | \$9,527.53 | 31 | \$3.84 |
| 01-Jul-2017 | | ACT/360 | \$10,126.58 | 2 | 5.5000% | 31-Dec-2012 | 52 | \$80.45 | 42 | \$0.04 |
| MModal Inc - Term B Loan | | | | | | | | | | |
| 16-Aug-2019 | | ACT/360 | \$4,000,000.00 | 2 | 6.7500% | 17-Dec-2012 | 84 | \$63,000.00 | 56 | \$45.88 |
| NAB Holdings LLC - Term Loan | | | | | | | | | | |
| 24-Apr-2018 | \$20,125.00 | | | | | | | | | |
| 24-Apr-2018 | | ACT/360 | \$462,500.00 | 4 | 7.0000% | 31-Dec-2012 | 94 | \$8,453.47 | 42 | \$4.62 |
| 24-Apr-2018 | | ACT/360 | \$2,500,000.00 | 6 | 7.0000% | 31-Jan-2013 | 92 | \$44,722.22 | 11 | \$6.40 |
| National Healing Corporation - First Lien Term B Loan | | | | | | | | | | |
| 30-Nov-2017 | \$39,449.42 | | | | | | | | | |
| 30-Nov-2017 | | ACT/360 | \$4,769,733.68 | 8 | 8.2500% | 31-Dec-2012 | 94 | \$102,748.01 | 42 | \$56.12 |
| National Vision Inc - Term Loan | | | | | | | | | | |
| 02-Aug-2018 | \$59,033.33 | | | | | | | | | |
| 02-Aug-2018 | | ACT/360 | \$103,333.33 | 2 | 7.0000% | 06-Dec-2012 | 29 | \$582.69 | 67 | \$0.51 |
| 02-Aug-2018 | | ACT/360 | \$103,333.33 | 2 | 7.0000% | 07-Jan-2013 | 31 | \$622.87 | 35 | \$0.28 |
| 02-Aug-2018 | | ACT/360 | \$103,333.33 | 2 | 7.0000% | 06-Feb-2013 | 31 | \$622.87 | 5 | \$0.04 |
| 02-Aug-2018 | | ACT/360 | \$3,600,000.00 | 5 | 7.0000% | 07-Feb-2013 | 92 | \$64,400.00 | 4 | \$3.35 |
| 02-Aug-2018 | | ACT/360 | \$266,666.67 | 6 | 7.0000% | 07-Feb-2013 | 92 | \$4,770.37 | 4 | \$0.25 |
| New Breed Inc - Term Loan | | | | | | | | | | |
| 01-Oct-2019 | \$16,555.56 | | | | | | | | | |
| 01-Oct-2019 | | ACT/360 | \$3,333,333.33 | 4 | 6.0000% | 31-Jan-2013 | 91 | \$50,555.56 | 11 | \$7.23 |
| 01-Oct-2019 | | ACT/360 | \$666,666.67 | 5 | 6.0000% | 31-Dec-2012 | 31 | \$3,444.44 | 42 | \$1.88 |
| 01-Oct-2019 | | ACT/360 | \$666,666.67 | 5 | 6.0000% | 31-Jan-2013 | 31 | \$3,444.44 | 11 | \$0.49 |
| NexTag Inc - Term Loan | | | | | | | | | | |
| 28-Jan-2016 | \$33,600.00 | | | | | | | | | |
| 28-Jan-2016 | | ACT/360 | \$4,735,135.13 | 3 | 7.0000% | 31-Dec-2012 | 94 | \$86,547.75 | 42 | \$47.27 |
| Pegasus Solutions Inc - Term Loan Non-PIK | | | | | | | | | | |
| 17-Apr-2013 | \$7,737.06 | | | | | | | | | |
| 17-Apr-2013 | | ACT/360 | \$3,927,489.87 | 2 | 7.7500% | 31-Dec-2012 | 94 | \$79,477.12 | 42 | \$43.41 |
| Pegasus Solutions Inc - Term Loan PIK | | | | | | | | | | |
| 17-Apr-2013 | \$12.94 | | | | | | | | | |
| Presidio Inc - New Term Loan | | | | | | | | | | |
| 31-Mar-2017 | \$11,340.28 | | | | | | | | | |
| 31-Mar-2017 | | ACT/360 | \$3,500,000.00 | 2 | 5.7500% | 31-Dec-2012 | 94 | \$52,548.61 | 42 | \$28.70 |

| Maturity | Interest Collected | Calc. Method | PAR | Contract | Current Interest Rate | Payment Date | No. of Days in Period | Scheduled Distribution | No. of Days Reinvested | Reinvestment Interest |
|--|-----------------------|--------------|----------------|----------|-----------------------|--------------|-----------------------|------------------------|------------------------|-----------------------|
| Radnet Management Inc - Tranche B Term Loan | | | | | | | | | | |
| 10-Oct-2018 | | ACT/360 | \$3,980,000.00 | 1 | 5.5000% | 10-Jan-2013 | 79 | \$43,932.01 | 32 | \$18.28 |
| 10-Oct-2018 | | ACT/365 ISDA | \$20,000.00 | 2 | 6.5000% | 31-Dec-2012 | 69 | \$221.11 | 42 | \$0.12 |
| Renaissance Learning Inc - Initial Term Loan | | | | | | | | | | |
| 13-Nov-2018 | | ACT/365 ISDA | \$3,692,307.69 | 1 | 5.7500% | 13-Dec-2012 | 15 | \$8,701.13 | 60 | \$6.79 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | | | | | | | | | | |
| 13-Feb-2019 | \$37,726.10 | | | | | | | | | |
| 13-Feb-2019 | | ACT/365 | \$3,989,974.94 | 12 | 5.7500% | 19-Dec-2012 | 30 | \$18,856.73 | 54 | \$13.24 |
| 13-Feb-2019 | | ACT/365 | \$3,989,974.94 | 12 | 5.7500% | 22-Jan-2013 | 31 | \$19,485.29 | 20 | \$5.07 |
| Rovi Solutions Corp - Tranche B-2 Loan | | | | | | | | | | |
| 29-Mar-2019 | \$25,947.37 | | | | | | | | | |
| 29-Mar-2019 | | ACT/360 | \$2,992,481.20 | 7 | 4.0000% | 31-Dec-2012 | 31 | \$10,307.44 | 42 | \$5.63 |
| 29-Mar-2019 | | ACT/360 | \$2,992,481.20 | 7 | 4.0000% | 31-Jan-2013 | 31 | \$10,307.44 | 11 | \$1.47 |
| Six3 Systems Inc - Term Loan | | | | | | | | | | |
| 04-Oct-2019 | | ACT/360 | \$4,800,000.00 | 1 | 7.0000% | 31-Dec-2012 | 66 | \$61,600.00 | 42 | \$33.64 |
| SkillsSoft Corporation - New Term Loan | | | | | | | | | | |
| 26-May-2017 | | ACT/360 | \$2,797,671.52 | 1 | 5.0000% | 31-Dec-2012 | 70 | \$17,948.70 | 42 | \$9.80 |
| SourceHOV LLC - Second Lien Term Loan | | | | | | | | | | |
| 30-Apr-2018 | \$156,800.00 | | | | | | | | | |
| 30-Apr-2018 | | ACT/360 | \$6,400,000.00 | 5 | 10.5000% | 17-Dec-2012 | 32 | \$59,733.33 | 56 | \$43.50 |
| 30-Apr-2018 | | ACT/360 | \$6,400,000.00 | 5 | 10.5000% | 17-Jan-2013 | 31 | \$57,866.67 | 25 | \$18.81 |
| Sportsman's Warehouse Inc - Term Loan | | | | | | | | | | |
| 13-Nov-2018 | | ACT/360 | \$4,000,000.00 | 1 | 8.5000% | 14-Jan-2013 | 49 | \$46,277.78 | 28 | \$16.85 |
| Trinet HR Corporation - Term B Loan | | | | | | | | | | |
| 24-Oct-2018 | \$18,055.56 | | | | | | | | | |
| 24-Oct-2018 | | ACT/360 | \$4,000,000.00 | 1 | 6.5000% | 27-Dec-2012 | 31 | \$22,388.89 | 46 | \$13.39 |
| 24-Oct-2018 | | ACT/360 | \$4,000,000.00 | 1 | 6.5000% | 28-Jan-2013 | 31 | \$22,388.89 | 14 | \$4.08 |
| UniTek Global Services Inc - New Incremental Term Loan | | | | | | | | | | |
| 16-Apr-2018 | \$8,250.00 | | | | | | | | | |
| 16-Apr-2018 | | ACT/360 | \$2,992,500.00 | 1 | 9.0000% | 28-Dec-2012 | 91 | \$68,079.38 | 45 | \$39.84 |
| US Ft Holdco Inc - Replacement Term Loan | | | | | | | | | | |
| 30-Nov-2017 | | ACT/360 | \$4,800,000.00 | 1 | 5.7500% | 31-Dec-2012 | 68 | \$52,133.33 | 42 | \$28.47 |
| Vision Solutions Inc - Second Lien Term Loan | | | | | | | | | | |
| 24-Jul-2017 | \$146,300.00 | | | | | | | | | |
| 24-Jul-2017 | | ACT/360 | \$5,600,000.00 | 21 | 9.5000% | 31-Dec-2012 | 31 | \$45,811.11 | 42 | \$25.02 |
| 24-Jul-2017 | | ACT/360 | \$5,600,000.00 | 21 | 9.5000% | 31-Jan-2013 | 31 | \$45,811.11 | 11 | \$6.55 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | | | | | | | | | | |
| 25-Oct-2019 | | ACT/360 | \$4,000,000.00 | 1 | 5.7500% | 23-Jan-2013 | 55 | \$35,138.89 | 19 | \$8.68 |
| Web.com Group Inc - Retired - First Lien Term Loan | | | | | | | | | | |
| 27-Oct-2017 | \$26,600.74 | | | | | | | | | |
| Grand Total | \$1,125,340.59 | | | | | | | \$2,169,975.53 | | \$879.85 |

Concentration Limitation: (i) Senior Secured Loans, Second Lien Loans, Cash and Eligible Investments

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$162,299,733.54 | \$162,299,733.54 | 100.0% | >= 90.0% | PASS |

| Description | Security ID | Asset Type | Security Level | Principal Balance |
|---|--------------------------------|--------------------------------|----------------|-------------------|
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Loan | Senior Secured | \$1,500,000.00 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Loan | Senior Secured | \$4,500,000.00 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Loan | Senior Secured | \$3,989,949.75 |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Loan | Senior Secured | \$6,132,812.50 |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Loan | Senior Secured | \$5,586,000.00 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Loan | Senior Secured | \$4,800,000.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Loan | Senior Secured | \$4,650,000.00 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Loan | Senior Secured | \$2,992,012.61 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Loan | Senior Secured | \$4,800,000.00 |
| Eligible Principal Investments | Eligible Principal Investments | Eligible Principal Investments | Senior Secured | \$6,361,894.21 |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | Loan | Senior Secured | \$4,000,000.00 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Loan | Senior Secured | \$4,000,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Loan | Senior Secured | \$3,478,260.87 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Loan | Senior Secured | \$521,739.13 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNK_RTL | Loan | Senior Secured | \$1,923,714.76 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Loan | Senior Secured | \$1,949,882.22 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Loan | Senior Secured | \$3,000,000.00 |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Loan | Senior Secured | \$6,383,673.47 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | Senior Secured | \$4,800,000.00 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Loan | Senior Secured | \$1,000,000.00 |
| MModal Inc - Term B Loan | MMODAL_BTL | Loan | Senior Secured | \$4,000,000.00 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Loan | Senior Secured | \$2,962,500.00 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Loan | Senior Secured | \$4,769,733.68 |
| National Vision Inc - Term Loan | NTLVISN_TL | Loan | Senior Secured | \$3,970,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Loan | Senior Secured | \$4,000,000.00 |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Loan | Senior Secured | \$4,735,135.13 |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | Senior Secured | \$3,927,489.87 |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Loan | Senior Secured | \$3,500,000.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Loan | Senior Secured | \$4,000,000.00 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Loan | Senior Secured | \$3,692,307.69 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Loan | Senior Secured | \$3,989,974.94 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Loan | Senior Secured | \$2,992,481.20 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Loan | Senior Secured | \$4,800,000.00 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Loan | Senior Secured | \$2,797,671.52 |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | Second Lien | \$6,400,000.00 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Loan | Senior Secured | \$4,000,000.00 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Loan | Senior Secured | \$4,000,000.00 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Loan | Senior Secured | \$2,992,500.00 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Loan | Senior Secured | \$4,800,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | Second Lien | \$5,600,000.00 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | Loan | Senior Secured | \$4,000,000.00 |

Grand Total \$162,299,733.54

Concentration Limitation: (ii) Second Lien Loans

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$162,299,733.54 | \$12,000,000.00 | 7.4% | <= 15.0% | PASS |

| Security | Security ID | Asset Type | Security Level | Principal Balance |
|--|---------------|---------------|----------------|------------------------|
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | Second Lien | \$6,400,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | Second Lien | \$5,600,000.00 |
| Grand Total | | | | \$12,000,000.00 |

Concentration Limitation: (iii) Bonds

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (iv) Seventh highest Obligor

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$162,299,733.54 | \$4,800,000.00 | 3.0% | <= 3.0% | PASS |

Affiliated Issuer
Compucom Systems Inc

Principal Balance

| | |
|--------------------|-----------------------|
| | \$4,800,000.00 |
| Grand Total | \$4,800,000.00 |

Concentration Limitation: (iv) Fourth highest Obligor

| | | | | | |
|-----------------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$162,299,733.54 | \$5,600,000.00 | 3.5% | <= 3.5% | PASS |

| Affiliated Issuer | Principal Balance |
|----------------------|-----------------------|
| Vision Solutions Inc | \$5,600,000.00 |
| Grand Total | \$5,600,000.00 |

Concentration Limitation: (iv) Highest Obligor

Report Summary

**Collateral Principal
Amount for Conc. Limits**

\$162,299,733.54

Report Total

\$6,400,000.00

% of CPAD

3.9%

Requirement

<= 4.0%

PASS

Affiliated Issuer

SourceHOV LLC

Principal Balance

\$6,400,000.00

Grand Total \$6,400,000.00

Concentration Limitation: (iv) Top Ten Obligor and Obligor Ratings at purchase

| | |
|---|------------------|
| Top 10 Obligors | \$54,102,485.97 |
| Collateral Principal Amount | \$162,299,733.54 |
| Percent of Collateral Principal Amount: | 33.3349% |
| Highest Obligor with Moody's DP Rating < B3 and S&P Rating < B- at purchase | \$3,927,489.87 |
| Percent of Collateral Principal Amount: | 2.4199% |
| Max threshold if Top Obligor > 33% | 3.0% |
| Result: | PASS |

| Security | Security ID | Principal Balance | Moody's DP Rating at Purchase | S&P Rating at Purchase | % Of CPA |
|---|---------------|-------------------|-------------------------------------|---------------------------|----------|
| ABB Con-Cise Optical Group LLC | | | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | \$1,500,000.00 | B2 | B | 0.9242% |
| ASP HHI Acquisition Co Inc | | | | | |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | \$4,500,000.00 | B2 | B+ | 2.7726% |
| Aspen Dental Management Inc | | | | | |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | \$3,989,949.75 | B2 | B | 2.4584% |
| Attachmate Corporation | | | | | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | \$6,132,812.50 | B2 | B | 3.7787% |
| Blue Coat Systems Inc | | | | | |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | \$5,586,000.00 | B2 | B+ | 3.4418% |
| Compucom Systems Inc | | | | | |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | \$4,800,000.00 | B2 | B+ | 2.9575% |
| Deltek Inc | | | | | |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | \$4,650,000.00 | B3 | B | 2.8651% |
| DG FastChannel Inc | | | | | |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | \$2,992,012.61 | B1 | B | 1.8435% |
| EIG Investors Corp | | | | | |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | \$4,800,000.00 | B2 | B | 2.9575% |
| First American Payment Systems | | | | | |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | \$4,000,000.00 | B2 | B | 2.4646% |
| First Data Corp | | | | | |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | \$4,000,000.00 | B3 | B | 2.4646% |
| Generic Drug Holdings Inc | | | | | |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | \$3,478,260.87 | B2 | B | 2.1431% |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | \$521,739.13 | B2 | B | 0.3215% |
| Global Tel Link Corp | | | | | |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNKN_RTL | \$1,923,714.76 | B2 | B | 1.1853% |
| Hoffmaster Group Inc | | | | | |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | \$1,949,882.22 | B2 | B | 1.2014% |
| Infor (US) Inc | | | | | |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | \$3,000,000.00 | B2 | B | 1.8484% |
| Integra Telecom Holdings Inc | | | | | |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | \$6,383,673.47 | B3 | B | 3.9333% |
| Jackson Hewitt Inc | | | | | |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$4,800,000.00 | *** | *** | 2.9575% |
| Mercury Payment Systems LLC | | | | | |

| Security | Security ID | Principal Balance | Moody's DP Rating at Purchase | S&P Rating at Purchase | % Of CPA |
|---|----------------|-------------------|-------------------------------|------------------------|----------|
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | \$1,000,000.00 | B1 | B+ | 0.6161% |
| MModal Inc | | | | | |
| MModal Inc - Term B Loan | MMODAL_BTL | \$4,000,000.00 | B2 | B+ | 2.4646% |
| NAB Holdings LLC | | | | | |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | \$2,962,500.00 | B1 | BB- | 1.8253% |
| National Healing Corporation | | | | | |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | \$4,769,733.68 | B2 | B | 2.9388% |
| National Vision Inc | | | | | |
| National Vision Inc - Term Loan | NTLVISN_TL | \$3,970,000.00 | B2 | B+ | 2.4461% |
| New Breed Inc | | | | | |
| New Breed Inc - Term Loan | NEWBREDDINC_TL | \$4,000,000.00 | B2 | B | 2.4646% |
| NexTag Inc | | | | | |
| NexTag Inc - Term Loan | NEXTAGINC_TL | \$4,735,135.13 | B1 | B+ | 2.9175% |
| Pegasus Solutions Inc | | | | | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | \$3,927,489.87 | *** | *** | 2.4199% |
| Presidio Inc | | | | | |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | \$3,500,000.00 | B1 | B+ | 2.1565% |
| Radnet Management Inc | | | | | |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | \$4,000,000.00 | B2 | B | 2.4646% |
| Renaissance Learning Inc | | | | | |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | \$3,692,307.69 | B2 | B | 2.2750% |
| Roundy's Supermarkets Inc | | | | | |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | \$3,989,974.94 | B2 | B | 2.4584% |
| Rovi Solutions Corp | | | | | |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | \$2,992,481.20 | Ba3 | BB- | 1.8438% |
| Six3 Systems Inc | | | | | |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | \$4,800,000.00 | B2 | B+ | 2.9575% |
| SkillSoft Corporation | | | | | |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | \$2,797,671.52 | B2 | B | 1.7238% |
| SourceHOV LLC | | | | | |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | \$6,400,000.00 | Caa2 | B+ | 3.9433% |
| Sportsman's Warehouse Inc | | | | | |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | \$4,000,000.00 | B2 | B | 2.4646% |
| Trinet HR Corporation | | | | | |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | \$4,000,000.00 | B1 | B | 2.4646% |
| UniTek Global Services Inc | | | | | |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | \$2,992,500.00 | B2 | B+ | 1.8438% |
| US Ft Holdco Inc | | | | | |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | \$4,800,000.00 | B2 | B | 2.9575% |
| Vision Solutions Inc | | | | | |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | \$5,600,000.00 | Caa1 | B+ | 3.4504% |
| Wall Street Systems Delaware Inc | | | | | |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | \$4,000,000.00 | B3 | B | 2.4646% |

Concentration Limitation: (v) Highest Obligor having Moody's Rating based on credit estimates and/or private ratings, per clause (a)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | PASS |
|---|----------------|-----------|-------------|------|
| \$162,299,733.54 | \$4,800,000.00 | 3.0% | <= 3.0% | |

Affiliated Issuer
Jackson Hewitt Inc

Principal Balance
\$4,800,000.00

Grand Total **\$4,800,000.00**

Concentration Limitation: (vi) Moody's Default Probability Rating of "Caa1" or below (other than a Defaulted Obligation)

Report Summary

| | | | | |
|---|---------------------|--------------------|--------------------|-------------|
| Collateral Principal Amount Excl Def | Report Total | % of CPADef | Requirement | |
| \$162,299,733.54 | \$15,927,489.87 | 9.8% | <= 20.0% | PASS |

| Security | Security ID | Asset Type | Moody's DP Rating | Principal Balance |
|--|---------------|------------|-------------------|------------------------|
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | *** | \$3,927,489.87 |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | Caa2 | \$6,400,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | Caa1 | \$5,600,000.00 |
| Grand Total | | | | \$15,927,489.87 |

Concentration Limitation: (vii) S&P Rating of "CCC+" or below (other than a Defaulted Obligation)

Report Summary

**Collateral Principal
Amount Excl Def**

\$162,299,733.54

Report Total

\$3,927,489.87

% of CPADef

2.4%

Requirement

<= 12.5%

PASS

| Security | Security ID | Asset Type | S&P Rating | Principal Balance |
|---|---------------|------------|------------|-----------------------|
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | *** | \$3,927,489.87 |
| Grand Total | | | | \$3,927,489.87 |

Concentration Limitation: (viii) Fixed Rate Obligations

Report Summary

Collateral Principal
Amount for Conc. Limits

\$162,299,733.54

Report Total

\$0.00

% of CPAD

0.0%

Requirement

<= 5.0%

PASS

No records matched the report criteria or there is no data available.

Concentration Limitation: (ix) Unsecured Loans or Subordinate Loans

Report Summary

Collateral Principal
Amount for Conc. Limits

\$162,299,733.54

Report Total

\$0.00

% of CPAD

0.0%

Requirement

<= 5.0%

PASS

No records matched the report criteria or there is no data available.

Concentration Limitation: (x) Collateral Obligations that have a portion that may be convertible into or exchangeable for an Equity Security

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|--|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xi) DIP Collateral Obligations

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 5.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xii) Delayed Drawdown Collateral Obligations or Revolving Collateral Obligations

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$162,299,733.54 | \$521,739.13 | 0.3% | <= 10.0% | PASS |

| Security | Security ID | Asset Type | Par Amount | Outstanding | PrincipalBalance |
|--|---------------|------------|--------------|---------------------------------------|---------------------|
| Delayed Draw Security | | | | | |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Loan | \$521,739.13 | \$0.00 | \$521,739.13 |
| | | | | Delayed Draw Security Subtotal | \$521,739.13 |
| | | | | Grand Total | \$521,739.13 |

Concentration Limitation: (xii) Revolving Collateral Obligations

| | | | | | |
|-----------------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 3.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiii) Participation Interests

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 20.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 20.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: A)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 5.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: A+)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 5.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AA)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AA-)

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AA+)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AAA)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 20.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: A)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 5.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: A+)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 5.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AA)

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AA-)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AA+)

| | | | | | |
|----------------|--|--------------|-----------|-------------|------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AAA)

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 20.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xv) S&P Rating Derived from a Moody's Rating per Clause (iii)(a)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xvi) S&P Rating based on credit estimates per Clause (iii)(b)

| | | | | | |
|-----------------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$162,299,733.54 | \$3,927,489.87 | 2.4% | <= 20.0% | PASS |

| Description | Security ID | Asset Type | S&P Rating | Rating Type | Principal Balance |
|---|---------------|------------|------------|---------------------|-----------------------|
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | *** | Per Clause (iii)(b) | \$3,927,489.87 |
| Grand Total | | | | | \$3,927,489.87 |

Concentration Limitation: (xvii) Moody's Rating Per Clauses (e)(i)(A) or (e)(i)(B)

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xviii) Domiciled outside the United States

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 5.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xix) Domiciled in all Tax Jurisdictions in the aggregate

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|-------------|
| \$162,299,733.54 | \$0.00 | 0.0% | <= 2.5% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xx) Fourth highest S&P Industry Classification

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$162,299,733.54 | \$20,759,683.43 | 12.8% | <= 15.0% | PASS |

| Industry | Principal Balance |
|--------------------|------------------------|
| Health care | \$20,759,683.43 |
| Grand Total | \$20,759,683.43 |

Concentration Limitation: (xx)(x) Highest S&P Industry Classification

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | PASS |
|---|-----------------|-----------|-------------|------|
| \$162,299,733.54 | \$29,839,979.21 | 18.4% | <= 20.0% | |

| Industry | Principal Balance |
|-------------------------------|------------------------|
| Business equipment & services | \$29,839,979.21 |
| Grand Total | \$29,839,979.21 |

Concentration Limitation: (xx)(y) Third highest S&P Industry Classification

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$162,299,733.54 | \$20,762,500.00 | 12.8% | <= 17.5% | PASS |

| Industry | Principal Balance |
|--------------------------|------------------------------------|
| Financial intermediaries | \$20,762,500.00 |
| | Grand Total \$20,762,500.00 |

Concentration Limitation: (xxi) Fourth highest Moody's Industry Classification

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$162,299,733.54 | \$20,759,683.43 | 12.8% | <= 15.0% | PASS |

| Industry | Principal Balance |
|------------------------------|------------------------|
| Healthcare & Pharmaceuticals | \$20,759,683.43 |
| Grand Total | \$20,759,683.43 |

Concentration Limitation: (xxi)(x) Highest Moody's Industry Classification

Report Summary

Collateral Principal
Amount for Conc. Limits

\$162,299,733.54

Report Total

\$26,147,671.52

% of CPAD

16.1%

Requirement

<= 20.0%

PASS

Industry

Services: Business

Principal Balance

\$26,147,671.52

Grand Total \$26,147,671.52

Concentration Limitation: (xix)(y) Third highest Moody's Industry Classification

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$162,299,733.54 | \$20,762,500.00 | 12.8% | <= 17.5% | PASS |

| Industry | Principal Balance |
|---|------------------------|
| Banking, Finance, Insurance & Real Estate | \$20,762,500.00 |
| Grand Total | \$20,762,500.00 |

Concentration Limitation: (xxii) Collateral Obligations that pay interest at least annually, but less frequently than quarterly

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xxiii) Cov-Lite Loans

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$162,299,733.54 | \$12,800,000.00 | 7.9% | <= 10.0% | PASS |

| Security | Security ID | Asset Type | Cov-Lite | Principal Balance |
|---|---------------|---------------|----------|------------------------|
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Loan | Yes | \$4,800,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Loan | Yes | \$4,000,000.00 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | Loan | Yes | \$4,000,000.00 |
| Grand Total | | | | \$12,800,000.00 |

Concentration Limitation: (xxiv) Long Dated Obligations

| | | | | | |
|-----------------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 0.0% | PASS |

No records matched the report criteria or there is no data available.

Concentration Limitation: (xxv) Middle Market Loans

Report Summary

**Collateral Principal
Amount for Conc. Limits**

\$162,299,733.54

Report Total

\$3,927,489.87

% of CPAD

2.4%

Requirement

<= 25.0%

PASS

| Security | Security ID | Asset Type | Middle Market | Principal Balance |
|---|---------------|------------|---------------|-----------------------|
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | Yes | \$3,927,489.87 |
| Grand Total | | | | \$3,927,489.87 |

Concentration Limitation: (xxvi) Collateral Obligations with indicative pricing from one or more Approved Third Party Pricing Services

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|------|
| Aggregate Principal Balance for Conc. Limits | Report Total | % of APBC | Requirement | |
| \$155,937,839.33 | \$155,937,839.33 | 100.0% | >= 90.0% | PASS |

| Security | Security ID | Asset Type | Pricing from Approved Third Party Pricing Service | Principal Balance |
|---|---------------|------------|---|-------------------|
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Loan | Yes | \$1,500,000.00 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Loan | Yes | \$4,500,000.00 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Loan | Yes | \$3,989,949.75 |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Loan | Yes | \$6,132,812.50 |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Loan | Yes | \$5,586,000.00 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Loan | Yes | \$4,800,000.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Loan | Yes | \$4,650,000.00 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Loan | Yes | \$2,992,012.61 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Loan | Yes | \$4,800,000.00 |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | Loan | Yes | \$4,000,000.00 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Loan | Yes | \$4,000,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Loan | Yes | \$3,478,260.87 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Loan | Yes | \$521,739.13 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLLNK_RTL | Loan | Yes | \$1,923,714.76 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Loan | Yes | \$1,949,882.22 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Loan | Yes | \$3,000,000.00 |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Loan | Yes | \$6,383,673.47 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | Yes | \$4,800,000.00 |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Loan | Yes | \$1,000,000.00 |
| MModal Inc - Term B Loan | MMODAL_BTL | Loan | Yes | \$4,000,000.00 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Loan | Yes | \$2,962,500.00 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Loan | Yes | \$4,769,733.68 |
| National Vision Inc - Term Loan | NTLVISN_TL | Loan | Yes | \$3,970,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Loan | Yes | \$4,000,000.00 |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Loan | Yes | \$4,735,135.13 |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | Yes | \$3,927,489.87 |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Loan | Yes | \$3,500,000.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Loan | Yes | \$4,000,000.00 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Loan | Yes | \$3,692,307.69 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Loan | Yes | \$3,989,974.94 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Loan | Yes | \$2,992,481.20 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Loan | Yes | \$4,800,000.00 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Loan | Yes | \$2,797,671.52 |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | Yes | \$6,400,000.00 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Loan | Yes | \$4,000,000.00 |

| Security | Security ID | Asset Type | Pricing from Approved Third Party Pricing Service | Principal Balance |
|---|---------------|------------|---|-------------------------|
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Loan | Yes | \$4,000,000.00 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Loan | Yes | \$2,992,500.00 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Loan | Yes | \$4,800,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | Yes | \$5,600,000.00 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | Loan | Yes | \$4,000,000.00 |
| Grand Total | | | | \$155,937,839.33 |

Portfolio Assets: Highest Haircut Amount for OC Test

No records matched the report criteria or there is no data available.

Portfolio Assets: Defaulted Obligation Detail

No records matched the report criteria or there is no data available.

Portfolio Assets: Excess CCC/Caa Adjustment Amount

| | |
|---|------------------|
| Collateral Principal Amount (excluding Defaults) | \$162,299,733.54 |
| Aggregate Principal Balance of CCC/Caa Collateral Obligations (x) | \$15,927,489.87 |
| 20% of Collateral Principal Amount (excluding Defaults) | \$32,459,946.71 |
| 16.5 % of Collateral Principal Amount (excluding Defaults) | \$26,779,456.03 |
| Total CCC Excess over 16.5% of Collateral Principal Amount (excluding Defaults) | \$0.00 |
| Total Caa Excess over 20.0% of Collateral Principal Amount (excluding Defaults) | \$0.00 |
| CCC/Caa Excess | \$0.00 |
| Aggregate Market Value of CCC/Caa Obligations (y) | \$14,944,193.92 |
| (x) Divided by (y) | 93.9% |
| Excess CCC/Caa Adjustment Amount (1-(x) Divided by (y) * APB of Excess)) | \$0.00 |

| Security | Security ID | Moody DP Rating | S&P Rating | PrincipalBalance | Excess Amount | Market Price | Market Value | AMV/APB | Excess * AMV/ABP | Excess CCC/Caa Adjustment Amount |
|--|---------------|-----------------------|---------------|------------------------|------------------|--------------|------------------------|----------|---------------------|---|
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Caa1 | B+ | \$5,600,000.00 | \$0.00 | 96.0000% | \$5,376,000.00 | 93.8000% | \$0.00 | \$0.00 |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | *** | *** | \$3,927,489.87 | \$0.00 | 95.3330% | \$3,744,193.92 | 93.8000% | \$0.00 | \$0.00 |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | *** | *** | \$0.00 | \$0.00 | 95.3330% | \$0.00 | 93.8000% | \$0.00 | \$0.00 |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Caa2 | B+ | \$6,400,000.00 | \$0.00 | 91.0000% | \$5,824,000.00 | 93.8000% | \$0.00 | \$0.00 |
| Grand Total | | | | \$15,927,489.87 | \$0.00 | | \$14,944,193.92 | | \$0.00 | \$0.00 |

Portfolio Assets: Discounted Obligations Trade Level

No records matched the report criteria or there is no data available.

Portfolio Assets: Discounted Obligations (z) Purchased at less than 75% per clause (y)

| | | | | | |
|-----------------------|------------------------------------|---------------------|-----------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount | Report Total | % of CPA | Requirement | |
| | \$162,299,733.54 | \$0.00 | 0.00% | <= 2.50% | PASS |

No records matched the report criteria or there is no data available.

Portfolio Assets: Discounted Obligations (z) Purchased per clause (y)

Report Summary

Collateral Principal
Amount

\$162,299,733.54

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 5.00%

PASS

No records matched the report criteria or there is no data available.

Portfolio Assets: Discounted Obligations (z) Purchased per clause (y) since Closing Date

Report Summary

| Target Initial Par Amount | Report Total | % of TIPA | Requirement | |
|---------------------------|--------------|-----------|-------------|-------------|
| \$160,000,000.00 | \$0.00 | 0.00% | <= 10.00% | PASS |

No records matched the report criteria or there is no data available.

Portfolio Assets: Rating Information

| Security | Security ID | Principal Balance | Defaulted Obligation | Moody's Rating | Moody's DP Rating | Moody's Rating Type | S&P Rating | S&P Rating Type |
|---|---------------|-------------------------|----------------------|----------------|-------------------|---------------------|------------|---------------------|
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | \$1,500,000.00 | No | B2 | B2 | | B | |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | \$4,500,000.00 | No | B2 | B2 | | B+ | |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | \$3,989,949.75 | No | B2 | B2 | | B | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | \$6,132,812.50 | No | B1 | B2 | | B | |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | \$5,586,000.00 | No | B2 | B2 | | B+ | |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | \$4,800,000.00 | No | B1 | B2 | | B+ | |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | \$4,650,000.00 | No | B1 | B3 | | B | |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | \$2,992,012.61 | No | B1 | B1 | | B | |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | \$4,800,000.00 | No | B1 | B2 | | B | |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | \$4,000,000.00 | No | B1 | B2 | | B | |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | \$4,000,000.00 | No | B1 | B3 | | B | |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | \$3,478,260.87 | No | B1 | B2 | | B | |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | \$521,739.13 | No | B1 | B2 | | B | |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNKNRTL | \$1,923,714.76 | No | B2 | B2 | | B | |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | \$1,949,882.22 | No | B1 | B2 | | B | |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | \$3,000,000.00 | No | Ba3 | B2 | | B | |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | \$6,383,673.47 | No | B3 | B3 | | B | |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$4,800,000.00 | No | *** | *** | Shadow | *** | Shadow |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | \$1,000,000.00 | No | B1 | B1 | | B+ | |
| MModal Inc - Term B Loan | MMODAL_BTL | \$4,000,000.00 | No | Ba3 | B2 | | B+ | |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | \$2,962,500.00 | No | Ba3 | B1 | | BB- | |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | \$4,769,733.68 | No | B1 | B2 | | B | |
| National Vision Inc - Term Loan | NTLVISN_TL | \$3,970,000.00 | No | B1 | B2 | | B+ | |
| New Breed Inc - Term Loan | NEWBREDINC_TL | \$4,000,000.00 | No | B2 | B2 | | B | |
| NexTag Inc - Term Loan | NEXTAGINC_TL | \$4,735,135.13 | No | B1 | B1 | | B+ | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | \$3,927,489.87 | No | *** | *** | Shadow | *** | Per Clause (iii)(b) |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | \$0.00 | No | *** | *** | Shadow | *** | Per Clause (iii)(b) |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | \$3,500,000.00 | No | Ba3 | B1 | | B+ | |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | \$4,000,000.00 | No | Ba3 | B2 | | B | |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | \$3,692,307.69 | No | B2 | B2 | | B | |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | \$3,989,974.94 | No | B1 | B2 | | B | |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | \$2,992,481.20 | No | Ba2 | Ba3 | | BB- | |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | \$4,800,000.00 | No | B2 | B2 | | B+ | |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | \$2,797,671.52 | No | Ba3 | B2 | | B | |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | \$6,400,000.00 | No | Caa2 | Caa2 | | B+ | |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | \$4,000,000.00 | No | B3 | B2 | | B | |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | \$4,000,000.00 | No | B1 | B1 | | B | |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | \$2,992,500.00 | No | B3 | B2 | | B+ | |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | \$4,800,000.00 | No | B1 | B2 | | B | |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | \$5,600,000.00 | No | Caa1 | Caa1 | | B+ | |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | \$4,000,000.00 | No | B2 | B3 | | B | |
| Grand Total | | \$155,937,839.33 | | | | | | |

Portfolio Assets: Moody's Default Probability Rating Information

| Security | Asset Type | Moody DP Rating source | DIP Obligation | Principal Balance | Moody Security Rating | Moody Senior Implied Rating | Moody Senior Unsecured Rating | Rating Estimate - Moody | Moody's DP Rating BF CW | Outlook | Credit Watch | Moody's DP Rating-RFT | Moody's DP Rating AF CW |
|---|------------|-------------------------|----------------|-------------------------|-----------------------|-----------------------------|-------------------------------|-------------------------|-------------------------|----------|--------------|-----------------------|-------------------------|
| ABB Con-Cise Optical Group LLC - Term Loan | Loan | Corporate Family Rating | No | \$1,500,000.00 | B2 | B2 | | | B2 | | | B2 | B2 |
| ASP HHI Acquisition Co Inc - Term Loan | Loan | Corporate Family Rating | No | \$4,500,000.00 | B2 | B2 | | | B2 | | | B2 | B2 |
| Aspen Dental Management Inc - Replacement Term Loan | Loan | Corporate Family Rating | No | \$3,989,949.75 | B2 | B2 | | | B2 | | | B2 | B2 |
| Attachmate Corporation - First Lien Term Loan | Loan | Corporate Family Rating | No | \$6,132,812.50 | B1 | B2 | | | B2 | Negative | | B3 | B2 |
| Blue Coat Systems Inc - Term Loan | Loan | Corporate Family Rating | No | \$5,586,000.00 | B2 | B2 | | | B2 | | | B2 | B2 |
| Compucum Systems Inc - First Lien Term Loan | Loan | Corporate Family Rating | No | \$4,800,000.00 | B1 | B2 | | | B2 | | | B2 | B2 |
| Delttek Inc - First Lien Term Loan | Loan | Corporate Family Rating | No | \$4,650,000.00 | B1 | B3 | | | B3 | | | B3 | B3 |
| DG FastChannel Inc - Initial Term Loan | Loan | Corporate Family Rating | No | \$2,992,012.61 | B1 | B1 | | | B1 | | | B1 | B1 |
| EIG Investors Corp - First Lien Term Loan | Loan | Corporate Family Rating | No | \$4,800,000.00 | B1 | B2 | | | B2 | Negative | | B3 | B2 |
| First American Payment Systems - First Lien Term Loan | Loan | Corporate Family Rating | No | \$4,000,000.00 | B1 | B2 | | | B2 | | | B2 | B2 |
| First Data Corp - Extended 2017 Dollar Term | Loan | Corporate Family Rating | No | \$4,000,000.00 | B1 | B3 | Caa1 | | B3 | | OFF | B3 | B3 |
| Generic Drug Holdings Inc - Closing Date Term Loan | Loan | Corporate Family Rating | No | \$3,478,260.87 | B1 | B2 | | | B2 | | | B2 | B2 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | Loan | Corporate Family Rating | No | \$521,739.13 | B1 | B2 | | | B2 | | | B2 | B2 |
| Global Tel Link Corp - Replacement Term Loan | Loan | Corporate Family Rating | No | \$1,923,714.76 | B2 | B2 | | | B2 | | | B2 | B2 |
| Hoffmaster Group Inc - First Lien Term Loan | Loan | Corporate Family Rating | No | \$1,949,882.22 | B1 | B2 | | | B2 | Negative | | B3 | B2 |
| Infor (US) Inc - Tranche B-2 Term Loan | Loan | Corporate Family Rating | No | \$3,000,000.00 | Ba3 | B2 | Caa1 | | B2 | | | B2 | B2 |
| Integra Telecom Holdings Inc - Term Loan | Loan | Corporate Family Rating | No | \$6,383,673.47 | B3 | B3 | | | B3 | | OFF | B3 | B3 |
| Jackson Hewitt Inc - Senior Secured Term Loan | Loan | Rating Estimate | No | \$4,800,000.00 | *** | *** | *** | B3 | *** | | | *** | *** |
| Mercury Payment Systems LLC - Term Loan | Loan | Corporate Family Rating | No | \$1,000,000.00 | B1 | B1 | | | B1 | Negative | | B2 | B1 |
| MModal Inc - Term B Loan | Loan | Corporate Family Rating | No | \$4,000,000.00 | Ba3 | B2 | | | B2 | | | B2 | B2 |
| NAB Holdings LLC - Term Loan | Loan | Corporate Family Rating | No | \$2,962,500.00 | Ba3 | B1 | | | B1 | | | B1 | B1 |
| National Healing Corporation - First Lien Term B Loan | Loan | Corporate Family Rating | No | \$4,769,733.68 | B1 | B2 | | | B2 | | | B2 | B2 |
| National Vision Inc - Term Loan | Loan | Corporate Family Rating | No | \$3,970,000.00 | B1 | B2 | | | B2 | | | B2 | B2 |
| New Breed Inc - Term Loan | Loan | Corporate Family Rating | No | \$4,000,000.00 | B2 | B2 | | | B2 | | | B2 | B2 |
| NexTag Inc - Term Loan | Loan | Corporate Family Rating | No | \$4,735,135.13 | B1 | B1 | | | B1 | | | B1 | B1 |
| Pegasus Solutions Inc - Term Loan Non-PIK | Loan | Rating Estimate | No | \$3,927,489.87 | *** | *** | *** | Caa2 | *** | | | *** | *** |
| Pegasus Solutions Inc - Term Loan PIK | Loan | Rating Estimate | No | \$0.00 | *** | *** | *** | Caa2 | *** | | | *** | *** |
| Presidio Inc - New Term Loan | Loan | Corporate Family Rating | No | \$3,500,000.00 | Ba3 | B1 | | | B1 | | | B1 | B1 |
| Radnet Management Inc - Tranche B Term Loan | Loan | Corporate Family Rating | No | \$4,000,000.00 | Ba3 | B2 | | | B2 | | | B2 | B2 |
| Renaissance Learning Inc - Initial Term Loan | Loan | Corporate Family Rating | No | \$3,692,307.69 | | B2 | | | B2 | | | B2 | B2 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | Loan | Corporate Family Rating | No | \$3,989,974.94 | B1 | B2 | | | B2 | | | B2 | B2 |
| Rovi Solutions Corp - Tranche B-2 Loan | Loan | Corporate Family Rating | No | \$2,992,481.20 | Ba2 | Ba3 | | | Ba3 | | | Ba3 | Ba3 |
| Six3 Systems Inc - Term Loan | Loan | Corporate Family Rating | No | \$4,800,000.00 | B2 | B2 | | | B2 | | | B2 | B2 |
| SkillSoft Corporation - New Term Loan | Loan | Corporate Family Rating | No | \$2,797,671.52 | | B2 | | | B2 | | | B2 | B2 |
| SourceHOV LLC - Second Lien Term Loan | Loan | Public Rating | No | \$6,400,000.00 | Caa2 | B3 | | | Caa2 | | | Caa2 | Caa2 |
| Sportsman's Warehouse Inc - Term Loan | Loan | Corporate Family Rating | No | \$4,000,000.00 | B3 | B2 | | | B2 | | | B2 | B2 |
| Trinet HR Corporation - Term B Loan | Loan | Corporate Family Rating | No | \$4,000,000.00 | | B1 | | | B1 | | | B1 | B1 |
| UniTek Global Services Inc - New Incremental Term Loan | Loan | Corporate Family Rating | No | \$2,992,500.00 | B3 | B2 | | | B2 | | | B2 | B2 |
| US Ft Holdco Inc - Replacement Term Loan | Loan | Corporate Family Rating | No | \$4,800,000.00 | B1 | B2 | | | B2 | | | B2 | B2 |
| Vision Solutions Inc - Second Lien Term Loan | Loan | Public Rating | No | \$5,600,000.00 | Caa1 | B2 | | | Caa1 | | | Caa1 | Caa1 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | Loan | Corporate Family Rating | No | \$4,000,000.00 | B2 | B3 | | | B3 | | | B3 | B3 |
| Grand Total | | | | \$155,937,839.33 | | | | | | | | | |

Portfolio Assets: Moody's Rating Information

| Security | Security ID | Asset Type | Moody Rating Source | Principal Balance | Moody Security Rating | Moody Senior Implied Rating | Moody Senior Unsecured Rating | Rating Estimate - Moody | Moody's Rating BF CW | Credit Watch | Moody's Rating AF CW |
|---|---------------|------------|-------------------------|-------------------------|-----------------------|-----------------------------|-------------------------------|-------------------------|----------------------|--------------|----------------------|
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Loan | Public Rating | \$1,500,000.00 | B2 | B2 | | | B2 | | B2 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Loan | Public Rating | \$4,500,000.00 | B2 | B2 | | | B2 | | B2 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDR_RPLCTL | Loan | Public Rating | \$3,989,949.75 | B2 | B2 | | | B2 | | B2 |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | Loan | Public Rating | \$6,132,812.50 | B1 | B2 | | | B1 | | B1 |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | Loan | Public Rating | \$5,586,000.00 | B2 | B2 | | | B2 | | B2 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Loan | Public Rating | \$4,800,000.00 | B1 | B2 | | | B1 | | B1 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Loan | Public Rating | \$4,650,000.00 | B1 | B3 | | | B1 | | B1 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Loan | Public Rating | \$2,992,012.61 | B1 | B1 | | | B1 | | B1 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | Loan | Public Rating | \$4,800,000.00 | B1 | B2 | | | B1 | | B1 |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | Loan | Public Rating | \$4,000,000.00 | B1 | B2 | | | B1 | | B1 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Loan | Public Rating | \$4,000,000.00 | B1 | B3 | Caa1 | | B1 | | B1 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Loan | Public Rating | \$3,478,260.87 | B1 | B2 | | | B1 | | B1 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Loan | Public Rating | \$521,739.13 | B1 | B2 | | | B1 | | B1 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLLNK_RTL | Loan | Public Rating | \$1,923,714.76 | B2 | B2 | | | B2 | | B2 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Loan | Public Rating | \$1,949,882.22 | B1 | B2 | | | B1 | | B1 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | Loan | Public Rating | \$3,000,000.00 | Ba3 | B2 | Caa1 | | Ba3 | | Ba3 |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Loan | Public Rating | \$6,383,673.47 | B3 | B3 | | | B3 | | B3 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | Rating Estimate | \$4,800,000.00 | *** | *** | *** | B2 | *** | | *** |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Loan | Public Rating | \$1,000,000.00 | B1 | B1 | | | B1 | | B1 |
| MModal Inc - Term B Loan | MMODAL_BTL | Loan | Public Rating | \$4,000,000.00 | Ba3 | B2 | | | Ba3 | | Ba3 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Loan | Public Rating | \$2,962,500.00 | Ba3 | B1 | | | Ba3 | | Ba3 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Loan | Public Rating | \$4,769,733.68 | B1 | B2 | | | B1 | | B1 |
| National Vision Inc - Term Loan | NTLVISN_TL | Loan | Public Rating | \$3,970,000.00 | B1 | B2 | | | B1 | | B1 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Loan | Public Rating | \$4,000,000.00 | B2 | B2 | | | B2 | | B2 |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Loan | Public Rating | \$4,735,135.13 | B1 | B1 | | | B1 | | B1 |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Loan | Rating Estimate | \$3,927,489.87 | *** | *** | *** | Caa2 | *** | | *** |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | Loan | Rating Estimate | \$0.00 | *** | *** | *** | Caa2 | *** | | *** |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Loan | Public Rating | \$3,500,000.00 | Ba3 | B1 | | | Ba3 | | Ba3 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Loan | Public Rating | \$4,000,000.00 | Ba3 | B2 | | | Ba3 | | Ba3 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_JTL | Loan | Corporate Family Rating | \$3,692,307.69 | | B2 | | | B2 | | B2 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Loan | Public Rating | \$3,989,974.94 | B1 | B2 | | | B1 | | B1 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Loan | Public Rating | \$2,992,481.20 | Ba2 | Ba3 | | | Ba2 | | Ba2 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Loan | Public Rating | \$4,800,000.00 | B2 | B2 | | | B2 | | B2 |
| SkillsSoft Corporation - New Term Loan | SKILLSFT_NTL | Loan | Corporate Family Rating | \$2,797,671.52 | | B2 | | | Ba3 | | Ba3 |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Loan | Public Rating | \$6,400,000.00 | Caa2 | B3 | | | Caa2 | | Caa2 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Loan | Public Rating | \$4,000,000.00 | B3 | B2 | | | B3 | | B3 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Loan | Corporate Family Rating | \$4,000,000.00 | | B1 | | | B1 | | B1 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Loan | Public Rating | \$2,992,500.00 | B3 | B2 | | | B3 | | B3 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Loan | Public Rating | \$4,800,000.00 | B1 | B2 | | | B1 | | B1 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | Public Rating | \$5,600,000.00 | Caa1 | B2 | | | Caa1 | | Caa1 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | Loan | Public Rating | \$4,000,000.00 | B2 | B3 | | | B2 | | B2 |
| Grand Total | | | | \$155,937,839.33 | | | | | | | |

Portfolio Assets: Moody's Derived Rating Per Clause (e)(i)(C)(ii)

Report Summary

Collateral Principal
Amount

\$162,299,733.54

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 5.00%

PASS

No records matched the report criteria or there is no data available.

Portfolio Assets: Industry Information

| Security | Security ID | Moody's Industry | S&P Industry | Principal Balance | % of APA |
|---|---------------|---|---------------------------------|-------------------------|-----------------|
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | Consumer goods: Non-durable | Cosmetics/toiletries | \$1,500,000.00 | 0.9242% |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | Automotive | Automotive | \$4,500,000.00 | 2.7726% |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | Healthcare & Pharmaceuticals | Health care | \$3,989,949.75 | 2.4584% |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | High Tech Industries | Electronics/electrical | \$6,132,812.50 | 3.7787% |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | High Tech Industries | Electronics/electrical | \$5,586,000.00 | 3.4418% |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | Services: Business | Business equipment & services | \$4,800,000.00 | 2.9575% |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | Services: Business | Business equipment & services | \$4,650,000.00 | 2.8651% |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | Media: Broadcasting & Subscription | Cable & satellite television | \$2,992,012.61 | 1.8435% |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | High Tech Industries | Electronics/electrical | \$4,800,000.00 | 2.9575% |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$4,000,000.00 | 2.4646% |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$4,000,000.00 | 2.4646% |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | Healthcare & Pharmaceuticals | Health care | \$3,478,260.87 | 2.1431% |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | Healthcare & Pharmaceuticals | Health care | \$521,739.13 | 0.3215% |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNK_RTL | Telecommunications | Telecommunications | \$1,923,714.76 | 1.1853% |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | Retail | Retailers (except food & drug) | \$1,949,882.22 | 1.2014% |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | High Tech Industries | Electronics/electrical | \$3,000,000.00 | 1.8484% |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | Telecommunications | Telecommunications | \$6,383,673.47 | 3.9333% |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Services: Consumer | Retailers (except food & drug) | \$4,800,000.00 | 2.9575% |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$1,000,000.00 | 0.6161% |
| MModal Inc - Term B Loan | MMODAL_BTL | Healthcare & Pharmaceuticals | Health care | \$4,000,000.00 | 2.4646% |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$2,962,500.00 | 1.8253% |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | Healthcare & Pharmaceuticals | Health care | \$4,769,733.68 | 2.9388% |
| National Vision Inc - Term Loan | NTLVISN_TL | Consumer goods: Non-durable | Retailers (except food & drug) | \$3,970,000.00 | 2.4461% |
| New Breed Inc - Term Loan | NEWBREDINC_TL | Transportation: Cargo | Surface transport | \$4,000,000.00 | 2.4646% |
| NexTag Inc - Term Loan | NEXTAGINC_TL | Retail | Retailers (except food & drug) | \$4,735,135.13 | 2.9175% |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | Hotel, Gaming & Leisure | Lodging & casinos | \$3,927,489.87 | 2.4199% |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | Hotel, Gaming & Leisure | Lodging & casinos | \$0.00 | 0.0000% |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | Services: Business | Business equipment & services | \$3,500,000.00 | 2.1565% |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | Healthcare & Pharmaceuticals | Health care | \$4,000,000.00 | 2.4646% |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | Services: Consumer | Business equipment & services | \$3,692,307.69 | 2.2750% |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | Beverage, Food & Tobacco | Food/drug retailers | \$3,989,974.94 | 2.4584% |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | Media: Broadcasting & Subscription | Leisure goods/activities/movies | \$2,992,481.20 | 1.8438% |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | Aerospace & Defense | Aerospace & Defense | \$4,800,000.00 | 2.9575% |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | Services: Business | Business equipment & services | \$2,797,671.52 | 1.7238% |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | Services: Business | Business equipment & services | \$6,400,000.00 | 3.9433% |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | Consumer goods: Durable | Retailers (except food & drug) | \$4,000,000.00 | 2.4646% |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | Services: Business | Business equipment & services | \$4,000,000.00 | 2.4646% |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | Media: Broadcasting & Subscription | Cable & satellite television | \$2,992,500.00 | 1.8438% |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$4,800,000.00 | 2.9575% |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | High Tech Industries | Electronics/electrical | \$5,600,000.00 | 3.4504% |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$4,000,000.00 | 2.4646% |
| Grand Total | | | | \$155,937,839.33 | 96.0802% |

Portfolio Assets: Moody's Industry Information

| Security | Security ID | Principal Balance | % of APA |
|---|---------------|------------------------|-----------------|
| Aerospace & Defense | | | |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | \$4,800,000.00 | 2.9575% |
| Aerospace & Defense Subtotal | | \$4,800,000.00 | 2.9575% |
| Automotive | | | |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | \$4,500,000.00 | 2.7726% |
| Automotive Subtotal | | \$4,500,000.00 | 2.7726% |
| Banking, Finance, Insurance & Real Estate | | | |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | \$4,000,000.00 | 2.4646% |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | \$4,000,000.00 | 2.4646% |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | \$1,000,000.00 | 0.6161% |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | \$2,962,500.00 | 1.8253% |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | \$4,800,000.00 | 2.9575% |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTYSDE_FL | \$4,000,000.00 | 2.4646% |
| Banking, Finance, Insurance & Real Estate Subtotal | | \$20,762,500.00 | 12.7927% |
| Beverage, Food & Tobacco | | | |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | \$3,989,974.94 | 2.4584% |
| Beverage, Food & Tobacco Subtotal | | \$3,989,974.94 | 2.4584% |
| Consumer goods: Durable | | | |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | \$4,000,000.00 | 2.4646% |
| Consumer goods: Durable Subtotal | | \$4,000,000.00 | 2.4646% |
| Consumer goods: Non-durable | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | \$1,500,000.00 | 0.9242% |
| National Vision Inc - Term Loan | NTLVISN_TL | \$3,970,000.00 | 2.4461% |
| Consumer goods: Non-durable Subtotal | | \$5,470,000.00 | 3.3703% |
| Healthcare & Pharmaceuticals | | | |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | \$3,989,949.75 | 2.4584% |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | \$3,478,260.87 | 2.1431% |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | \$521,739.13 | 0.3215% |
| MModal Inc - Term B Loan | MMODAL_BTL | \$4,000,000.00 | 2.4646% |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | \$4,769,733.68 | 2.9388% |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | \$4,000,000.00 | 2.4646% |
| Healthcare & Pharmaceuticals Subtotal | | \$20,759,683.43 | 12.7910% |
| High Tech Industries | | | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | \$6,132,812.50 | 3.7787% |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | \$5,586,000.00 | 3.4418% |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | \$4,800,000.00 | 2.9575% |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | \$3,000,000.00 | 1.8484% |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | \$5,600,000.00 | 3.4504% |
| High Tech Industries Subtotal | | \$25,118,812.50 | 15.4768% |
| Hotel, Gaming & Leisure | | | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | \$3,927,489.87 | 2.4199% |

| Security | Security ID | Principal Balance | % of APA |
|--|---------------|-------------------------|-----------------|
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | \$0.00 | 0.0000% |
| Hotel, Gaming & Leisure Subtotal | | \$3,927,489.87 | 2.4199% |
| Media: Broadcasting & Subscription | | | |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | \$2,992,012.61 | 1.8435% |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | \$2,992,481.20 | 1.8438% |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | \$2,992,500.00 | 1.8438% |
| Media: Broadcasting & Subscription Subtotal | | \$8,976,993.81 | 5.5311% |
| Retail | | | |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | \$1,949,882.22 | 1.2014% |
| NexTag Inc - Term Loan | NEXTAGINC_TL | \$4,735,135.13 | 2.9175% |
| Retail Subtotal | | \$6,685,017.36 | 4.1189% |
| Services: Business | | | |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | \$4,800,000.00 | 2.9575% |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | \$4,650,000.00 | 2.8651% |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | \$3,500,000.00 | 2.1565% |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | \$2,797,671.52 | 1.7238% |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | \$6,400,000.00 | 3.9433% |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | \$4,000,000.00 | 2.4646% |
| Services: Business Subtotal | | \$26,147,671.52 | 16.1107% |
| Services: Consumer | | | |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$4,800,000.00 | 2.9575% |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | \$3,692,307.69 | 2.2750% |
| Services: Consumer Subtotal | | \$8,492,307.69 | 5.2325% |
| Telecommunications | | | |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLLNK_RTL | \$1,923,714.76 | 1.1853% |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | \$6,383,673.47 | 3.9333% |
| Telecommunications Subtotal | | \$8,307,388.23 | 5.1185% |
| Transportation: Cargo | | | |
| New Breed Inc - Term Loan | NEWBREDINC_TL | \$4,000,000.00 | 2.4646% |
| Transportation: Cargo Subtotal | | \$4,000,000.00 | 2.4646% |
| Grand Total | | \$155,937,839.33 | 96.0802% |

Portfolio Assets: S&P Industry Information

| Security | Security ID | Principal Balance | % of APA |
|---|---------------|------------------------|-----------------|
| Aerospace & Defense | | | |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | \$4,800,000.00 | 2.9575% |
| Aerospace & Defense Subtotal | | \$4,800,000.00 | 2.9575% |
| Automotive | | | |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | \$4,500,000.00 | 2.7726% |
| Automotive Subtotal | | \$4,500,000.00 | 2.7726% |
| Business equipment & services | | | |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | \$4,800,000.00 | 2.9575% |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | \$4,650,000.00 | 2.8651% |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | \$3,500,000.00 | 2.1565% |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | \$3,692,307.69 | 2.2750% |
| SkillsSoft Corporation - New Term Loan | SKILLSFT_NTL | \$2,797,671.52 | 1.7238% |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | \$6,400,000.00 | 3.9433% |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | \$4,000,000.00 | 2.4646% |
| Business equipment & services Subtotal | | \$29,839,979.21 | 18.3857% |
| Cable & satellite television | | | |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | \$2,992,012.61 | 1.8435% |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | \$2,992,500.00 | 1.8438% |
| Cable & satellite television Subtotal | | \$5,984,512.61 | 3.6873% |
| Cosmetics/toiletries | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | \$1,500,000.00 | 0.9242% |
| Cosmetics/toiletries Subtotal | | \$1,500,000.00 | 0.9242% |
| Electronics/electrical | | | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | \$6,132,812.50 | 3.7787% |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | \$5,586,000.00 | 3.4418% |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | \$4,800,000.00 | 2.9575% |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | \$3,000,000.00 | 1.8484% |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | \$5,600,000.00 | 3.4504% |
| Electronics/electrical Subtotal | | \$25,118,812.50 | 15.4768% |
| Financial intermediaries | | | |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | \$4,000,000.00 | 2.4646% |
| First Data Corp - Extended 2017 Dollar Term | FRSTD_TL | \$4,000,000.00 | 2.4646% |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | \$1,000,000.00 | 0.6161% |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | \$2,962,500.00 | 1.8253% |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | \$4,800,000.00 | 2.9575% |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | \$4,000,000.00 | 2.4646% |
| Financial intermediaries Subtotal | | \$20,762,500.00 | 12.7927% |
| Food/drug retailers | | | |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | \$3,989,974.94 | 2.4584% |
| Food/drug retailers Subtotal | | \$3,989,974.94 | 2.4584% |
| Health care | | | |

| Security | Security ID | Principal Balance | % of APA |
|---|--|-------------------------|-----------------|
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | \$3,989,949.75 | 2.4584% |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | \$3,478,260.87 | 2.1431% |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | \$521,739.13 | 0.3215% |
| MModal Inc - Term B Loan | MMODAL_BTL | \$4,000,000.00 | 2.4646% |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | \$4,769,733.68 | 2.9388% |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | \$4,000,000.00 | 2.4646% |
| | Health care Subtotal | \$20,759,683.43 | 12.7910% |
| Leisure goods/activities/movies | | | |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | \$2,992,481.20 | 1.8438% |
| | Leisure goods/activities/movies Subtotal | \$2,992,481.20 | 1.8438% |
| Lodging & casinos | | | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | \$3,927,489.87 | 2.4199% |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | \$0.00 | 0.0000% |
| | Lodging & casinos Subtotal | \$3,927,489.87 | 2.4199% |
| Retailers (except food & drug) | | | |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | \$1,949,882.22 | 1.2014% |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$4,800,000.00 | 2.9575% |
| National Vision Inc - Term Loan | NTLVISN_TL | \$3,970,000.00 | 2.4461% |
| NexTag Inc - Term Loan | NEXTAGINC_TL | \$4,735,135.13 | 2.9175% |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | \$4,000,000.00 | 2.4646% |
| | Retailers (except food & drug) Subtotal | \$19,455,017.36 | 11.9871% |
| Surface transport | | | |
| New Breed Inc - Term Loan | NEWBREDINC_TL | \$4,000,000.00 | 2.4646% |
| | Surface transport Subtotal | \$4,000,000.00 | 2.4646% |
| Telecommunications | | | |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLNKN_RTL | \$1,923,714.76 | 1.1853% |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | \$6,383,673.47 | 3.9333% |
| | Telecommunications Subtotal | \$8,307,388.23 | 5.1185% |
| | Grand Total | \$155,937,839.33 | 96.0802% |

Portfolio Assets: Affiliated Issuers

| Security | Security ID | Principal Balance | Moody's Region | Country | Moody's Country Rating | Sovereign | Moody's DP Rating | S&P Rating | Security Type |
|---|---------------|-----------------------|----------------|---------------|------------------------|-----------|-------------------|------------|---------------|
| ABB Con-Cise Optical Group LLC | | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | \$1,500,000.00 | | United States | Aaa | No | B2 | B | Loan |
| ABB Con-Cise Optical Group LLC Subtotal | | \$1,500,000.00 | | | | | | | |
| ASP HHI Acquisition Co Inc | | | | | | | | | |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | \$4,500,000.00 | | United States | Aaa | No | B2 | B+ | Loan |
| ASP HHI Acquisition Co Inc Subtotal | | \$4,500,000.00 | | | | | | | |
| Aspen Dental Management Inc | | | | | | | | | |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | \$3,989,949.75 | | United States | Aaa | No | B2 | B | Loan |
| Aspen Dental Management Inc Subtotal | | \$3,989,949.75 | | | | | | | |
| Attachmate Corporation | | | | | | | | | |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | \$6,132,812.50 | | United States | Aaa | No | B2 | B | Loan |
| Attachmate Corporation Subtotal | | \$6,132,812.50 | | | | | | | |
| Blue Coat Systems Inc | | | | | | | | | |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | \$5,586,000.00 | | United States | Aaa | No | B2 | B+ | Loan |
| Blue Coat Systems Inc Subtotal | | \$5,586,000.00 | | | | | | | |
| Compucom Systems Inc | | | | | | | | | |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | \$4,800,000.00 | | United States | Aaa | No | B2 | B+ | Loan |
| Compucom Systems Inc Subtotal | | \$4,800,000.00 | | | | | | | |
| Deltek Inc | | | | | | | | | |
| Deltek Inc - First Lien Term Loan | DELTEKINC_TLB | \$4,650,000.00 | | United States | Aaa | No | B3 | B | Loan |
| Deltek Inc Subtotal | | \$4,650,000.00 | | | | | | | |
| DG FastChannel Inc | | | | | | | | | |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | \$2,992,012.61 | | United States | Aaa | No | B1 | B | Loan |
| DG FastChannel Inc Subtotal | | \$2,992,012.61 | | | | | | | |
| EIG Investors Corp | | | | | | | | | |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_FL | \$4,800,000.00 | | United States | Aaa | No | B2 | B | Loan |
| EIG Investors Corp Subtotal | | \$4,800,000.00 | | | | | | | |
| First American Payment Systems | | | | | | | | | |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | \$4,000,000.00 | | United States | Aaa | No | B2 | B | Loan |
| First American Payment Systems Subtotal | | \$4,000,000.00 | | | | | | | |
| First Data Corp | | | | | | | | | |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | \$4,000,000.00 | | United States | Aaa | No | B3 | B | Loan |
| First Data Corp Subtotal | | \$4,000,000.00 | | | | | | | |
| Generic Drug Holdings Inc | | | | | | | | | |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | \$3,478,260.87 | | United States | Aaa | No | B2 | B | Loan |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | \$521,739.13 | | United States | Aaa | No | B2 | B | Loan |

| | | | | | | | | | |
|---|---------------|-----------------------|---------------|-----|----|-----|-----|------|--|
| Generic Drug Holdings Inc Subtotal | | \$4,000,000.00 | | | | | | | |
| Global Tel Link Corp | | | | | | | | | |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLLNK_RTL | \$1,923,714.76 | United States | Aaa | No | B2 | B | Loan | |
| Global Tel Link Corp Subtotal | | \$1,923,714.76 | | | | | | | |
| Hoffmaster Group Inc | | | | | | | | | |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | \$1,949,882.22 | United States | Aaa | No | B2 | B | Loan | |
| Hoffmaster Group Inc Subtotal | | \$1,949,882.22 | | | | | | | |
| Infor (US) Inc | | | | | | | | | |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | \$3,000,000.00 | United States | Aaa | No | B2 | B | Loan | |
| Infor (US) Inc Subtotal | | \$3,000,000.00 | | | | | | | |
| Integra Telecom Holdings Inc | | | | | | | | | |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | \$6,383,673.47 | United States | Aaa | No | B3 | B | Loan | |
| Integra Telecom Holdings Inc Subtotal | | \$6,383,673.47 | | | | | | | |
| Jackson Hewitt Inc | | | | | | | | | |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$4,800,000.00 | United States | Aaa | No | *** | *** | Loan | |
| Jackson Hewitt Inc Subtotal | | \$4,800,000.00 | | | | | | | |
| Mercury Payment Systems LLC | | | | | | | | | |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | \$1,000,000.00 | United States | Aaa | No | B1 | B+ | Loan | |
| Mercury Payment Systems LLC Subtotal | | \$1,000,000.00 | | | | | | | |
| MModal Inc | | | | | | | | | |
| MModal Inc - Term B Loan | MMODAL_BTL | \$4,000,000.00 | United States | Aaa | No | B2 | B+ | Loan | |
| MModal Inc Subtotal | | \$4,000,000.00 | | | | | | | |
| NAB Holdings LLC | | | | | | | | | |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | \$2,962,500.00 | United States | Aaa | No | B1 | BB- | Loan | |
| NAB Holdings LLC Subtotal | | \$2,962,500.00 | | | | | | | |
| National Healing Corporation | | | | | | | | | |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | \$4,769,733.68 | United States | Aaa | No | B2 | B | Loan | |
| National Healing Corporation Subtotal | | \$4,769,733.68 | | | | | | | |
| National Vision Inc | | | | | | | | | |
| National Vision Inc - Term Loan | NTLVISN_TL | \$3,970,000.00 | United States | Aaa | No | B2 | B+ | Loan | |
| National Vision Inc Subtotal | | \$3,970,000.00 | | | | | | | |
| New Breed Inc | | | | | | | | | |
| New Breed Inc - Term Loan | NEWBREDINC_TL | \$4,000,000.00 | United States | Aaa | No | B2 | B | Loan | |
| New Breed Inc Subtotal | | \$4,000,000.00 | | | | | | | |
| NexTag Inc | | | | | | | | | |
| NexTag Inc - Term Loan | NEXTAGINC_TL | \$4,735,135.13 | United States | Aaa | No | B1 | B+ | Loan | |
| NexTag Inc Subtotal | | \$4,735,135.13 | | | | | | | |
| Pegasus Solutions Inc | | | | | | | | | |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | \$3,927,489.87 | United States | Aaa | No | *** | *** | Loan | |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | \$0.00 | United States | Aaa | No | *** | *** | Loan | |

| | | | | | | | | | |
|--|---------------|--|-----------------------|---------------|-----|----|------|-----|------|
| | | Pegasus Solutions Inc Subtotal | \$3,927,489.87 | | | | | | |
| Presidio Inc | | | | | | | | | |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | \$3,500,000.00 | | United States | Aaa | No | B1 | B+ | Loan |
| | | Presidio Inc Subtotal | \$3,500,000.00 | | | | | | |
| Radnet Management Inc | | | | | | | | | |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | \$4,000,000.00 | | United States | Aaa | No | B2 | B | Loan |
| | | Radnet Management Inc Subtotal | \$4,000,000.00 | | | | | | |
| Renaissance Learning Inc | | | | | | | | | |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | \$3,692,307.69 | | United States | Aaa | No | B2 | B | Loan |
| | | Renaissance Learning Inc Subtotal | \$3,692,307.69 | | | | | | |
| Roundy's Supermarkets Inc | | | | | | | | | |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | \$3,989,974.94 | | United States | Aaa | No | B2 | B | Loan |
| | | Roundy's Supermarkets Inc Subtotal | \$3,989,974.94 | | | | | | |
| Rovi Solutions Corp | | | | | | | | | |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | \$2,992,481.20 | | United States | Aaa | No | Ba3 | BB- | Loan |
| | | Rovi Solutions Corp Subtotal | \$2,992,481.20 | | | | | | |
| Six3 Systems Inc | | | | | | | | | |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | \$4,800,000.00 | | United States | Aaa | No | B2 | B+ | Loan |
| | | Six3 Systems Inc Subtotal | \$4,800,000.00 | | | | | | |
| SkillsSoft Corporation | | | | | | | | | |
| SkillsSoft Corporation - New Term Loan | SKILLSFT_NTL | \$2,797,671.52 | | United States | Aaa | No | B2 | B | Loan |
| | | SkillsSoft Corporation Subtotal | \$2,797,671.52 | | | | | | |
| SourceHOV LLC | | | | | | | | | |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | \$6,400,000.00 | | United States | Aaa | No | Caa2 | B+ | Loan |
| | | SourceHOV LLC Subtotal | \$6,400,000.00 | | | | | | |
| Sportsman's Warehouse Inc | | | | | | | | | |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | \$4,000,000.00 | | United States | Aaa | No | B2 | B | Loan |
| | | Sportsman's Warehouse Inc Subtotal | \$4,000,000.00 | | | | | | |
| Trinet HR Corporation | | | | | | | | | |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | \$4,000,000.00 | | United States | Aaa | No | B1 | B | Loan |
| | | Trinet HR Corporation Subtotal | \$4,000,000.00 | | | | | | |
| UniTek Global Services Inc | | | | | | | | | |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | \$2,992,500.00 | | United States | Aaa | No | B2 | B+ | Loan |
| | | UniTek Global Services Inc Subtotal | \$2,992,500.00 | | | | | | |
| US Ft Holdco Inc | | | | | | | | | |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | \$4,800,000.00 | | United States | Aaa | No | B2 | B | Loan |
| | | US Ft Holdco Inc Subtotal | \$4,800,000.00 | | | | | | |
| Vision Solutions Inc | | | | | | | | | |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | \$5,600,000.00 | | United States | Aaa | No | Caa1 | B+ | Loan |

| | | | | | | | | |
|---|--|--------------------------------|---------------|-----|----|----|---|------|
| | Vision Solutions Inc Subtotal | <u>\$5,600,000.00</u> | | | | | | |
| Wall Street Systems Delaware Inc | | | | | | | | |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | <u>\$4,000,000.00</u> | United States | Aaa | No | B3 | B | Loan |
| | Wall Street Systems Delaware Inc Subtotal | <u>\$4,000,000.00</u> | | | | | | |
| | Grand Total | <u>\$155,937,839.33</u> | | | | | | |

Portfolio Assets: Country Information

| Region | Moody Country Rating | S&P Country Rating | Security | Asset Type | Security ID | Sovereign | Country Group | Principal Balance | % of APB |
|-------------------------------|----------------------|--------------------|---|------------|---------------|-----------|---------------|-------------------------|------------------|
| United States | | | | | | | | | |
| | Aaa | AA+ | ABB Con-Cise Optical Group LLC - Term Loan | Loan | ABBCONCSE_TL | No | | \$1,500,000.00 | 0.9619% |
| | Aaa | AA+ | ASP HHI Acquisition Co Inc - Term Loan | Loan | ASPHHIACQ_TL | No | | \$4,500,000.00 | 2.8858% |
| | Aaa | AA+ | Aspen Dental Management Inc - Replacement Term Loan | Loan | ASPDND_RPLCTL | No | | \$3,989,949.75 | 2.5587% |
| | Aaa | AA+ | Attachmate Corporation - First Lien Term Loan | Loan | ATTCHMTE_FL | No | | \$6,132,812.50 | 3.9329% |
| | Aaa | AA+ | Blue Coat Systems Inc - Term Loan | Loan | BLUECOATSY_TL | No | | \$5,586,000.00 | 3.5822% |
| | Aaa | AA+ | Compucom Systems Inc - First Lien Term Loan | Loan | COMPUSYS_FLTL | No | | \$4,800,000.00 | 3.0781% |
| | Aaa | AA+ | Deltek Inc - First Lien Term Loan | Loan | DELTEKINC_TLB | No | | \$4,650,000.00 | 2.9820% |
| | Aaa | AA+ | DG FastChannel Inc - Initial Term Loan | Loan | DGFSTCHNL_TLB | No | | \$2,992,012.61 | 1.9187% |
| | Aaa | AA+ | EIG Investors Corp - First Lien Term Loan | Loan | EIGINVSTR_FL | No | | \$4,800,000.00 | 3.0781% |
| | Aaa | AA+ | First American Payment Systems - First Lien Term Loan | Loan | 1STAMPYMT_FL | No | | \$4,000,000.00 | 2.5651% |
| | Aaa | AA+ | First Data Corp - Extended 2017 Dollar Term | Loan | FRSTDT_ETL | No | | \$4,000,000.00 | 2.5651% |
| | Aaa | AA+ | Generic Drug Holdings Inc - Closing Date Term Loan | Loan | GENRCDRG_TLB | No | | \$3,478,260.87 | 2.2305% |
| | Aaa | AA+ | Generic Drug Holdings Inc - Delayed Draw Term Loan | Loan | GENRCDRGHD_DD | No | | \$521,739.13 | 0.3346% |
| | Aaa | AA+ | Global Tel Link Corp - Replacement Term Loan | Loan | GLBLTLNK_RTL | No | | \$1,923,714.76 | 1.2336% |
| | Aaa | AA+ | Hoffmaster Group Inc - First Lien Term Loan | Loan | HOFFMSTRGP_TL | No | | \$1,949,882.22 | 1.2504% |
| | Aaa | AA+ | Infor (US) Inc - Tranche B-2 Term Loan | Loan | LWSNSFTW_TRB2 | No | | \$3,000,000.00 | 1.9238% |
| | Aaa | AA+ | Integra Telecom Holdings Inc - Term Loan | Loan | INTGRATLCM_TL | No | | \$6,383,673.47 | 4.0937% |
| | Aaa | AA+ | Jackson Hewitt Inc - Senior Secured Term Loan | Loan | JCKSNHWT_SSTL | No | | \$4,800,000.00 | 3.0781% |
| | Aaa | AA+ | Mercury Payment Systems LLC - Term Loan | Loan | MRCRYPYMT_TL | No | | \$1,000,000.00 | 0.6413% |
| | Aaa | AA+ | MModal Inc - Term B Loan | Loan | MMODAL_BTL | No | | \$4,000,000.00 | 2.5651% |
| | Aaa | AA+ | NAB Holdings LLC - Term Loan | Loan | NABHOLDNG_TL | No | | \$2,962,500.00 | 1.8998% |
| | Aaa | AA+ | National Healing Corporation - First Lien Term B Loan | Loan | NATLHEAL_FLTL | No | | \$4,769,733.68 | 3.0587% |
| | Aaa | AA+ | National Vision Inc - Term Loan | Loan | NTLVISN_TL | No | | \$3,970,000.00 | 2.5459% |
| | Aaa | AA+ | New Breed Inc - Term Loan | Loan | NEWBREDINC_TL | No | | \$4,000,000.00 | 2.5651% |
| | Aaa | AA+ | NexTag Inc - Term Loan | Loan | NEXTAGINC_TL | No | | \$4,735,135.13 | 3.0366% |
| | Aaa | AA+ | Pegasus Solutions Inc - Term Loan Non-PIK | Loan | PEGASUSSOL_TL | No | | \$3,927,489.87 | 2.5186% |
| | Aaa | AA+ | Pegasus Solutions Inc - Term Loan PIK | Loan | PEGASUS_TLPK | No | | \$0.00 | 0.0000% |
| | Aaa | AA+ | Presidio Inc - New Term Loan | Loan | PRESIDIO_FLTL | No | | \$3,500,000.00 | 2.2445% |
| | Aaa | AA+ | Radnet Management Inc - Tranche B Term Loan | Loan | RADNTMGNE_TLB | No | | \$4,000,000.00 | 2.5651% |
| | Aaa | AA+ | Renaissance Learning Inc - Initial Term Loan | Loan | RENAISLRN_ITL | No | | \$3,692,307.69 | 2.3678% |
| | Aaa | AA+ | Roundy's Supermarkets Inc - Tranche B Term Loan | Loan | 77999V9T1 | No | | \$3,989,974.94 | 2.5587% |
| | Aaa | AA+ | Rovi Solutions Corp - Tranche B-2 Loan | Loan | ROVISOL_TB2L | No | | \$2,992,481.20 | 1.9190% |
| | Aaa | AA+ | Six3 Systems Inc - Term Loan | Loan | SIX3SYTM_TLB | No | | \$4,800,000.00 | 3.0781% |
| | Aaa | AA+ | SkillSoft Corporation - New Term Loan | Loan | SKILLSFT_NTL | No | | \$2,797,671.52 | 1.7941% |
| | Aaa | AA+ | SourceHOV LLC - Second Lien Term Loan | Loan | SOURCEHOV_SL | No | | \$6,400,000.00 | 4.1042% |
| | Aaa | AA+ | Sportsman's Warehouse Inc - Term Loan | Loan | SPRTMNWREH_TL | No | | \$4,000,000.00 | 2.5651% |
| | Aaa | AA+ | Trinet HR Corporation - Term B Loan | Loan | TRINETGRP_TLB | No | | \$4,000,000.00 | 2.5651% |
| | Aaa | AA+ | UniTek Global Services Inc - New Incremental Term Loan | Loan | UNITKGLB_NITL | No | | \$2,992,500.00 | 1.9190% |
| | Aaa | AA+ | US Ft Holdco Inc - Replacement Term Loan | Loan | USFTHD_RPLCET | No | | \$4,800,000.00 | 3.0781% |
| | Aaa | AA+ | Vision Solutions Inc - Second Lien Term Loan | Loan | VISNSOLT_SLTL | No | | \$5,600,000.00 | 3.5912% |
| | Aaa | AA+ | Wall Street Systems Delaware Inc - First Lien Term Loan | Loan | WALSTSYSDE_FL | No | | \$4,000,000.00 | 2.5651% |
| United States Subtotal | | | | | | | | \$155,937,839.33 | 100.0000% |
| Grand Total | | | | | | | | \$155,937,839.33 | 100.0000% |

Portfolio Assets: Discretionary Reason For Sale

Report Summary

Discretionary Sale
Denominator
\$0.00

Report Total
\$0.00

% of DSD
0.00%

Requirement
<= 20.00%

PASS

No records matched the report criteria or there is no data available.

Portfolio Assets: Moody's Rating via RiskCalc Application

| | |
|--|------------------|
| As of Date | 04-Dec-2012 |
| Reinvestment End Date | 25-Aug-2016 |
| Collateral Principal Amount | \$162,299,733.54 |
| 20% of Collateral Principal Amount | \$32,459,946.71 |
| Collateral Obligations with a Moody's Rating previously determined by Moody's RiskCalc | \$0.00 |
| Collateral Obligations with a Moody's Rating determined by Moody's RiskCalc | \$0.00 |
| Requirement | \$32,459,946.71 |
| Result | PASS |

No records matched the report criteria or there is no data available.

Portfolio Assets: S&P Rating Information

| Security | Asset Type | Security Level | SP Rating Source | DIP Obligation | Current Pay Obligation | Distressed Exchange Offer | Principal Balance | Type | SP Security Rating | SP Corporate Rating | Rating Estimate - SP | S&P Rating BF CW | Credit Watch | S&P Rating AF CW |
|---|------------|----------------|----------------------|----------------|------------------------|---------------------------|-------------------------|---------------------|--------------------|---------------------|----------------------|------------------|--------------|------------------|
| ABB Con-Cise Optical Group LLC - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$1,500,000.00 | | B | B | | B | | B |
| ASP HHI Acquisition Co Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,500,000.00 | | B+ | B+ | | B+ | | B+ |
| Aspen Dental Management Inc - Replacement Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$3,989,949.75 | | B | B | | B | | B |
| Attachmate Corporation - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$6,132,812.50 | | | B | | B | | B |
| Blue Coat Systems Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$5,586,000.00 | | BB- | B+ | | B+ | | B+ |
| Compucom Systems Inc - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,800,000.00 | | B+ | B+ | | B+ | NM | B+ |
| Deltek Inc - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,650,000.00 | | | B | | B | NM | B |
| DG FastChannel Inc - Initial Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$2,992,012.61 | | B+ | B+ | | B+ | NEG | B |
| EIG Investors Corp - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,800,000.00 | | | B | | B | | B |
| First American Payment Systems - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,000,000.00 | | B | B | | B | | B |
| First Data Corp - Extended 2017 Dollar Term | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,000,000.00 | | B+ | B | | B | | B |
| Generic Drug Holdings Inc - Closing Date Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$3,478,260.87 | | B+ | B | | B | | B |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$521,739.13 | | | B | | B | | B |
| Global Tel Link Corp - Replacement Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$1,923,714.76 | | B | B | | B | | B |
| Hoffmaster Group Inc - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$1,949,882.22 | | B | B | | B | | B |
| Infor (US) Inc - Tranche B-2 Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$3,000,000.00 | | B+ | B | | B | | B |
| Integra Telecom Holdings Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$6,383,673.47 | | B- | B | | B | NM | B |
| Jackson Hewitt Inc - Senior Secured Term Loan | Loan | Senior Secured | Rating Estimate | No | No | No | \$4,800,000.00 | Shadow | *** | *** | *** | *** | | *** |
| Mercury Payment Systems LLC - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$1,000,000.00 | | | B+ | | B+ | | B+ |
| MModal Inc - Term B Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,000,000.00 | | BB- | B+ | | B+ | | B+ |
| NAB Holdings LLC - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$2,962,500.00 | | BB+ | BB- | | BB- | | BB- |
| National Healing Corporation - First Lien Term B Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,769,733.68 | | NR | B | | B | | B |
| National Vision Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$3,970,000.00 | | BB- | B+ | | B+ | | B+ |
| New Breed Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,000,000.00 | | B | B | | B | | B |
| NexTag Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,735,135.13 | | BB- | BB- | | BB- | NEG | B+ |
| Pegasus Solutions Inc - Term Loan Non-PIK | Loan | Senior Secured | Rating Estimate | No | No | No | \$3,927,489.87 | Per Clause (iii)(b) | *** | *** | *** | *** | | *** |
| Pegasus Solutions Inc - Term Loan PIK | Loan | Senior Secured | Rating Estimate | No | No | No | \$0.00 | Per Clause (iii)(b) | *** | *** | *** | *** | | *** |
| Presidio Inc - New Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$3,500,000.00 | | B+ | B+ | | B+ | | B+ |
| Radnet Management Inc - Tranche B Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,000,000.00 | | B+ | B | | B | | B |
| Renaissance Learning Inc - Initial Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$3,692,307.69 | | B+ | B | | B | | B |
| Roundy's Supermarkets Inc - Tranche B Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$3,989,974.94 | | B+ | B | | B | NM | B |
| Rovi Solutions Corp - Tranche B-2 Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$2,992,481.20 | | BB | BB- | | BB- | | BB- |
| Six3 Systems Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,800,000.00 | | B+ | B+ | | B+ | | B+ |
| SkillSoft Corporation - New Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$2,797,671.52 | | | B | | B | NM | B |
| SourceHOV LLC - Second Lien Term Loan | Loan | Second Lien | Issuer Credit Rating | No | No | No | \$6,400,000.00 | | B- | B+ | | B+ | | B+ |
| Sportsman's Warehouse Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,000,000.00 | | B | B | | B | | B |
| Trinet HR Corporation - Term B Loan | Loan | Senior Secured | Rating Estimate | No | No | No | \$4,000,000.00 | | | | B | B | | B |
| UniTek Global Services Inc - New Incremental Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$2,992,500.00 | | B | B+ | | B+ | | B+ |
| US Ft Holdco Inc - Replacement Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,800,000.00 | | | B | | B | | B |
| Vision Solutions Inc - Second Lien Term Loan | Loan | Second Lien | Issuer Credit Rating | No | No | No | \$5,600,000.00 | | B- | B+ | | B+ | | B+ |
| Wall Street Systems Delaware Inc - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,000,000.00 | | | B | | B | | B |
| Grand Total | | | | | | | \$155,937,839.33 | | | | | | | |

Portfolio Assets: Weighted Average Rating Factor

Weighted Average Moody's Rating Factor

3082

| Security | Security ID | Principal Balance | Moody's DP Rating | Rating Factor | Weight |
|---|---------------|-------------------------|----------------------|------------------|-----------------------------|
| ABB Con-Cise Optical Group LLC - Term Loan | ABBCONCSE_TL | \$1,500,000.00 | B2 | 2,720.00 | \$4,080,000,000.00 |
| ASP HHI Acquisition Co Inc - Term Loan | ASPHHIACQ_TL | \$4,500,000.00 | B2 | 2,720.00 | \$12,240,000,000.00 |
| Aspen Dental Management Inc - Replacement Term Loan | ASPNDN_RPLCTL | \$3,989,949.75 | B2 | 2,720.00 | \$10,852,663,320.00 |
| Attachmate Corporation - First Lien Term Loan | ATTCHMTE_FL | \$6,132,812.50 | B2 | 2,720.00 | \$16,681,250,000.00 |
| Blue Coat Systems Inc - Term Loan | BLUECOATSY_TL | \$5,586,000.00 | B2 | 2,720.00 | \$15,193,920,000.00 |
| Compucom Systems Inc - First Lien Term Loan | COMPUSYS_FLTL | \$4,800,000.00 | B2 | 2,720.00 | \$13,056,000,000.00 |
| Delftek Inc - First Lien Term Loan | DELTEKINC_TLB | \$4,650,000.00 | B3 | 3,490.00 | \$16,228,500,000.00 |
| DG FastChannel Inc - Initial Term Loan | DGFSTCHNL_TLB | \$2,992,012.61 | B1 | 2,220.00 | \$6,642,267,994.20 |
| EIG Investors Corp - First Lien Term Loan | EIGINVSTR_TL | \$4,800,000.00 | B2 | 2,720.00 | \$13,056,000,000.00 |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | \$4,000,000.00 | B2 | 2,720.00 | \$10,880,000,000.00 |
| First Data Corp - Extended 2017 Dollar Term | FRSTDT_ETL | \$4,000,000.00 | B3 | 3,490.00 | \$13,960,000,000.00 |
| Generic Drug Holdings Inc - Closing Date Term Loan | GENRCDRG_TLB | \$3,478,260.87 | B2 | 2,720.00 | \$9,460,869,566.40 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | GENRCDRGHD_DD | \$521,739.13 | B2 | 2,720.00 | \$1,419,130,433.60 |
| Global Tel Link Corp - Replacement Term Loan | GLBLTLINK_RTL | \$1,923,714.76 | B2 | 2,720.00 | \$5,232,504,147.20 |
| Hoffmaster Group Inc - First Lien Term Loan | HOFFMSTRGP_TL | \$1,949,882.22 | B2 | 2,720.00 | \$5,303,679,638.40 |
| Infor (US) Inc - Tranche B-2 Term Loan | LWSNSFTW_TRB2 | \$3,000,000.00 | B2 | 2,720.00 | \$8,160,000,000.00 |
| Integra Telecom Holdings Inc - Term Loan | INTGRATLCM_TL | \$6,383,673.47 | B3 | 3,490.00 | \$22,279,020,410.30 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$4,800,000.00 | *** | *** | *** |
| Mercury Payment Systems LLC - Term Loan | MRCRYPYMT_TL | \$1,000,000.00 | B1 | 2,220.00 | \$2,220,000,000.00 |
| MModal Inc - Term B Loan | MMODAL_BTL | \$4,000,000.00 | B2 | 2,720.00 | \$10,880,000,000.00 |
| NAB Holdings LLC - Term Loan | NABHOLDNG_TL | \$2,962,500.00 | B1 | 2,220.00 | \$6,576,750,000.00 |
| National Healing Corporation - First Lien Term B Loan | NATLHEAL_FLTL | \$4,769,733.68 | B2 | 2,720.00 | \$12,973,675,609.60 |
| National Vision Inc - Term Loan | NTLVISN_TL | \$3,970,000.00 | B2 | 2,720.00 | \$10,798,400,000.00 |
| New Breed Inc - Term Loan | NEWBREDINC_TL | \$4,000,000.00 | B2 | 2,720.00 | \$10,880,000,000.00 |
| NexTag Inc - Term Loan | NEXTAGINC_TL | \$4,735,135.13 | B1 | 2,220.00 | \$10,511,999,988.60 |
| Pegasus Solutions Inc - Term Loan Non-PIK | PEGASUSSOL_TL | \$3,927,489.87 | *** | *** | *** |
| Pegasus Solutions Inc - Term Loan PIK | PEGASUS_TLPK | \$0.00 | *** | *** | *** |
| Presidio Inc - New Term Loan | PRESIDIO_FLTL | \$3,500,000.00 | B1 | 2,220.00 | \$7,770,000,000.00 |
| Radnet Management Inc - Tranche B Term Loan | RADNTMGNE_TLB | \$4,000,000.00 | B2 | 2,720.00 | \$10,880,000,000.00 |
| Renaissance Learning Inc - Initial Term Loan | RENAISLRN_ITL | \$3,692,307.69 | B2 | 2,720.00 | \$10,043,076,916.80 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | 77999V9T1 | \$3,989,974.94 | B2 | 2,720.00 | \$10,852,731,836.80 |
| Rovi Solutions Corp - Tranche B-2 Loan | ROVISOL_TB2L | \$2,992,481.20 | Ba3 | 1,766.00 | \$5,284,721,799.20 |
| Six3 Systems Inc - Term Loan | SIX3SYTM_TLB | \$4,800,000.00 | B2 | 2,720.00 | \$13,056,000,000.00 |
| SkillSoft Corporation - New Term Loan | SKILLSFT_NTL | \$2,797,671.52 | B2 | 2,720.00 | \$7,609,666,534.40 |
| SourceHOV LLC - Second Lien Term Loan | SOURCEHOV_SL | \$6,400,000.00 | Caa2 | 6,500.00 | \$41,600,000,000.00 |
| Sportsman's Warehouse Inc - Term Loan | SPRTMNWREH_TL | \$4,000,000.00 | B2 | 2,720.00 | \$10,880,000,000.00 |
| Trinet HR Corporation - Term B Loan | TRINETGRP_TLB | \$4,000,000.00 | B1 | 2,220.00 | \$8,880,000,000.00 |
| UniTek Global Services Inc - New Incremental Term Loan | UNITKGLB_NITL | \$2,992,500.00 | B2 | 2,720.00 | \$8,139,600,000.00 |
| US Ft Holdco Inc - Replacement Term Loan | USFTHD_RPLCET | \$4,800,000.00 | B2 | 2,720.00 | \$13,056,000,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | \$5,600,000.00 | Caa1 | 4,770.00 | \$26,712,000,000.00 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | WALSTSYSDE_FL | \$4,000,000.00 | B3 | 3,490.00 | \$13,960,000,000.00 |
| Grand Total | | \$155,937,839.33 | | | \$480,571,112,350.50 |

Portfolio Assets: Section 5.1 (g)

| | | |
|--|------------------|-------------------------|
| Collateral | | |
| Aggregate Principal Balance of Collateral Obligations (Excluding Defaults) | \$155,937,839.33 | |
| Plus: | | |
| Principal Proceeds | \$6,361,894.21 | |
| Collateral Principal Amount | | \$162,299,733.54 |
| Plus: | | |
| Market Value of Defaulted Obligations | \$0.00 | |
| Numerator | | \$162,299,733.54 |
| Aggregate Outstanding Amount Class A-1 Notes | | \$88,000,000.00 |
| Outcome: | | 184.4% |
| Requirement | | >= 100.0% |

Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aaa

Report Summary

Collateral Principal
Amount Excl Def

\$162,299,733.54

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa1

Report Summary

Collateral Principal
Amount Excl Def

\$162,299,733.54

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa2

Report Summary

Collateral Principal
Amount Excl Def

\$162,299,733.54

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa3

Report Summary

Collateral Principal
Amount Excl Def

\$162,299,733.54

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A1 and P1

Report Summary

Collateral Principal
Amount Excl Def
\$162,299,733.54

Report Total
\$0.00

% of CPADef
0.0%

Requirement
<= 12.5%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2

Report Summary

Collateral Principal
Amount Excl Def

\$162,299,733.54

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 0.0%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2 and P1

Report Summary

Collateral Principal
Amount Excl Def

\$162,299,733.54

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 7.5%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aaa

Report Summary

Collateral Principal
Amount Excl Def

\$162,299,733.54

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa1

Report Summary

Collateral Principal
Amount Excl Def

\$162,299,733.54

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa2

Report Summary

Collateral Principal
Amount Excl Def

\$162,299,733.54

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa3

Report Summary

Collateral Principal
Amount Excl Def

\$162,299,733.54

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 15.0%

PASS

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A1 and P1

| Report Summary | Collateral Principal Amount Excl Def | Report Total | % of CPADef | Requirement | |
|----------------|--------------------------------------|--------------|-------------|-------------|-------------|
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 10.0% | PASS |

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2

| Report Summary | Collateral Principal Amount Excl Def | Report Total | % of CPADef | Requirement | |
|----------------|--------------------------------------|--------------|-------------|-------------|-------------|
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 0.0% | PASS |

No records matched the report criteria or there is no data available.

Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2 and P1

| | | | | | |
|----------------|--------------------------------------|--------------|-------------|-------------|-------------|
| Report Summary | Collateral Principal Amount Excl Def | Report Total | % of CPADef | Requirement | |
| | \$162,299,733.54 | \$0.00 | 0.0% | <= 5.0% | PASS |

No records matched the report criteria or there is no data available.

Portfolio Assets: Cashflow Summary

| Security | Transaction Type | Security ID | Transaction Date | Transaction Amount | Account Balance |
|---|--|---------------|------------------|--------------------|-----------------|
| TICC CLO 2012-1 LLC - Expense Reserve Account | | | | | |
| | Transfer From Closing | | 23-Aug-2012 | \$20,000.00 | \$20,000.00 |
| | Markit WSO Corp Invoice#90075439 | | 20-Nov-2012 | (\$7,481.00) | \$12,519.00 |
| | Moody's Analytics, Inc Invoice #0000132974 | | 20-Nov-2012 | (\$2,185.50) | \$10,333.50 |
| TICC CLO 2012-1 LLC - Expense Reserve Account Subtotal | | | | \$10,333.50 | |
| TICC CLO 2012-1 LLC - Interest Collection Account | | | | | |
| | Puglisi & Associates Invoice # 12-0823-3 | | 31-Aug-2012 | (\$3,600.00) | (\$3,600.00) |
| Hoffmaster Group Inc - First Lien Term Loan | LIBOR Interest | HOFFMSTRGP_TL | 31-Aug-2012 | \$972.95 | (\$2,627.05) |
| Integra Telecom Holdings Inc - Term Loan | LIBOR Interest | INTGRATLCM_TL | 31-Aug-2012 | \$6,644.90 | \$4,017.85 |
| Vision Solutions Inc - Second Lien Term Loan | LIBOR Interest | VISNSOLT_SLTL | 31-Aug-2012 | \$11,822.22 | \$15,840.07 |
| | Sweep Interest - Bank of New York Cash Reserve | | 04-Sep-2012 | \$271.08 | \$16,111.15 |
| EIG Investors Corp - Original Term Loan Refinancing Loan | LIBOR Interest | EIGINVST_OTLR | 13-Sep-2012 | \$5,101.12 | \$21,212.27 |
| SourceHOV LLC - Second Lien Term Loan | LIBOR Interest | SOURCEHOV_SL | 13-Sep-2012 | \$39,200.00 | \$60,412.27 |
| Attachmate Corporation - First Lien Term Loan | LIBOR Interest | ATTCHMTE_FL | 24-Sep-2012 | \$755.21 | \$61,167.48 |
| First Data Corp - Extended 2017 Dollar Term | LIBOR Interest | FRSTDT_ETL | 24-Sep-2012 | \$5,236.50 | \$66,403.98 |
| Attachmate Corporation - First Lien Term Loan | Prime Interest | ATTCHMTE_FL | 28-Sep-2012 | \$104.17 | \$66,508.15 |
| DG FastChannel Inc - Initial Term Loan | LIBOR Interest | DGFSTCHNL_TLB | 28-Sep-2012 | \$479.17 | \$66,987.31 |
| EIG Investors Corp - Original Term Loan Refinancing Loan | LIBOR Interest | EIGINVST_OTLR | 28-Sep-2012 | \$34,655.22 | \$101,642.54 |
| EIG Investors Corp - Original Term Loan Refinancing Loan | LIBOR Interest | EIGINVST_OTLR | 28-Sep-2012 | \$3,643.66 | \$105,286.20 |
| Global Tel Link Corp - Replacement Term Loan | LIBOR Interest | GLBLTLNKN_RTL | 28-Sep-2012 | \$1,333.33 | \$106,619.53 |
| Hoffmaster Group Inc - First Lien Term Loan | LIBOR Interest | HOFFMSTRGP_TL | 28-Sep-2012 | \$8,589.13 | \$115,208.66 |
| Integra Telecom Holdings Inc - Term Loan | LIBOR Interest | INTGRATLCM_TL | 28-Sep-2012 | \$29,297.96 | \$144,506.62 |
| Integra Telecom Holdings Inc - Term Loan | LIBOR Interest | INTGRATLCM_TL | 28-Sep-2012 | \$23,257.14 | \$167,763.76 |
| NAB Holdings LLC - Term Loan | LIBOR Interest | NABHOLDNG_TL | 28-Sep-2012 | \$680.56 | \$168,444.32 |
| National Healing Corporation - First Lien Term B Loan | LIBOR Interest | NATLHEAL_FLTL | 28-Sep-2012 | \$99.12 | \$168,543.44 |
| National Healing Corporation - First Lien Term B Loan | LIBOR Interest | NATLHEAL_FLTL | 28-Sep-2012 | \$39,350.30 | \$207,893.74 |
| National Vision Inc - Term Loan | LIBOR Interest | NTLVISN_TL | 28-Sep-2012 | \$70.00 | \$207,963.74 |
| NexTag Inc - Term Loan | LIBOR Interest | NEXTAGINC_TL | 28-Sep-2012 | \$33,600.00 | \$241,563.74 |
| Pegasus Solutions Inc - Term Loan Non-PIK | LIBOR Interest | PEGASUSSOL_TL | 28-Sep-2012 | \$7,737.06 | \$249,300.80 |
| Pegasus Solutions Inc - Term Loan PIK | LIBOR Interest | PEGASUS_TLPK | 28-Sep-2012 | \$12.94 | \$249,313.74 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | LIBOR Interest | 77999V9T1 | 28-Sep-2012 | \$12.63 | \$249,326.38 |
| Rovi Solutions Corp - Tranche B-2 Loan | LIBOR Interest | ROVISOL_TB2L | 28-Sep-2012 | \$5,000.00 | \$254,326.38 |
| UniTek Global Services Inc - New Incremental Term Loan | LIBOR Interest | UNITKGLB_NITL | 28-Sep-2012 | \$8,250.00 | \$262,576.38 |
| Vision Solutions Inc - Second Lien Term Loan | LIBOR Interest | VISNSOLT_SLTL | 28-Sep-2012 | \$41,377.78 | \$303,954.15 |
| Web.com Group Inc - Retired - First Lien Term Loan | LIBOR Interest | WEBCOMGP_FLTL | 28-Sep-2012 | \$6,222.22 | \$310,176.38 |
| | Bank of New York Cash Reserves | | 01-Oct-2012 | \$0.17 | \$310,176.55 |
| | Bank of New York Cash Reserves | | 01-Oct-2012 | \$785.44 | \$310,961.99 |
| | Bank of New York Cash Reserves | | 01-Oct-2012 | \$0.94 | \$310,962.93 |
| Presidio Inc - New Term Loan | LIBOR Interest | PRESIDIO_FLTL | 04-Oct-2012 | \$11,340.28 | \$322,303.20 |
| SourceHOV LLC - Second Lien Term Loan | LIBOR Interest | SOURCEHOV_SL | 15-Oct-2012 | \$59,733.33 | \$382,036.54 |
| Blue Coat Systems Inc - Second Lien Term Loan | Amendment Fee | BLUECOAT_SLTL | 16-Oct-2012 | \$156,428.57 | \$538,465.11 |
| Blue Coat Systems Inc - Second Lien Term Loan | LIBOR Interest | BLUECOAT_SLTL | 16-Oct-2012 | \$89,946.43 | \$628,411.54 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | LIBOR Interest | 77999V9T1 | 17-Oct-2012 | \$16,971.06 | \$645,382.60 |
| Attachmate Corporation - First Lien Term Loan | LIBOR Interest | ATTCHMTE_FL | 23-Oct-2012 | \$75,339.90 | \$720,722.49 |
| First Data Corp - Extended 2017 Dollar Term | LIBOR Interest | FRSTDT_ETL | 24-Oct-2012 | \$16,084.21 | \$736,806.70 |
| DG FastChannel Inc - Initial Term Loan | LIBOR Interest | DGFSTCHNL_TLB | 29-Oct-2012 | \$14,814.62 | \$751,621.32 |
| Rovi Solutions Corp - Tranche B-2 Loan | LIBOR Interest | ROVISOL_TB2L | 29-Oct-2012 | \$10,307.44 | \$761,928.76 |
| Integra Telecom Holdings Inc - Term Loan | LIBOR Interest | INTGRATLCM_TL | 31-Oct-2012 | \$27,410.20 | \$789,338.96 |
| NAB Holdings LLC - Term Loan | LIBOR Interest | NABHOLDNG_TL | 31-Oct-2012 | \$19,444.44 | \$808,783.40 |

| Security | Transaction Type | Security ID | Transaction Date | Transaction Amount | Account Balance |
|---|--------------------------------|---------------|------------------|-----------------------|-----------------|
| Vision Solutions Inc - Second Lien Term Loan | LIBOR Interest | VISNSOLT_SLTL | 31-Oct-2012 | \$48,766.67 | \$857,550.07 |
| Web.com Group Inc - Retired - First Lien Term Loan | LIBOR Interest | WEBCOMGP_FLTL | 31-Oct-2012 | \$12,688.51 | \$870,238.58 |
| | Bank of New York Cash Reserves | | 01-Nov-2012 | \$0.17 | \$870,238.75 |
| | Bank of New York Cash Reserves | | 01-Nov-2012 | \$31.09 | \$870,269.84 |
| | Bank of New York Cash Reserves | | 01-Nov-2012 | \$510.22 | \$870,780.06 |
| New Breed Inc - Term Loan | Tax withholding | NEWBREDINC_TL | 01-Nov-2012 | (\$3,733.33) | \$867,046.73 |
| New Breed Inc - Term Loan | LIBOR Interest | NEWBREDINC_TL | 01-Nov-2012 | \$13,333.33 | \$880,380.07 |
| Compucom Systems Inc - First Lien Term Loan | LIBOR Interest | COMPUSYS_FLTL | 05-Nov-2012 | \$11,266.67 | \$891,646.73 |
| Global Tel Link Corp - Replacement Term Loan | LIBOR Interest | GLBLTLLNK_RTL | 06-Nov-2012 | \$172.47 | \$891,819.20 |
| National Vision Inc - Term Loan | LIBOR Interest | NTLVISN_TL | 07-Nov-2012 | \$1,822.59 | \$893,641.80 |
| National Vision Inc - Term Loan | LIBOR Interest | NTLVISN_TL | 07-Nov-2012 | \$53,200.00 | \$946,841.80 |
| National Vision Inc - Term Loan | LIBOR Interest | NTLVISN_TL | 07-Nov-2012 | \$3,940.74 | \$950,782.54 |
| EIG Investors Corp - Original Term Loan Refinancing Loan | Pre-payment Fee | WEBCOMGP_OTLR | 08-Nov-2012 | \$55,860.00 | \$1,006,642.54 |
| EIG Investors Corp - Original Term Loan Refinancing Loan | LIBOR Interest | EIGINVST_OTLR | 09-Nov-2012 | \$50,506.75 | \$1,057,149.29 |
| SourceHOV LLC - Second Lien Term Loan | LIBOR Interest | SOURCEHOV_SL | 15-Nov-2012 | \$57,866.67 | \$1,115,015.96 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | LIBOR Interest | 77999V9T1 | 19-Nov-2012 | \$20,742.40 | \$1,135,758.36 |
| Web.com Group Inc - Retired - First Lien Term Loan | LIBOR Interest | WEBCOMGP_FLTL | 20-Nov-2012 | \$7,690.01 | \$1,143,448.37 |
| Aspen Dental Management Inc - Replacement Term Loan | LIBOR Interest | ASPNDN_RPLCTL | 21-Nov-2012 | \$18,434.36 | \$1,161,882.73 |
| ABB Con-Cise Optical Group LLC - Term Loan | Prime Interest | ABBCONCSE_TL | 23-Nov-2012 | \$6,127.05 | \$1,168,009.78 |
| First Data Corp - Extended 2017 Dollar Term | LIBOR Interest | FRSTDT_ETL | 26-Nov-2012 | \$19,105.90 | \$1,187,115.68 |
| Trinet HR Corporation - Term B Loan | LIBOR Interest | TRINETGRP_TLB | 26-Nov-2012 | \$18,055.56 | \$1,205,171.23 |
| DG FastChannel Inc - Initial Term Loan | LIBOR Interest | DGFSTCHNL_TLB | 30-Nov-2012 | \$15,292.51 | \$1,220,463.74 |
| First American Payment Systems - First Lien Term Loan | LIBOR Interest | 1STAMPYMT_FL | 30-Nov-2012 | \$17,250.00 | \$1,237,713.74 |
| Hoffmaster Group Inc - First Lien Term Loan | LIBOR Interest | HOFFMSTRGP_TL | 30-Nov-2012 | \$11,067.34 | \$1,248,781.08 |
| Integra Telecom Holdings Inc - Term Loan | LIBOR Interest | INTGRATLCM_TL | 30-Nov-2012 | \$24,918.37 | \$1,273,699.45 |
| New Breed Inc - Term Loan | Tax withholding | NEWBREDINC_TL | 30-Nov-2012 | (\$902.22) | \$1,272,797.23 |
| New Breed Inc - Term Loan | LIBOR Interest | NEWBREDINC_TL | 30-Nov-2012 | \$3,222.22 | \$1,276,019.45 |
| Rovi Solutions Corp - Tranche B-2 Loan | LIBOR Interest | ROVISOL_TB2L | 30-Nov-2012 | \$10,639.93 | \$1,286,659.39 |
| Vision Solutions Inc - Second Lien Term Loan | LIBOR Interest | VISNSOLT_SLTL | 30-Nov-2012 | \$44,333.33 | \$1,330,992.72 |
| | Bank of new York Cash Reserves | | 03-Dec-2012 | \$90.55 | \$1,331,083.27 |
| | Bank of new York Cash Reserves | | 03-Dec-2012 | \$124.66 | \$1,331,207.93 |
| | Bank of new York Cash Reserves | | 03-Dec-2012 | \$0.13 | \$1,331,208.06 |
| | Bank of new York Cash Reserves | | 03-Dec-2012 | \$0.57 | \$1,331,208.63 |
| TICC CLO 2012-1 LLC - Interest Collection Account Subtotal | | | | \$1,331,208.63 | |

TICC CLO 2012-1 LLC - Principal Collection Account

| | | | | | |
|--|---------------|---------------|-------------|----------------|----------------|
| Attachmate Corporation - First Lien Term Loan | Prime Paydown | ATTCHMTE_FL | 28-Sep-2012 | \$117,187.50 | \$117,187.50 |
| DG FastChannel Inc - Initial Term Loan | LIBOR Paydown | DGFSTCHNL_TLB | 28-Sep-2012 | \$7,987.39 | \$125,174.89 |
| EIG Investors Corp - Original Term Loan Refinancing Loan | LIBOR Paydown | EIGINVST_OTLR | 28-Sep-2012 | \$14,000.00 | \$139,174.89 |
| Global Tel Link Corp - Replacement Term Loan | LIBOR Paydown | GLBLTLLNK_RTL | 28-Sep-2012 | \$49,751.24 | \$188,926.14 |
| Hoffmaster Group Inc - First Lien Term Loan | Prime Paydown | HOFFMSTRGP_TL | 28-Sep-2012 | \$5,011.77 | \$193,937.91 |
| Integra Telecom Holdings Inc - Term Loan | LIBOR Paydown | INTGRATLCM_TL | 28-Sep-2012 | \$16,326.53 | \$210,264.44 |
| NAB Holdings LLC - Term Loan | LIBOR Paydown | NABHOLDNG_TL | 28-Sep-2012 | \$37,500.00 | \$247,764.44 |
| National Healing Corporation - First Lien Term B Loan | LIBOR Paydown | NATLHEAL_FLTL | 28-Sep-2012 | \$12,014.44 | \$259,778.89 |
| National Vision Inc - Term Loan | LIBOR Paydown | NTLVISN_TL | 28-Sep-2012 | \$10,000.00 | \$269,778.89 |
| NexTag Inc - Term Loan | LIBOR Paydown | NEXTAGINC_TL | 28-Sep-2012 | \$64,864.87 | \$334,643.75 |
| Pegasus Solutions Inc - Term Loan Non-PIK | LIBOR Paydown | PEGASUSSOL_TL | 28-Sep-2012 | \$65,829.06 | \$400,472.82 |
| Pegasus Solutions Inc - Term Loan PIK | LIBOR Paydown | PEGASUS_TLPK | 28-Sep-2012 | \$235.15 | \$400,707.96 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | LIBOR Paydown | 77999V9T1 | 28-Sep-2012 | \$10,025.06 | \$410,733.03 |
| Rovi Solutions Corp - Tranche B-2 Loan | LIBOR Paydown | ROVISOL_TB2L | 28-Sep-2012 | \$7,518.80 | \$418,251.82 |
| UniTek Global Services Inc - New Incremental Term Loan | LIBOR Paydown | UNITKGLB_NITL | 28-Sep-2012 | \$7,500.00 | \$425,751.82 |
| Web.com Group Inc - Retired - First Lien Term Loan | LIBOR Paydown | WEBCOMGP_FLTL | 28-Sep-2012 | \$22,569.44 | \$448,321.27 |
| Blue Coat Systems Inc - Second Lien Term Loan | LIBOR Paydown | BLUECOAT_SLTL | 16-Oct-2012 | \$5,214,285.71 | \$5,662,606.98 |
| Global Tel Link Corp - Replacement Term Loan | LIBOR Paydown | GLBLTLLNK_RTL | 06-Nov-2012 | \$26,534.00 | \$5,689,140.98 |

| Security | Transaction Type | Security ID | Transaction Date | Transaction Amount | Account Balance |
|--|-----------------------|---------------|------------------|--------------------|-----------------|
| National Vision Inc - Term Loan | LIBOR Paydown | NTLVISN_TL | 07-Nov-2012 | \$20,000.00 | \$5,709,140.98 |
| EIG Investors Corp - Original Term Loan Refinancing Loan | LIBOR Paydown | EIGINVST_OTLR | 09-Nov-2012 | \$5,586,000.00 | \$11,295,140.98 |
| Web.com Group Inc - Retired - First Lien Term Loan | LIBOR Paydown | WEBCOMGP_FLTL | 20-Nov-2012 | \$1,977,430.56 | \$13,272,571.53 |
| | Transfer to Revolver | | 27-Nov-2012 | (\$521,739.13) | \$12,750,832.40 |
| | Transfer from Ramp Up | | 28-Nov-2012 | \$2,979,294.32 | \$15,730,126.72 |
| Renaissance Learning Inc - Initial Term Loan | Upfront Fee (Buy) | RENAISLRN_ITL | 28-Nov-2012 | \$36,923.08 | \$15,767,049.80 |
| Renaissance Learning Inc - Initial Term Loan | Principal (Buy) | RENAISLRN_ITL | 28-Nov-2012 | (\$3,692,307.69) | \$12,074,742.11 |
| SkillSoft Corporation - New Term Loan | Upfront Fee (Buy) | SKILLSFT_NTL | 28-Nov-2012 | (\$18,001.72) | \$12,056,740.39 |
| SkillSoft Corporation - New Term Loan | Principal (Buy) | SKILLSFT_NTL | 28-Nov-2012 | (\$1,800,171.52) | \$10,256,568.87 |
| SkillSoft Corporation - New Term Loan | Delayed Compensation | SKILLSFT_NTL | 28-Nov-2012 | \$5,500.52 | \$10,262,069.39 |
| SkillSoft Corporation - New Term Loan | Cost of Carry | SKILLSFT_NTL | 28-Nov-2012 | (\$231.41) | \$10,261,837.98 |
| SkillSoft Corporation - New Term Loan | ClearPar Subtrade Fee | SKILLSFT_NTL | 28-Nov-2012 | (\$19.00) | \$10,261,818.98 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | Upfront Fee (Buy) | WALSTSYSDE_FL | 29-Nov-2012 | \$60,000.00 | \$10,321,818.98 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | Principal (Buy) | WALSTSYSDE_FL | 29-Nov-2012 | (\$4,000,000.00) | \$6,321,818.98 |
| Wall Street Systems Delaware Inc - First Lien Term Loan | ClearPar Subtrade Fee | WALSTSYSDE_FL | 29-Nov-2012 | (\$19.00) | \$6,321,799.98 |
| Hoffmaster Group Inc - First Lien Term Loan | Prime Paydown | HOFFMSTRGP_TL | 30-Nov-2012 | \$40,094.22 | \$6,361,894.20 |

TICC CLO 2012-1 LLC - Principal Collection Account Subtotal \$6,361,894.20

TICC CLO 2012-1 LLC - Ramp-Up Account

| | | | | | |
|--|-------------------------------------|---------------|-------------|------------------|-------------------|
| | Transfer to Expense Reserve Account | | 23-Aug-2012 | (\$20,000.00) | (\$20,000.00) |
| | Principal (Buy) | | 23-Aug-2012 | \$0.00 | (\$20,000.00) |
| | Principal (Buy) | | 23-Aug-2012 | \$0.00 | (\$20,000.00) |
| Attachmate Corporation - First Lien Term Loan | Upfront Fee (Buy) | ATTCHMTE_FL | 23-Aug-2012 | (\$9,375.00) | (\$29,375.00) |
| Attachmate Corporation - First Lien Term Loan | Principal (Buy) | ATTCHMTE_FL | 23-Aug-2012 | (\$6,250,000.00) | (\$6,279,375.00) |
| Blue Coat Systems Inc - Second Lien Term Loan | Upfront Fee (Buy) | BLUECOAT_SLTL | 23-Aug-2012 | (\$52,142.86) | (\$6,331,517.86) |
| Blue Coat Systems Inc - Second Lien Term Loan | Principal (Buy) | BLUECOAT_SLTL | 23-Aug-2012 | (\$5,214,285.71) | (\$11,545,803.57) |
| | Principal (Buy) | | 23-Aug-2012 | \$88,000,000.00 | \$76,454,196.43 |
| | Principal (Buy) | | 23-Aug-2012 | \$10,000,000.00 | \$86,454,196.43 |
| | Principal (Buy) | | 23-Aug-2012 | \$11,500,000.00 | \$97,954,196.43 |
| | Principal (Buy) | | 23-Aug-2012 | \$10,500,000.00 | \$108,454,196.43 |
| EIG Investors Corp - Original Term Loan Refinancing Loan | Upfront Fee (Buy) | EIGINVST_OTLR | 23-Aug-2012 | (\$7,000.00) | \$108,447,196.43 |
| EIG Investors Corp - Original Term Loan Refinancing Loan | Principal (Buy) | EIGINVST_OTLR | 23-Aug-2012 | (\$5,600,000.00) | \$102,847,196.43 |
| Hoffmaster Group Inc - First Lien Term Loan | Upfront Fee (Buy) | HOFFMSTRGP_TL | 23-Aug-2012 | \$4,987.47 | \$102,852,183.90 |
| Hoffmaster Group Inc - First Lien Term Loan | Principal (Buy) | HOFFMSTRGP_TL | 23-Aug-2012 | (\$1,994,988.22) | \$100,857,195.68 |
| Integra Telecom Holdings Inc - Term Loan | Upfront Fee (Buy) | INTGRATLCM_TL | 23-Aug-2012 | \$80,000.00 | \$100,937,195.68 |
| Integra Telecom Holdings Inc - Term Loan | Principal (Buy) | INTGRATLCM_TL | 23-Aug-2012 | (\$6,400,000.00) | \$94,537,195.68 |
| National Healing Corporation - First Lien Term B Loan | Principal (Buy) | NATLHEAL_FLTL | 23-Aug-2012 | (\$4,781,748.12) | \$89,755,447.56 |
| National Vision Inc - Term Loan | Principal (Buy) | NTLVISN_TL | 23-Aug-2012 | (\$4,000,000.00) | \$85,755,447.56 |
| National Vision Inc - Term Loan | Upfront Fee (Buy) | NTLVISN_TL | 23-Aug-2012 | (\$5,000.00) | \$85,750,447.56 |
| NexTag Inc - Term Loan | Upfront Fee (Buy) | NEXTAGINC_TL | 23-Aug-2012 | \$147,984.00 | \$85,898,431.56 |
| NexTag Inc - Term Loan | Principal (Buy) | NEXTAGINC_TL | 23-Aug-2012 | (\$4,800,000.00) | \$81,098,431.56 |
| SourceHOV LLC - Second Lien Term Loan | Upfront Fee (Buy) | SOURCEHOV_SL | 23-Aug-2012 | \$800,000.00 | \$81,898,431.56 |
| SourceHOV LLC - Second Lien Term Loan | Principal (Buy) | SOURCEHOV_SL | 23-Aug-2012 | (\$6,400,000.00) | \$75,498,431.56 |
| | Principal (Buy) | | 23-Aug-2012 | \$40,000,000.00 | \$115,498,431.56 |
| Vision Solutions Inc - Second Lien Term Loan | Principal (Buy) | VISNSOLT_SLTL | 23-Aug-2012 | (\$5,600,000.00) | \$109,898,431.56 |
| Vision Solutions Inc - Second Lien Term Loan | Upfront Fee (Buy) | VISNSOLT_SLTL | 23-Aug-2012 | \$28,000.00 | \$109,926,431.56 |
| Presidio Inc - New Term Loan | Principal (Buy) | PRESIDIO_FLTL | 05-Sep-2012 | (\$3,000,000.00) | \$106,926,431.56 |
| Presidio Inc - New Term Loan | Delayed Compensation | PRESIDIO_FLTL | 05-Sep-2012 | \$479.17 | \$106,926,910.73 |
| Presidio Inc - New Term Loan | Misc fee | PRESIDIO_FLTL | 05-Sep-2012 | (\$19.21) | \$106,926,891.52 |
| Presidio Inc - New Term Loan | ClearPar Subtrade Fee | PRESIDIO_FLTL | 05-Sep-2012 | (\$19.00) | \$106,926,872.52 |
| First Data Corp - Extended 2017 Dollar Term | Upfront Fee (Buy) | FRSTDT_ETL | 12-Sep-2012 | \$45,000.00 | \$106,971,872.52 |
| First Data Corp - Extended 2017 Dollar Term | Principal (Buy) | FRSTDT_ETL | 12-Sep-2012 | (\$3,000,000.00) | \$103,971,872.52 |
| First Data Corp - Extended 2017 Dollar Term | ClearPar Subtrade Fee | FRSTDT_ETL | 12-Sep-2012 | (\$19.00) | \$103,971,853.52 |
| First Data Corp - Extended 2017 Dollar Term | Delayed Compensation | FRSTDT_ETL | 12-Sep-2012 | \$872.75 | \$103,972,726.27 |

| Security | Transaction Type | Security ID | Transaction Date | Transaction Amount | Account Balance |
|--|-----------------------|---------------|------------------|--------------------|------------------|
| First Data Corp - Extended 2017 Dollar Term | Misc Fee | FRSTDT_ETL | 12-Sep-2012 | (\$37.41) | \$103,972,688.86 |
| Web.com Group Inc - Retired - First Lien Term Loan | Principal (Buy) | WEBCOMGP_FLTL | 12-Sep-2012 | (\$2,000,000.00) | \$101,972,688.86 |
| Web.com Group Inc - Retired - First Lien Term Loan | Upfront Fee (Buy) | WEBCOMGP_FLTL | 12-Sep-2012 | (\$15,000.00) | \$101,957,688.86 |
| Web.com Group Inc - Retired - First Lien Term Loan | ClearPar Subtrade Fee | WEBCOMGP_FLTL | 12-Sep-2012 | (\$19.00) | \$101,957,669.86 |
| Rovi Solutions Corp - Tranche B-2 Loan | Upfront Fee (Buy) | ROVISOL_TB2L | 13-Sep-2012 | \$112,500.00 | \$102,070,169.86 |
| Rovi Solutions Corp - Tranche B-2 Loan | Principal (Buy) | ROVISOL_TB2L | 13-Sep-2012 | (\$3,000,000.00) | \$99,070,169.86 |
| Rovi Solutions Corp - Tranche B-2 Loan | Delayed Compensation | ROVISOL_TB2L | 13-Sep-2012 | \$3,000.00 | \$99,073,169.86 |
| Rovi Solutions Corp - Tranche B-2 Loan | Misc Fee | ROVISOL_TB2L | 13-Sep-2012 | (\$165.32) | \$99,073,004.54 |
| Rovi Solutions Corp - Tranche B-2 Loan | ClearPar Subtrade Fee | ROVISOL_TB2L | 13-Sep-2012 | (\$19.00) | \$99,072,985.54 |
| UniTek Global Services Inc - New Incremental Term Loan | Upfront Fee (Buy) | UNITKGLB_NITL | 17-Sep-2012 | \$90,000.00 | \$99,162,985.54 |
| UniTek Global Services Inc - New Incremental Term Loan | Principal (Buy) | UNITKGLB_NITL | 17-Sep-2012 | (\$3,000,000.00) | \$96,162,985.54 |
| Pegasus Solutions Inc - Term Loan Non-PIK | Upfront Fee (Buy) | PEGASUSSOL_TL | 19-Sep-2012 | \$199,665.95 | \$96,362,651.49 |
| Pegasus Solutions Inc - Term Loan Non-PIK | Principal (Buy) | PEGASUSSOL_TL | 19-Sep-2012 | (\$3,993,318.93) | \$92,369,332.56 |
| Pegasus Solutions Inc - Term Loan Non-PIK | ClearPar Subtrade Fee | PEGASUSSOL_TL | 19-Sep-2012 | (\$19.00) | \$92,369,313.56 |
| Pegasus Solutions Inc - Term Loan PIK | Principal (Buy) | PEGASUS_TLPK | 19-Sep-2012 | (\$6,681.07) | \$92,362,632.49 |
| Pegasus Solutions Inc - Term Loan PIK | Upfront Fee (Buy) | PEGASUS_TLPK | 19-Sep-2012 | \$334.05 | \$92,362,966.54 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | Upfront Fee (Buy) | 77999V9T1 | 20-Sep-2012 | \$155,000.00 | \$92,517,966.54 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | Principal (Buy) | 77999V9T1 | 20-Sep-2012 | (\$4,000,000.00) | \$88,517,966.54 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | Delayed Compensation | 77999V9T1 | 20-Sep-2012 | \$9,452.05 | \$88,527,418.59 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | Misc Fee | 77999V9T1 | 20-Sep-2012 | (\$362.07) | \$88,527,056.52 |
| Roundy's Supermarkets Inc - Tranche B Term Loan | ClearPar Subtrade Fee | 77999V9T1 | 20-Sep-2012 | (\$19.00) | \$88,527,037.52 |
| NAB Holdings LLC - Term Loan | Upfront Fee (Buy) | NABHOLDNG_TL | 21-Sep-2012 | (\$22,500.00) | \$88,504,537.52 |
| NAB Holdings LLC - Term Loan | Principal (Buy) | NABHOLDNG_TL | 21-Sep-2012 | (\$3,000,000.00) | \$85,504,537.52 |
| NAB Holdings LLC - Term Loan | Delayed Compensation | NABHOLDNG_TL | 21-Sep-2012 | \$9,333.34 | \$85,513,870.86 |
| NAB Holdings LLC - Term Loan | Misc Fee | NABHOLDNG_TL | 21-Sep-2012 | (\$303.06) | \$85,513,567.80 |
| NAB Holdings LLC - Term Loan | ClearPar Subtrade Fee | NABHOLDNG_TL | 21-Sep-2012 | (\$19.00) | \$85,513,548.80 |
| Global Tel Link Corp - Replacement Term Loan | Upfront Fee (Buy) | GLBLTLLNK_RTL | 24-Sep-2012 | (\$15,000.00) | \$85,498,548.80 |
| Global Tel Link Corp - Replacement Term Loan | Principal (Buy) | GLBLTLLNK_RTL | 24-Sep-2012 | (\$2,000,000.00) | \$83,498,548.80 |
| Global Tel Link Corp - Replacement Term Loan | ClearPar Subtrade Fee | GLBLTLLNK_RTL | 24-Sep-2012 | (\$19.00) | \$83,498,529.80 |
| Global Tel Link Corp - Replacement Term Loan | Delayed Compensation | GLBLTLLNK_RTL | 24-Sep-2012 | \$1,666.67 | \$83,500,196.47 |
| Global Tel Link Corp - Replacement Term Loan | Cost of Carry | GLBLTLLNK_RTL | 24-Sep-2012 | (\$61.20) | \$83,500,135.27 |
| MModal Inc - Term B Loan | Principal (Buy) | MMODAL_BTL | 24-Sep-2012 | (\$4,000,000.00) | \$79,500,135.27 |
| MModal Inc - Term B Loan | Upfront Fee (Buy) | MMODAL_BTL | 24-Sep-2012 | \$25,000.00 | \$79,525,135.27 |
| MModal Inc - Term B Loan | ClearPar Subtrade Fee | MMODAL_BTL | 24-Sep-2012 | (\$19.00) | \$79,525,116.27 |
| MModal Inc - Term B Loan | Delayed Compensation | MMODAL_BTL | 24-Sep-2012 | \$12,750.00 | \$79,537,866.27 |
| MModal Inc - Term B Loan | misc fee | MMODAL_BTL | 24-Sep-2012 | (\$419.81) | \$79,537,446.46 |
| Presidio Inc - New Term Loan | Upfront Fee (Buy) | PRESIDIO_FLTL | 24-Sep-2012 | \$1,250.00 | \$79,538,696.46 |
| Presidio Inc - New Term Loan | Principal (Buy) | PRESIDIO_FLTL | 24-Sep-2012 | (\$500,000.00) | \$79,038,696.46 |
| Presidio Inc - New Term Loan | misc fee | PRESIDIO_FLTL | 24-Sep-2012 | (\$40.17) | \$79,038,656.29 |
| Presidio Inc - New Term Loan | ClearPar Subtrade Fee | PRESIDIO_FLTL | 24-Sep-2012 | (\$19.00) | \$79,038,637.29 |
| Presidio Inc - New Term Loan | Delayed Compensation | PRESIDIO_FLTL | 24-Sep-2012 | \$1,038.19 | \$79,039,675.48 |
| DG FastChannel Inc - Initial Term Loan | Upfront Fee (Buy) | DGFSTCHNL_TLB | 27-Sep-2012 | \$75,000.00 | \$79,114,675.48 |
| DG FastChannel Inc - Initial Term Loan | Principal (Buy) | DGFSTCHNL_TLB | 27-Sep-2012 | (\$3,000,000.00) | \$76,114,675.48 |
| DG FastChannel Inc - Initial Term Loan | ClearPar Subtrade Fee | DGFSTCHNL_TLB | 27-Sep-2012 | (\$19.00) | \$76,114,656.48 |
| DG FastChannel Inc - Initial Term Loan | Delayed Compensation | DGFSTCHNL_TLB | 27-Sep-2012 | \$11,020.83 | \$76,125,677.31 |
| DG FastChannel Inc - Initial Term Loan | misc fee | DGFSTCHNL_TLB | 27-Sep-2012 | (\$418.17) | \$76,125,259.14 |
| Infor (US) Inc - Tranche B-2 Term Loan | Upfront Fee (Buy) | LWSNSFTW_TRB2 | 27-Sep-2012 | \$5,000.00 | \$76,130,259.14 |
| Infor (US) Inc - Tranche B-2 Term Loan | Principal (Buy) | LWSNSFTW_TRB2 | 27-Sep-2012 | (\$1,000,000.00) | \$75,130,259.14 |
| Infor (US) Inc - Tranche B-2 Term Loan | ClearPar Subtrade Fee | LWSNSFTW_TRB2 | 27-Sep-2012 | (\$19.00) | \$75,130,240.14 |
| Pegasus Solutions Inc - Term Loan PIK | Facility Increase | PEGASUS_TLPK | 28-Sep-2012 | (\$7,583.33) | \$75,122,656.81 |
| Pegasus Solutions Inc - Term Loan PIK | Upfront Fee (Buy) | PEGASUS_TLPK | 28-Sep-2012 | \$7,583.33 | \$75,130,240.14 |
| First Data Corp - Extended 2017 Dollar Term | Upfront Fee (Buy) | FRSTDT_ETL | 03-Oct-2012 | \$10,000.00 | \$75,140,240.14 |
| First Data Corp - Extended 2017 Dollar Term | Principal (Buy) | FRSTDT_ETL | 03-Oct-2012 | (\$1,000,000.00) | \$74,140,240.14 |
| First Data Corp - Extended 2017 Dollar Term | ClearPar Subtrade Fee | FRSTDT_ETL | 03-Oct-2012 | (\$19.00) | \$74,140,221.14 |

| Security | Transaction Type | Security ID | Transaction Date | Transaction Amount | Account Balance |
|---|-----------------------|---------------|------------------|--------------------|-----------------|
| First Data Corp - Extended 2017 Dollar Term | Delayed Compensation | FRSTDT_ETL | 03-Oct-2012 | \$2,904.17 | \$74,143,125.31 |
| First Data Corp - Extended 2017 Dollar Term | Cost of Carry | FRSTDT_ETL | 03-Oct-2012 | (\$119.85) | \$74,143,005.46 |
| Aspen Dental Management Inc - Replacement Term Loan | Upfront Fee (Buy) | ASPNDN_RPLCTL | 12-Oct-2012 | (\$24,937.19) | \$74,118,068.28 |
| Aspen Dental Management Inc - Replacement Term Loan | Principal (Buy) | ASPNDN_RPLCTL | 12-Oct-2012 | (\$3,989,949.75) | \$70,128,118.53 |
| Aspen Dental Management Inc - Replacement Term Loan | Delayed Compensation | ASPNDN_RPLCTL | 12-Oct-2012 | \$11,639.31 | \$70,139,757.84 |
| Aspen Dental Management Inc - Replacement Term Loan | Economic Benefit | ASPNDN_RPLCTL | 12-Oct-2012 | (\$62.81) | \$70,139,695.03 |
| Aspen Dental Management Inc - Replacement Term Loan | ClearPar Subtrade Fee | ASPNDN_RPLCTL | 12-Oct-2012 | (\$19.00) | \$70,139,676.03 |
| Aspen Dental Management Inc - Replacement Term Loan | Cost of Carry | ASPNDN_RPLCTL | 12-Oct-2012 | (\$362.56) | \$70,139,313.47 |
| New Breed Inc - Term Loan | Upfront Fee (Buy) | NEWBREDINC_TL | 12-Oct-2012 | \$40,000.00 | \$70,179,313.47 |
| New Breed Inc - Term Loan | Principal (Buy) | NEWBREDINC_TL | 12-Oct-2012 | (\$4,000,000.00) | \$66,179,313.47 |
| New Breed Inc - Term Loan | ClearPar Subtrade Fee | NEWBREDINC_TL | 12-Oct-2012 | (\$19.00) | \$66,179,294.47 |
| Deltek Inc - First Lien Term Loan | Upfront Fee (Buy) | DELTEKINC_TLB | 16-Oct-2012 | \$35,000.00 | \$66,214,294.47 |
| Deltek Inc - First Lien Term Loan | Principal (Buy) | DELTEKINC_TLB | 16-Oct-2012 | (\$3,500,000.00) | \$62,714,294.47 |
| Deltek Inc - First Lien Term Loan | ClearPar Subtrade Fee | DELTEKINC_TLB | 16-Oct-2012 | (\$19.00) | \$62,714,275.47 |
| Deltek Inc - First Lien Term Loan | Principal (Buy) | DELTEKINC_TLB | 17-Oct-2012 | (\$1,150,000.00) | \$61,564,275.47 |
| Deltek Inc - First Lien Term Loan | Upfront Fee (Buy) | DELTEKINC_TLB | 17-Oct-2012 | (\$5,750.00) | \$61,558,525.47 |
| Deltek Inc - First Lien Term Loan | ClearPar Subtrade Fee | DELTEKINC_TLB | 17-Oct-2012 | (\$19.00) | \$61,558,506.47 |
| Jackson Hewitt Inc - Senior Secured Term Loan | Upfront Fee (Buy) | JCKSNHWT_SSTL | 17-Oct-2012 | \$192,000.00 | \$61,750,506.47 |
| Jackson Hewitt Inc - Senior Secured Term Loan | Principal (Buy) | JCKSNHWT_SSTL | 17-Oct-2012 | (\$4,800,000.00) | \$56,950,506.47 |
| Jackson Hewitt Inc - Senior Secured Term Loan | ClearPar Subtrade Fee | JCKSNHWT_SSTL | 17-Oct-2012 | (\$19.00) | \$56,950,487.47 |
| SkillSoft Corporation - New Term Loan | Principal (Buy) | SKILLSFT_NTL | 22-Oct-2012 | (\$997,500.00) | \$55,952,987.47 |
| SkillSoft Corporation - New Term Loan | Misc Fee | SKILLSFT_NTL | 22-Oct-2012 | \$4,987.50 | \$55,957,974.97 |
| SkillSoft Corporation - New Term Loan | ClearPar Subtrade Fee | SKILLSFT_NTL | 22-Oct-2012 | (\$19.00) | \$55,957,955.97 |
| SkillSoft Corporation - New Term Loan | Economic Benefit | SKILLSFT_NTL | 22-Oct-2012 | \$12.50 | \$55,957,968.47 |
| Compucom Systems Inc - First Lien Term Loan | Upfront Fee (Buy) | COMPUSYS_FLTL | 23-Oct-2012 | \$48,000.00 | \$56,005,968.47 |
| Compucom Systems Inc - First Lien Term Loan | Principal (Buy) | COMPUSYS_FLTL | 23-Oct-2012 | (\$4,800,000.00) | \$51,205,968.47 |
| Compucom Systems Inc - First Lien Term Loan | ClearPar Subtrade Fee | COMPUSYS_FLTL | 23-Oct-2012 | (\$19.00) | \$51,205,949.47 |
| Radnet Management Inc - Tranche B Term Loan | Upfront Fee (Buy) | RADNTMGNE_TLB | 23-Oct-2012 | \$10,000.00 | \$51,215,949.47 |
| Radnet Management Inc - Tranche B Term Loan | Principal (Buy) | RADNTMGNE_TLB | 23-Oct-2012 | (\$1,000,000.00) | \$50,215,949.47 |
| Radnet Management Inc - Tranche B Term Loan | ClearPar Subtrade Fee | RADNTMGNE_TLB | 23-Oct-2012 | (\$19.00) | \$50,215,930.47 |
| US Ft Holdco Inc - Replacement Term Loan | Principal (Buy) | USFTHD_RPLCET | 24-Oct-2012 | (\$4,800,000.00) | \$45,415,930.47 |
| US Ft Holdco Inc - Replacement Term Loan | ClearPar Subtrade Fee | USFTHD_RPLCET | 24-Oct-2012 | (\$19.00) | \$45,415,911.47 |
| First American Payment Systems - First Lien Term Loan | Principal (Buy) | 1STAMPYMT_FL | 25-Oct-2012 | (\$1,000,000.00) | \$44,415,911.47 |
| First American Payment Systems - First Lien Term Loan | Upfront Fee (Buy) | 1STAMPYMT_FL | 25-Oct-2012 | \$10,000.00 | \$44,425,911.47 |
| First American Payment Systems - First Lien Term Loan | ClearPar Subtrade Fee | 1STAMPYMT_FL | 25-Oct-2012 | (\$19.00) | \$44,425,892.47 |
| Six3 Systems Inc - Term Loan | Upfront Fee (Buy) | SIX3SYTM_TLB | 26-Oct-2012 | \$48,000.00 | \$44,473,892.47 |
| Six3 Systems Inc - Term Loan | Principal (Buy) | SIX3SYTM_TLB | 26-Oct-2012 | (\$4,800,000.00) | \$39,673,892.47 |
| Six3 Systems Inc - Term Loan | ClearPar Subtrade Fee | SIX3SYTM_TLB | 26-Oct-2012 | (\$19.00) | \$39,673,873.47 |
| ABB Con-Cise Optical Group LLC - Term Loan | Principal (Buy) | ABBCONCSE_TL | 31-Oct-2012 | (\$1,500,000.00) | \$38,173,873.47 |
| ABB Con-Cise Optical Group LLC - Term Loan | Upfront Fee (Buy) | ABBCONCSE_TL | 31-Oct-2012 | \$15,000.00 | \$38,188,873.47 |
| ABB Con-Cise Optical Group LLC - Term Loan | ClearPar Subtrade Fee | ABBCONCSE_TL | 31-Oct-2012 | (\$19.00) | \$38,188,854.47 |
| Infor (US) Inc - Tranche B-2 Term Loan | Upfront Fee (Buy) | LWSNSFTW_TRB2 | 01-Nov-2012 | (\$17,500.00) | \$38,171,354.47 |
| Infor (US) Inc - Tranche B-2 Term Loan | Principal (Buy) | LWSNSFTW_TRB2 | 01-Nov-2012 | (\$2,000,000.00) | \$36,171,354.47 |
| Infor (US) Inc - Tranche B-2 Term Loan | ClearPar Subtrade Fee | LWSNSFTW_TRB2 | 01-Nov-2012 | (\$19.00) | \$36,171,335.47 |
| Infor (US) Inc - Tranche B-2 Term Loan | Delayed Compensation | LWSNSFTW_TRB2 | 01-Nov-2012 | \$4,666.67 | \$36,176,002.14 |
| Infor (US) Inc - Tranche B-2 Term Loan | Misc Fee | LWSNSFTW_TRB2 | 01-Nov-2012 | (\$190.00) | \$36,175,812.14 |
| Radnet Management Inc - Tranche B Term Loan | Upfront Fee (Buy) | RADNTMGNE_TLB | 01-Nov-2012 | (\$22,500.00) | \$36,153,312.14 |
| Radnet Management Inc - Tranche B Term Loan | Principal (Buy) | RADNTMGNE_TLB | 01-Nov-2012 | (\$3,000,000.00) | \$33,153,312.14 |
| Radnet Management Inc - Tranche B Term Loan | ClearPar Subtrade Fee | RADNTMGNE_TLB | 01-Nov-2012 | (\$19.00) | \$33,153,293.14 |
| Trinet HR Corporation - Term B Loan | Upfront Fee (Buy) | TRINETGRP_TLB | 01-Nov-2012 | \$20,000.00 | \$33,173,293.14 |
| Trinet HR Corporation - Term B Loan | Principal (Buy) | TRINETGRP_TLB | 01-Nov-2012 | (\$4,000,000.00) | \$29,173,293.14 |
| Blue Coat Systems Inc - Term Loan | Upfront Fee (Buy) | BLUECOATSY_TL | 02-Nov-2012 | \$18,670.12 | \$29,191,963.26 |
| Blue Coat Systems Inc - Term Loan | Principal (Buy) | BLUECOATSY_TL | 02-Nov-2012 | (\$3,734,023.89) | \$25,457,939.37 |
| Blue Coat Systems Inc - Term Loan | Principal (Buy) | BLUECOATSY_TL | 02-Nov-2012 | (\$1,851,976.11) | \$23,605,963.26 |

| Security | Transaction Type | Security ID | Transaction Date | Transaction Amount | Account Balance |
|---|----------------------------------|---------------|------------------|--------------------|-----------------|
| Blue Coat Systems Inc - Term Loan | Economic Benefit | BLUECOATSY_TL | 02-Nov-2012 | \$46.79 | \$23,606,010.05 |
| Blue Coat Systems Inc - Term Loan | ClearPar Subtrade Fee | BLUECOATSY_TL | 02-Nov-2012 | (\$19.00) | \$23,605,991.05 |
| Blue Coat Systems Inc - Term Loan | ClearPar Subtrade Fee | BLUECOATSY_TL | 02-Nov-2012 | (\$19.00) | \$23,605,972.05 |
| First American Payment Systems - First Lien Term Loan | Upfront Fee (Buy) | 1STAMPYMT_FL | 06-Nov-2012 | (\$15,000.00) | \$23,590,972.05 |
| First American Payment Systems - First Lien Term Loan | Principal (Buy) | 1STAMPYMT_FL | 06-Nov-2012 | (\$3,000,000.00) | \$20,590,972.05 |
| First American Payment Systems - First Lien Term Loan | Delayed Compensation | 1STAMPYMT_FL | 06-Nov-2012 | \$479.17 | \$20,591,451.22 |
| First American Payment Systems - First Lien Term Loan | Cost of Carry | 1STAMPYMT_FL | 06-Nov-2012 | (\$17.59) | \$20,591,433.63 |
| First American Payment Systems - First Lien Term Loan | ClearPar Subtrade Fee | 1STAMPYMT_FL | 06-Nov-2012 | (\$19.00) | \$20,591,414.63 |
| ASP HHI Acquisition Co Inc - Term Loan | Principal (Buy) | ASPHHIACQ_TL | 08-Nov-2012 | (\$4,050,000.00) | \$16,541,414.63 |
| ASP HHI Acquisition Co Inc - Term Loan | Upfront Fee (Buy) | ASPHHIACQ_TL | 08-Nov-2012 | \$40,500.00 | \$16,581,914.63 |
| ASP HHI Acquisition Co Inc - Term Loan | ClearPar Subtrade Fee | ASPHHIACQ_TL | 08-Nov-2012 | (\$19.00) | \$16,581,895.63 |
| Mercury Payment Systems LLC - Term Loan | Principal (Buy) | MRCRYPYMT_TL | 09-Nov-2012 | (\$1,000,000.00) | \$15,581,895.63 |
| Mercury Payment Systems LLC - Term Loan | ClearPar Subtrade Fee | MRCRYPYMT_TL | 09-Nov-2012 | (\$19.00) | \$15,581,876.63 |
| ASP HHI Acquisition Co Inc - Term Loan | Principal (Buy) | ASPHHIACQ_TL | 14-Nov-2012 | (\$450,000.00) | \$15,131,876.63 |
| ASP HHI Acquisition Co Inc - Term Loan | ClearPar Subtrade Fee | ASPHHIACQ_TL | 14-Nov-2012 | (\$19.00) | \$15,131,857.63 |
| ASP HHI Acquisition Co Inc - Term Loan | Cost of Carry | ASPHHIACQ_TL | 14-Nov-2012 | (\$76.52) | \$15,131,781.11 |
| ASP HHI Acquisition Co Inc - Term Loan | Delayed Compensation | ASPHHIACQ_TL | 14-Nov-2012 | \$2,241.39 | \$15,134,022.50 |
| Sportsman's Warehouse Inc - Term Loan | Upfront Fee (Buy) | SPRTMNWREH_TL | 26-Nov-2012 | \$40,000.00 | \$15,174,022.50 |
| Sportsman's Warehouse Inc - Term Loan | Principal (Buy) | SPRTMNWREH_TL | 26-Nov-2012 | (\$4,000,000.00) | \$11,174,022.50 |
| Sportsman's Warehouse Inc - Term Loan | ClearPar Subtrade Fee | SPRTMNWREH_TL | 26-Nov-2012 | (\$19.00) | \$11,174,003.50 |
| EIG Investors Corp - First Lien Term Loan | Upfront Fee (Buy) | EIGINVSTR_FL | 27-Nov-2012 | \$48,000.00 | \$11,222,003.50 |
| EIG Investors Corp - First Lien Term Loan | Principal (Buy) | EIGINVSTR_FL | 27-Nov-2012 | (\$4,800,000.00) | \$6,422,003.50 |
| EIG Investors Corp - First Lien Term Loan | ClearPar Subtrade Fee | EIGINVSTR_FL | 27-Nov-2012 | (\$19.00) | \$6,421,984.50 |
| Generic Drug Holdings Inc - Closing Date Term Loan | Upfront Fee (Buy) | GENRCDRG_TLB | 27-Nov-2012 | \$34,782.61 | \$6,456,767.11 |
| Generic Drug Holdings Inc - Closing Date Term Loan | Principal (Buy) | GENRCDRG_TLB | 27-Nov-2012 | (\$3,478,260.87) | \$2,978,506.24 |
| Generic Drug Holdings Inc - Closing Date Term Loan | ClearPar Subtrade Fee | GENRCDRG_TLB | 27-Nov-2012 | (\$19.00) | \$2,978,487.24 |
| Generic Drug Holdings Inc - Closing Date Term Loan | Ticking Fee | GENRCDRG_TLB | 27-Nov-2012 | \$826.09 | \$2,979,313.33 |
| Generic Drug Holdings Inc - Delayed Draw Term Loan | Principal (Buy) | GENRCDRGHD_DD | 27-Nov-2012 | \$0.00 | \$2,979,313.33 |
| | Transfer to Collection Principal | | 28-Nov-2012 | (\$2,979,294.32) | \$19.01 |
| Renaissance Learning Inc - Initial Term Loan | ClearPar Subtrade Fee | RENAISLRN_ITL | 28-Nov-2012 | (\$19.00) | \$0.01 |

TICC CLO 2012-1 LLC - Ramp-Up Account Subtotal **\$0.01**

TICC CLO 2012-1 LLC - Revolver Funding Account

| | | | |
|------------------------------------|-------------|--------------|--------------|
| Transfer from Collection principal | 27-Nov-2012 | \$521,739.13 | \$521,739.13 |
|------------------------------------|-------------|--------------|--------------|

TICC CLO 2012-1 LLC - Revolver Funding Account Subtotal **\$521,739.13**