

April 24, 2012

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

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 April 3, 2012

Dear Colleagues:

Pursuant to Section 10.7(a) of the TICC CLO LLC, Indenture, dated as of August 10, 2011, enclosed please find the Monthly Report for the period from and including **March 3, 2012** to and including **April 3, 2012**.

Sincerely,

TICC CLO LLC,

By: TICC Capital Corp. as Collateral Manager

Signature on File

Saul Rosenthal
President

TICC Capital Corp. 2011-1, LLC

As Of 03-Apr-2012 Scenario : Initial

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Portfolio Assets: Requirements Summary

Requirements Summary

	Outcome	Requirement	Result
Collateral Quality			
Collateral Quality Test: Maximum Moody's Weighted Average Rating Factor Test	3,137	<=3600	PASS
Collateral Quality Test: Minimum Weighted Average Coupon Test	30.34%	>=5.25%	PASS
Collateral Quality Test: Minimum Weighted Average Coupon Test w/o Excess	11.89%	>=5.25%	PASS
Collateral Quality Test: Minimum Weighted Average Floating Spread Test	7.57%	>=5.00%	PASS
Collateral Quality Test: Minimum Weighted Average Floating Spread Test w/o Excess	6.89%	>=5.00%	PASS
Collateral Quality Test: Minimum Weighted Average Moody's Recovery Rate Test	42.5%	>= 40.00%	PASS
Collateral Quality Test: Moody's Diversity Test	24	>=20	PASS
Collateral Quality Test: Weighted Average Life Test	4.38	<=7.25	PASS
Collateral Quality Test: Weighted Average S&P Recovery Rate	39.2%	>= 38.00%	PASS
Concentration Limitations			
Concentration Limitations: (i) Senior Secured Loans, Second Lien Loans, Cash and Eligible Investments	98.2%	>= 90.0%	PASS
Concentration Limitations: (ii) Second Lien Loans	14.8%	<= 15.0%	PASS
Concentration Limitations: (iii) Bonds	7.2%	<= 10.0%	PASS
Concentration Limitations: (iv) Letters of Credit	0.0%	<= 10.0%	PASS
Concentration Limitations: (ix) Fixed Rate Obligations	9.0%	<= 10.0%	PASS
Concentration Limitations: (v) Fourth Highest Obligor	3.5%	<= 3.5%	PASS
Concentration Limitations: (v) Highest Obligor	4.4%	<= 4.5%	PASS
Concentration Limitations: (v) Seventh Highest Obligor	2.6%	<= 3.0%	PASS
Concentration Limitations: (vi) Highest Obligor with a Moody's Rating based on credit estimates and/or private ratings per Clause (a)	2.6%	<= 3.0%	PASS
Concentration Limitations: (vii) Collateral Obligations with a Moody's Default Probability Rating of Caa1 or below (excluding Defaulted Obligations)	10.0%	<= 25.0%	PASS
Concentration Limitations: (viii) Collateral Obligations with an S&P Rating of CCC+ or below (excluding Defaulted Obligations)	9.8%	<= 25.0%	PASS

Asset Information

Cash	\$7,978,003.85
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Liability Information

Tranche	Commitment	Outstanding
Class A Senior Secured Floating Rate Notes	\$101,250,000.00	\$101,250,000.00
Subordinated Notes	\$123,750,000.00	\$123,750,000.00
	<u>\$225,000,000.00</u>	<u>\$225,000,000.00</u>

* Deferred Interests or Participating Payments are excluded from totals

Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
Concentration Limitations			
Concentration Limitations: (x) Collateral Obligations that are Unsecured Loans or Subordinated Loans	1.8%	<= 10.0%	PASS
Concentration Limitations: (xi) Collateral Obligations that have a portion that may be converted or exchanged for an Equity Security	0.0%	<= 10.0%	PASS
Concentration Limitations: (xii) DIP Collateral Obligations	0.0%	<= 5.0%	PASS
Concentration Limitations: (xiii) Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations	0.0%	<= 5.0%	PASS
Concentration Limitations: (xiii) Revolving Collateral Obligations	0.0%	<= 3.0%	PASS
Concentration Limitations: (xiv) Participation Interests	0.0%	<= 20.0%	PASS
Concentration Limitations: (xix) Issued by obligors domiciled outside the United States	1.6%	<= 5.0%	PASS
Concentration Limitations: (xv) Third Party Credit Exposure	0.0%	<= 20.0%	PASS
Concentration Limitations: (xvi) S&P Rating Derived from a Moody's Rating per Clause iii (a)	0.0%	<= 10.0%	PASS
Concentration Limitations: (xvii) S&P Rating based on rating estimates per Clause iii (b)	5.7%	<= 30.0%	PASS
Concentration Limitations: (xviii) Moody's Rating Per Clauses (e)(i)(A) or (e)(i)(B)	0.0%	<= 10.0%	PASS
Concentration Limitations: (xx) Issued by obligors Domiciled in Tax Jurisdictions	0.0%	<= 2.5%	PASS
Concentration Limitations: (xxi) Fifth Largest Single S&P Industry Classification	6.9%	<= 15.0%	PASS
Concentration Limitations: (xxi)(x) Largest Single S&P Industry Classification	19.8%	<= 20.0%	PASS
Concentration Limitations: (xxi)(y) Third Largest Single S&P Industry Classification	13.8%	<= 17.5%	PASS
Concentration Limitations: (xxii) (y) Third Largest Single Moody's Industry Classification	12.7%	<= 17.5%	PASS
Concentration Limitations: (xxii) Fifth Largest Single Moody's Industry Classification	9.4%	<= 15.0%	PASS
Concentration Limitations: (xxii)(x) Largest Single Moody's Industry Classification	19.8%	<= 20.0%	PASS
Concentration Limitations: (xxiii) Collateral Obligations that pay interest at least annually, but less frequently than quarterly	7.2%	<= 10.0%	PASS
Concentration Limitations: (xxiv) Cov-Lite Loans	9.3%	<= 20.0%	PASS
Counterparty Criteria			
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A1 and P1	0%	<= 13%	PASS

Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
Counterparty Criteria			
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2	0%	<= 0%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2 and P1	0%	<= 8%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa1	0%	<= 20%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa2	0%	<= 20%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa3	0%	<= 20%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aaa	0%	<= 20%	PASS
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			
Coverage Test: Class A Overcollateralization Ratio Test	227.7%	>= 135.0%	PASS
Coverage Test: Interest Coverage Test	551.6%	>= 260.0%	PASS
Interest Diversion Test	227.7%	>= 150.0%	PASS
Summary			
Portfolio Assets: Discretionary Reason For Sale	4%	<= 20%	PASS
Third Party Credit Exposure Limits			

Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
Third Party Credit Exposure Limits			
Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= A and A-1	0%	<= 5%	PASS
Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= A and Not A-1	0%	<= 5%	PASS
Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= A+	0%	<= 5%	PASS
Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= AA	0%	<= 10%	PASS
Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= AA+	0%	<= 10%	PASS
Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= AA-	0%	<= 10%	PASS
Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= AAA	0%	<= 20%	PASS
Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= A and A-1:	0.0%	<= 5.0%	PASS
Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= A and Not A-1:	0.0%	<= 0.0%	PASS
Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= A+:	0.0%	<= 5.0%	PASS
Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= AA:	0.0%	<= 10.0%	PASS
Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= AA+:	0.0%	<= 10.0%	PASS
Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= AA-:	0.0%	<= 10.0%	PASS
Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= AAA:	0.0%	<= 20.0%	PASS

Portfolio Assets: Asset Information

Total Number of Assets

48

Total Number of Equity

0

Security	CUSIP	Asset ID	Security Type	Par Amount	Principal Balance	Moody's DP Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
Airvana Network Solutions Inc - Term Loan	00951CAD4	AIRVNANTWK_TL	Term Loan	\$4,910,714.29	\$4,910,714.29	Caa1	CCC	Quarterly	10.0000%	8.0000%	25-Mar-2015
AKQA Inc - Term Loan		AKQAINC_TL	Term Loan	\$5,896,447.43	\$5,896,447.43	***	***	Quarterly	4.9800%	4.5000%	20-Mar-2013
Anchor Glass Container Corporation - First Lien Term Loan	03304DAH1	ANCHRGLS_FLTL	Term Loan	\$4,957,464.79	\$4,957,464.79	***	***	Quarterly	6.0000%	4.0000%	02-Mar-2016
Attachmate Corporation - First Lien Term Loan	04962CAH4	ATCHMNTC_FLTL	Term Loan	\$4,875,000.00	\$4,875,000.00	B2	B	Quarterly	6.5000%	5.0000%	27-Apr-2017
Blue Coat Systems Inc - First Lien Term Loan	09534UAC3	BLUECOAT_FLTL	Term Loan	\$3,500,000.00	\$3,500,000.00	B2	B+	Quarterly	7.5000%	6.0000%	15-Feb-2018
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	05570UAN2	BNYCNVRGX_SLT	Term Loan	\$1,320,790.62	\$1,320,790.62	B2	B+	Quarterly	8.7500%	7.0000%	18-Dec-2017
CHS/Community Health Systems Inc - Extended Term Loan	12543KAE4	CHSCMHLT_EXTL	Term Loan	\$3,879,093.19	\$3,879,093.19	B1	B+	Quarterly	3.9886%	3.5000%	25-Jan-2017
Decision Resources LLC - First Lien Term Loan	24344YAC4	DECISIONR_TL	Term Loan	\$4,937,500.00	\$4,937,500.00	***	***	Quarterly	7.0000%	5.5000%	28-Dec-2016
Diversified Machine Inc - Term Loan	25527YAD8	DIVRSFMCHN_TL	Term Loan	\$4,987,500.00	\$4,987,500.00	B2	B	Quarterly	9.2500%	7.7500%	01-Dec-2016
EIG Investors Corp - Term Loan	26852BAC3	EIGINVSTRS_TL	Term Loan	\$9,975,000.00	\$9,975,000.00	B1	B	Quarterly	7.7500%	6.2500%	22-Dec-2017
Embanet-Compass Knowledge Group Inc - Term Loan	29078LAC3	EMBTCMP_TL	Term Loan	\$4,962,500.00	\$4,962,500.00	***	***	Quarterly	5.5000%	4.2500%	27-Jun-2017
Emdeon Inc - Term B Loan	29084UAC5	EMDEONINC_TL	Term Loan	\$1,945,125.00	\$1,945,125.00	B2	B	Quarterly	6.7500%	5.5000%	02-Nov-2018
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	05570UAQ5	EZECSTLE_SLTL	Term Loan	\$554,209.38	\$554,209.38	B2	B+	Quarterly	8.7500%	7.0000%	18-Dec-2017
Getty Images Inc - Initial Term Loan	37427UAC4	GETTYIMGS_ITL	Term Loan	\$5,000,000.00	\$5,000,000.00	Ba3	BB-	Quarterly	5.2500%	3.7500%	07-Nov-2016
Global Tel Link Corp - First Lien Term Loan	37946JAM9	GLBLTLNK_NTBL	Term Loan	\$5,803,636.37	\$5,803,636.37	B2	B	Quarterly	7.0000%	5.5000%	14-Dec-2017
Goodman Global Inc. - Initial Term Loan	38238VAD7	GDMANGLBL_ITL	Term Loan	\$4,860,748.48	\$4,860,748.48	B1	B+	Quarterly	5.7500%	4.0000%	28-Oct-2016
GRD Holding III Corporation - Initial Facility Loan		GRDNRDGE_TL	Term Loan	\$3,950,000.00	\$3,950,000.00	B2	B	Quarterly	8.7500%	7.2500%	05-Oct-2017
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	36190QAB2	Bond	\$8,000,000.00	\$8,000,000.00	B2	B	Semi-Annual	9.7500%	0.0000%	15-Jun-2015
HHI Holdings LLC - Term Loan	40418YAD9	HHIHLDGS_TL	Term Loan	\$4,455,011.32	\$4,455,011.32	B2	B+	Quarterly	7.0020%	5.5000%	21-Mar-2017
Immucor Inc - Term B Loan	45252HAB8	IMMUCORINC_TL	Term Loan	\$4,477,500.00	\$4,477,500.00	B2	B+	Quarterly	7.2500%	5.7500%	17-Aug-2018
InfoNXX - Second Lien Term Loan	45667CAM4	INFONXX_SLTL	Term Loan	\$7,000,000.00	\$7,000,000.00	B3	B-	Quarterly	6.4913%	6.2500%	02-Dec-2013
Mercury Payment Systems LLC - Term Loan	58941GAB0	MRCRYPYMT_TLB	Term Loan	\$3,970,000.00	\$3,970,000.00	B1	B+	Quarterly	5.5000%	4.0000%	03-Jul-2017
Merrill Communications LLC - Second Lien Term Loan Non-PIK	59017HAG4	MERRILLCOM_SL	Term Loan	\$5,900,062.73	\$5,900,062.73	Caa3	CCC+	Quarterly	13.7500%	9.7500%	15-Nov-2013
Merrill Communications LLC - Second Lien Term Loan PIK	59017HAG4_1	MERLCM_SLTLPK	Term Loan	\$361,279.97	\$0.00	Caa3	CCC+	Quarterly	14.0000%	9.7500%	15-Nov-2013
National Healing Corporation - First Lien Term B Loan	63632LAC1	NATLHEAL_FLTL	Term Loan	\$5,985,000.00	\$5,985,000.00	B2	B	Quarterly	8.2500%	6.7500%	30-Nov-2017
NexTag Inc - Term Loan	65339PAF6	NEXTAGINC_TL	Term Loan	\$10,251,705.53	\$10,251,705.53	B1	BB-	Quarterly	7.0000%	5.5000%	28-Jan-2016
Pegasus Solutions Inc - Term Loan		PEGASUSSOL_TL	Term Loan	\$2,536,659.39	\$2,536,659.39	***	***	Quarterly	7.7500%	6.0000%	17-Apr-2013
Petco Animal Supplies - New Term Loan	71601KAE9	PETCOANML_NT	Term Loan	\$4,949,494.95	\$4,949,494.95	B2	B	Quarterly	4.5000%	3.2500%	24-Nov-2017
Phillips Plastics Corporation - Term Loan A	71852RAF7	PHILIPSCO_TLA	Term Loan	\$2,985,000.00	\$2,985,000.00	B1	B	Quarterly	6.5000%	5.0000%	12-Feb-2017
Presidio Inc - Term Loan		PRESIDIOINC_TL	Term Loan	\$4,617,784.71	\$4,617,784.71	B1	B+	Quarterly	7.2500%	5.5000%	31-Mar-2017
RBS Holding Company LLC - Term B Loan	74928NAD5	RBSINTLDM_TLB	Term Loan	\$4,950,000.00	\$4,950,000.00	***	***	Quarterly	9.2500%	7.0000%	23-Mar-2017
Renaissance Learning Inc - First Lien Term Loan	75971QAC3	RENAISNCLR_FL	Term Loan	\$3,980,000.00	\$3,980,000.00	B2	B	Quarterly	7.7500%	6.2500%	19-Oct-2017
Securus Technologies Inc - Second Lien Term Loan		SECURJUST_SLTL	Term Loan	\$5,400,000.00	\$5,400,000.00	Caa1	B	Quarterly	10.0000%	8.2500%	31-May-2018
Shearer's Foods Inc - Mezzanine Non-PIK		SHEARERFI_MZ	Term Loan	\$4,180,261.42	\$4,180,261.42	B3	CCC+	Quarterly	15.7500%	0.0000%	31-Mar-2016
Shearer's Foods Inc - Mezzanine PIK		SHEARFD_MZPK	Term Loan	\$81,384.83	\$0.00	B3	CCC+	Semi-Annual	15.7500%	0.0000%	31-Mar-2016
Shield Finance Co SARL - Dollar Term B Loan		SHIELDFN_DTBL	Term Loan	\$3,761,142.14	\$3,761,142.14	B2	B	Quarterly	7.7518%	5.7500%	15-Jun-2016
SkillSoft Corporation - Term Loan	G7735RAC4	SKILSFTCRP_TL	Term Loan	\$5,000,000.00	\$5,000,000.00	B2	B	Quarterly	6.5000%	4.7500%	26-May-2016
Sonicwall Inc - Second Lien Term Loan	83546VAE8	SONICWAL_SLTL	Term Loan	\$5,000,000.00	\$5,000,000.00	B1	B+	Quarterly	12.0000%	10.0000%	23-Jan-2017
Sonicwall Inc - Term Loan	83546VAB4	SONICWALL_TL	Term Loan	\$878,225.81	\$878,225.81	B2	B+	Quarterly	8.2684%	6.2500%	25-Jan-2016
Sterling Infosystems Inc - Tranche A Term Loan		STRLINGINF_TRA	Term Loan	\$2,750,000.00	\$2,750,000.00	B2	B	Quarterly	7.2500%	5.7500%	01-Feb-2018
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	86317AAC8	Bond	\$8,500,000.00	\$8,500,000.00	B3	B-	Semi-Annual	12.0000%	0.0000%	29-Mar-2015
Sunquest Information Systems Inc - First Lien Term Loan		SUNQSTIS_FLTL	Term Loan	\$4,962,500.00	\$4,962,500.00	B2	B	Quarterly	6.2500%	4.5000%	16-Dec-2016
Syniverse Holdings Inc - Term Loan	87164GAB9	SYNVRSHLD_TL	Term Loan	\$3,969,849.25	\$3,969,849.25	B2	B+	Quarterly	5.2500%	3.7500%	21-Dec-2017
TeleGuam Holdings LLC - Second Lien Term Loan		TELEGUAM_SLTL	Term Loan	\$4,687,500.00	\$4,687,500.00	***	***	Quarterly	9.7500%	8.0000%	09-Jun-2017

Security	CUSIP	Asset ID	Security Type	Par Amount	Principal Balance	Moody's DP Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
UniTek Global Services Inc - Tranche B Term Loan		UNITKGLB_TBTL	Term Loan	\$7,920,000.00	\$7,920,000.00	B2	B+	Quarterly	9.0000%	7.5000%	16-Apr-2018
US Ft Holdco Inc - Term Loan	90345UAB4	USFTHLDCO_TL	Term Loan	\$5,985,000.00	\$5,985,000.00	B2	B	Quarterly	7.5000%	6.0000%	30-Nov-2017
Vision Solutions Inc - Second Lien Term Loan	92834PAG8	VISNSOLT_SLTL	Term Loan	\$4,250,000.00	\$4,250,000.00	Caa1	B+	Quarterly	9.5000%	8.0000%	24-Jul-2017
Web.com Group Inc - First Lien Term Loan	94732YAF0	WEBCOMGP_FLTL	Term Loan	\$4,904,166.67	\$4,904,166.67	B1	B	Quarterly	7.0000%	5.5000%	27-Oct-2017
				Grand Total	\$222,522,593.46						

Portfolio Assets: Notes Information

Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Interest	Par Amount Outstanding
A							
Class A Senior Secured Floating Rate Notes	2.81010%	0.56010%	2.25000%	25-Jan-2012	25-Apr-2012	\$719,209.97	\$101,250,000.00
					A Subtotal	\$719,209.97	\$101,250,000.00
B							
Subordinated Notes	0.24472%	0.24472%	0.00000%	25-Jan-2012	25-Apr-2012	\$76,551.48	\$123,750,000.00
					B Subtotal	\$76,551.48	\$123,750,000.00
					Grand Total	\$795,761.44	\$225,000,000.00

Portfolio Assets: Account Balances

Account Name	Account Number	Account Type	Balance	Reinvestment Income
TICC CLO LLC - Custodial	813776	General	\$0.00	\$0.00
TICC CLO LLC - Expense Reserve	813778	Reserve	\$0.00	\$0.00
TICC CLO LLC - Interest Collection Subaccount	813775	Interest	\$3,999,804.83	\$0.00
TICC CLO LLC - Interest Reserve Subaccount	813775	Reserve	\$0.00	\$0.00
TICC CLO LLC - Payment	813774	General	\$0.01	\$0.00
TICC CLO LLC - Prin Collection Subaccount	813775	Principal	\$7,978,003.84	\$0.00
TICC CLO LLC - Ramp Up	813779	Principal	\$0.00	\$0.00
TICC CLO LLC - Revolver Funding	813777	Reserve	\$0.00	\$0.00
Grand Total			\$11,977,808.68	\$0.00

Portfolio Assets: Purchase & Sale Activity

Security	Security ID	Settle Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
Facility Increase								
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	31-Jan-2012	\$41,432.49	\$0.00	(\$41,432.49)	\$0.00	(\$41,432.49)	
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	31-Jan-2012	\$40,453.10	\$0.00	(\$40,453.10)	\$0.00	(\$40,453.10)	
Facility Increase Subtotal			\$81,885.59		(\$81,885.59)	\$0.00	(\$81,885.59)	
LIBOR Paydown								
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	24-Feb-2012	(\$565,476.19)	\$0.00	\$565,476.19	\$0.00	\$565,476.19	
AKQA Inc - Term Loan	AKQAINC_TL	29-Feb-2012	(\$1,546,580.41)	\$0.00	\$1,546,580.41	\$0.00	\$1,546,580.41	
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	30-Mar-2012	(\$62,500.00)	\$0.00	\$62,500.00	\$0.00	\$62,500.00	
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	30-Mar-2012	(\$12,500.00)	\$0.00	\$12,500.00	\$0.00	\$12,500.00	
ELG Investors Corp - Term Loan	EIGINVSTRS_TL	30-Mar-2012	(\$25,000.00)	\$0.00	\$25,000.00	\$0.00	\$25,000.00	
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	30-Mar-2012	(\$12,500.00)	\$0.00	\$12,500.00	\$0.00	\$12,500.00	
Emdeon Inc - Term B Loan	EMDEONINC_TL	30-Mar-2012	(\$2,748.16)	\$0.00	\$2,748.16	\$0.00	\$2,748.16	
Emdeon Inc - Term B Loan	EMDEONINC_TL	30-Mar-2012	(\$1,135.11)	\$0.00	\$1,135.11	\$0.00	\$1,135.11	
Emdeon Inc - Term B Loan	EMDEONINC_TL	30-Mar-2012	(\$716.91)	\$0.00	\$716.91	\$0.00	\$716.91	
Emdeon Inc - Term B Loan	EMDEONINC_TL	30-Mar-2012	(\$163.30)	\$0.00	\$163.30	\$0.00	\$163.30	
Emdeon Inc - Term B Loan	EMDEONINC_TL	30-Mar-2012	(\$111.52)	\$0.00	\$111.52	\$0.00	\$111.52	
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	30-Mar-2012	(\$14,545.45)	\$0.00	\$14,545.45	\$0.00	\$14,545.45	
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	30-Mar-2012	(\$11,238.68)	\$0.00	\$11,238.68	\$0.00	\$11,238.68	
Immucor Inc - Term B Loan	IMMUCORINC_TL	30-Mar-2012	(\$11,250.00)	\$0.00	\$11,250.00	\$0.00	\$11,250.00	
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	30-Mar-2012	(\$10,000.00)	\$0.00	\$10,000.00	\$0.00	\$10,000.00	
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	30-Mar-2012	(\$15,000.00)	\$0.00	\$15,000.00	\$0.00	\$15,000.00	
NexTag Inc - Term Loan	NEXTAGINC_TL	30-Mar-2012	(\$136,689.41)	\$0.00	\$136,689.41	\$0.00	\$136,689.41	
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	30-Mar-2012	(\$41,282.73)	\$0.00	\$41,282.73	\$0.00	\$41,282.73	
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	27-Jan-2012	(\$50,505.05)	\$0.00	\$50,505.05	\$0.00	\$50,505.05	
Presidio Inc - Term Loan	PRESIDIOINC_TL	30-Mar-2012	(\$125,805.03)	\$0.00	\$125,805.03	\$0.00	\$125,805.03	
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	30-Mar-2012	(\$12,500.00)	\$0.00	\$12,500.00	\$0.00	\$12,500.00	
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	30-Mar-2012	(\$10,000.00)	\$0.00	\$10,000.00	\$0.00	\$10,000.00	
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	30-Mar-2012	(\$29,771.57)	\$0.00	\$29,771.57	\$0.00	\$29,771.57	
Sonicwall Inc - Term Loan	SONICWALL_TL	30-Mar-2012	(\$64,516.13)	\$0.00	\$64,516.13	\$0.00	\$64,516.13	
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	29-Feb-2012	(\$12,500.00)	\$0.00	\$12,500.00	\$0.00	\$12,500.00	
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	30-Mar-2012	(\$10,050.25)	\$0.00	\$10,050.25	\$0.00	\$10,050.25	
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	30-Mar-2012	(\$20,000.00)	\$0.00	\$20,000.00	\$0.00	\$20,000.00	
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	30-Jan-2012	(\$41,666.67)	\$0.00	\$41,666.67	\$0.00	\$41,666.67	
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	30-Mar-2012	(\$54,166.67)	\$0.00	\$54,166.67	\$0.00	\$54,166.67	
Yankee Cable Acquisition LLC - Term Loan	YANKECBLAQ_TL	31-Jan-2012	(\$179,920.83)	\$0.00	\$179,920.83	\$0.00	\$179,920.83	
LIBOR Paydown Subtotal			(\$3,080,840.07)		\$3,080,840.07	\$0.00	\$3,080,840.07	
Prime Paydown								
AKQA Inc - Term Loan	AKQAINC_TL	30-Mar-2012	(\$33,782.19)	\$0.00	\$33,782.19	\$0.00	\$33,782.19	
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	06-Mar-2012	(\$100,755.67)	\$0.00	\$100,755.67	\$0.00	\$100,755.67	
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	02-Apr-2012	(\$12,500.00)	\$0.00	\$12,500.00	\$0.00	\$12,500.00	
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	31-Jan-2012	(\$50,000.00)	\$0.00	\$50,000.00	\$0.00	\$50,000.00	
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	30-Mar-2012	(\$7,500.00)	\$0.00	\$7,500.00	\$0.00	\$7,500.00	
Sonicwall Inc - Term Loan	SONICWALL_TL	06-Jan-2012	(\$64,516.13)	\$0.00	\$64,516.13	\$0.00	\$64,516.13	
Sonicwall Inc - Term Loan	SONICWALL_TL	16-Mar-2012	(\$64,516.13)	\$0.00	\$64,516.13	\$0.00	\$64,516.13	
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	30-Mar-2012	(\$15,000.00)	\$0.00	\$15,000.00	\$0.00	\$15,000.00	
Prime Paydown Subtotal			(\$348,570.12)		\$348,570.12	\$0.00	\$348,570.12	

Security	Security ID	Settle Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
Purchases								
AKQA Inc - Term Loan	AKQAINC_TL	14-Mar-2012	\$834,862.65	\$100.00	(\$834,862.65)	\$0.00	(\$834,862.65)	
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	21-Feb-2012	\$3,500,000.00	\$98.00	(\$3,430,000.00)	\$0.00	(\$3,430,000.00)	
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	02-Feb-2012	\$3,979,848.86	\$100.00	(\$3,979,848.86)	\$0.00	(\$3,979,848.86)	
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	06-Jan-2012	\$5,000,000.00	\$98.00	(\$4,900,000.00)	\$0.00	(\$4,900,000.00)	
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	09-Jan-2012	\$5,000,000.00	\$100.00	(\$5,000,000.00)	\$0.00	(\$5,000,000.00)	
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	05-Jan-2012	\$2,000,000.00	\$98.75	(\$1,975,000.00)	\$0.00	(\$1,975,000.00)	
NexTag Inc - Term Loan	NEXTAGINC_TL	15-Mar-2012	\$250,000.00	\$97.08	(\$242,707.50)	\$0.00	(\$242,707.50)	
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	10-Feb-2012	\$2,750,000.00	\$98.00	(\$2,695,000.00)	\$0.00	(\$2,695,000.00)	
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	05-Jan-2012	\$1,500,000.00	\$98.50	(\$1,477,500.00)	\$0.00	(\$1,477,500.00)	
			<u>\$24,814,711.51</u>		<u>(\$24,534,919.01)</u>	<u>\$0.00</u>	<u>(\$24,534,919.01)</u>	
			Purchases Subtotal)			
Sales								
CHS/Community Health Systems Inc - Retired - Extended Term Loan	CHSCMNTY_EXTL	02-Feb-2012	(\$3,979,848.87)	\$100.00	\$3,979,848.87	\$0.00	\$3,979,848.87	Restructured
Hyland Software Inc - Term Loan	HYLNDSTW_NTL	12-Jan-2012	(\$2,852,555.46)	\$99.75	\$2,845,424.07	\$0.00	\$2,845,424.07	Discretionary
Yankee Cable Acquisition LLC - Term Loan	YANKECBLAQ_TL	07-Mar-2012	(\$4,794,890.25)	\$99.00	\$4,746,941.34	\$0.00	\$4,746,941.34	Discretionary
			<u>(\$11,627,294.57)</u>		<u>\$11,572,214.28</u>	<u>\$0.00</u>	<u>\$11,572,214.28</u>	
			Sales Subtotal)			
			<u>\$9,839,892.34</u>		<u>(\$9,615,180.13)</u>	<u>\$0.00</u>	<u>(\$9,615,180.13)</u>	
			Grand Total)			

Portfolio Assets: Moody/S&P Industry Categories

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APB
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	CORP - Telecommunications	Telecommunications	\$4,910,714.29	2.2068%
AKQA Inc - Term Loan	AKQAINC_TL	CORP - Media: Advertising, Printing & Publishing	Business equipment & services	\$5,896,447.43	2.6498%
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	CORP - Containers, Packaging, & Glass	Containers & glass products	\$4,957,464.79	2.2278%
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	CORP - High Tech Industries	Electronics/electrical	\$4,875,000.00	2.1908%
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	CORP - High Tech Industries	Electronics/electrical	\$3,500,000.00	1.5729%
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	CORP - Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$1,320,790.62	0.5936%
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	CORP - Healthcare & Pharmaceuticals	Health care	\$3,879,093.19	1.7432%
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	CORP - Healthcare & Pharmaceuticals	Health care	\$4,937,500.00	2.2189%
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	CORP - Automobile	Automotive	\$4,987,500.00	2.2413%
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	CORP - High Tech Industries	Electronics/electrical	\$9,975,000.00	4.4827%
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	CORP - Services: Business	Business equipment & services	\$4,962,500.00	2.2301%
Emdeon Inc - Term B Loan	EMDEONINC_TL	CORP - Healthcare & Pharmaceuticals	Health care	\$1,945,125.00	0.8741%
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	CORP - Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$554,209.38	0.2491%
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	CORP - Media: Advertising, Printing & Publishing	Publishing	\$5,000,000.00	2.2470%
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	CORP - Telecommunications	Telecommunications	\$5,803,636.37	2.6081%
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	CORP - Construction & Building	Building & Development	\$4,860,748.48	2.1844%
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	CORP - Consumer good: Durable	Home furnishings	\$3,950,000.00	1.7751%
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	CORP - Services: Business	Business equipment & services	\$8,000,000.00	3.5951%
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	CORP - Automobile	Automotive	\$4,455,011.32	2.0020%
Immucor Inc - Term B Loan	IMMUCORINC_TL	CORP - Healthcare & Pharmaceuticals	Health care	\$4,477,500.00	2.0122%
InfonXX - Second Lien Term Loan	INFONXX_SLTL	CORP - Telecommunications	Telecommunications	\$7,000,000.00	3.1457%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	CORP - Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$3,970,000.00	1.7841%
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	CORP - Media: Advertising, Printing & Publishing	Publishing	\$5,900,062.73	2.6514%
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	CORP - Media: Advertising, Printing & Publishing	Publishing	\$0.00	0.0000%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	CORP - Healthcare & Pharmaceuticals	Health care	\$5,985,000.00	2.6896%
NexTag Inc - Term Loan	NEXTAGINC_TL	CORP - Retail	Retailers (except food & drug)	\$10,251,705.53	4.6070%
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	CORP - Hotel, Gaming & Leisure	Lodging & casinos	\$2,536,659.39	1.1400%
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	CORP - Retail	Retailers (except food & drug)	\$4,949,494.95	2.2243%
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	CORP - Healthcare & Pharmaceuticals	Health care	\$2,985,000.00	1.3414%
Presidio Inc - Term Loan	PRESIDIOINC_TL	CORP - Services: Business	Business equipment & services	\$4,617,784.71	2.0752%
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	CORP - Media: Advertising, Printing & Publishing	Publishing	\$4,950,000.00	2.2245%
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	CORP - Services: Consumer	Business equipment & services	\$3,980,000.00	1.7886%
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	CORP - Telecommunications	Telecommunications	\$5,400,000.00	2.4267%
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	CORP - Beverage, Food and Tobacco	Food products	\$4,180,261.42	1.8786%
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	CORP - Beverage, Food and Tobacco	Food products	\$0.00	0.0000%
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	CORP - High Tech Industries	Electronics/electrical	\$3,761,142.14	1.6902%
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	CORP - Services: Business	Business equipment & services	\$5,000,000.00	2.2470%
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	CORP - High Tech Industries	Electronics/electrical	\$5,000,000.00	2.2470%
Sonicwall Inc - Term Loan	SONICWALL_TL	CORP - High Tech Industries	Electronics/electrical	\$878,225.81	0.3947%
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	CORP - Services: Business	Business equipment & services	\$2,750,000.00	1.2358%
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	CORP - High Tech Industries	Electronics/electrical	\$8,500,000.00	3.8198%
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	CORP - Healthcare & Pharmaceuticals	Health care	\$4,962,500.00	2.2301%
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	CORP - Telecommunications	Telecommunications	\$3,969,849.25	1.7840%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	CORP - Telecommunications	Telecommunications	\$4,687,500.00	2.1065%
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	CORP - Media: Broadcast & Subscription	Cable & satellite television	\$7,920,000.00	3.5592%
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	CORP - Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$5,985,000.00	2.6896%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	CORP - High Tech Industries	Electronics/electrical	\$4,250,000.00	1.9099%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	CORP - High Tech Industries	Electronics/electrical	\$4,904,166.67	2.2039%
			Grand Total	\$222,522,593.46	100.0000%

Collateral Quality Test: Minimum Weighted Average Coupon Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$222,522,593.46
APB of Fixed Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$20,680,261.42
Aggregate Coupon (excluding Defaults and Capitalized Interest)	\$2,458,391.17

Minimum Weighted Average Fixed Rate Coupon Test

Weighted Average Fixed Rate Coupon (excluding Defaults and Capitalized Interest)	11.888%	
Excess Weighted Average Floating Spread	18.447%	
Weighted Average Fixed Rate Coupon plus Excess Weighted Average Floating Spread		30.34%
Minimum Weighted Average Fixed Rate Coupon		>=5.25%

Result: PASS

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	All In Rate	Adjusted Coupon	Annual Interest
Fixed								
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	Semi-Annual	\$8,000,000.00	No	Fixed	9.7500%	9.7500%	\$780,000.00
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	Quarterly	\$4,180,261.42	No	Fixed	15.7500%	15.7500%	\$658,391.17
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	Semi-Annual	\$8,500,000.00	No	Fixed	12.0000%	12.0000%	\$1,020,000.00
		Fixed Subtotal	<u>\$20,680,261.42</u>					<u>\$2,458,391.17</u>
		Grand Total	<u><u>\$20,680,261.42</u></u>					<u><u>\$2,458,391.17</u></u>

Collateral Quality Test: Minimum Weighted Average Floating Spread Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$222,522,593.46
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$201,842,332.04
Target Initial Par Amount	\$224,100,000.00
LIBOR applicable to the Secured Notes during Interest Accrual Period	0.5601%
LIBOR as of the preceding Interest Determination Date	0.4071%
Aggregate Excess Funded Spread (excluding Defaults and Capitalized Interest)	\$0.00
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$13,907,081.06
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

Minimum Weighted Average Spread Test

Weighted Average Spread (excluding Defaults and Capitalized Interest)	6.890%	
Excess Weighted Average Coupon	0.680%	
Weighted Average Spread plus Excess Weighted Average Coupon		7.57%
Minimum Weighted Average Spread		>=5.00%

Result: **PASS**

Security	Security ID	Payment Frequency	Amount	Default	Libor Floor Applicable	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	Quarterly	\$4,910,714.29	No	Yes	LIBOR	10.0000%	8.0000%	9.4399%	\$463,566.52
AKQA Inc - Term Loan	AKQAINC_TL	Quarterly	\$5,896,447.43	No	Yes	LIBOR	4.9800%	4.5000%	4.4199%	\$260,617.08
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Monthly	\$1,579,119.57	No	Yes	LIBOR	6.0000%	4.0000%	5.4399%	\$85,902.53
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Monthly	\$1,676,936.92	No	Yes	LIBOR	6.0000%	4.0000%	5.4399%	\$91,223.69
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Monthly	\$1,701,408.30	No	Yes	LIBOR	6.0000%	4.0000%	5.4399%	\$92,554.91
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	Quarterly	\$4,875,000.00	No	Yes	LIBOR	6.5000%	5.0000%	5.9399%	\$289,570.13
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	Quarterly	\$3,500,000.00	No	Yes	LIBOR	7.5000%	6.0000%	6.9399%	\$242,896.50
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	Quarterly	\$1,320,790.62	No	Yes	LIBOR	8.7500%	7.0000%	8.1899%	\$108,171.43
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	Quarterly	\$100,755.67	No	Yes	LIBOR	3.9697%	3.5000%	3.4096%	\$3,435.31
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	Quarterly	\$3,778,337.53	No	Yes	LIBOR	3.9891%	3.5000%	3.4290%	\$129,559.19
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	Monthly	\$4,937,500.00	No	Yes	LIBOR	7.0000%	5.5000%	6.4399%	\$317,970.06
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	Quarterly	\$4,987,500.00	No	Yes	LIBOR	9.2500%	7.7500%	8.6899%	\$433,408.76
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	Quarterly	\$9,975,000.00	No	Yes	LIBOR	7.7500%	6.2500%	7.1899%	\$717,192.53
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	Quarterly	\$4,962,500.00	No	Yes	LIBOR	5.5000%	4.2500%	4.9399%	\$245,142.54
Emdeon Inc - Term B Loan	EMDEONINC_TL	Quarterly	\$44,496.34	No	Yes	LIBOR	6.7500%	5.5000%	6.1899%	\$2,754.28

Security	Security ID	Payment Frequency	Amount	Default	Libor Floor Applicable	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Emdeon Inc - Term B Loan	EMDEONINC_TL	Quarterly	\$65,155.32	No	Yes	LIBOR	6.7500%	5.5000%	6.1899%	\$4,033.05
Emdeon Inc - Term B Loan	EMDEONINC_TL	Quarterly	\$286,047.80	No	Yes	LIBOR	6.7500%	5.5000%	6.1899%	\$17,706.07
Emdeon Inc - Term B Loan	EMDEONINC_TL	Quarterly	\$452,908.98	No	Yes	LIBOR	6.7500%	5.5000%	6.1899%	\$28,034.61
Emdeon Inc - Term B Loan	EMDEONINC_TL	Quarterly	\$1,096,516.56	No	Yes	LIBOR	6.7500%	5.5000%	6.1899%	\$67,873.28
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	Quarterly	\$554,209.38	No	Yes	LIBOR	8.7500%	7.0000%	8.1899%	\$45,389.19
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	Quarterly	\$5,000,000.00	No	Yes	LIBOR	5.2500%	3.7500%	4.6899%	\$234,495.00
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	Quarterly	\$5,803,636.37	No	Yes	LIBOR	7.0000%	5.5000%	6.4399%	\$373,748.38
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	Quarterly	\$4,860,748.48	No	Yes	LIBOR	5.7500%	4.0000%	5.1899%	\$252,267.99
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	Monthly	\$3,950,000.00	No	Yes	LIBOR	8.7500%	7.2500%	8.1899%	\$323,501.05
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	Quarterly	\$11,987.92	No	Yes	PRIME	7.7500%	4.5000%	7.1899%	\$861.92
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	Quarterly	\$4,443,023.40	No	Yes	LIBOR	7.0000%	5.5000%	6.4399%	\$286,126.26
Immucor Inc - Term B Loan	IMMUCORINC_TL	Quarterly	\$4,477,500.00	No	Yes	LIBOR	7.2500%	5.7500%	6.6899%	\$299,540.27
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	Monthly	\$7,000,000.00	No	No	LIBOR	6.4913%	6.2500%	6.2500%	\$437,500.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	Quarterly	\$20,000.00	No	Yes	LIBOR	5.5000%	4.0000%	4.9399%	\$987.98
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	Quarterly	\$3,950,000.00	No	Yes	LIBOR	5.5000%	4.0000%	4.9399%	\$195,126.05
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	Monthly	\$5,900,062.73	No	Yes	LIBOR	13.7500%	11.7500%	9.7500%	\$575,256.12
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Quarterly	\$5,985,000.00	No	Yes	LIBOR	8.2500%	6.7500%	7.6899%	\$460,240.52
NexTag Inc - Term Loan	NEXTAGINC_TL	Quarterly	\$10,251,705.53	No	Yes	LIBOR	7.0000%	5.5000%	6.4399%	\$660,199.58
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	Quarterly	\$2,536,659.39	No	Yes	LIBOR	7.7500%	6.0000%	7.1899%	\$182,383.27
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Quarterly	\$412,286.13	No	Yes	LIBOR	4.5000%	3.2500%	3.9399%	\$16,243.66
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Quarterly	\$412,286.13	No	Yes	LIBOR	4.5000%	3.2500%	3.9399%	\$16,243.66
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Quarterly	\$412,286.13	No	Yes	LIBOR	4.5000%	3.2500%	3.9399%	\$16,243.66
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Quarterly	\$412,286.13	No	Yes	LIBOR	4.5000%	3.2500%	3.9399%	\$16,243.66
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Quarterly	\$412,286.13	No	Yes	LIBOR	4.5000%	3.2500%	3.9399%	\$16,243.66
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Quarterly	\$412,286.13	No	Yes	LIBOR	4.5000%	3.2500%	3.9399%	\$16,243.66
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Quarterly	\$2,475,778.19	No	Yes	LIBOR	4.5000%	3.2500%	3.9399%	\$97,543.18
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	Monthly	\$2,985,000.00	No	Yes	LIBOR	6.5000%	5.0000%	5.9399%	\$177,306.02
Presidio Inc - Term Loan	PRESIDIOINC_TL	Quarterly	\$4,617,784.71	No	Yes	LIBOR	7.2500%	5.5000%	6.6899%	\$308,925.18
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	Quarterly	\$4,950,000.00	No	Yes	PRIME	9.2500%	6.0000%	8.6899%	\$430,150.05
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	Quarterly	\$3,980,000.00	No	Yes	LIBOR	7.7500%	6.2500%	7.1899%	\$286,158.02
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	Quarterly	\$5,400,000.00	No	Yes	LIBOR	10.0000%	8.2500%	9.4399%	\$509,754.60
Shield Finance Co SARRL - Dollar Term B Loan	SHIELDFN_DTBL	Quarterly	\$3,761,142.14	No	Yes	LIBOR	7.7518%	5.7500%	7.1917%	\$270,490.06
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	Quarterly	\$5,000,000.00	No	Yes	LIBOR	6.5000%	4.7500%	5.9399%	\$296,995.00
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	Monthly	\$5,000,000.00	No	Yes	LIBOR	12.0000%	10.0000%	11.4399%	\$571,995.00
Sonicwall Inc - Term Loan	SONICWALL_TL	Monthly	\$64,516.13	No	Yes	PRIME	8.5000%	5.2500%	7.9399%	\$5,122.52
Sonicwall Inc - Term Loan	SONICWALL_TL	Monthly	\$813,709.68	No	Yes	LIBOR	8.2500%	6.2500%	7.6899%	\$62,573.46
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	Quarterly	\$68,750.00	No	Yes	PRIME	8.0000%	4.7500%	7.4399%	\$5,114.93
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	Quarterly	\$85,937.50	No	Yes	LIBOR	7.2500%	5.7500%	6.6899%	\$5,749.13
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	Quarterly	\$2,595,312.50	No	Yes	LIBOR	7.2500%	5.7500%	6.6899%	\$173,623.81
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	Monthly	\$2,962,500.00	No	Yes	LIBOR	6.2500%	4.5000%	5.6899%	\$168,563.29
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	Quarterly	\$2,000,000.00	No	Yes	LIBOR	6.2500%	4.5000%	5.6899%	\$113,798.00
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	Bi-monthly	\$774,359.60	No	Yes	LIBOR	5.2500%	3.7500%	4.6899%	\$36,316.69
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	Quarterly	\$3,195,489.64	No	Yes	LIBOR	5.2500%	3.7500%	4.6899%	\$149,865.27
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	Monthly	\$4,687,500.00	No	Yes	LIBOR	9.7500%	8.0000%	9.1899%	\$430,776.56
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	Quarterly	\$7,920,000.00	No	Yes	LIBOR	9.0000%	7.5000%	8.4399%	\$668,440.08
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	Quarterly	\$5,985,000.00	No	Yes	LIBOR	7.5000%	6.0000%	6.9399%	\$415,353.02
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$4,250,000.00	No	Yes	LIBOR	9.5000%	8.0000%	8.9399%	\$379,945.75
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Monthly	\$4,904,166.67	No	Yes	LIBOR	7.0000%	5.5000%	6.4399%	\$315,823.43
		Grand Total	\$201,842,332.04							\$13,907,081.06

Collateral Quality Test: Weighted Average Life Test

As of Date	03-Apr-2012
Reinvestment End Date	25-Jul-2014
Weighted Average Life (excluding Defaults and Capitalized Interest)	4.38
Determination Dates remaining until the end of the Reinvestment Period	9
Determination Dates that have elapsed since the end of the Reinvestment Period	N/A
Requirement	<=7.25
Result	PASS

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Airvana Network Solutions Inc	Term Loan	\$0.00	30-Jun-2012	0.24	\$0.00
Airvana Network Solutions Inc	Term Loan	\$234,268.49	28-Sep-2012	0.49	\$114,791.56
Airvana Network Solutions Inc	Term Loan	\$234,268.49	31-Dec-2012	0.75	\$175,701.37
Airvana Network Solutions Inc	Term Loan	\$234,268.49	29-Mar-2013	0.99	\$231,925.81
Airvana Network Solutions Inc	Term Loan	\$234,268.49	28-Jun-2013	1.24	\$290,492.93
Airvana Network Solutions Inc	Term Loan	\$234,268.49	30-Sep-2013	1.49	\$349,060.05
Airvana Network Solutions Inc	Term Loan	\$234,268.49	31-Dec-2013	1.75	\$409,969.86
Airvana Network Solutions Inc	Term Loan	\$234,268.49	31-Mar-2014	1.99	\$466,194.30
Airvana Network Solutions Inc	Term Loan	\$234,268.49	30-Jun-2014	2.24	\$524,761.42
Airvana Network Solutions Inc	Term Loan	\$234,268.49	30-Sep-2014	2.49	\$583,328.54
Airvana Network Solutions Inc	Term Loan	\$234,268.49	31-Dec-2014	2.75	\$644,238.35
Airvana Network Solutions Inc	Term Loan	\$2,568,029.38	25-Mar-2015	2.98	\$7,652,727.57
AKQA Inc	Term Loan	\$0.00	30-Jun-2012	0.24	\$0.00
AKQA Inc	Term Loan	\$0.00	30-Sep-2012	0.49	\$0.00
AKQA Inc	Term Loan	\$0.00	31-Dec-2012	0.75	\$0.00
AKQA Inc	Term Loan	\$5,896,447.43	20-Mar-2013	0.96	\$5,660,589.53
Anchor Glass Container Corporation	First Lien Term Loan	\$0.00	15-Jun-2012	0.2	\$0.00
Anchor Glass Container Corporation	First Lien Term Loan	\$0.00	17-Dec-2012	0.71	\$0.00
Anchor Glass Container Corporation	First Lien Term Loan	\$0.00	17-Jun-2013	1.21	\$0.00
Anchor Glass Container Corporation	First Lien Term Loan	\$38,291.07	16-Dec-2013	1.7	\$65,094.82
Anchor Glass Container Corporation	First Lien Term Loan	\$151,718.29	16-Jun-2014	2.2	\$333,780.23
Anchor Glass Container Corporation	First Lien Term Loan	\$151,718.29	15-Dec-2014	2.7	\$409,639.38
Anchor Glass Container Corporation	First Lien Term Loan	\$151,718.29	15-Jun-2015	3.2	\$485,498.52
Anchor Glass Container Corporation	First Lien Term Loan	\$151,718.29	15-Dec-2015	3.7	\$561,357.67
Anchor Glass Container Corporation	First Lien Term Loan	\$4,312,300.57	02-Mar-2016	3.92	\$16,904,218.23
Attachmate Corporation	First Lien Term Loan	\$62,500.00	29-Jun-2012	0.24	\$15,000.00
Attachmate Corporation	First Lien Term Loan	\$62,500.00	28-Sep-2012	0.49	\$30,625.00
Attachmate Corporation	First Lien Term Loan	\$62,500.00	31-Dec-2012	0.75	\$46,875.00
Attachmate Corporation	First Lien Term Loan	\$62,500.00	29-Mar-2013	0.99	\$61,875.00
Attachmate Corporation	First Lien Term Loan	\$62,500.00	28-Jun-2013	1.24	\$77,500.00
Attachmate Corporation	First Lien Term Loan	\$62,500.00	30-Sep-2013	1.49	\$93,125.00
Attachmate Corporation	First Lien Term Loan	\$93,750.00	31-Dec-2013	1.75	\$164,062.50
Attachmate Corporation	First Lien Term Loan	\$93,750.00	31-Mar-2014	1.99	\$186,562.50
Attachmate Corporation	First Lien Term Loan	\$93,750.00	30-Jun-2014	2.24	\$210,000.00
Attachmate Corporation	First Lien Term Loan	\$93,750.00	30-Sep-2014	2.49	\$233,437.50
Attachmate Corporation	First Lien Term Loan	\$93,750.00	31-Dec-2014	2.75	\$257,812.50
Attachmate Corporation	First Lien Term Loan	\$93,750.00	31-Mar-2015	2.99	\$280,312.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Attachmate Corporation	First Lien Term Loan	\$93,750.00	30-Jun-2015	3.24	\$303,750.00
Attachmate Corporation	First Lien Term Loan	\$93,750.00	30-Sep-2015	3.49	\$327,187.50
Attachmate Corporation	First Lien Term Loan	\$125,000.00	31-Dec-2015	3.75	\$468,750.00
Attachmate Corporation	First Lien Term Loan	\$125,000.00	31-Mar-2016	3.99	\$498,750.00
Attachmate Corporation	First Lien Term Loan	\$125,000.00	30-Jun-2016	4.24	\$530,000.00
Attachmate Corporation	First Lien Term Loan	\$125,000.00	30-Sep-2016	4.5	\$562,500.00
Attachmate Corporation	First Lien Term Loan	\$125,000.00	30-Dec-2016	4.75	\$593,750.00
Attachmate Corporation	First Lien Term Loan	\$125,000.00	31-Mar-2017	4.99	\$623,750.00
Attachmate Corporation	First Lien Term Loan	\$3,000,000.00	27-Apr-2017	5.07	\$15,210,000.00
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jul-2012	0.33	\$7,218.75
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Oct-2012	0.58	\$12,687.50
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jan-2013	0.83	\$18,156.25
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	30-Apr-2013	1.07	\$23,406.25
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jul-2013	1.33	\$29,093.75
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Oct-2013	1.58	\$34,562.50
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jan-2014	1.83	\$40,031.25
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	30-Apr-2014	2.07	\$45,281.25
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jul-2014	2.33	\$50,968.75
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Oct-2014	2.58	\$56,437.50
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jan-2015	2.83	\$61,906.25
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	30-Apr-2015	3.07	\$67,156.25
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jul-2015	3.33	\$72,843.75
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Oct-2015	3.58	\$78,312.50
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jan-2016	3.83	\$83,781.25
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	30-Apr-2016	4.08	\$89,250.00
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jul-2016	4.33	\$94,718.75
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Oct-2016	4.58	\$100,187.50
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jan-2017	4.83	\$105,656.25
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	30-Apr-2017	5.08	\$111,125.00
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jul-2017	5.33	\$116,593.75
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Oct-2017	5.58	\$122,062.50
Blue Coat Systems Inc	First Lien Term Loan	\$21,875.00	31-Jan-2018	5.83	\$127,531.25
Blue Coat Systems Inc	First Lien Term Loan	\$2,996,875.00	15-Feb-2018	5.87	\$17,591,656.25
BNY ConvergEx Group LLC	Second Lien Top Borrower Term Loan	\$1,320,790.62	18-Dec-2017	5.71	\$7,541,714.44
CHS/Community Health Systems Inc	Extended Term Loan	\$0.00	29-Jun-2012	0.24	\$0.00
CHS/Community Health Systems Inc	Extended Term Loan	\$0.00	28-Sep-2012	0.49	\$0.00
CHS/Community Health Systems Inc	Extended Term Loan	\$0.00	28-Dec-2012	0.74	\$0.00
CHS/Community Health Systems Inc	Extended Term Loan	\$0.00	29-Mar-2013	0.99	\$0.00
CHS/Community Health Systems Inc	Extended Term Loan	\$0.00	28-Jun-2013	1.24	\$0.00
CHS/Community Health Systems Inc	Extended Term Loan	\$0.00	30-Sep-2013	1.49	\$0.00
CHS/Community Health Systems Inc	Extended Term Loan	\$0.00	30-Dec-2013	1.74	\$0.00
CHS/Community Health Systems Inc	Extended Term Loan	\$0.00	28-Mar-2014	1.98	\$0.00
CHS/Community Health Systems Inc	Extended Term Loan	\$0.00	30-Jun-2014	2.24	\$0.00
CHS/Community Health Systems Inc	Extended Term Loan	\$10,075.57	30-Sep-2014	2.49	\$25,088.16
CHS/Community Health Systems Inc	Extended Term Loan	\$10,075.57	30-Dec-2014	2.74	\$27,607.05
CHS/Community Health Systems Inc	Extended Term Loan	\$10,075.57	30-Mar-2015	2.99	\$30,125.94
CHS/Community Health Systems Inc	Extended Term Loan	\$10,075.57	30-Jun-2015	3.24	\$32,644.84
CHS/Community Health Systems Inc	Extended Term Loan	\$10,075.57	30-Sep-2015	3.49	\$35,163.73
CHS/Community Health Systems Inc	Extended Term Loan	\$10,075.57	30-Dec-2015	3.74	\$37,682.62
CHS/Community Health Systems Inc	Extended Term Loan	\$10,075.57	30-Mar-2016	3.99	\$40,201.51
CHS/Community Health Systems Inc	Extended Term Loan	\$10,075.57	30-Jun-2016	4.24	\$42,720.40
CHS/Community Health Systems Inc	Extended Term Loan	\$10,075.57	30-Sep-2016	4.5	\$45,340.05
CHS/Community Health Systems Inc	Extended Term Loan	\$10,075.57	30-Dec-2016	4.75	\$47,858.94

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
CHS/Community Health Systems Inc	Extended Term Loan	\$3,778,337.53	25-Jan-2017	4.82	\$18,211,586.87
Decision Resources LLC	First Lien Term Loan	\$12,500.00	29-Jun-2012	0.24	\$3,000.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	28-Sep-2012	0.49	\$6,125.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	31-Dec-2012	0.75	\$9,375.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	29-Mar-2013	0.99	\$12,375.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	28-Jun-2013	1.24	\$15,500.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	30-Sep-2013	1.49	\$18,625.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	31-Dec-2013	1.75	\$21,875.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	31-Mar-2014	1.99	\$24,875.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	30-Jun-2014	2.24	\$28,000.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	30-Sep-2014	2.49	\$31,125.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	31-Dec-2014	2.75	\$34,375.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	31-Mar-2015	2.99	\$37,375.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	30-Jun-2015	3.24	\$40,500.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	30-Sep-2015	3.49	\$43,625.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	31-Dec-2015	3.75	\$46,875.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	31-Mar-2016	3.99	\$49,875.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	30-Jun-2016	4.24	\$53,000.00
Decision Resources LLC	First Lien Term Loan	\$12,500.00	30-Sep-2016	4.5	\$56,250.00
Decision Resources LLC	First Lien Term Loan	\$4,712,500.00	28-Dec-2016	4.74	\$22,337,250.00
Diversified Machine Inc	Term Loan	\$12,500.00	29-Jun-2012	0.24	\$3,000.00
Diversified Machine Inc	Term Loan	\$12,500.00	28-Sep-2012	0.49	\$6,125.00
Diversified Machine Inc	Term Loan	\$12,500.00	31-Dec-2012	0.75	\$9,375.00
Diversified Machine Inc	Term Loan	\$31,250.00	29-Mar-2013	0.99	\$30,937.50
Diversified Machine Inc	Term Loan	\$31,250.00	28-Jun-2013	1.24	\$38,750.00
Diversified Machine Inc	Term Loan	\$31,250.00	30-Sep-2013	1.49	\$46,562.50
Diversified Machine Inc	Term Loan	\$31,250.00	31-Dec-2013	1.75	\$54,687.50
Diversified Machine Inc	Term Loan	\$62,500.00	31-Mar-2014	1.99	\$124,375.00
Diversified Machine Inc	Term Loan	\$62,500.00	30-Jun-2014	2.24	\$140,000.00
Diversified Machine Inc	Term Loan	\$62,500.00	30-Sep-2014	2.49	\$155,625.00
Diversified Machine Inc	Term Loan	\$62,500.00	31-Dec-2014	2.75	\$171,875.00
Diversified Machine Inc	Term Loan	\$93,750.00	31-Mar-2015	2.99	\$280,312.50
Diversified Machine Inc	Term Loan	\$93,750.00	30-Jun-2015	3.24	\$303,750.00
Diversified Machine Inc	Term Loan	\$93,750.00	30-Sep-2015	3.49	\$327,187.50
Diversified Machine Inc	Term Loan	\$93,750.00	31-Dec-2015	3.75	\$351,562.50
Diversified Machine Inc	Term Loan	\$93,750.00	31-Mar-2016	3.99	\$374,062.50
Diversified Machine Inc	Term Loan	\$93,750.00	30-Jun-2016	4.24	\$397,500.00
Diversified Machine Inc	Term Loan	\$93,750.00	30-Sep-2016	4.5	\$421,875.00
Diversified Machine Inc	Term Loan	\$3,918,750.00	01-Dec-2016	4.67	\$18,300,562.50
EIG Investors Corp	Term Loan	\$25,000.00	29-Jun-2012	0.24	\$6,000.00
EIG Investors Corp	Term Loan	\$25,000.00	28-Sep-2012	0.49	\$12,250.00
EIG Investors Corp	Term Loan	\$25,000.00	31-Dec-2012	0.75	\$18,750.00
EIG Investors Corp	Term Loan	\$25,000.00	29-Mar-2013	0.99	\$24,750.00
EIG Investors Corp	Term Loan	\$25,000.00	28-Jun-2013	1.24	\$31,000.00
EIG Investors Corp	Term Loan	\$25,000.00	30-Sep-2013	1.49	\$37,250.00
EIG Investors Corp	Term Loan	\$25,000.00	31-Dec-2013	1.75	\$43,750.00
EIG Investors Corp	Term Loan	\$25,000.00	31-Mar-2014	1.99	\$49,750.00
EIG Investors Corp	Term Loan	\$25,000.00	30-Jun-2014	2.24	\$56,000.00
EIG Investors Corp	Term Loan	\$25,000.00	30-Sep-2014	2.49	\$62,250.00
EIG Investors Corp	Term Loan	\$25,000.00	31-Dec-2014	2.75	\$68,750.00
EIG Investors Corp	Term Loan	\$25,000.00	31-Mar-2015	2.99	\$74,750.00
EIG Investors Corp	Term Loan	\$25,000.00	30-Jun-2015	3.24	\$81,000.00
EIG Investors Corp	Term Loan	\$25,000.00	30-Sep-2015	3.49	\$87,250.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
EIG Investors Corp	Term Loan	\$25,000.00	31-Dec-2015	3.75	\$93,750.00
EIG Investors Corp	Term Loan	\$25,000.00	31-Mar-2016	3.99	\$99,750.00
EIG Investors Corp	Term Loan	\$25,000.00	30-Jun-2016	4.24	\$106,000.00
EIG Investors Corp	Term Loan	\$25,000.00	30-Sep-2016	4.5	\$112,500.00
EIG Investors Corp	Term Loan	\$25,000.00	30-Dec-2016	4.75	\$118,750.00
EIG Investors Corp	Term Loan	\$25,000.00	31-Mar-2017	4.99	\$124,750.00
EIG Investors Corp	Term Loan	\$25,000.00	30-Jun-2017	5.24	\$131,000.00
EIG Investors Corp	Term Loan	\$25,000.00	29-Sep-2017	5.49	\$137,250.00
EIG Investors Corp	Term Loan	\$9,425,000.00	22-Dec-2017	5.72	\$53,911,000.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	29-Jun-2012	0.24	\$3,000.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	28-Sep-2012	0.49	\$6,125.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	31-Dec-2012	0.75	\$9,375.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	29-Mar-2013	0.99	\$12,375.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	28-Jun-2013	1.24	\$15,500.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	30-Sep-2013	1.49	\$18,625.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	31-Dec-2013	1.75	\$21,875.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	31-Mar-2014	1.99	\$24,875.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	30-Jun-2014	2.24	\$28,000.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	30-Sep-2014	2.49	\$31,125.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	31-Dec-2014	2.75	\$34,375.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	31-Mar-2015	2.99	\$37,375.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	30-Jun-2015	3.24	\$40,500.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	30-Sep-2015	3.49	\$43,625.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	31-Dec-2015	3.75	\$46,875.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	31-Mar-2016	3.99	\$49,875.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	30-Jun-2016	4.24	\$53,000.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	30-Sep-2016	4.5	\$56,250.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	30-Dec-2016	4.75	\$59,375.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$12,500.00	31-Mar-2017	4.99	\$62,375.00
Embanet-Compass Knowledge Group Inc	Term Loan	\$4,712,500.00	27-Jun-2017	5.24	\$24,693,500.00
Emdeon Inc	Term B Loan	\$4,875.00	29-Jun-2012	0.24	\$1,170.00
Emdeon Inc	Term B Loan	\$4,875.00	28-Sep-2012	0.49	\$2,388.75
Emdeon Inc	Term B Loan	\$4,875.00	31-Dec-2012	0.75	\$3,656.25
Emdeon Inc	Term B Loan	\$4,875.00	29-Mar-2013	0.99	\$4,826.25
Emdeon Inc	Term B Loan	\$4,875.00	28-Jun-2013	1.24	\$6,045.00
Emdeon Inc	Term B Loan	\$4,875.00	30-Sep-2013	1.49	\$7,263.75
Emdeon Inc	Term B Loan	\$4,875.00	31-Dec-2013	1.75	\$8,531.25
Emdeon Inc	Term B Loan	\$4,875.00	31-Mar-2014	1.99	\$9,701.25
Emdeon Inc	Term B Loan	\$4,875.00	30-Jun-2014	2.24	\$10,920.00
Emdeon Inc	Term B Loan	\$4,875.00	30-Sep-2014	2.49	\$12,138.75
Emdeon Inc	Term B Loan	\$4,875.00	31-Dec-2014	2.75	\$13,406.25
Emdeon Inc	Term B Loan	\$4,875.00	31-Mar-2015	2.99	\$14,576.25
Emdeon Inc	Term B Loan	\$4,875.00	30-Jun-2015	3.24	\$15,795.00
Emdeon Inc	Term B Loan	\$4,875.00	30-Sep-2015	3.49	\$17,013.75
Emdeon Inc	Term B Loan	\$4,875.00	31-Dec-2015	3.75	\$18,281.25
Emdeon Inc	Term B Loan	\$4,875.00	31-Mar-2016	3.99	\$19,451.25
Emdeon Inc	Term B Loan	\$4,875.00	30-Jun-2016	4.24	\$20,670.00
Emdeon Inc	Term B Loan	\$4,875.00	30-Sep-2016	4.5	\$21,937.50
Emdeon Inc	Term B Loan	\$4,875.00	30-Dec-2016	4.75	\$23,156.25
Emdeon Inc	Term B Loan	\$4,875.00	31-Mar-2017	4.99	\$24,326.25
Emdeon Inc	Term B Loan	\$4,875.00	30-Jun-2017	5.24	\$25,545.00
Emdeon Inc	Term B Loan	\$4,875.00	29-Sep-2017	5.49	\$26,763.75
Emdeon Inc	Term B Loan	\$4,875.00	29-Dec-2017	5.74	\$27,982.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Emdeon Inc	Term B Loan	\$4,875.00	30-Mar-2018	5.99	\$29,201.25
Emdeon Inc	Term B Loan	\$4,875.00	29-Jun-2018	6.24	\$30,420.00
Emdeon Inc	Term B Loan	\$4,875.00	28-Sep-2018	6.49	\$31,638.75
Emdeon Inc	Term B Loan	\$1,818,375.00	02-Nov-2018	6.59	\$11,983,091.25
EZE Castle Software Inc	Second Lien EZE Borrower Term Loan	\$554,209.38	18-Dec-2017	5.71	\$3,164,535.56
Getty Images Inc	Initial Term Loan	\$0.00	29-Jun-2012	0.24	\$0.00
Getty Images Inc	Initial Term Loan	\$3,512.72	28-Sep-2012	0.49	\$1,721.23
Getty Images Inc	Initial Term Loan	\$12,746.14	31-Dec-2012	0.75	\$9,559.61
Getty Images Inc	Initial Term Loan	\$12,746.14	29-Mar-2013	0.99	\$12,618.68
Getty Images Inc	Initial Term Loan	\$12,746.14	28-Jun-2013	1.24	\$15,805.21
Getty Images Inc	Initial Term Loan	\$12,746.14	30-Sep-2013	1.49	\$18,991.75
Getty Images Inc	Initial Term Loan	\$12,746.14	31-Dec-2013	1.75	\$22,305.75
Getty Images Inc	Initial Term Loan	\$12,746.14	31-Mar-2014	1.99	\$25,364.82
Getty Images Inc	Initial Term Loan	\$12,746.14	30-Jun-2014	2.24	\$28,551.36
Getty Images Inc	Initial Term Loan	\$12,746.14	30-Sep-2014	2.49	\$31,737.89
Getty Images Inc	Initial Term Loan	\$12,746.14	31-Dec-2014	2.75	\$35,051.89
Getty Images Inc	Initial Term Loan	\$12,746.14	31-Mar-2015	2.99	\$38,110.96
Getty Images Inc	Initial Term Loan	\$12,746.14	30-Jun-2015	3.24	\$41,297.50
Getty Images Inc	Initial Term Loan	\$12,746.14	30-Sep-2015	3.49	\$44,484.03
Getty Images Inc	Initial Term Loan	\$12,746.14	31-Dec-2015	3.75	\$47,798.03
Getty Images Inc	Initial Term Loan	\$12,746.14	31-Mar-2016	3.99	\$50,857.10
Getty Images Inc	Initial Term Loan	\$12,746.14	30-Jun-2016	4.24	\$54,043.64
Getty Images Inc	Initial Term Loan	\$12,746.14	30-Sep-2016	4.5	\$57,357.63
Getty Images Inc	Initial Term Loan	\$4,792,549.03	07-Nov-2016	4.6	\$22,045,725.53
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	29-Jun-2012	0.24	\$3,490.91
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	28-Sep-2012	0.49	\$7,127.27
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	31-Dec-2012	0.75	\$10,909.09
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	29-Mar-2013	0.99	\$14,400.00
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	28-Jun-2013	1.24	\$18,036.36
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	30-Sep-2013	1.49	\$21,672.73
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	31-Dec-2013	1.75	\$25,454.55
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	31-Mar-2014	1.99	\$28,945.45
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	30-Jun-2014	2.24	\$32,581.82
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	30-Sep-2014	2.49	\$36,218.18
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	31-Dec-2014	2.75	\$40,000.00
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	31-Mar-2015	2.99	\$43,490.91
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	30-Jun-2015	3.24	\$47,127.27
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	30-Sep-2015	3.49	\$50,763.64
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	31-Dec-2015	3.75	\$54,545.45
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	31-Mar-2016	3.99	\$58,036.36
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	30-Jun-2016	4.24	\$61,672.73
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	30-Sep-2016	4.5	\$65,454.55
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	30-Dec-2016	4.75	\$69,090.91
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	31-Mar-2017	4.99	\$72,581.82
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	30-Jun-2017	5.24	\$76,218.18
Global Tel Link Corp	First Lien Term Loan	\$14,545.45	29-Sep-2017	5.49	\$79,854.55
Global Tel Link Corp	First Lien Term Loan	\$5,483,636.37	14-Dec-2017	5.7	\$31,256,727.28
Goodman Global Inc.	Initial Term Loan	\$4,860,748.48	28-Oct-2016	4.57	\$22,213,620.54
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	30-Apr-2012	0.07	\$3,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Jul-2012	0.33	\$16,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Oct-2012	0.58	\$29,000.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Jan-2013	0.83	\$41,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	30-Apr-2013	1.07	\$53,500.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Jul-2013	1.33	\$66,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Oct-2013	1.58	\$79,000.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Jan-2014	1.83	\$91,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	30-Apr-2014	2.07	\$103,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Jul-2014	2.33	\$116,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Oct-2014	2.58	\$129,000.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	30-Jan-2015	2.83	\$141,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	30-Apr-2015	3.07	\$153,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Jul-2015	3.33	\$166,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	30-Oct-2015	3.58	\$179,000.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	29-Jan-2016	3.82	\$191,000.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	29-Apr-2016	4.07	\$203,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	29-Jul-2016	4.32	\$216,000.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Oct-2016	4.58	\$229,000.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Jan-2017	4.83	\$241,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	28-Apr-2017	5.07	\$253,500.00
GRD Holding III Corporation	Initial Facility Loan	\$50,000.00	31-Jul-2017	5.33	\$266,500.00
GRD Holding III Corporation	Initial Facility Loan	\$2,850,000.00	05-Oct-2017	5.51	\$15,703,500.00
GXS Worldwide Inc	9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	\$8,000,000.00	15-Jun-2015	3.2	\$25,600,000.00
HHI Holdings LLC	Term Loan	\$11,238.68	29-Jun-2012	0.24	\$2,697.28
HHI Holdings LLC	Term Loan	\$11,238.68	28-Sep-2012	0.49	\$5,506.95
HHI Holdings LLC	Term Loan	\$11,238.68	31-Dec-2012	0.75	\$8,429.01
HHI Holdings LLC	Term Loan	\$11,238.68	29-Mar-2013	0.99	\$11,126.29
HHI Holdings LLC	Term Loan	\$11,238.68	28-Jun-2013	1.24	\$13,935.96
HHI Holdings LLC	Term Loan	\$11,238.68	30-Sep-2013	1.49	\$16,745.63
HHI Holdings LLC	Term Loan	\$11,238.68	31-Dec-2013	1.75	\$19,667.68
HHI Holdings LLC	Term Loan	\$11,238.68	31-Mar-2014	1.99	\$22,364.97
HHI Holdings LLC	Term Loan	\$11,238.68	30-Jun-2014	2.24	\$25,174.64
HHI Holdings LLC	Term Loan	\$11,238.68	30-Sep-2014	2.49	\$27,984.30
HHI Holdings LLC	Term Loan	\$11,238.68	31-Dec-2014	2.75	\$30,906.36
HHI Holdings LLC	Term Loan	\$11,238.68	31-Mar-2015	2.99	\$33,603.64
HHI Holdings LLC	Term Loan	\$11,238.68	30-Jun-2015	3.24	\$36,413.31
HHI Holdings LLC	Term Loan	\$11,238.68	30-Sep-2015	3.49	\$39,222.98
HHI Holdings LLC	Term Loan	\$11,238.68	31-Dec-2015	3.75	\$42,145.04
HHI Holdings LLC	Term Loan	\$11,238.68	31-Mar-2016	3.99	\$44,842.32
HHI Holdings LLC	Term Loan	\$11,238.68	30-Jun-2016	4.24	\$47,651.99
HHI Holdings LLC	Term Loan	\$11,238.68	30-Sep-2016	4.5	\$50,574.04
HHI Holdings LLC	Term Loan	\$11,238.68	30-Dec-2016	4.75	\$53,383.71
HHI Holdings LLC	Term Loan	\$4,241,476.47	21-Mar-2017	4.97	\$21,080,138.07
Immucor Inc	Term B Loan	\$11,250.00	29-Jun-2012	0.24	\$2,700.00
Immucor Inc	Term B Loan	\$11,250.00	28-Sep-2012	0.49	\$5,512.50
Immucor Inc	Term B Loan	\$11,250.00	31-Dec-2012	0.75	\$8,437.50
Immucor Inc	Term B Loan	\$11,250.00	29-Mar-2013	0.99	\$11,137.50
Immucor Inc	Term B Loan	\$11,250.00	28-Jun-2013	1.24	\$13,950.00
Immucor Inc	Term B Loan	\$11,250.00	30-Sep-2013	1.49	\$16,762.50
Immucor Inc	Term B Loan	\$11,250.00	31-Dec-2013	1.75	\$19,687.50
Immucor Inc	Term B Loan	\$11,250.00	31-Mar-2014	1.99	\$22,387.50
Immucor Inc	Term B Loan	\$11,250.00	30-Jun-2014	2.24	\$25,200.00
Immucor Inc	Term B Loan	\$11,250.00	30-Sep-2014	2.49	\$28,012.50
Immucor Inc	Term B Loan	\$11,250.00	31-Dec-2014	2.75	\$30,937.50
Immucor Inc	Term B Loan	\$11,250.00	31-Mar-2015	2.99	\$33,637.50
Immucor Inc	Term B Loan	\$11,250.00	30-Jun-2015	3.24	\$36,450.00
Immucor Inc	Term B Loan	\$11,250.00	30-Sep-2015	3.49	\$39,262.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Immucor Inc	Term B Loan	\$11,250.00	31-Dec-2015	3.75	\$42,187.50
Immucor Inc	Term B Loan	\$11,250.00	31-Mar-2016	3.99	\$44,887.50
Immucor Inc	Term B Loan	\$11,250.00	30-Jun-2016	4.24	\$47,700.00
Immucor Inc	Term B Loan	\$11,250.00	30-Sep-2016	4.5	\$50,625.00
Immucor Inc	Term B Loan	\$11,250.00	30-Dec-2016	4.75	\$53,437.50
Immucor Inc	Term B Loan	\$11,250.00	31-Mar-2017	4.99	\$56,137.50
Immucor Inc	Term B Loan	\$11,250.00	30-Jun-2017	5.24	\$58,950.00
Immucor Inc	Term B Loan	\$11,250.00	29-Sep-2017	5.49	\$61,762.50
Immucor Inc	Term B Loan	\$11,250.00	29-Dec-2017	5.74	\$64,575.00
Immucor Inc	Term B Loan	\$11,250.00	30-Mar-2018	5.99	\$67,387.50
Immucor Inc	Term B Loan	\$11,250.00	29-Jun-2018	6.24	\$70,200.00
Immucor Inc	Term B Loan	\$4,196,250.00	17-Aug-2018	6.38	\$26,772,075.00
InfoNXX	Second Lien Term Loan	\$7,000,000.00	01-Dec-2013	1.66	\$11,620,000.00
Mercury Payment Systems LLC	Term Loan	\$9,974.87	29-Jun-2012	0.24	\$2,393.97
Mercury Payment Systems LLC	Term Loan	\$9,974.87	28-Sep-2012	0.49	\$4,887.69
Mercury Payment Systems LLC	Term Loan	\$9,974.87	31-Dec-2012	0.75	\$7,481.16
Mercury Payment Systems LLC	Term Loan	\$9,974.87	29-Mar-2013	0.99	\$9,875.13
Mercury Payment Systems LLC	Term Loan	\$9,974.87	28-Jun-2013	1.24	\$12,368.84
Mercury Payment Systems LLC	Term Loan	\$9,974.87	30-Sep-2013	1.49	\$14,862.56
Mercury Payment Systems LLC	Term Loan	\$9,974.87	31-Dec-2013	1.75	\$17,456.03
Mercury Payment Systems LLC	Term Loan	\$9,974.87	31-Mar-2014	1.99	\$19,850.00
Mercury Payment Systems LLC	Term Loan	\$9,974.87	30-Jun-2014	2.24	\$22,343.72
Mercury Payment Systems LLC	Term Loan	\$9,974.87	30-Sep-2014	2.49	\$24,837.44
Mercury Payment Systems LLC	Term Loan	\$9,974.87	31-Dec-2014	2.75	\$27,430.90
Mercury Payment Systems LLC	Term Loan	\$9,974.87	31-Mar-2015	2.99	\$29,824.87
Mercury Payment Systems LLC	Term Loan	\$9,974.87	30-Jun-2015	3.24	\$32,318.59
Mercury Payment Systems LLC	Term Loan	\$9,974.87	30-Sep-2015	3.49	\$34,812.31
Mercury Payment Systems LLC	Term Loan	\$9,974.87	31-Dec-2015	3.75	\$37,405.78
Mercury Payment Systems LLC	Term Loan	\$9,974.87	31-Mar-2016	3.99	\$39,799.75
Mercury Payment Systems LLC	Term Loan	\$9,974.87	30-Jun-2016	4.24	\$42,293.47
Mercury Payment Systems LLC	Term Loan	\$9,974.87	30-Sep-2016	4.5	\$44,886.93
Mercury Payment Systems LLC	Term Loan	\$9,974.87	30-Dec-2016	4.75	\$47,380.65
Mercury Payment Systems LLC	Term Loan	\$9,974.87	31-Mar-2017	4.99	\$49,774.62
Mercury Payment Systems LLC	Term Loan	\$9,974.87	30-Jun-2017	5.24	\$52,268.34
Mercury Payment Systems LLC	Term Loan	\$3,750,552.76	03-Jul-2017	5.25	\$19,690,402.01
Merrill Communications LLC	Second Lien Term Loan Non-PIK	\$5,900,062.73	15-Nov-2013	1.62	\$9,558,101.62
National Healing Corporation	First Lien Term B Loan	\$15,000.00	29-Jun-2012	0.24	\$3,600.00
National Healing Corporation	First Lien Term B Loan	\$15,000.00	28-Sep-2012	0.49	\$7,350.00
National Healing Corporation	First Lien Term B Loan	\$15,000.00	31-Dec-2012	0.75	\$11,250.00
National Healing Corporation	First Lien Term B Loan	\$45,000.00	29-Mar-2013	0.99	\$44,550.00
National Healing Corporation	First Lien Term B Loan	\$45,000.00	28-Jun-2013	1.24	\$55,800.00
National Healing Corporation	First Lien Term B Loan	\$45,000.00	30-Sep-2013	1.49	\$67,050.00
National Healing Corporation	First Lien Term B Loan	\$45,000.00	31-Dec-2013	1.75	\$78,750.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	31-Mar-2014	1.99	\$149,250.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	30-Jun-2014	2.24	\$168,000.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	30-Sep-2014	2.49	\$186,750.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	31-Dec-2014	2.75	\$206,250.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	31-Mar-2015	2.99	\$224,250.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	30-Jun-2015	3.24	\$243,000.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	30-Sep-2015	3.49	\$261,750.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	31-Dec-2015	3.75	\$281,250.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	31-Mar-2016	3.99	\$299,250.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	30-Jun-2016	4.24	\$318,000.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
National Healing Corporation	First Lien Term B Loan	\$75,000.00	30-Sep-2016	4.5	\$337,500.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	30-Dec-2016	4.75	\$356,250.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	31-Mar-2017	4.99	\$374,250.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	30-Jun-2017	5.24	\$393,000.00
National Healing Corporation	First Lien Term B Loan	\$75,000.00	29-Sep-2017	5.49	\$411,750.00
National Healing Corporation	First Lien Term B Loan	\$4,635,000.00	30-Nov-2017	5.66	\$26,234,100.00
NexTag Inc	Term Loan	\$136,689.41	29-Jun-2012	0.24	\$32,805.46
NexTag Inc	Term Loan	\$136,689.41	28-Sep-2012	0.49	\$66,977.81
NexTag Inc	Term Loan	\$136,689.41	31-Dec-2012	0.75	\$102,517.06
NexTag Inc	Term Loan	\$273,378.81	29-Mar-2013	0.99	\$270,645.03
NexTag Inc	Term Loan	\$273,378.81	28-Jun-2013	1.24	\$338,989.73
NexTag Inc	Term Loan	\$273,378.81	30-Sep-2013	1.49	\$407,334.43
NexTag Inc	Term Loan	\$273,378.81	31-Dec-2013	1.75	\$478,412.92
NexTag Inc	Term Loan	\$410,068.22	31-Mar-2014	1.99	\$816,035.76
NexTag Inc	Term Loan	\$410,068.22	30-Jun-2014	2.24	\$918,552.82
NexTag Inc	Term Loan	\$410,068.22	30-Sep-2014	2.49	\$1,021,069.87
NexTag Inc	Term Loan	\$410,068.22	31-Dec-2014	2.75	\$1,127,687.61
NexTag Inc	Term Loan	\$1,776,962.29	31-Mar-2015	2.99	\$5,313,117.25
NexTag Inc	Term Loan	\$1,776,962.29	30-Jun-2015	3.24	\$5,757,357.83
NexTag Inc	Term Loan	\$1,776,962.29	30-Sep-2015	3.49	\$6,201,598.40
NexTag Inc	Term Loan	\$1,776,962.29	28-Jan-2016	3.82	\$6,787,995.96
Pegasus Solutions Inc	Term Loan	\$41,282.73	30-Jun-2012	0.24	\$9,907.85
Pegasus Solutions Inc	Term Loan	\$41,282.73	30-Sep-2012	0.49	\$20,228.54
Pegasus Solutions Inc	Term Loan	\$41,282.73	31-Dec-2012	0.75	\$30,962.04
Pegasus Solutions Inc	Term Loan	\$41,282.73	31-Mar-2013	0.99	\$40,869.90
Pegasus Solutions Inc	Term Loan	\$2,371,528.49	17-Apr-2013	1.04	\$2,466,389.63
Petco Animal Supplies	New Term Loan	\$0.00	29-Jun-2012	0.24	\$0.00
Petco Animal Supplies	New Term Loan	\$0.00	28-Sep-2012	0.49	\$0.00
Petco Animal Supplies	New Term Loan	\$0.00	31-Dec-2012	0.75	\$0.00
Petco Animal Supplies	New Term Loan	\$12,626.26	29-Mar-2013	0.99	\$12,500.00
Petco Animal Supplies	New Term Loan	\$12,626.26	28-Jun-2013	1.24	\$15,656.57
Petco Animal Supplies	New Term Loan	\$12,626.26	30-Sep-2013	1.49	\$18,813.13
Petco Animal Supplies	New Term Loan	\$12,626.26	31-Dec-2013	1.75	\$22,095.96
Petco Animal Supplies	New Term Loan	\$12,626.26	31-Mar-2014	1.99	\$25,126.26
Petco Animal Supplies	New Term Loan	\$12,626.26	30-Jun-2014	2.24	\$28,282.83
Petco Animal Supplies	New Term Loan	\$12,626.26	30-Sep-2014	2.49	\$31,439.39
Petco Animal Supplies	New Term Loan	\$12,626.26	31-Dec-2014	2.75	\$34,722.22
Petco Animal Supplies	New Term Loan	\$12,626.26	31-Mar-2015	2.99	\$37,752.53
Petco Animal Supplies	New Term Loan	\$12,626.26	30-Jun-2015	3.24	\$40,909.09
Petco Animal Supplies	New Term Loan	\$12,626.26	30-Sep-2015	3.49	\$44,065.66
Petco Animal Supplies	New Term Loan	\$12,626.26	31-Dec-2015	3.75	\$47,348.48
Petco Animal Supplies	New Term Loan	\$12,626.26	31-Mar-2016	3.99	\$50,378.79
Petco Animal Supplies	New Term Loan	\$12,626.26	30-Jun-2016	4.24	\$53,535.35
Petco Animal Supplies	New Term Loan	\$12,626.26	30-Sep-2016	4.5	\$56,818.18
Petco Animal Supplies	New Term Loan	\$12,626.26	30-Dec-2016	4.75	\$59,974.75
Petco Animal Supplies	New Term Loan	\$12,626.26	31-Mar-2017	4.99	\$63,005.05
Petco Animal Supplies	New Term Loan	\$12,626.26	30-Jun-2017	5.24	\$66,161.62
Petco Animal Supplies	New Term Loan	\$12,626.26	29-Sep-2017	5.49	\$69,318.18
Petco Animal Supplies	New Term Loan	\$4,709,595.96	24-Nov-2017	5.65	\$26,609,217.17
Phillips Plastics Corporation	Term Loan A	\$7,500.00	29-Jun-2012	0.24	\$1,800.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	28-Sep-2012	0.49	\$3,675.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	31-Dec-2012	0.75	\$5,625.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	29-Mar-2013	0.99	\$7,425.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Phillips Plastics Corporation	Term Loan A	\$7,500.00	28-Jun-2013	1.24	\$9,300.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	30-Sep-2013	1.49	\$11,175.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	31-Dec-2013	1.75	\$13,125.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	31-Mar-2014	1.99	\$14,925.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	30-Jun-2014	2.24	\$16,800.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	30-Sep-2014	2.49	\$18,675.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	31-Dec-2014	2.75	\$20,625.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	31-Mar-2015	2.99	\$22,425.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	30-Jun-2015	3.24	\$24,300.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	30-Sep-2015	3.49	\$26,175.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	31-Dec-2015	3.75	\$28,125.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	31-Mar-2016	3.99	\$29,925.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	30-Jun-2016	4.24	\$31,800.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	30-Sep-2016	4.5	\$33,750.00
Phillips Plastics Corporation	Term Loan A	\$7,500.00	30-Dec-2016	4.75	\$35,625.00
Phillips Plastics Corporation	Term Loan A	\$2,842,500.00	10-Feb-2017	4.86	\$13,814,550.00
Presidio Inc	Term Loan	\$125,805.03	29-Jun-2012	0.24	\$30,193.21
Presidio Inc	Term Loan	\$125,805.03	28-Sep-2012	0.49	\$61,644.47
Presidio Inc	Term Loan	\$125,805.03	31-Dec-2012	0.75	\$94,353.77
Presidio Inc	Term Loan	\$125,805.03	29-Mar-2013	0.99	\$124,546.98
Presidio Inc	Term Loan	\$125,805.03	28-Jun-2013	1.24	\$155,998.24
Presidio Inc	Term Loan	\$125,805.03	30-Sep-2013	1.49	\$187,449.50
Presidio Inc	Term Loan	\$125,805.03	31-Dec-2013	1.75	\$220,158.81
Presidio Inc	Term Loan	\$125,805.03	31-Mar-2014	1.99	\$250,352.01
Presidio Inc	Term Loan	\$125,805.03	30-Jun-2014	2.24	\$281,803.27
Presidio Inc	Term Loan	\$125,805.03	30-Sep-2014	2.49	\$313,254.53
Presidio Inc	Term Loan	\$125,805.03	31-Dec-2014	2.75	\$345,963.84
Presidio Inc	Term Loan	\$125,805.03	31-Mar-2015	2.99	\$376,157.05
Presidio Inc	Term Loan	\$125,805.03	30-Jun-2015	3.24	\$407,608.30
Presidio Inc	Term Loan	\$125,805.03	30-Sep-2015	3.49	\$439,059.56
Presidio Inc	Term Loan	\$125,805.03	31-Dec-2015	3.75	\$471,768.87
Presidio Inc	Term Loan	\$125,805.03	31-Mar-2016	3.99	\$501,962.08
Presidio Inc	Term Loan	\$125,805.03	30-Jun-2016	4.24	\$533,413.34
Presidio Inc	Term Loan	\$125,805.03	30-Sep-2016	4.5	\$566,122.64
Presidio Inc	Term Loan	\$125,805.03	30-Dec-2016	4.75	\$597,573.90
Presidio Inc	Term Loan	\$2,227,489.10	31-Mar-2017	4.99	\$11,115,170.61
RBS Holding Company LLC	Term B Loan	\$12,500.00	29-Jun-2012	0.24	\$3,000.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	28-Sep-2012	0.49	\$6,125.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	31-Dec-2012	0.75	\$9,375.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	29-Mar-2013	0.99	\$12,375.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	28-Jun-2013	1.24	\$15,500.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	30-Sep-2013	1.49	\$18,625.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	31-Dec-2013	1.75	\$21,875.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	31-Mar-2014	1.99	\$24,875.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	30-Jun-2014	2.24	\$28,000.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	30-Sep-2014	2.49	\$31,125.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	31-Dec-2014	2.75	\$34,375.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	31-Mar-2015	2.99	\$37,375.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	30-Jun-2015	3.24	\$40,500.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	30-Sep-2015	3.49	\$43,625.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	31-Dec-2015	3.75	\$46,875.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	31-Mar-2016	3.99	\$49,875.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	30-Jun-2016	4.24	\$53,000.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
RBS Holding Company LLC	Term B Loan	\$12,500.00	30-Sep-2016	4.5	\$56,250.00
RBS Holding Company LLC	Term B Loan	\$12,500.00	30-Dec-2016	4.75	\$59,375.00
RBS Holding Company LLC	Term B Loan	\$4,712,500.00	23-Mar-2017	4.97	\$23,421,125.00
Renaissance Learning Inc	First Lien Term Loan	\$10,000.00	29-Jun-2012	0.24	\$2,400.00
Renaissance Learning Inc	First Lien Term Loan	\$10,000.00	28-Sep-2012	0.49	\$4,900.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	31-Dec-2012	0.75	\$18,750.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	29-Mar-2013	0.99	\$24,750.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	28-Jun-2013	1.24	\$31,000.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	30-Sep-2013	1.49	\$37,250.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	31-Dec-2013	1.75	\$43,750.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	31-Mar-2014	1.99	\$49,750.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	30-Jun-2014	2.24	\$56,000.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	30-Sep-2014	2.49	\$62,250.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	31-Dec-2014	2.75	\$68,750.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	31-Mar-2015	2.99	\$74,750.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	30-Jun-2015	3.24	\$81,000.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	30-Sep-2015	3.49	\$87,250.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	31-Dec-2015	3.75	\$93,750.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	31-Mar-2016	3.99	\$99,750.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	30-Jun-2016	4.24	\$106,000.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	30-Sep-2016	4.5	\$112,500.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	30-Dec-2016	4.75	\$118,750.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	31-Mar-2017	4.99	\$124,750.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	30-Jun-2017	5.24	\$131,000.00
Renaissance Learning Inc	First Lien Term Loan	\$25,000.00	29-Sep-2017	5.49	\$137,250.00
Renaissance Learning Inc	First Lien Term Loan	\$3,460,000.00	19-Oct-2017	5.55	\$19,203,000.00
Securus Technologies Inc	Second Lien Term Loan	\$5,400,000.00	31-May-2018	6.16	\$33,264,000.00
Shearer's Foods Inc	Mezzanine Non-PIK	\$4,180,261.42	31-Mar-2016	3.99	\$16,679,243.07
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	30-Jun-2012	0.24	\$7,145.18
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	30-Sep-2012	0.49	\$14,588.07
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	31-Dec-2012	0.75	\$22,328.68
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	31-Mar-2013	0.99	\$29,473.86
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	30-Jun-2013	1.24	\$36,916.75
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	30-Sep-2013	1.49	\$44,359.64
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	31-Dec-2013	1.75	\$52,100.25
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	31-Mar-2014	1.99	\$59,245.43
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	30-Jun-2014	2.24	\$66,688.33
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	30-Sep-2014	2.49	\$74,131.22
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	31-Dec-2014	2.75	\$81,871.83
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	31-Mar-2015	2.99	\$89,017.01
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	30-Jun-2015	3.24	\$96,459.90
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	30-Sep-2015	3.49	\$103,902.79
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	31-Dec-2015	3.75	\$111,643.40
Shield Finance Co SARL	Dollar Term B Loan	\$29,771.57	31-Mar-2016	3.99	\$118,788.58
Shield Finance Co SARL	Dollar Term B Loan	\$3,284,796.96	15-Jun-2016	4.2	\$13,796,147.23
SkillSoft Corporation	Term Loan	\$4,242.86	29-Jun-2012	0.24	\$1,018.29
SkillSoft Corporation	Term Loan	\$12,744.28	28-Sep-2012	0.49	\$6,244.70
SkillSoft Corporation	Term Loan	\$12,744.28	31-Dec-2012	0.75	\$9,558.21
SkillSoft Corporation	Term Loan	\$12,744.28	29-Mar-2013	0.99	\$12,616.84
SkillSoft Corporation	Term Loan	\$12,744.28	28-Jun-2013	1.24	\$15,802.91
SkillSoft Corporation	Term Loan	\$12,744.28	30-Sep-2013	1.49	\$18,988.97
SkillSoft Corporation	Term Loan	\$12,744.28	31-Dec-2013	1.75	\$22,302.49
SkillSoft Corporation	Term Loan	\$12,744.28	31-Mar-2014	1.99	\$25,361.11

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
SkillSoft Corporation	Term Loan	\$12,744.28	30-Jun-2014	2.24	\$28,547.18
SkillSoft Corporation	Term Loan	\$12,744.28	30-Sep-2014	2.49	\$31,733.25
SkillSoft Corporation	Term Loan	\$12,744.28	31-Dec-2014	2.75	\$35,046.77
SkillSoft Corporation	Term Loan	\$12,744.28	31-Mar-2015	2.99	\$38,105.39
SkillSoft Corporation	Term Loan	\$12,744.28	30-Jun-2015	3.24	\$41,291.46
SkillSoft Corporation	Term Loan	\$12,744.28	30-Sep-2015	3.49	\$44,477.53
SkillSoft Corporation	Term Loan	\$12,744.28	31-Dec-2015	3.75	\$47,791.04
SkillSoft Corporation	Term Loan	\$12,744.28	31-Mar-2016	3.99	\$50,849.67
SkillSoft Corporation	Term Loan	\$12,744.28	30-Jun-2016	4.24	\$54,035.74
SkillSoft Corporation	Term Loan	\$12,744.28	30-Sep-2016	4.5	\$57,349.25
SkillSoft Corporation	Term Loan	\$12,744.28	30-Dec-2016	4.75	\$60,535.32
SkillSoft Corporation	Term Loan	\$4,766,360.12	26-May-2017	5.15	\$24,546,754.64
Sonicwall Inc	Second Lien Term Loan	\$5,000,000.00	23-Jan-2017	4.81	\$24,050,000.00
Sonicwall Inc	Term Loan	\$0.00	29-Jun-2012	0.24	\$0.00
Sonicwall Inc	Term Loan	\$0.00	28-Sep-2012	0.49	\$0.00
Sonicwall Inc	Term Loan	\$10,483.87	31-Dec-2012	0.75	\$7,862.90
Sonicwall Inc	Term Loan	\$25,000.00	29-Mar-2013	0.99	\$24,750.00
Sonicwall Inc	Term Loan	\$25,000.00	28-Jun-2013	1.24	\$31,000.00
Sonicwall Inc	Term Loan	\$25,000.00	30-Sep-2013	1.49	\$37,250.00
Sonicwall Inc	Term Loan	\$25,000.00	31-Dec-2013	1.75	\$43,750.00
Sonicwall Inc	Term Loan	\$25,000.00	31-Mar-2014	1.99	\$49,750.00
Sonicwall Inc	Term Loan	\$25,000.00	30-Jun-2014	2.24	\$56,000.00
Sonicwall Inc	Term Loan	\$25,000.00	30-Sep-2014	2.49	\$62,250.00
Sonicwall Inc	Term Loan	\$25,000.00	31-Dec-2014	2.75	\$68,750.00
Sonicwall Inc	Term Loan	\$25,000.00	31-Mar-2015	2.99	\$74,750.00
Sonicwall Inc	Term Loan	\$25,000.00	30-Jun-2015	3.24	\$81,000.00
Sonicwall Inc	Term Loan	\$25,000.00	30-Sep-2015	3.49	\$87,250.00
Sonicwall Inc	Term Loan	\$25,000.00	31-Dec-2015	3.75	\$93,750.00
Sonicwall Inc	Term Loan	\$567,741.94	25-Jan-2016	3.81	\$2,163,096.78
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Jun-2012	0.24	\$1,650.00
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Sep-2012	0.49	\$3,368.75
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Dec-2012	0.75	\$5,156.25
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Mar-2013	0.99	\$6,806.25
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Jun-2013	1.24	\$8,525.00
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Sep-2013	1.49	\$10,243.75
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Dec-2013	1.75	\$12,031.25
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Mar-2014	1.99	\$13,681.25
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Jun-2014	2.24	\$15,400.00
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Sep-2014	2.49	\$17,118.75
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Dec-2014	2.75	\$18,906.25
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Mar-2015	2.99	\$20,556.25
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Jun-2015	3.24	\$22,275.00
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Sep-2015	3.49	\$23,993.75
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Dec-2015	3.75	\$25,781.25
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Mar-2016	3.99	\$27,431.25
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Jun-2016	4.24	\$29,150.00
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Sep-2016	4.5	\$30,937.50
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Dec-2016	4.75	\$32,656.25
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Mar-2017	4.99	\$34,306.25
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Jun-2017	5.24	\$36,025.00
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	30-Sep-2017	5.5	\$37,812.50
Sterling Infosystems Inc	Tranche A Term Loan	\$6,875.00	31-Dec-2017	5.75	\$39,531.25
Sterling Infosystems Inc	Tranche A Term Loan	\$2,591,875.00	01-Feb-2018	5.84	\$15,136,550.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Stratus Technologies Inc	12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	\$8,500,000.00	29-Mar-2015	2.99	\$25,415,000.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	31-May-2012	0.16	\$2,000.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	31-Aug-2012	0.41	\$5,125.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	30-Nov-2012	0.66	\$8,250.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	28-Feb-2013	0.91	\$11,375.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	31-May-2013	1.16	\$14,500.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	30-Aug-2013	1.41	\$17,625.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	29-Nov-2013	1.66	\$20,750.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	28-Feb-2014	1.91	\$23,875.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	30-May-2014	2.16	\$27,000.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	29-Aug-2014	2.41	\$30,125.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	28-Nov-2014	2.65	\$33,125.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	27-Feb-2015	2.9	\$36,250.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	29-May-2015	3.15	\$39,375.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	31-Aug-2015	3.41	\$42,625.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	30-Nov-2015	3.66	\$45,750.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	29-Feb-2016	3.91	\$48,875.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	31-May-2016	4.16	\$52,000.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	31-Aug-2016	4.41	\$55,125.00
Sunquest Information Systems Inc	First Lien Term Loan	\$12,500.00	30-Nov-2016	4.66	\$58,250.00
Sunquest Information Systems Inc	First Lien Term Loan	\$4,725,000.00	16-Dec-2016	4.71	\$22,254,750.00
Syniverse Holdings Inc	Term Loan	\$10,050.25	29-Jun-2012	0.24	\$2,412.06
Syniverse Holdings Inc	Term Loan	\$10,050.25	28-Sep-2012	0.49	\$4,924.62
Syniverse Holdings Inc	Term Loan	\$10,050.25	31-Dec-2012	0.75	\$7,537.69
Syniverse Holdings Inc	Term Loan	\$10,050.25	29-Mar-2013	0.99	\$9,949.75
Syniverse Holdings Inc	Term Loan	\$10,050.25	28-Jun-2013	1.24	\$12,462.31
Syniverse Holdings Inc	Term Loan	\$10,050.25	30-Sep-2013	1.49	\$14,974.87
Syniverse Holdings Inc	Term Loan	\$10,050.25	31-Dec-2013	1.75	\$17,587.94
Syniverse Holdings Inc	Term Loan	\$10,050.25	31-Mar-2014	1.99	\$20,000.00
Syniverse Holdings Inc	Term Loan	\$10,050.25	30-Jun-2014	2.24	\$22,512.56
Syniverse Holdings Inc	Term Loan	\$10,050.25	30-Sep-2014	2.49	\$25,025.13
Syniverse Holdings Inc	Term Loan	\$10,050.25	31-Dec-2014	2.75	\$27,638.19
Syniverse Holdings Inc	Term Loan	\$10,050.25	31-Mar-2015	2.99	\$30,050.25
Syniverse Holdings Inc	Term Loan	\$10,050.25	30-Jun-2015	3.24	\$32,562.81
Syniverse Holdings Inc	Term Loan	\$10,050.25	30-Sep-2015	3.49	\$35,075.38
Syniverse Holdings Inc	Term Loan	\$10,050.25	31-Dec-2015	3.75	\$37,688.44
Syniverse Holdings Inc	Term Loan	\$10,050.25	31-Mar-2016	3.99	\$40,100.50
Syniverse Holdings Inc	Term Loan	\$10,050.25	30-Jun-2016	4.24	\$42,613.07
Syniverse Holdings Inc	Term Loan	\$10,050.25	30-Sep-2016	4.5	\$45,226.13
Syniverse Holdings Inc	Term Loan	\$10,050.25	30-Dec-2016	4.75	\$47,738.69
Syniverse Holdings Inc	Term Loan	\$10,050.25	31-Mar-2017	4.99	\$50,150.75
Syniverse Holdings Inc	Term Loan	\$10,050.25	30-Jun-2017	5.24	\$52,663.32
Syniverse Holdings Inc	Term Loan	\$10,050.25	29-Sep-2017	5.49	\$55,175.88
Syniverse Holdings Inc	Term Loan	\$3,748,743.72	21-Dec-2017	5.72	\$21,442,814.07
TeleGuam Holdings LLC	Second Lien Term Loan	\$4,687,500.00	09-Jun-2017	5.19	\$24,328,125.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	29-Jun-2012	0.24	\$4,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	28-Sep-2012	0.49	\$9,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	31-Dec-2012	0.75	\$15,000.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	29-Mar-2013	0.99	\$19,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	28-Jun-2013	1.24	\$24,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	30-Sep-2013	1.49	\$29,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	31-Dec-2013	1.75	\$35,000.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	31-Mar-2014	1.99	\$39,800.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	30-Jun-2014	2.24	\$44,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	30-Sep-2014	2.49	\$49,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	31-Dec-2014	2.75	\$55,000.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	31-Mar-2015	2.99	\$59,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	30-Jun-2015	3.24	\$64,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	30-Sep-2015	3.49	\$69,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	31-Dec-2015	3.75	\$75,000.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	31-Mar-2016	3.99	\$79,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	30-Jun-2016	4.24	\$84,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	30-Sep-2016	4.5	\$90,000.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	30-Dec-2016	4.75	\$95,000.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	31-Mar-2017	4.99	\$99,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	30-Jun-2017	5.24	\$104,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	29-Sep-2017	5.49	\$109,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	29-Dec-2017	5.74	\$114,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$20,000.00	30-Mar-2018	5.99	\$119,800.00
UniTek Global Services Inc	Tranche B Term Loan	\$7,440,000.00	16-Apr-2018	6.04	\$44,937,599.99
US Ft Holdco Inc	Term Loan	\$15,000.00	29-Jun-2012	0.24	\$3,600.00
US Ft Holdco Inc	Term Loan	\$15,000.00	28-Sep-2012	0.49	\$7,350.00
US Ft Holdco Inc	Term Loan	\$15,000.00	31-Dec-2012	0.75	\$11,250.00
US Ft Holdco Inc	Term Loan	\$15,000.00	29-Mar-2013	0.99	\$14,850.00
US Ft Holdco Inc	Term Loan	\$15,000.00	28-Jun-2013	1.24	\$18,600.00
US Ft Holdco Inc	Term Loan	\$15,000.00	30-Sep-2013	1.49	\$22,350.00
US Ft Holdco Inc	Term Loan	\$15,000.00	31-Dec-2013	1.75	\$26,250.00
US Ft Holdco Inc	Term Loan	\$15,000.00	31-Mar-2014	1.99	\$29,850.00
US Ft Holdco Inc	Term Loan	\$15,000.00	30-Jun-2014	2.24	\$33,600.00
US Ft Holdco Inc	Term Loan	\$15,000.00	30-Sep-2014	2.49	\$37,350.00
US Ft Holdco Inc	Term Loan	\$15,000.00	31-Dec-2014	2.75	\$41,250.00
US Ft Holdco Inc	Term Loan	\$15,000.00	31-Mar-2015	2.99	\$44,850.00
US Ft Holdco Inc	Term Loan	\$15,000.00	30-Jun-2015	3.24	\$48,600.00
US Ft Holdco Inc	Term Loan	\$15,000.00	30-Sep-2015	3.49	\$52,350.00
US Ft Holdco Inc	Term Loan	\$15,000.00	31-Dec-2015	3.75	\$56,250.00
US Ft Holdco Inc	Term Loan	\$15,000.00	31-Mar-2016	3.99	\$59,850.00
US Ft Holdco Inc	Term Loan	\$15,000.00	30-Jun-2016	4.24	\$63,600.00
US Ft Holdco Inc	Term Loan	\$15,000.00	30-Sep-2016	4.5	\$67,500.00
US Ft Holdco Inc	Term Loan	\$15,000.00	30-Dec-2016	4.75	\$71,250.00
US Ft Holdco Inc	Term Loan	\$15,000.00	31-Mar-2017	4.99	\$74,850.00
US Ft Holdco Inc	Term Loan	\$15,000.00	30-Jun-2017	5.24	\$78,600.00
US Ft Holdco Inc	Term Loan	\$15,000.00	29-Sep-2017	5.49	\$82,350.00
US Ft Holdco Inc	Term Loan	\$5,655,000.00	30-Nov-2017	5.66	\$32,007,300.00
Vision Solutions Inc	Second Lien Term Loan	\$4,250,000.00	21-Jul-2017	5.3	\$22,525,000.00
Web.com Group Inc	First Lien Term Loan	\$0.00	29-Jun-2012	0.24	\$0.00
Web.com Group Inc	First Lien Term Loan	\$0.00	28-Sep-2012	0.49	\$0.00
Web.com Group Inc	First Lien Term Loan	\$0.00	31-Dec-2012	0.75	\$0.00
Web.com Group Inc	First Lien Term Loan	\$16,666.67	29-Mar-2013	0.99	\$16,500.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	28-Jun-2013	1.24	\$77,500.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	30-Sep-2013	1.49	\$93,125.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	31-Dec-2013	1.75	\$109,375.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	31-Mar-2014	1.99	\$124,375.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	30-Jun-2014	2.24	\$140,000.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	30-Sep-2014	2.49	\$155,625.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	31-Dec-2014	2.75	\$171,875.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	31-Mar-2015	2.99	\$186,875.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Web.com Group Inc	First Lien Term Loan	\$62,500.00	30-Jun-2015	3.24	\$202,500.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	30-Sep-2015	3.49	\$218,125.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	31-Dec-2015	3.75	\$234,375.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	31-Mar-2016	3.99	\$249,375.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	30-Jun-2016	4.24	\$265,000.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	30-Sep-2016	4.5	\$281,250.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	30-Dec-2016	4.75	\$296,875.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	31-Mar-2017	4.99	\$311,875.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	30-Jun-2017	5.24	\$327,500.00
Web.com Group Inc	First Lien Term Loan	\$62,500.00	29-Sep-2017	5.49	\$343,125.00
Web.com Group Inc	First Lien Term Loan	\$3,762,500.00	27-Oct-2017	5.57	\$20,957,125.00
	Grand Total	\$222,512,618.58			\$974,795,943.37

Coverage Test: Class A Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 25-Jan-2012 - 25-Apr-2012

Current Collection Period : 05-Jan-2012 - 03-Apr-2012

	Outcome	Requirement	
OC Coverage %	227.7%	>= 135.0%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$222,522,593.46	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$7,978,003.85	
Adjusted Collateral Principal Amount (Numerator)			\$230,500,597.31
Aggregate Outstanding Amount of Secured Notes			\$101,250,000.00

Tranche		Par Amount Outstanding
A		
Class A Senior Secured Floating Rate Notes		\$101,250,000.00
	A Subtotal	\$101,250,000.00
	Grand Total	\$101,250,000.00

Interest Diversion Test

Report Summary

Current Distribution Period : 25-Jan-2012 - 25-Apr-2012

Current Collection Period : 05-Jan-2012 - 03-Apr-2012

	Outcome	Requirement	
OC Coverage %	227.7%	>= 150.0%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$222,522,593.46	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$7,978,003.85	
Adjusted Collateral Principal Amount (Numerator)			\$230,500,597.31
Aggregate Outstanding Amount of Secured Notes			\$101,250,000.00

Tranche		Par Amount Outstanding
A		
Class A Senior Secured Floating Rate Notes		\$101,250,000.00
	A Subtotal	\$101,250,000.00
	Grand Total	\$101,250,000.00

Coverage Test: Interest Coverage Test

Report Summary

Current Distribution Period : 25-Jan-2012 - 25-Apr-2012

Current Collection Period : 05-Jan-2012 - 03-Apr-2012

	Outcome	Requirement	
Interest Coverage %	551.6%	>= 260.0%	PASS

Actual:

Interest Received on CDS	\$3,999,804.83	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$3,999,804.83

Projected:

Interest on CDS	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1 (a)(i) clause (A)	\$32,394.29	
Subtotal:		\$32,394.29

Plus:

Expense Reserve Account Balance	\$0.00	
Interest Reserve Account Balance	\$0.00	
Subtotal:		\$0.00

Collateral Interest Amount (Numerator):		\$3,967,410.54
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Interest due and payable on the Secured Notes (Denominator):		\$719,209.97
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Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
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Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A Senior Secured Floating Rate Notes	2.8101%	0.5601%	2.2500%	25-Jan-2012	25-Apr-2012	\$101,250,000.00	\$719,209.97
					Grand Total	\$101,250,000.00	\$719,209.97

Portfolio Assets: Interest Calculation Parameters

Fixed Rate Securities	\$20,680,261.42
Floating Rate Securities	\$201,842,332.04
Securities Paying Annually	\$0.00
Securities Paying Semi-Annually	\$16,500,000.00
Securities Paying Quarterly	\$152,835,813.86
Securities Paying Bi-Monthly	\$774,359.60
Securities Paying Monthly	\$52,412,420.00
Securities Paying < Quarterly but no less than Annually	\$16,500,000.00

Payment Frequency	Security	Security ID	Security Type	Principal Balance	Calc Method	Rate Index	LIBOR Floor Rate	All-In Rate	Spread	Spread Balance	Annual Interest	
Fixed												
Quarterly	Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	Loan	\$4,180,261.42	ACT/360		0.0000%	15.7500%			\$658,391.17	
Semi-Annual	GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	Bond	\$8,000,000.00	30/360		0.0000%	9.7500%			\$780,000.00	
Semi-Annual	Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	Bond	\$8,500,000.00	30/360		0.0000%	12.0000%			\$1,020,000.00	
Fixed Subtotal				\$20,680,261.42							\$0.00	\$2,458,391.17
Float												
Bi-monthly	Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	Loan	\$774,359.60	ACT/360	LIBOR	1.5000%	5.2500%	4.6899%	\$36,316.69	\$40,653.88	
Monthly	Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Loan	\$1,579,119.57	ACT/360	LIBOR	2.0000%	6.0000%	5.4399%	\$85,902.53	\$94,747.17	
Monthly	Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Loan	\$1,676,936.92	ACT/360	LIBOR	2.0000%	6.0000%	5.4399%	\$91,223.69	\$100,616.22	
Monthly	Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Loan	\$1,701,408.30	ACT/360	LIBOR	2.0000%	6.0000%	5.4399%	\$92,554.91	\$102,084.50	
Monthly	Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	Loan	\$4,937,500.00	ACT/360	LIBOR	0.0000%	7.0000%	6.4399%	\$317,970.06	\$345,625.00	
Monthly	GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	Loan	\$3,950,000.00	ACT/360	LIBOR	0.0000%	8.7500%	8.1899%	\$323,501.05	\$345,625.00	
Monthly	InfoNXX - Second Lien Term Loan	INFONXX_SLTL	Loan	\$7,000,000.00	ACT/360	LIBOR	0.0000%	6.4913%	6.2500%	\$437,500.00	\$454,387.50	
Monthly	Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	Loan	\$5,900,062.73	ACT/360	LIBOR	0.0000%	13.7500%	9.7500%	\$575,256.12	\$811,258.63	
Monthly	Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	Loan	\$2,985,000.00	ACT/360	LIBOR	3.2500%	6.5000%	5.9399%	\$177,306.02	\$194,025.00	
Monthly	Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	Loan	\$5,000,000.00	ACT/360	LIBOR	2.0000%	12.0000%	11.4399%	\$571,995.00	\$600,000.00	
Monthly	Sonicwall Inc - Term Loan	SONICWALL_TL	Loan	\$64,516.13	ACT/360	PRIME	2.0000%	8.5000%	7.9399%	\$5,122.52	\$5,483.87	
Monthly	Sonicwall Inc - Term Loan	SONICWALL_TL	Loan	\$813,709.68	ACT/360	LIBOR	2.0000%	8.2500%	7.6899%	\$62,573.46	\$67,131.05	
Monthly	Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	Loan	\$2,962,500.00	ACT/360	LIBOR	1.7500%	6.2500%	5.6899%	\$168,563.29	\$185,156.25	
Monthly	TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	Loan	\$4,687,500.00	ACT/360	LIBOR	1.7500%	9.7500%	9.1899%	\$430,776.56	\$457,031.25	
Monthly	Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	\$4,250,000.00	ACT/360	LIBOR	0.0000%	9.5000%	8.9399%	\$379,945.75	\$403,750.00	
Monthly	Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	\$4,904,166.67	ACT/360	LIBOR	1.5000%	7.0000%	6.4399%	\$315,823.43	\$343,291.67	
Quarterly	Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	Loan	\$4,910,714.29	ACT/360	LIBOR	2.0000%	10.0000%	9.4399%	\$463,566.52	\$491,071.43	
Quarterly	AKQA Inc - Term Loan	AKQAINC_TL	Loan	\$5,896,447.43	ACT/360	LIBOR	0.0000%	4.9800%	4.4199%	\$260,617.08	\$293,643.08	
Quarterly	Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	Loan	\$4,875,000.00	ACT/360	LIBOR	1.5000%	6.5000%	5.9399%	\$289,570.13	\$316,875.00	
Quarterly	Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	Loan	\$3,500,000.00	ACT/360	LIBOR	1.5000%	7.5000%	6.9399%	\$242,896.50	\$262,500.00	
Quarterly	BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	Loan	\$1,320,790.62	ACT/360	LIBOR	1.7500%	8.7500%	8.1899%	\$108,171.43	\$115,569.18	
Quarterly	CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	Loan	\$100,755.67	ACT/360	LIBOR	0.0000%	3.9697%	3.4096%	\$3,435.31	\$3,999.65	
Quarterly	CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	Loan	\$3,778,337.53	ACT/360	LIBOR	0.0000%	3.9891%	3.4290%	\$129,559.19	\$150,721.66	
Quarterly	Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	Loan	\$4,987,500.00	ACT/360	LIBOR	1.5000%	9.2500%	8.6899%	\$433,408.76	\$461,343.75	
Quarterly	EIG Investors Corp - Term Loan	EIGINVSTRS_TL	Loan	\$9,975,000.00	ACT/360	LIBOR	1.5000%	7.7500%	7.1899%	\$717,192.53	\$773,062.50	
Quarterly	Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	Loan	\$4,962,500.00	ACT/360	LIBOR	1.2500%	5.5000%	4.9399%	\$245,142.54	\$272,937.50	

Payment Frequency	Security	Security ID	Security Type	Principal Balance	Calc Method	Rate Index	LIBOR Floor Rate	All-In Rate	Spread	Spread Balance	Annual Interest
Quarterly	Emdeon Inc - Term B Loan	EMDEONINC_TL	Loan	\$44,496.34	ACT/360	LIBOR	1.2500%	6.7500%	6.1899%	\$2,754.28	\$3,003.50
Quarterly	Emdeon Inc - Term B Loan	EMDEONINC_TL	Loan	\$65,155.32	ACT/360	LIBOR	1.2500%	6.7500%	6.1899%	\$4,033.05	\$4,397.98
Quarterly	Emdeon Inc - Term B Loan	EMDEONINC_TL	Loan	\$286,047.80	ACT/360	LIBOR	1.2500%	6.7500%	6.1899%	\$17,706.07	\$19,308.23
Quarterly	Emdeon Inc - Term B Loan	EMDEONINC_TL	Loan	\$452,908.98	ACT/360	LIBOR	1.2500%	6.7500%	6.1899%	\$28,034.61	\$30,571.36
Quarterly	Emdeon Inc - Term B Loan	EMDEONINC_TL	Loan	\$1,096,516.56	ACT/360	LIBOR	1.2500%	6.7500%	6.1899%	\$67,873.28	\$74,014.87
Quarterly	EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	Loan	\$554,209.38	ACT/360	LIBOR	1.7500%	8.7500%	8.1899%	\$45,389.19	\$48,493.32
Quarterly	Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	Loan	\$5,000,000.00	ACT/360	LIBOR	1.5000%	5.2500%	4.6899%	\$234,495.00	\$262,500.00
Quarterly	Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	Loan	\$5,803,636.37	ACT/360	LIBOR	1.5000%	7.0000%	6.4399%	\$373,748.38	\$406,254.55
Quarterly	Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	Loan	\$4,860,748.48	ACT/360	LIBOR	1.7500%	5.7500%	5.1899%	\$252,267.99	\$279,493.04
Quarterly	HHI Holdings LLC - Term Loan	HHIHLDGS_TL	Loan	\$11,987.92	ACT/360	PRIME	1.5000%	7.7500%	7.1899%	\$861.92	\$929.06
Quarterly	HHI Holdings LLC - Term Loan	HHIHLDGS_TL	Loan	\$4,443,023.40	ACT/360	LIBOR	1.5000%	7.0000%	6.4399%	\$286,126.26	\$311,011.64
Quarterly	Immucor Inc - Term B Loan	IMMUCORINC_TL	Loan	\$4,477,500.00	ACT/360	LIBOR	1.5000%	7.2500%	6.6899%	\$299,540.27	\$324,618.75
Quarterly	Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	Loan	\$20,000.00	ACT/360	LIBOR	1.5000%	5.5000%	4.9399%	\$987.98	\$1,100.00
Quarterly	Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	Loan	\$3,950,000.00	ACT/360	LIBOR	1.5000%	5.5000%	4.9399%	\$195,126.05	\$217,250.00
Quarterly	National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	\$5,985,000.00	ACT/360	LIBOR	0.0000%	8.2500%	7.6899%	\$460,240.52	\$493,762.50
Quarterly	NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	\$10,251,705.53	ACT/360	LIBOR	1.5000%	7.0000%	6.4399%	\$660,199.58	\$717,619.39
Quarterly	Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	Loan	\$2,536,659.39	ACT/360	LIBOR	1.7500%	7.7500%	7.1899%	\$182,383.27	\$196,591.10
Quarterly	Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	\$412,286.13	ACT/360	LIBOR	1.2500%	4.5000%	3.9399%	\$16,243.66	\$18,552.88
Quarterly	Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	\$412,286.13	ACT/360	LIBOR	1.2500%	4.5000%	3.9399%	\$16,243.66	\$18,552.88
Quarterly	Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	\$412,286.13	ACT/360	LIBOR	1.2500%	4.5000%	3.9399%	\$16,243.66	\$18,552.88
Quarterly	Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	\$412,286.13	ACT/360	LIBOR	1.2500%	4.5000%	3.9399%	\$16,243.66	\$18,552.88
Quarterly	Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	\$412,286.13	ACT/360	LIBOR	1.2500%	4.5000%	3.9399%	\$16,243.66	\$18,552.88
Quarterly	Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	\$412,286.13	ACT/360	LIBOR	1.2500%	4.5000%	3.9399%	\$16,243.66	\$18,552.88
Quarterly	Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	\$412,286.13	ACT/360	LIBOR	1.2500%	4.5000%	3.9399%	\$16,243.66	\$18,552.88
Quarterly	Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	\$412,286.13	ACT/360	LIBOR	1.2500%	4.5000%	3.9399%	\$16,243.66	\$18,552.88
Quarterly	Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	\$2,475,778.19	ACT/360	LIBOR	1.2500%	4.5000%	3.9399%	\$97,543.18	\$111,410.02
Quarterly	Presidio Inc - Term Loan	PRESIDIOINC_TL	Loan	\$4,617,784.71	ACT/360	LIBOR	1.7500%	7.2500%	6.6899%	\$308,925.18	\$334,789.39
Quarterly	RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	Loan	\$4,950,000.00	ACT/360	PRIME	1.5000%	9.2500%	8.6899%	\$430,150.05	\$457,875.00
Quarterly	Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	Loan	\$3,980,000.00	ACT/365	LIBOR	1.5000%	7.7500%	7.1899%	\$286,158.02	\$308,450.00
Quarterly	Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	Loan	\$5,400,000.00	ACT/360	LIBOR	1.7500%	10.0000%	9.4399%	\$509,754.60	\$540,000.00
Quarterly	Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	Loan	\$3,761,142.14	ACT/360	LIBOR	0.0000%	7.7518%	7.1917%	\$270,490.06	\$291,556.22
Quarterly	SkillSoft Corporation - Term Loan	SKILLSFTCRP_TL	Loan	\$5,000,000.00	ACT/360	LIBOR	1.7500%	6.5000%	5.9399%	\$296,995.00	\$325,000.00
Quarterly	Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	Loan	\$68,750.00	ACT/360	PRIME	0.0000%	8.0000%	7.4399%	\$5,114.93	\$5,500.00
Quarterly	Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	Loan	\$85,937.50	ACT/360	LIBOR	0.0000%	7.2500%	6.6899%	\$5,749.13	\$6,230.47
Quarterly	Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	Loan	\$2,595,312.50	ACT/360	LIBOR	0.0000%	7.2500%	6.6899%	\$173,623.81	\$188,160.16
Quarterly	Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	Loan	\$2,000,000.00	ACT/360	LIBOR	1.7500%	6.2500%	5.6899%	\$113,798.00	\$125,000.00
Quarterly	Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	Loan	\$3,195,489.64	ACT/360	LIBOR	1.5000%	5.2500%	4.6899%	\$149,865.27	\$167,763.21
Quarterly	UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	Loan	\$7,920,000.00	ACT/360	LIBOR	1.5000%	9.0000%	8.4399%	\$668,440.08	\$712,800.00
Quarterly	US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	Loan	\$5,985,000.00	ACT/360	LIBOR	1.5000%	7.5000%	6.9399%	\$415,353.02	\$448,875.00
			Float Subtotal	\$201,842,332.04						\$13,907,081.06	\$15,218,236.72
			Grand Total	\$222,522,593.46						\$13,907,081.06	\$17,676,627.90

Portfolio Assets: Interest Coverage Detail

Reinvestment Rate: 0.10000%
 Collection Period Start Date: 05-Jan-2012
 Collection Period End Date: 03-Apr-2012

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
Airvana Network Solutions Inc - Term Loan										
25-Mar-2015	\$132,928.24									
AKQA Inc - Term Loan										
20-Mar-2013	\$81,374.36									
Anchor Glass Container Corporation - First Lien Term Loan										
02-Mar-2016	\$76,840.70									
Attachmate Corporation - First Lien Term Loan										
27-Apr-2017	\$82,728.30									
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan										
18-Dec-2017	\$29,213.32									
CHS/Community Health Systems Inc - Extended Term Loan										
25-Jan-2017	\$12,383.81									
CHS/Community Health Systems Inc - Retired - Extended Term Loan										
25-Jan-2017	\$24,809.25									
Decision Resources LLC - First Lien Term Loan										
28-Dec-2016	\$116,489.95									
Diversified Machine Inc - Term Loan										
01-Dec-2016	\$139,649.31									
EIG Investors Corp - Term Loan										
22-Dec-2017	\$160,425.00									
Embanet-Compass Knowledge Group Inc - Term Loan										
27-Jun-2017	\$69,166.32									
Emdeon Inc - Term B Loan										
02-Nov-2018	\$33,271.88									
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan										
18-Dec-2017	\$12,258.03									
Getty Images Inc - Initial Term Loan										
07-Nov-2016	\$66,354.17									
Global Tel Link Corp - First Lien Term Loan										
14-Dec-2017	\$108,782.83									
Goodman Global Inc. - Initial Term Loan										
28-Oct-2016	\$71,426.00									
GRD Holding III Corporation - Initial Facility Loan										
05-Oct-2017	\$89,973.02									
HHI Holdings LLC - Term Loan										
21-Mar-2017	\$79,049.63									
Hyland Software Inc - Term Loan										
16-Dec-2016	\$5,923.01									
Immucor Inc - Term B Loan										
17-Aug-2018	\$82,262.58									
InfoNXX - Second Lien Term Loan										
02-Dec-2013	\$115,379.76									
Mercury Payment Systems LLC - Term Loan										

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
03-Jul-2017	\$66,105.97									
Merrill Communications LLC - Second Lien Term Loan Non-PIK										
15-Nov-2013	\$205,396.00									
Merrill Communications LLC - Second Lien Term Loan PIK										
15-Nov-2013	\$11,276.62									
National Healing Corporation - First Lien Term B Loan										
30-Nov-2017	\$125,125.00									
NexTag Inc - Term Loan										
28-Jan-2016	\$180,122.43									
Pegasus Solutions Inc - Term Loan										
17-Apr-2013	\$50,502.60									
Petco Animal Supplies - New Term Loan										
24-Nov-2017	\$56,477.27									
Phillips Plastics Corporation - Term Loan A										
12-Feb-2017	\$51,886.34									
Presidio Inc - Term Loan										
31-Mar-2017	\$86,932.87									
RBS Holding Company LLC - Term B Loan										
Renaissance Learning Inc - First Lien Term Loan										
19-Oct-2017	\$78,165.21									
Securus Technologies Inc - Second Lien Term Loan										
31-May-2018	\$136,500.00									
Shearer's Foods Inc - Mezzanine Non-PIK										
31-Mar-2016	\$168,255.52									
Shearer's Foods Inc - Mezzanine PIK										
31-Mar-2016	\$1,647.50									
Shield Finance Co SARL - Dollar Term B Loan										
15-Jun-2016	\$74,282.30									
SkillSoft Corporation - Term Loan										
26-May-2017	\$82,152.78									
Sonicwall Inc - Second Lien Term Loan										
23-Jan-2017	\$151,666.67									
Sonicwall Inc - Term Loan										
25-Jan-2016	\$20,912.34									
Sterling Infosystems Inc - Tranche A Term Loan										
Sunquest Information Systems Inc - First Lien Term Loan										
16-Dec-2016	\$78,532.99									
Syniverse Holdings Inc - Term Loan										
21-Dec-2017	\$57,010.59									
TeleGuam Holdings LLC - Second Lien Term Loan										
09-Jun-2017	\$115,527.34									
UniTek Global Services Inc - Tranche B Term Loan										
16-Apr-2018	\$180,635.00									
US Ft Holdco Inc - Term Loan										
30-Nov-2017	\$111,897.94									
Vision Solutions Inc - Second Lien Term Loan										
24-Jul-2017	\$102,059.03									
Web.com Group Inc - First Lien Term Loan										
27-Oct-2017	\$89,930.56									
Yankee Cable Acquisition LLC - Term Loan										

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
26-Aug-2016	\$59,910.14									
Grand Total	\$3,933,600.46							\$0.00		\$0.00

Collateral Quality Test: Moody's Diversity Test

Aggregate Par Amount	\$222,522,593.46
Issuer Count	44
Average Par Amount	\$5,057,331.67

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

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
CORP - Automobile				
Diversified Machine Inc	\$4,987,500.00	0.9862	0.9862	
HHI Holdings LLC	\$4,455,011.32	0.8809	0.8809	
CORP - Automobile Subtotal	\$9,442,511.32		1.8671	1.4500
CORP - Banking, Finance, Insurance & Real Estate				
EZE Castle Software Inc	\$1,875,000.00	0.3707	0.3707	
Mercury Payment Systems LLC	\$3,970,000.00	0.7850	0.7850	
US Ft Holdco Inc	\$5,985,000.00	1.1834	1.0000	
CORP - Banking, Finance, Insurance & Real Estate Subtotal	\$11,830,000.00		2.1557	1.6000
CORP - Beverage, Food and Tobacco				
Shearer's Foods Inc	\$4,180,261.42	0.8266	0.8266	
CORP - Beverage, Food and Tobacco Subtotal	\$4,180,261.42		0.8266	0.8000
CORP - Construction & Building				
Goodman Global Inc.	\$4,860,748.48	0.9611	0.9611	
CORP - Construction & Building Subtotal	\$4,860,748.48		0.9611	1.0000
CORP - Consumer good: Durable				
GRD Holding III Corporation	\$3,950,000.00	0.7810	0.7810	
CORP - Consumer good: Durable Subtotal	\$3,950,000.00		0.7810	0.8000
CORP - Containers, Packaging, & Glass				
Anchor Glass Container Corporation	\$4,957,464.79	0.9803	0.9803	
CORP - Containers, Packaging, & Glass Subtotal	\$4,957,464.79		0.9803	1.0000
CORP - Healthcare & Pharmaceuticals				
Community Health Systems Inc	\$3,879,093.19	0.7670	0.7670	
Decision Resources LLC	\$4,937,500.00	0.9763	0.9763	
Emdeon Inc	\$1,945,125.00	0.3846	0.3846	
Immuco Inc	\$4,477,500.00	0.8853	0.8853	
National Healing Corporation	\$5,985,000.00	1.1834	1.0000	
Phillips Plastics Corporation	\$2,985,000.00	0.5902	0.5902	
Sunquest Information Systems Inc	\$4,962,500.00	0.9812	0.9812	

CORP - Healthcare & Pharmaceuticals Subtotal	\$29,171,718.19		5.5846	2.8667
CORP - High Tech Industries				
Attachmate Corporation	\$4,875,000.00	0.9639	0.9639	
Blue Coat Systems Inc	\$3,500,000.00	0.6921	0.6921	
EIG Investors Corp	\$9,975,000.00	1.9724	1.0000	
Shield Finance Co SARL	\$3,761,142.14	0.7437	0.7437	
Sonicwall Inc	\$5,878,225.81	1.1623	1.0000	
Stratus Technologies Inc	\$8,500,000.00	1.6807	1.0000	
Vision Solutions Inc	\$4,250,000.00	0.8404	0.8404	
Web.com Group Inc	\$4,904,166.67	0.9697	0.9697	
CORP - High Tech Industries Subtotal	\$45,643,534.62		7.2098	3.3000
CORP - Hotel, Gaming & Leisure				
Pegasus Solutions Inc	\$2,536,659.39	0.5016	0.5016	
CORP - Hotel, Gaming & Leisure Subtotal	\$2,536,659.39		0.5016	0.5000
CORP - Media: Advertising, Printing & Publishing				
AKQA Inc	\$5,896,447.43	1.1659	1.0000	
Getty Images Inc	\$5,000,000.00	0.9887	0.9887	
Merrill Communications LLC	\$5,900,062.73	1.1666	1.0000	
RBS Holding Company LLC	\$4,950,000.00	0.9788	0.9788	
CORP - Media: Advertising, Printing & Publishing Subtotal	\$21,746,510.16		3.9675	2.3333
CORP - Media: Broadcast & Subscription				
UniTek Global Services Inc	\$7,920,000.00	1.5660	1.0000	
CORP - Media: Broadcast & Subscription Subtotal	\$7,920,000.00		1.0000	1.0000
CORP - Retail				
NexTag Inc	\$10,251,705.53	2.0271	1.0000	
Petco Animal Supplies	\$4,949,494.95	0.9787	0.9787	
CORP - Retail Subtotal	\$15,201,200.48		1.9787	1.5000
CORP - Services: Business				
Embanet-Compass Knowledge Group Inc	\$4,962,500.00	0.9812	0.9812	
GXS Worldwide Inc	\$8,000,000.00	1.5819	1.0000	
Presidio Inc	\$4,617,784.71	0.9131	0.9131	
SkillSoft Corporation	\$5,000,000.00	0.9887	0.9887	
Sterling Infosystems Inc	\$2,750,000.00	0.5438	0.5438	
CORP - Services: Business Subtotal	\$25,330,284.71		4.4268	2.4667
CORP - Services: Consumer				
Renaissance Learning Inc	\$3,980,000.00	0.7870	0.7870	
CORP - Services: Consumer Subtotal	\$3,980,000.00		0.7870	0.8000
CORP - Telecommunications				
Airvana Network Solutions Inc	\$4,910,714.29	0.9710	0.9710	
Global Tel Link Corp	\$5,803,636.37	1.1476	1.0000	
InforXX	\$7,000,000.00	1.3841	1.0000	
Securus Technologies Inc	\$5,400,000.00	1.0678	1.0000	
Syniverse Holdings Inc	\$3,969,849.25	0.7850	0.7850	
TeleGuam Holdings LLC	\$4,687,500.00	0.9269	0.9269	
CORP - Telecommunications Subtotal	\$31,771,699.90		5.6829	2.9000

Grand Total \$222,522,593.46

24.3167

Collateral Quality Test: Minimum Weighted Average Moody's Recovery Rate Test

Principal Balance Total	\$222,522,593.46
Recovery Amount Total	\$94,538,955.50
Moody Minimum Weighted Average Recovery Rate	42.5%
Requirement	>= 40.00%
RESULT	PASS

Security	Security ID	Asset Type	Moody's Security Level	Moody's DP Rating	Moody's Rating	Principal Balance	Recovery Rate	Recovery Amount
Moody Senior Secured Loans - Rating Subcategory Differential >= +2								
Emdeon Inc - Term B Loan	EMDEONINC_TL	Loan	Senior Secured	B2	Ba3	\$1,945,125.00	60.0000%	\$1,167,075.00
Immuco Inc - Term B Loan	IMMUCORINC_TL	Loan	Senior Secured	B2	Ba3	\$4,477,500.00	60.0000%	\$2,686,500.00
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	Loan	Senior Secured	B2	Ba3	\$5,000,000.00	60.0000%	\$3,000,000.00
Sonicwall Inc - Term Loan	SONICWALL_TL	Loan	Senior Secured	B2	Ba3	\$878,225.81	60.0000%	\$526,935.49
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	Loan	Senior Secured	B2	Ba3	<u>\$4,962,500.00</u>	60.0000%	<u>\$2,977,500.00</u>
Moody Senior Secured Loans - Rating Subcategory Differential >= +2 Subtotal						\$17,263,350.81		\$10,358,010.49
Moody Senior Secured Loans - Rating Subcategory Differential = +1								
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	Loan	Senior Secured	B2	B1	\$4,875,000.00	50.0000%	\$2,437,500.00
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	Loan	Senior Secured	B2	B1	\$3,500,000.00	50.0000%	\$1,750,000.00
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	Loan	Senior Secured	B1	Ba3	\$3,879,093.19	50.0000%	\$1,939,546.60
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	Loan	Senior Secured	***	***	\$4,937,500.00	50.0000%	\$2,468,750.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	Senior Secured	B2	B1	\$5,985,000.00	50.0000%	\$2,992,500.00
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	Senior Secured	B2	B1	\$4,949,494.95	50.0000%	\$2,474,747.47
Presidio Inc - Term Loan	PRESIDJOINC_TL	Loan	Senior Secured	B1	Ba3	\$4,617,784.71	50.0000%	\$2,308,892.36
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	Loan	Senior Secured	B2	B1	\$3,980,000.00	50.0000%	\$1,990,000.00
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	Loan	Senior Secured	B2	B1	\$3,969,849.25	50.0000%	\$1,984,924.62
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	Loan	Senior Secured	B2	B1	\$5,985,000.00	50.0000%	\$2,992,500.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	Senior Secured	B1	Ba3	<u>\$4,904,166.67</u>	50.0000%	<u>\$2,452,083.33</u>
Moody Senior Secured Loans - Rating Subcategory Differential = +1 Subtotal						\$51,582,888.77		\$25,791,444.38
Moody Senior Secured Loans - Rating Subcategory Differential = 0								
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	Loan	Senior Secured	Caa1	Caa1	\$4,910,714.29	45.0000%	\$2,209,821.43
AKQA Inc - Term Loan	AKQAINC_TL	Loan	Senior Secured	***	***	\$5,896,447.43	45.0000%	\$2,653,401.34
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Loan	Senior Secured	***	***	\$4,957,464.79	50.0000%	\$2,478,732.40
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	Loan	Senior Secured	B1	B1	\$9,975,000.00	45.0000%	\$4,488,750.00
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	Loan	Senior Secured	***	***	\$4,962,500.00	45.0000%	\$2,233,125.00
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	Loan	Senior Secured	Ba3	Ba3	\$5,000,000.00	45.0000%	\$2,250,000.00
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	Loan	Senior Secured	B2	B2	\$5,803,636.37	45.0000%	\$2,611,636.36
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	Loan	Senior Secured	B1	B1	\$4,860,748.48	45.0000%	\$2,187,336.81
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	Loan	Senior Secured	B2	B2	\$3,950,000.00	45.0000%	\$1,777,500.00
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	Loan	Senior Secured	B2	B2	\$4,455,011.32	45.0000%	\$2,004,755.10
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	Loan	Senior Secured	B1	B1	\$3,970,000.00	45.0000%	\$1,786,500.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Senior Secured	B1	B1	\$10,251,705.53	45.0000%	\$4,613,267.49
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	Loan	Senior Secured	***	***	\$2,536,659.39	50.0000%	\$1,268,329.70
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	Loan	Senior Secured	B1	B1	\$2,985,000.00	45.0000%	\$1,343,250.00
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	Loan	Senior Secured	***	***	\$4,950,000.00	60.0000%	\$2,970,000.00
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTLB	Loan	Senior Secured	B2	B2	\$3,761,142.14	45.0000%	\$1,692,513.96
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	Loan	Senior Secured	B2	B2	<u>\$2,750,000.00</u>	45.0000%	<u>\$1,237,500.00</u>

						Moody Senior Secured Loans - Rating Subcategory Differential = 0 Subtotal	\$85,976,029.73		\$39,806,419.59
Moody Senior Secured Loans - Rating Subcategory Differential = -1									
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	Loan	Senior Secured	B2	B3		\$4,987,500.00	40.0000%	\$1,995,000.00
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	Loan	Senior Secured	B2	B3		\$7,920,000.00	40.0000%	\$3,168,000.00
						Moody Senior Secured Loans - Rating Subcategory Differential = -1 Subtotal	\$12,907,500.00		\$5,163,000.00
Moody Non-Senior Secured Loans - Rating Subcategory Differential = 0									
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	Loan	Second Lien	B2	B2		\$1,320,790.62	25.0000%	\$330,197.66
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	Loan	Second Lien	B2	B2		\$554,209.38	25.0000%	\$138,552.35
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	Loan	Second Lien	B3	B3		\$7,000,000.00	25.0000%	\$1,750,000.00
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILCOM_SL	Loan	Second Lien	Caa3	Caa3		\$5,900,062.73	25.0000%	\$1,475,015.68
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	Loan	Second Lien	Caa3	Caa3		\$0.00	25.0000%	\$0.00
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	Loan	Second Lien	Caa1	Caa1		\$5,400,000.00	25.0000%	\$1,350,000.00
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	Loan	Subordinated	B3	B3		\$4,180,261.42	25.0000%	\$1,045,065.36
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	Loan	Subordinated	B3	B3		\$0.00	25.0000%	\$0.00
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	Loan	Second Lien	B1	B1		\$5,000,000.00	25.0000%	\$1,250,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	Loan	Second Lien	***	***		\$4,687,500.00	10.0000%	\$468,750.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	Caa1	Caa1		\$4,250,000.00	25.0000%	\$1,062,500.00
						Moody Non-Senior Secured Loans - Rating Subcategory Differential = 0 Subtotal	\$38,292,824.15		\$8,870,081.04
Bonds - Rating Subcategory Differential = +1									
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	Bond	Senior Secured	B3	B2		\$8,500,000.00	30.0000%	\$2,550,000.00
						Bonds - Rating Subcategory Differential = +1 Subtotal	\$8,500,000.00		\$2,550,000.00
Bonds - Rating Subcategory Differential = 0									
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	Bond	Senior Secured	B2	B2		\$8,000,000.00	25.0000%	\$2,000,000.00
						Bonds - Rating Subcategory Differential = 0 Subtotal	\$8,000,000.00		\$2,000,000.00
						Grand Total	\$222,522,593.46		\$94,538,955.50

Collateral Quality Test: Weighted Average S&P Recovery Rate

Class A Note Rating	AAA
Principal Balance Total	\$222,522,593.46
Recovery Amount Total	\$87,251,529.88
S&P Minimum Weighted Average Recovery Rate Requirement	39.2% >= 38.00%
RESULT	PASS

Security	Security ID	AssetType	First-Lien-Last-Out Loan	Country	Principal Balance	Recovery Rate	Recovery Amount
Table 1: Recovery Rating 2 AAA							
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	Loan	No	United Kingdom	\$3,761,142.14	50.0000%	\$1,880,571.07
Table 1: Recovery Rating 2 AAA Subtotal					\$3,761,142.14		\$1,880,571.07

Table 4: Senior Secured Loan AAA - U.S. or Canada

Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	Loan	No	United States	\$4,910,714.29	45.0000%	\$2,209,821.43
AKQA Inc - Term Loan	AKQAINC_TL	Loan	No	United States	\$5,896,447.43	45.0000%	\$2,653,401.34
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Loan	No	United States	\$4,957,464.79	45.0000%	\$2,230,859.16
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	Loan	No	United States	\$4,875,000.00	45.0000%	\$2,193,750.00
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	Loan	No	United States	\$3,500,000.00	45.0000%	\$1,575,000.00
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	Loan	No	United States	\$3,879,093.19	45.0000%	\$1,745,591.94
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	Loan	No	United States	\$4,937,500.00	45.0000%	\$2,221,875.00
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	Loan	No	United States	\$4,987,500.00	45.0000%	\$2,244,375.00
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	Loan	No	United States	\$9,975,000.00	45.0000%	\$4,488,750.00
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	Loan	No	United States	\$4,962,500.00	45.0000%	\$2,233,125.00
Emdeon Inc - Term B Loan	EMDEONINC_TL	Loan	No	United States	\$1,945,125.00	45.0000%	\$875,306.25
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	Loan	No	United States	\$5,000,000.00	45.0000%	\$2,250,000.00
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	Loan	No	United States	\$5,803,636.37	45.0000%	\$2,611,636.36
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	Loan	No	United States	\$4,860,748.48	45.0000%	\$2,187,336.81
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	Loan	No	United States	\$3,950,000.00	45.0000%	\$1,777,500.00
HHI Holdings LLC - Term Loan	HHIHLDS_TL	Loan	No	United States	\$4,455,011.32	45.0000%	\$2,004,755.10
Immucor Inc - Term B Loan	IMMUCORINC_TL	Loan	No	United States	\$4,477,500.00	45.0000%	\$2,014,875.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	Loan	No	United States	\$3,970,000.00	45.0000%	\$1,786,500.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	No	United States	\$5,985,000.00	45.0000%	\$2,693,250.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	United States	\$10,251,705.53	45.0000%	\$4,613,267.49
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	Loan	No	United States	\$2,536,659.39	45.0000%	\$1,141,496.73
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	Loan	No	United States	\$2,985,000.00	45.0000%	\$1,343,250.00
Presidio Inc - Term Loan	PRESIDIOINC_TL	Loan	No	United States	\$4,617,784.71	45.0000%	\$2,078,003.12
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	Loan	No	United States	\$4,950,000.00	45.0000%	\$2,227,500.00
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	Loan	No	United States	\$3,980,000.00	45.0000%	\$1,791,000.00
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	Loan	No	United States	\$5,000,000.00	45.0000%	\$2,250,000.00
Sonicwall Inc - Term Loan	SONICWALL_TL	Loan	No	United States	\$878,225.81	45.0000%	\$395,201.61
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	Loan	No	United States	\$2,750,000.00	45.0000%	\$1,237,500.00
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	Loan	No	United States	\$4,962,500.00	45.0000%	\$2,233,125.00
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	Loan	No	United States	\$3,969,849.25	45.0000%	\$1,786,432.16
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	Loan	No	United States	\$7,920,000.00	45.0000%	\$3,564,000.00
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	Loan	No	United States	\$5,985,000.00	45.0000%	\$2,693,250.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	No	United States	\$4,904,166.67	45.0000%	\$2,206,875.00

Table 4: Senior Secured Loan AAA - U.S. or Canada Subtotal \$159,019,132.22 \$71,558,609.50

Table 4: Senior Secured Cov-Lite Loan or Bond AAA - U.S. or Canada

GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	Bond	No	United States	\$8,000,000.00	37.0000%	\$2,960,000.00
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	No	United States	\$4,949,494.95	37.0000%	\$1,831,313.13
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	Bond	No	United States	\$8,500,000.00	37.0000%	\$3,145,000.00

Table 4: Senior Secured Cov-Lite Loan or Bond AAA - U.S. or Canada Subtotal \$21,449,494.95 \$7,936,313.13

Table 4: Second Lien and Senior Unsecured Loan (including First-Lien-Last-Out Loans) AAA - U.S. or Canada

BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	Loan	No	United States	\$1,320,790.62	16.0000%	\$211,326.50
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	Loan	No	United States	\$554,209.38	16.0000%	\$88,673.50
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	Loan	No	United States	\$7,000,000.00	16.0000%	\$1,120,000.00
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	Loan	No	United States	\$5,900,062.73	16.0000%	\$944,010.04
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	Loan	No	United States	\$0.00	16.0000%	\$0.00
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	Loan	No	United States	\$5,400,000.00	16.0000%	\$864,000.00
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	Loan	No	United States	\$5,000,000.00	16.0000%	\$800,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	Loan	No	United States	\$4,687,500.00	16.0000%	\$750,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	United States	\$4,250,000.00	16.0000%	\$680,000.00

Table 4: Second Lien and Senior Unsecured Loan (including First-Lien-Last-Out Loans) AAA - U.S. or Canada Subtotal \$34,112,562.73 \$5,458,010.04

Table 4: Subordinated Loan AAA - U.S. or Canada

Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	Loan	No	United States	\$4,180,261.42	10.0000%	\$418,026.14
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	Loan	No	United States	\$0.00	10.0000%	\$0.00

Table 4: Subordinated Loan AAA - U.S. or Canada Subtotal \$4,180,261.42 \$418,026.14

Grand Total \$222,522,593.46 \$87,251,529.88

Collateral Quality Test: Maximum Moody's Weighted Average Rating Factor Test

Sum of Weighted Ratings of Collateral Obligations (excluding Defaults)	\$697,992,584,244.20
Aggregate Principal Balance of Collateral Obligations (excluding Defaults)	\$222,522,593.46
Adjusted Weighted Average Moody's Rating Factor	3,137
Maximum Weighted Average Rating	<=3600
Result	PASS

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	\$4,910,714.29	Caa2	6,500.00	\$31,919,642,885.00
AKQA Inc - Term Loan	AKQAINC_TL	\$5,896,447.43	***	***	***
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	\$4,957,464.79	***	***	***
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	\$4,875,000.00	B2	2,720.00	\$13,260,000,000.00
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	\$3,500,000.00	B2	2,720.00	\$9,520,000,000.00
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	\$1,320,790.62	B3	3,490.00	\$4,609,559,263.80
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	\$3,879,093.19	B2	2,720.00	\$10,551,133,476.80
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	\$4,937,500.00	***	***	***
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	\$4,987,500.00	B2	2,720.00	\$13,566,000,000.00
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	\$9,975,000.00	B1	2,220.00	\$22,144,500,000.00
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	\$4,962,500.00	***	***	***
Emdeon Inc - Term B Loan	EMDEONINC_TL	\$1,945,125.00	B2	2,720.00	\$5,290,740,000.00
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	\$554,209.38	B3	3,490.00	\$1,934,190,736.20
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	\$5,000,000.00	Ba3	1,766.00	\$8,830,000,000.00
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	\$5,803,636.37	B2	2,720.00	\$15,785,890,926.40
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	\$4,860,748.48	B1	2,220.00	\$10,790,861,625.60
GRD Holding III Corporation - Initial Facility Loan	GRDRNRDGE_TL	\$3,950,000.00	B2	2,720.00	\$10,744,000,000.00
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	\$8,000,000.00	B2	2,720.00	\$21,760,000,000.00
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	\$4,455,011.32	B2	2,720.00	\$12,117,630,790.40
Immucor Inc - Term B Loan	IMMUCORINC_TL	\$4,477,500.00	B2	2,720.00	\$12,178,800,000.00
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	\$7,000,000.00	Caa1	4,770.00	\$33,390,000,000.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	\$3,970,000.00	B1	2,220.00	\$8,813,400,000.00
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	\$5,900,062.73	Ca	10,000.00	\$59,000,627,300.00
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	\$0.00	Ca	10,000.00	\$0.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$5,985,000.00	B2	2,720.00	\$16,279,200,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	\$10,251,705.53	B1	2,220.00	\$22,758,786,276.60
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	\$2,536,659.39	***	***	***
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	\$4,949,494.95	B2	2,720.00	\$13,462,626,264.00
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	\$2,985,000.00	B1	2,220.00	\$6,626,700,000.00
Presidio Inc - Term Loan	PRESIDIOINC_TL	\$4,617,784.71	B1	2,220.00	\$10,251,482,056.20
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	\$4,950,000.00	***	***	***
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	\$3,980,000.00	B2	2,720.00	\$10,825,600,000.00
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	\$5,400,000.00	Caa1	4,770.00	\$25,758,000,000.00
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	\$4,180,261.42	Caa1	4,770.00	\$19,939,846,973.40
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	\$0.00	Caa1	4,770.00	\$0.00
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	\$3,761,142.14	B2	2,720.00	\$10,230,306,620.80
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	\$5,000,000.00	B2	2,720.00	\$13,600,000,000.00
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	\$5,000,000.00	B1	2,220.00	\$11,100,000,000.00
Sonicwall Inc - Term Loan	SONICWALL_TL	\$878,225.81	B2	2,720.00	\$2,388,774,203.20

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	\$2,750,000.00	B2	2,720.00	\$7,480,000,000.00
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	\$8,500,000.00	B3	3,490.00	\$29,665,000,000.00
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	\$4,962,500.00	B2	2,720.00	\$13,498,000,000.00
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	\$3,969,849.25	B2	2,720.00	\$10,797,989,960.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	\$4,687,500.00	***	***	***
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	\$7,920,000.00	B2	2,720.00	\$21,542,400,000.00
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	\$5,985,000.00	B2	2,720.00	\$16,279,200,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,250,000.00	Caa1	4,770.00	\$20,272,500,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$4,904,166.67	B1	2,220.00	\$10,887,250,007.40
	Grand Total	\$222,522,593.46			\$697,992,584,244.20

Portfolio Assets: Weighted Average Rating Factor

Sum of Weighted Ratings of Collateral Obligations (excluding Defaults)	\$660,415,896,241.00
Aggregate Principal Balance of Collateral Obligations (excluding Defaults)	\$222,522,593.46

Weighted Average Moody's Rating Factor 2,968

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	\$4,910,714.29	Caa1	4,770.00	\$23,424,107,163.30
AKQA Inc - Term Loan	AKQAINC_TL	\$5,896,447.43	***	***	***
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	\$4,957,464.79	***	***	***
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	\$4,875,000.00	B2	2,720.00	\$13,260,000,000.00
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	\$3,500,000.00	B2	2,720.00	\$9,520,000,000.00
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	\$1,320,790.62	B2	2,720.00	\$3,592,550,486.40
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	\$3,879,093.19	B1	2,220.00	\$8,611,586,881.80
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	\$4,937,500.00	***	***	***
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	\$4,987,500.00	B2	2,720.00	\$13,566,000,000.00
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	\$9,975,000.00	B1	2,220.00	\$22,144,500,000.00
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	\$4,962,500.00	***	***	***
Emdeon Inc - Term B Loan	EMDEONINC_TL	\$1,945,125.00	B2	2,720.00	\$5,290,740,000.00
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	\$554,209.38	B2	2,720.00	\$1,507,449,513.60
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	\$5,000,000.00	Ba3	1,766.00	\$8,830,000,000.00
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	\$5,803,636.37	B2	2,720.00	\$15,785,890,926.40
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	\$4,860,748.48	B1	2,220.00	\$10,790,861,625.60
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	\$3,950,000.00	B2	2,720.00	\$10,744,000,000.00
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	\$8,000,000.00	B2	2,720.00	\$21,760,000,000.00
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	\$4,455,011.32	B2	2,720.00	\$12,117,630,790.40
Immucor Inc - Term B Loan	IMMUCORINC_TL	\$4,477,500.00	B2	2,720.00	\$12,178,800,000.00
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	\$7,000,000.00	B3	3,490.00	\$24,430,000,000.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	\$3,970,000.00	B1	2,220.00	\$8,813,400,000.00
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	\$5,900,062.73	Caa3	8,070.00	\$47,613,506,231.10
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	\$0.00	Caa3	8,070.00	\$0.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$5,985,000.00	B2	2,720.00	\$16,279,200,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	\$10,251,705.53	B1	2,220.00	\$22,758,786,276.60
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	\$2,536,659.39	***	***	***
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	\$4,949,494.95	B2	2,720.00	\$13,462,626,264.00
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	\$2,985,000.00	B1	2,220.00	\$6,626,700,000.00
Presidio Inc - Term Loan	PRESIDIOINC_TL	\$4,617,784.71	B1	2,220.00	\$10,251,482,056.20
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	\$4,950,000.00	***	***	***
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	\$3,980,000.00	B2	2,720.00	\$10,825,600,000.00
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	\$5,400,000.00	Caa1	4,770.00	\$25,758,000,000.00
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	\$4,180,261.42	B3	3,490.00	\$14,589,112,355.80
Shearer's Foods Inc - Mezzanine PIK	SHEARFI_MZPK	\$0.00	B3	3,490.00	\$0.00
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	\$3,761,142.14	B2	2,720.00	\$10,230,306,620.80
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	\$5,000,000.00	B2	2,720.00	\$13,600,000,000.00
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	\$5,000,000.00	B1	2,220.00	\$11,100,000,000.00
Sonicwall Inc - Term Loan	SONICWALL_TL	\$878,225.81	B2	2,720.00	\$2,388,774,203.20
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	\$2,750,000.00	B2	2,720.00	\$7,480,000,000.00
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	\$8,500,000.00	B3	3,490.00	\$29,665,000,000.00
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	\$4,962,500.00	B2	2,720.00	\$13,498,000,000.00

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	\$3,969,849.25	B2	2,720.00	\$10,797,989,960.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	\$4,687,500.00	***	***	***
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	\$7,920,000.00	B2	2,720.00	\$21,542,400,000.00
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	\$5,985,000.00	B2	2,720.00	\$16,279,200,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,250,000.00	Caa1	4,770.00	\$20,272,500,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$4,904,166.67	B1	2,220.00	\$10,887,250,007.40
	Grand Total	\$222,522,593.46			\$660,415,896,241.00

Portfolio Assets: Defaulted Obligation Detail

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

Portfolio Assets: Rating Information - Moody's DP Rating

Security	Security ID	DIP	Security Level	Principal Balance	Public Rating	Corporate Family Rating	Snr. Unsecured Rating	Rating Bf CW	Credit Watch	Rating Af CW	Rating Type	Rating Source
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	No	Senior Secured	\$4,910,714.29	Caa1	Caa1		Caa1		Caa1		Corporate Family
AKQA Inc - Term Loan	AKQAINC_TL	No	Senior Secured	\$5,896,447.43	***	***		***		***	Shadow	Assigned Rating/Estimate
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	No	Senior Secured	\$4,957,464.79	***	***		***		***	Shadow	Assigned Rating/Estimate
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	No	Senior Secured	\$4,875,000.00	B1	B2		B2		B2		Corporate Family
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	No	Senior Secured	\$3,500,000.00	B1	B2		B2		B2		Corporate Family
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	No	Second Lien	\$1,320,790.62	B2	B1		B2	OFF	B2		Public
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	No	Senior Secured	\$3,879,093.19	Ba3	B1	B3	B1	OFF	B1		Corporate Family
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	No	Senior Secured	\$4,937,500.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	No	Senior Secured	\$4,987,500.00	B3	B2		B2		B2		Corporate Family
EIG Investors Corp - Term Loan	EIGINVSTR_TL	No	Senior Secured	\$9,975,000.00	B1	B1		B1		B1		Corporate Family
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	No	Senior Secured	\$4,962,500.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Emdeon Inc - Term B Loan	EMDEONINC_TL	No	Senior Secured	\$1,945,125.00	Ba3	B2	Caa1	B2		B2		Corporate Family
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	No	Second Lien	\$554,209.38	B2	B1		B2	OFF	B2		Public
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	No	Senior Secured	\$5,000,000.00	Ba3	Ba3		Ba3	OFF	Ba3		Corporate Family
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	No	Senior Secured	\$5,803,636.37	B2	B2		B2		B2		Corporate Family
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	No	Senior Secured	\$4,860,748.48	B1	B1		B1		B1		Corporate Family
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	No	Senior Secured	\$3,950,000.00	B2	B2		B2		B2		Corporate Family
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	No	Senior Secured	\$8,000,000.00	B2	B2		B2		B2		Public
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	No	Senior Secured	\$4,455,011.32	B2	B2		B2		B2		Corporate Family
Immucor Inc - Term B Loan	IMMUCORINC_TL	No	Senior Secured	\$4,477,500.00	Ba3	B2		B2		B2		Corporate Family
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	No	Second Lien	\$7,000,000.00	B3	B1		B3		B3		Public
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	No	Senior Secured	\$3,970,000.00	B1	B1		B1		B1		Corporate Family
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	No	Second Lien	\$5,900,062.73	Caa3	Caa1		Caa3		Caa3		Public
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	No	Second Lien	\$0.00		Caa1		Caa3		Caa3		Public
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	No	Senior Secured	\$5,985,000.00	B1	B2		B2		B2		Corporate Family
NexTag Inc - Term Loan	NEXTAGINC_TL	No	Senior Secured	\$10,251,705.53	B1	B1		B1		B1		Corporate Family
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	No	Senior Secured	\$2,536,659.39	***	***		***		***	Shadow	Assigned Rating/Estimate
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	No	Senior Secured	\$4,949,494.95	B1	B2	B1	B2	OFF	B2		Corporate Family
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	No	Senior Secured	\$2,985,000.00	B1	B1		B1		B1		Corporate Family
Presidio Inc - Term Loan	PRESIDIOINC_TL	No	Senior Secured	\$4,617,784.71	Ba3	B1		B1		B1		Corporate Family
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	No	Senior Secured	\$4,950,000.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	No	Senior Secured	\$3,980,000.00	B1	B2		B2		B2		Corporate Family
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	No	Second Lien	\$5,400,000.00	Caa1	B2		Caa1		Caa1		Public
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	No	Subordinated	\$4,180,261.42	B3	B3		B3		B3		Moody Derived Rating
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	No	Subordinated	\$0.00		B3		B3		B3		Moody Derived Rating
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	No	Senior Secured	\$3,761,142.14	B2	B2		B2		B2		Corporate Family
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	No	Senior Secured	\$5,000,000.00	Ba3	B2		B2		B2		Corporate Family
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	No	Second Lien	\$5,000,000.00	B1	B2		B1		B1		Moody Derived Rating
Sonicwall Inc - Term Loan	SONICWALL_TL	No	Senior Secured	\$878,225.81	Ba3	B2		B2		B2		Corporate Family
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	No	Senior Secured	\$2,750,000.00	B2	B2		B2		B2		Corporate Family
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	No	Senior Secured	\$8,500,000.00	B2	B3		B3		B3		Public
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	No	Senior Secured	\$4,962,500.00	Ba3	B2		B2		B2		Corporate Family
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	No	Senior Secured	\$3,969,849.25	B1	B2	Caa1	B2		B2		Corporate Family
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	No	Second Lien	\$4,687,500.00	***	***		***		***	Shadow	Moody Derived Rating
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	No	Senior Secured	\$7,920,000.00	B3	B2		B2		B2		Corporate Family
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	No	Senior Secured	\$5,985,000.00	B1	B2		B2		B2		Corporate Family
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	No	Second Lien	\$4,250,000.00	Caa1	B2		Caa1		Caa1		Public

Security	Security ID	DIP	Security Level	Principal Balance	Public Rating	Corporate Family Rating	Snr. Unsecured Rating	Rating Bf CW	Credit Watch	Rating Af CW	Rating Type	Rating Source
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	No	Senior Secured	\$4,904,166.67	Ba3	B1		B1		B1		Corporate Family
			Grand Total	<u>\$222,522,593.46</u>								

Portfolio Assets: Rating Information - Moody's Rating

Security	Security ID	DIP	Security Level	Principal Balance	Public Rating	Corporate Family Rating	Snr. Unsecured Rating	Rating Bf CW	Credit Watch	Rating Af CW	Rating Type	Rating Source
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	No	Senior Secured	\$4,910,714.29	Caa1	Caa1		Caa1		Caa1		Public
AKQA Inc - Term Loan	AKQAINC_TL	No	Senior Secured	\$5,896,447.43	***	***		***		***	Shadow	Assigned Rating/Estimate
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	No	Senior Secured	\$4,957,464.79	***	***		***		***	Shadow	Assigned Rating/Estimate
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	No	Senior Secured	\$4,875,000.00	B1	B2		B1		B1		Public
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	No	Senior Secured	\$3,500,000.00	B1	B2		B1		B1		Public
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	No	Second Lien	\$1,320,790.62	B2	B1		B2	OFF	B2		Public
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	No	Senior Secured	\$3,879,093.19	Ba3	B1	B3	Ba3		Ba3		Public
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	No	Senior Secured	\$4,937,500.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	No	Senior Secured	\$4,987,500.00	B3	B2		B3		B3		Public
EIG Investors Corp - Term Loan	EIGINVSTR_TL	No	Senior Secured	\$9,975,000.00	B1	B1		B1		B1		Public
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	No	Senior Secured	\$4,962,500.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Emdeon Inc - Term B Loan	EMDEONINC_TL	No	Senior Secured	\$1,945,125.00	Ba3	B2	Caa1	Ba3		Ba3		Public
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	No	Second Lien	\$554,209.38	B2	B1		B2	OFF	B2		Public
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	No	Senior Secured	\$5,000,000.00	Ba3	Ba3		Ba3		Ba3		Public
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	No	Senior Secured	\$5,803,636.37	B2	B2		B2		B2		Corporate Family
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	No	Senior Secured	\$4,860,748.48	B1	B1		B1		B1		Public
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	No	Senior Secured	\$3,950,000.00	B2	B2		B2		B2		Public
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	No	Senior Secured	\$8,000,000.00	B2	B2		B2		B2		Public
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	No	Senior Secured	\$4,455,011.32	B2	B2		B2		B2		Public
Immucor Inc - Term B Loan	IMMUCORINC_TL	No	Senior Secured	\$4,477,500.00	Ba3	B2		Ba3		Ba3		Public
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	No	Second Lien	\$7,000,000.00	B3	B1		B3		B3		Public
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	No	Senior Secured	\$3,970,000.00	B1	B1		B1		B1		Public
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	No	Second Lien	\$5,900,062.73	Caa3	Caa1		Caa3		Caa3		Public
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	No	Second Lien	\$0.00		Caa1		Caa3		Caa3		Public
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	No	Senior Secured	\$5,985,000.00	B1	B2		B1		B1		Public
NexTag Inc - Term Loan	NEXTAGINC_TL	No	Senior Secured	\$10,251,705.53	B1	B1		B1		B1		Corporate Family
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	No	Senior Secured	\$2,536,659.39	***	***		***		***	Shadow	Assigned Rating/Estimate
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	No	Senior Secured	\$4,949,494.95	B1	B2	B1	B1		B1		Public
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	No	Senior Secured	\$2,985,000.00	B1	B1		B1		B1		Public
Presidio Inc - Term Loan	PRESIDIOINC_TL	No	Senior Secured	\$4,617,784.71	Ba3	B1		Ba3		Ba3		Public
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	No	Senior Secured	\$4,950,000.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	No	Senior Secured	\$3,980,000.00	B1	B2		B1		B1		Public
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	No	Second Lien	\$5,400,000.00	Caa1	B2		Caa1		Caa1		Public
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	No	Subordinated	\$4,180,261.42	B3	B3		B3		B3		Moody Derived Rating
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	No	Subordinated	\$0.00		B3		B3		B3		Moody Derived Rating
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	No	Senior Secured	\$3,761,142.14	B2	B2		B2		B2		Public
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	No	Senior Secured	\$5,000,000.00	Ba3	B2		Ba3		Ba3		Public
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	No	Second Lien	\$5,000,000.00		B2		B1		B1		Moody Derived Rating
Sonicwall Inc - Term Loan	SONICWALL_TL	No	Senior Secured	\$878,225.81	Ba3	B2		Ba3		Ba3		Public
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	No	Senior Secured	\$2,750,000.00	B2	B2		B2		B2		Public
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	No	Senior Secured	\$8,500,000.00	B2	B3		B2		B2		Public
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	No	Senior Secured	\$4,962,500.00	Ba3	B2		Ba3		Ba3		Public
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	No	Senior Secured	\$3,969,849.25	B1	B2	Caa1	B1		B1		Public
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	No	Second Lien	\$4,687,500.00	***	***		***		***	Shadow	Moody Derived Rating
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	No	Senior Secured	\$7,920,000.00	B3	B2		B3		B3		Public
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	No	Senior Secured	\$5,985,000.00	B1	B2		B1		B1		Public
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	No	Second Lien	\$4,250,000.00	Caa1	B2		Caa1		Caa1		Public

Security	Security ID	DIP	Security Level	Principal Balance	Public Rating	Corporate Family Rating	Snr. Unsecured Rating	Rating Bf CW	Credit Watch	Rating Af CW	Rating Type	Rating Source
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	No	Senior Secured	\$4,904,166.67	Ba3	B1		Ba3		Ba3		Public
			Grand Total	<u>\$222,522,593.46</u>								

Portfolio Assets: Moody's Rating based on credit estimates and/or private ratings per Clause (a)

Description	Security ID	Asset Type	Defaulted	Moody's Rating Bf CW	Moody's Rating Af CW	Rating Type	Principal Balance
AKQA Inc							
AKQA Inc - Term Loan	AKQAINC_TL	Loan	No	***	***	Shadow	\$5,896,447.43
AKQA Inc Subtotal							\$5,896,447.43
Anchor Glass Container Corporation							
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Loan	No	***	***	Shadow	\$4,957,464.79
Anchor Glass Container Corporation Subtotal							\$4,957,464.79
Decision Resources LLC							
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	Loan	No	***	***	Shadow	\$4,937,500.00
Decision Resources LLC Subtotal							\$4,937,500.00
Embanet-Compass Knowledge Group Inc							
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	Loan	No	***	***	Shadow	\$4,962,500.00
Embanet-Compass Knowledge Group Inc Subtotal							\$4,962,500.00
Pegasus Solutions Inc							
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	Loan	No	***	***	Shadow	\$2,536,659.39
Pegasus Solutions Inc Subtotal							\$2,536,659.39
RBS Holding Company LLC							
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	Loan	No	***	***	Shadow	\$4,950,000.00
RBS Holding Company LLC Subtotal							\$4,950,000.00
TeleGuam Holdings LLC							
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	Loan	No	***	***	Shadow	\$4,687,500.00
TeleGuam Holdings LLC Subtotal							\$4,687,500.00
Grand Total							\$32,928,071.61

Portfolio Assets: Collateral Obligations with a Moody's Rating determined through the Moody's RiskCalc

As of Date	03-Apr-2012
Reinvestment End Date	25-Jul-2014
Collateral Principal Amount	\$230,500,597.31
20% of Collateral Principal Amount	\$46,100,119.46
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	\$46,100,119.46
Result	PASS

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

Portfolio Assets: Rating Information - S&P

Description	Security ID	Principal Balance	Rating Bf CW	Credit Watch	Rating Af CW	Rating Type	Rating Source
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	\$4,910,714.29	CCC		CCC		Issuer Credit Rating
AKQA Inc - Term Loan	AKQAINC_TL	\$5,896,447.43	***		***	Per Clause (iii)(b)	Assigned Rating/Estimate
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	\$4,957,464.79	***		***	Shadow	Assigned Rating/Estimate
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	\$4,875,000.00	B		B		Issuer Credit Rating
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	\$3,500,000.00	B+		B+		Issuer Credit Rating
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	\$1,320,790.62	B+		B+		Issuer Credit Rating
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	\$3,879,093.19	B+		B+		Issuer Credit Rating
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	\$4,937,500.00	***		***	Shadow	Assigned Rating/Estimate
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	\$4,987,500.00	B		B		Issuer Credit Rating
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	\$9,975,000.00	B		B		Issuer Credit Rating
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	\$4,962,500.00	***		***	Shadow	Assigned Rating/Estimate
Emdeon Inc - Term B Loan	EMDEONINC_TL	\$1,945,125.00	B		B		Issuer Credit Rating
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	\$554,209.38	B+		B+		Issuer Credit Rating
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	\$5,000,000.00	BB-		BB-		Issuer Credit Rating
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	\$5,803,636.37	B		B		Issuer Credit Rating
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	\$4,860,748.48	B+		B+		Issuer Credit Rating
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	\$3,950,000.00	B		B		Issuer Credit Rating
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	\$8,000,000.00	B		B		Issuer Credit Rating
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	\$4,455,011.32	B+		B+		Issuer Credit Rating
Immucor Inc - Term B Loan	IMMUCORINC_TL	\$4,477,500.00	B+		B+		Issuer Credit Rating
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	\$7,000,000.00	B-		B-		Issuer Credit Rating
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	\$3,970,000.00	B+		B+		Issuer Credit Rating
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	\$5,900,062.73	CCC+		CCC+		Issuer Credit Rating
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	\$0.00	CCC+		CCC+		Issuer Credit Rating
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$5,985,000.00	B		B		Issuer Credit Rating
NexTag Inc - Term Loan	NEXTAGINC_TL	\$10,251,705.53	BB-		BB-		Issuer Credit Rating
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	\$2,536,659.39	***		***	Per Clause (iii)(b)	Assigned Rating/Estimate
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	\$4,949,494.95	B		B		Issuer Credit Rating
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	\$2,985,000.00	B		B		Issuer Credit Rating
Presidio Inc - Term Loan	PRESIDIOINC_TL	\$4,617,784.71	B+		B+		Issuer Credit Rating
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	\$4,950,000.00	***		***	Shadow	Assigned Rating/Estimate
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	\$3,980,000.00	B		B		Issuer Credit Rating

Description	Security ID	Principal Balance	Rating Bf CW	Credit Watch	Rating Af CW	Rating Type	Rating Source
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	\$5,400,000.00	B		B		Issuer Credit Rating
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	\$4,180,261.42	CCC+		CCC+		Issuer Credit Rating
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	\$0.00	CCC+		CCC+		Issuer Credit Rating
Shield Finance Co SARL - Dollar Term B Loan	SHIELDNF_DTBL	\$3,761,142.14	B		B		
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	\$5,000,000.00	B		B		Issuer Credit Rating
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	\$5,000,000.00	B+		B+		Issuer Credit Rating
Sonicwall Inc - Term Loan	SONICWALL_TL	\$878,225.81	B+		B+		Issuer Credit Rating
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	\$2,750,000.00	B		B		Issuer Credit Rating
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	\$8,500,000.00	B-		B-		Issuer Credit Rating
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	\$4,962,500.00	B		B		Issuer Credit Rating
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	\$3,969,849.25	B+		B+		Issuer Credit Rating
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	\$4,687,500.00	***		***	Per Clause (iii)(b)	Assigned Rating/Estimate
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	\$7,920,000.00	B+		B+		Issuer Credit Rating
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	\$5,985,000.00	B		B		Issuer Credit Rating
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,250,000.00	B+		B+		Issuer Credit Rating
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$4,904,166.67	B		B		Issuer Credit Rating
	Grand Total	<u>\$222,522,593.46</u>					

Portfolio Assets: Rating Upgrade Downgrade

Issuer	AssetID	Asset	Upgrade	Downgrade
Moody's				
Mercury Payment Systems LLC	4-379484	Term Loan	\$3,970,000.00	\$0.00
RBS Holding Company LLC	4-376401	Term B Loan	\$0.00	\$4,950,000.00
		Moody's Subtotal	<u>\$3,970,000.00</u>	<u>\$4,950,000.00</u>
		Grand Total	<u><u>\$3,970,000.00</u></u>	<u><u>\$4,950,000.00</u></u>

Portfolio Assets: Discounted Obligations Trade Level

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

Portfolio Assets: Excess CCC/Caa Adjustment Amount

Collateral Principal Amount	\$230,500,597.31
Aggregate Principal Balance of CCC/Caa Collateral Obligations	\$32,127,697.83
25% of Collateral Principal Amount	\$57,625,149.33
CCC/Caa Excess	\$0.00
Aggregate Market Value of CCC/Caa Obligations (AMV)	\$28,835,101.93
AMV Divided by ABP of CCC/Caa Collateral Obligations (II)	89.8%
Excess CCC/Caa Adjustment Amount (1-II * 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
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	***	***	\$2,536,659.39	\$0.00	98.0830%	\$2,488,031.63	89.8000%	\$0.00	\$0.00
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	Caa1	B	\$5,400,000.00	\$0.00	98.0830%	\$5,296,482.00	89.8000%	\$0.00	\$0.00
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	B3	CCC+	\$4,180,261.42	\$0.00	97.0000%	\$4,054,853.58	89.8000%	\$0.00	\$0.00
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	B3	CCC+	\$0.00	\$0.00	97.0000%	\$0.00	89.8000%	\$0.00	\$0.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Caa1	B+	\$4,250,000.00	\$0.00	96.0000%	\$4,080,000.00	89.8000%	\$0.00	\$0.00
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	Caa1	CCC	\$4,910,714.29	\$0.00	95.0000%	\$4,665,178.57	89.8000%	\$0.00	\$0.00
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	Caa3	CCC+	\$0.00	\$0.00	89.5000%	\$0.00	89.8000%	\$0.00	\$0.00
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	Caa3	CCC+	\$5,900,062.73	\$0.00	89.5000%	\$5,280,556.14	89.8000%	\$0.00	\$0.00
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	***	***	\$4,950,000.00	\$0.00	60.0000%	\$2,970,000.00	89.8000%	\$0.00	\$0.00
Grand Total				<u>\$32,127,697.83</u>	<u>\$0.00</u>		<u>\$28,835,101.93</u>		<u>\$0.00</u>	<u>\$0.00</u>

Portfolio Assets: Highest Haircut Amount for OC Test

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

Portfolio Assets: Moody's Industry Information

Security	Security ID	Principal Balance	% of APB
CORP - Automobile			
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	\$4,987,500.00	2.2413%
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	\$4,455,011.32	2.0020%
	CORP - Automobile Subtotal	\$9,442,511.32	4.2434%
CORP - Banking, Finance, Insurance & Real Estate			
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	\$1,320,790.62	0.5936%
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	\$554,209.38	0.2491%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	\$3,970,000.00	1.7841%
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	\$5,985,000.00	2.6896%
	CORP - Banking, Finance, Insurance & Real Estate Subtotal	\$11,830,000.00	5.3163%
CORP - Beverage, Food and Tobacco			
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	\$4,180,261.42	1.8786%
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	\$0.00	0.0000%
	CORP - Beverage, Food and Tobacco Subtotal	\$4,180,261.42	1.8786%
CORP - Construction & Building			
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	\$4,860,748.48	2.1844%
	CORP - Construction & Building Subtotal	\$4,860,748.48	2.1844%
CORP - Consumer good: Durable			
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	\$3,950,000.00	1.7751%
	CORP - Consumer good: Durable Subtotal	\$3,950,000.00	1.7751%
CORP - Containers, Packaging, & Glass			
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	\$4,957,464.79	2.2278%
	CORP - Containers, Packaging, & Glass Subtotal	\$4,957,464.79	2.2278%
CORP - Healthcare & Pharmaceuticals			
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	\$3,879,093.19	1.7432%
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	\$4,937,500.00	2.2189%
Emdeon Inc - Term B Loan	EMDEONINC_TL	\$1,945,125.00	0.8741%
Immucor Inc - Term B Loan	IMMUCORINC_TL	\$4,477,500.00	2.0122%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$5,985,000.00	2.6896%
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	\$2,985,000.00	1.3414%
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	\$4,962,500.00	2.2301%
	CORP - Healthcare & Pharmaceuticals Subtotal	\$29,171,718.19	13.1096%
CORP - High Tech Industries			
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	\$4,875,000.00	2.1908%
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	\$3,500,000.00	1.5729%
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	\$9,975,000.00	4.4827%
Shield Finance Co SARM - Dollar Term B Loan	SHIELDFN_DTBL	\$3,761,142.14	1.6902%
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	\$5,000,000.00	2.2470%
Sonicwall Inc - Term Loan	SONICWALL_TL	\$878,225.81	0.3947%
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	\$8,500,000.00	3.8198%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,250,000.00	1.9099%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$4,904,166.67	2.2039%

	CORP - High Tech Industries Subtotal	\$45,643,534.62	20.5119%
CORP - Hotel, Gaming & Leisure			
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	\$2,536,659.39	1.1400%
	CORP - Hotel, Gaming & Leisure Subtotal	\$2,536,659.39	1.1400%
CORP - Media: Advertising, Printing & Publishing			
AKQA Inc - Term Loan	AKQAINC_TL	\$5,896,447.43	2.6498%
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	\$5,000,000.00	2.2470%
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	\$5,900,062.73	2.6514%
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	\$0.00	0.0000%
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	\$4,950,000.00	2.2245%
	CORP - Media: Advertising, Printing & Publishing Subtotal	\$21,746,510.16	9.7727%
CORP - Media: Broadcast & Subscription			
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	\$7,920,000.00	3.5592%
	CORP - Media: Broadcast & Subscription Subtotal	\$7,920,000.00	3.5592%
CORP - Retail			
NexTag Inc - Term Loan	NEXTAGINC_TL	\$10,251,705.53	4.6070%
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	\$4,949,494.95	2.2243%
	CORP - Retail Subtotal	\$15,201,200.48	6.8313%
CORP - Services: Business			
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTOMP_TL	\$4,962,500.00	2.2301%
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	\$8,000,000.00	3.5951%
Presidio Inc - Term Loan	PRESIDIOINC_TL	\$4,617,784.71	2.0752%
SkillSoft Corporation - Term Loan	SKILSFTRCP_TL	\$5,000,000.00	2.2470%
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	\$2,750,000.00	1.2358%
	CORP - Services: Business Subtotal	\$25,330,284.71	11.3832%
CORP - Services: Consumer			
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	\$3,980,000.00	1.7886%
	CORP - Services: Consumer Subtotal	\$3,980,000.00	1.7886%
CORP - Telecommunications			
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	\$4,910,714.29	2.2068%
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	\$5,803,636.37	2.6081%
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	\$7,000,000.00	3.1457%
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	\$5,400,000.00	2.4267%
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	\$3,969,849.25	1.7840%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	\$4,687,500.00	2.1065%
	CORP - Telecommunications Subtotal	\$31,771,699.90	14.2780%
	Grand Total	\$222,522,593.46	100.0000%

Portfolio Assets: S&P Industry Information

Security	Security ID	Principal Balance	% of APB
Automotive			
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	\$4,987,500.00	2.2413%
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	\$4,455,011.32	2.0020%
	Automotive Subtotal	\$9,442,511.32	4.2434%
Building & Development			
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	\$4,860,748.48	2.1844%
	Building & Development Subtotal	\$4,860,748.48	2.1844%
Business equipment & services			
AKQA Inc - Term Loan	AKQAINC_TL	\$5,896,447.43	2.6498%
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	\$4,962,500.00	2.2301%
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	\$6,190,000.00	3.5951%
Presidio Inc - Term Loan	PRESDIOINC_TL	\$4,617,784.71	2.0752%
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	\$3,980,000.00	1.7886%
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	\$5,000,000.00	2.2470%
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	\$2,750,000.00	1.2358%
	Business equipment & services Subtotal	\$35,206,732.14	15.8216%
Cable & satellite television			
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	\$7,920,000.00	3.5592%
	Cable & satellite television Subtotal	\$7,920,000.00	3.5592%
Containers & glass products			
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	\$4,957,464.79	2.2278%
	Containers & glass products Subtotal	\$4,957,464.79	2.2278%
Electronics/electrical			
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	\$4,875,000.00	2.1908%
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	\$3,500,000.00	1.5729%
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	\$9,975,000.00	4.4827%
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	\$3,761,142.14	1.6902%
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	\$5,000,000.00	2.2470%
Sonicwall Inc - Term Loan	SONICWALL_TL	\$878,225.81	0.3947%
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	\$8,500,000.00	3.8198%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,250,000.00	1.9099%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$4,904,166.67	2.2039%
	Electronics/electrical Subtotal	\$45,643,534.62	20.5119%
Financial intermediaries			
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	\$1,320,790.62	0.5936%
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	\$554,209.38	0.2491%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	\$3,970,000.00	1.7841%
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	\$5,985,000.00	2.6896%
	Financial intermediaries Subtotal	\$11,830,000.00	5.3163%
Food products			
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	\$4,180,261.42	1.8786%
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	\$0.00	0.0000%

	Food products Subtotal	\$4,180,261.42	1.8786%
Health care			
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	\$3,879,093.19	1.7432%
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	\$4,937,500.00	2.2189%
Emdeon Inc - Term B Loan	EMDEONINC_TL	\$1,945,125.00	0.8741%
Immucor Inc - Term B Loan	IMMUCORINC_TL	\$4,477,500.00	2.0122%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$5,985,000.00	2.6896%
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	\$2,985,000.00	1.3414%
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	\$4,962,500.00	2.2301%
	Health care Subtotal	\$29,171,718.19	13.1096%
Home furnishings			
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	\$3,950,000.00	1.7751%
	Home furnishings Subtotal	\$3,950,000.00	1.7751%
Lodging & casinos			
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	\$2,536,659.39	1.1400%
	Lodging & casinos Subtotal	\$2,536,659.39	1.1400%
Publishing			
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	\$5,000,000.00	2.2470%
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	\$5,900,062.73	2.6514%
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	\$0.00	0.0000%
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	\$4,950,000.00	2.2245%
	Publishing Subtotal	\$15,850,062.73	7.1229%
Retailers (except food & drug)			
NexTag Inc - Term Loan	NEXTAGINC_TL	\$10,251,705.53	4.6070%
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	\$4,949,494.95	2.2243%
	Retailers (except food & drug) Subtotal	\$15,201,200.48	6.8313%
Telecommunications			
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	\$4,910,714.29	2.2068%
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	\$5,803,636.37	2.6081%
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	\$7,000,000.00	3.1457%
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	\$5,400,000.00	2.4267%
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	\$3,969,849.25	1.7840%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	\$4,687,500.00	2.1065%
	Telecommunications Subtotal	\$31,771,699.90	14.2780%
	Grand Total	\$222,522,593.46	100.0000%

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
Airvana Network Solutions Inc									
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	\$4,910,714.29		United States	Aaa	No	Caa1	CCC	Loan
Airvana Network Solutions Inc Subtotal		\$4,910,714.29							
AKQA Inc									
AKQA Inc - Term Loan	AKQAINC_TL	\$5,896,447.43		United States	Aaa	No	***	***	Loan
AKQA Inc Subtotal		\$5,896,447.43							
Anchor Glass Container Corporation									
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	\$4,957,464.79		United States	Aaa	No	***	***	Loan
Anchor Glass Container Corporation Subtotal		\$4,957,464.79							
Attachmate Corporation									
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	\$4,875,000.00		United States	Aaa	No	B2	B	Loan
Attachmate Corporation Subtotal		\$4,875,000.00							
Blue Coat Systems Inc									
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	\$3,500,000.00		United States	Aaa	No	B2	B+	Loan
Blue Coat Systems Inc Subtotal		\$3,500,000.00							
Community Health Systems Inc									
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	\$3,879,093.19		United States	Aaa	No	B1	B+	Loan
Community Health Systems Inc Subtotal		\$3,879,093.19							
Decision Resources LLC									
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	\$4,937,500.00		United States	Aaa	No	***	***	Loan
Decision Resources LLC Subtotal		\$4,937,500.00							
Diversified Machine Inc									
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	\$4,987,500.00		United States	Aaa	No	B2	B	Loan
Diversified Machine Inc Subtotal		\$4,987,500.00							
EIG Investors Corp									
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	\$9,975,000.00		United States	Aaa	No	B1	B	Loan
EIG Investors Corp Subtotal		\$9,975,000.00							
Embanet-Compass Knowledge Group Inc									
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	\$4,962,500.00		United States	Aaa	No	***	***	Loan
Embanet-Compass Knowledge Group Inc Subtotal		\$4,962,500.00							
Emdeon Inc									
Emdeon Inc - Term B Loan	EMDEONINC_TL	\$1,945,125.00		United States	Aaa	No	B2	B	Loan
Emdeon Inc Subtotal		\$1,945,125.00							
EZE Castle Software Inc									
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	\$1,320,790.62		United States	Aaa	No	B2	B+	Loan
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	\$554,209.38		United States	Aaa	No	B2	B+	Loan

	EZE Castle Software Inc Subtotal	\$1,875,000.00							
Getty Images Inc									
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	\$5,000,000.00	United States	Aaa	No	Ba3	BB-	Loan	
	Getty Images Inc Subtotal	\$5,000,000.00							
Global Tel Link Corp									
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	\$5,803,636.37	United States	Aaa	No	B2	B	Loan	
	Global Tel Link Corp Subtotal	\$5,803,636.37							
Goodman Global Inc.									
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	\$4,860,748.48	United States	Aaa	No	B1	B+	Loan	
	Goodman Global Inc. Subtotal	\$4,860,748.48							
GRD Holding III Corporation									
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	\$3,950,000.00	United States	Aaa	No	B2	B	Loan	
	GRD Holding III Corporation Subtotal	\$3,950,000.00							
GXS Worldwide Inc									
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	\$8,000,000.00	United States	Aaa	No	B2	B	Bond	
	GXS Worldwide Inc Subtotal	\$8,000,000.00							
HHI Holdings LLC									
HHI Holdings LLC - Term Loan	HHIHDGS_TL	\$4,455,011.32	United States	Aaa	No	B2	B+	Loan	
	HHI Holdings LLC Subtotal	\$4,455,011.32							
Immucor Inc									
Immucor Inc - Term B Loan	IMMUCORINC_TL	\$4,477,500.00	United States	Aaa	No	B2	B+	Loan	
	Immucor Inc Subtotal	\$4,477,500.00							
InforXX									
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	\$7,000,000.00	United States	Aaa	No	B3	B-	Loan	
	InforXX Subtotal	\$7,000,000.00							
Mercury Payment Systems LLC									
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	\$3,970,000.00	United States	Aaa	No	B1	B+	Loan	
	Mercury Payment Systems LLC Subtotal	\$3,970,000.00							
Merrill Communications LLC									
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	\$5,900,062.73	United States	Aaa	No	Caa3	CCC+	Loan	
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	\$0.00	United States	Aaa	No	Caa3	CCC+	Loan	
	Merrill Communications LLC Subtotal	\$5,900,062.73							
National Healing Corporation									
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$5,985,000.00	United States	Aaa	No	B2	B	Loan	
	National Healing Corporation Subtotal	\$5,985,000.00							
NexTag Inc									
NexTag Inc - Term Loan	NEXTAGINC_TL	\$10,251,705.53	United States	Aaa	No	B1	BB-	Loan	
	NexTag Inc Subtotal	\$10,251,705.53							
Pegasus Solutions Inc									
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	\$2,536,659.39	United States	Aaa	No	***	***	Loan	

	Pegasus Solutions Inc Subtotal	\$2,536,659.39							
Petco Animal Supplies									
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	\$4,949,494.95	United States	Aaa	No	B2	B	Loan	
	Petco Animal Supplies Subtotal	\$4,949,494.95							
Phillips Plastics Corporation									
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	\$2,985,000.00	United States	Aaa	No	B1	B	Loan	
	Phillips Plastics Corporation Subtotal	\$2,985,000.00							
Presidio Inc									
Presidio Inc - Term Loan	PRESIDIOINC_TL	\$4,617,784.71	United States	Aaa	No	B1	B+	Loan	
	Presidio Inc Subtotal	\$4,617,784.71							
RBS Holding Company LLC									
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	\$4,950,000.00	United States	Aaa	No	***	***	Loan	
	RBS Holding Company LLC Subtotal	\$4,950,000.00							
Renaissance Learning Inc									
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	\$3,980,000.00	United States	Aaa	No	B2	B	Loan	
	Renaissance Learning Inc Subtotal	\$3,980,000.00							
Securus Technologies Inc									
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	\$5,400,000.00	United States	Aaa	No	Caa1	B	Loan	
	Securus Technologies Inc Subtotal	\$5,400,000.00							
Shearer's Foods Inc									
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	\$4,180,261.42	United States	Aaa	No	B3	CCC+	Loan	
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	\$0.00	United States	Aaa	No	B3	CCC+	Loan	
	Shearer's Foods Inc Subtotal	\$4,180,261.42							
Shield Finance Co SARL									
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	\$3,761,142.14	United Kingdom	Aaa	No	B2	B	Loan	
	Shield Finance Co SARL Subtotal	\$3,761,142.14							
SkillSoft Corporation									
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	\$5,000,000.00	United States	Aaa	No	B2	B	Loan	
	SkillSoft Corporation Subtotal	\$5,000,000.00							
Sonicwall Inc									
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	\$5,000,000.00	United States	Aaa	No	B1	B+	Loan	
Sonicwall Inc - Term Loan	SONICWALL_TL	\$878,225.81	United States	Aaa	No	B2	B+	Loan	
	Sonicwall Inc Subtotal	\$5,878,225.81							
Sterling Infosystems Inc									
Sterling Infosystems Inc - Tranche A Term Loan	STRLINGINF_TRA	\$2,750,000.00	United States	Aaa	No	B2	B	Loan	
	Sterling Infosystems Inc Subtotal	\$2,750,000.00							
Stratus Technologies Inc									
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	\$8,500,000.00	United States	Aaa	No	B3	B-	Bond	
	Stratus Technologies Inc Subtotal	\$8,500,000.00							
Sunquest Information Systems Inc									
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	\$4,962,500.00	United States	Aaa	No	B2	B	Loan	

	Sunquest Information Systems Inc Subtotal	<u>\$4,962,500.00</u>							
Syniverse Holdings Inc									
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	<u>\$3,969,849.25</u>	United States	Aaa	No	B2	B+	Loan	
	Syniverse Holdings Inc Subtotal	<u>\$3,969,849.25</u>							
TeleGuam Holdings LLC									
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	<u>\$4,687,500.00</u>	United States	Aaa	No	***	***	Loan	
	TeleGuam Holdings LLC Subtotal	<u>\$4,687,500.00</u>							
UniTek Global Services Inc									
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	<u>\$7,920,000.00</u>	United States	Aaa	No	B2	B+	Loan	
	UniTek Global Services Inc Subtotal	<u>\$7,920,000.00</u>							
US Ft Holdco Inc									
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	<u>\$5,985,000.00</u>	United States	Aaa	No	B2	B	Loan	
	US Ft Holdco Inc Subtotal	<u>\$5,985,000.00</u>							
Vision Solutions Inc									
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	<u>\$4,250,000.00</u>	United States	Aaa	No	Caa1	B+	Loan	
	Vision Solutions Inc Subtotal	<u>\$4,250,000.00</u>							
Web.com Group Inc									
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	<u>\$4,904,166.67</u>	United States	Aaa	No	B1	B	Loan	
	Web.com Group Inc Subtotal	<u>\$4,904,166.67</u>							
	Grand Total	<u><u>\$222,522,593.46</u></u>							

Portfolio Assets: Country Information

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
United Kingdom										
	Aaa	AAA	Shield Finance Co SARL - Dollar Term B Loan	Loan	SHIELDFN_DTBL	No		No	\$3,761,142.14	1.6902%
United Kingdom Subtotal									\$3,761,142.14	1.6902%
United States										
	Aaa	AA+	Airvana Network Solutions Inc - Term Loan	Loan	AIRVNANTWK_TL	No	Group I	No	\$4,910,714.29	2.2068%
	Aaa	AA+	AKQA Inc - Term Loan	Loan	AKQAINC_TL	No	Group I	No	\$5,896,447.43	2.6498%
	Aaa	AA+	Anchor Glass Container Corporation - First Lien Term Loan	Loan	ANCHRGLS_FLTL	No	Group I	No	\$4,957,464.79	2.2278%
	Aaa	AA+	Attachmate Corporation - First Lien Term Loan	Loan	ATCHMNTC_FLTL	No	Group I	No	\$4,875,000.00	2.1908%
	Aaa	AA+	Blue Coat Systems Inc - First Lien Term Loan	Loan	BLUECOAT_FLTL	No	Group I	No	\$3,500,000.00	1.5729%
	Aaa	AA+	BNY ConvergeX Group LLC - Second Lien Top Borrower Term Loan	Loan	BNYCNVRGX_SLT	No	Group I	No	\$1,320,790.62	0.5936%
	Aaa	AA+	CHS/Community Health Systems Inc - Extended Term Loan	Loan	CHSCMHLT_EXTL	No	Group I	No	\$3,879,093.19	1.7432%
	Aaa	AA+	Decision Resources LLC - First Lien Term Loan	Loan	DECISIONR_TL	No	Group I	No	\$4,937,500.00	2.2189%
	Aaa	AA+	Diversified Machine Inc - Term Loan	Loan	DIVRSFMCHN_TL	No	Group I	No	\$4,987,500.00	2.2413%
	Aaa	AA+	EIG Investors Corp - Term Loan	Loan	EIGINVSTRS_TL	No	Group I	No	\$9,975,000.00	4.4827%
	Aaa	AA+	Embanet-Compass Knowledge Group Inc - Term Loan	Loan	EMBTCMP_TL	No	Group I	No	\$4,962,500.00	2.2301%
	Aaa	AA+	Emdeon Inc - Term B Loan	Loan	EMDEONINC_TL	No	Group I	No	\$1,945,125.00	0.8741%
	Aaa	AA+	EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	Loan	EZECSTLE_TL	No	Group I	No	\$554,209.38	0.2491%
	Aaa	AA+	Getty Images Inc - Initial Term Loan	Loan	GETTYIMGS_ITL	No	Group I	No	\$5,000,000.00	2.2470%
	Aaa	AA+	Global Tel Link Corp - First Lien Term Loan	Loan	GLBLTLNK_NTLB	No	Group I	No	\$5,803,636.37	2.6081%
	Aaa	AA+	Goodman Global Inc. - Initial Term Loan	Loan	GDMANGLBL_ITL	No	Group I	No	\$4,860,748.48	2.1844%
	Aaa	AA+	GRD Holding III Corporation - Initial Facility Loan	Loan	GRDNRDGE_TL	No	Group I	No	\$3,950,000.00	1.7751%
	Aaa	AA+	GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	Bond	36190QAB2	No	Group I	No	\$8,000,000.00	3.5951%
	Aaa	AA+	HHI Holdings LLC - Term Loan	Loan	HHIHLDS_TL	No	Group I	No	\$4,455,011.32	2.0020%
	Aaa	AA+	Immucor Inc - Term B Loan	Loan	IMMUCORINC_TL	No	Group I	No	\$4,477,500.00	2.0122%
	Aaa	AA+	InfoNXX - Second Lien Term Loan	Loan	INFONXX_SLTL	No	Group I	No	\$7,000,000.00	3.1457%
	Aaa	AA+	Mercury Payment Systems LLC - Term Loan	Loan	MRCRYPYMT_TLB	No	Group I	No	\$3,970,000.00	1.7841%
	Aaa	AA+	Merrill Communications LLC - Second Lien Term Loan Non-PIK	Loan	MERRILLCOM_SL	No	Group I	No	\$5,900,062.73	2.6514%
	Aaa	AA+	Merrill Communications LLC - Second Lien Term Loan PIK	Loan	MERLCM_SLTLPK	No	Group I	No	\$0.00	0.0000%
	Aaa	AA+	National Healing Corporation - First Lien Term B Loan	Loan	NATLHEAL_FLTL	No	Group I	No	\$5,985,000.00	2.6896%
	Aaa	AA+	NexTag Inc - Term Loan	Loan	NEXTAGINC_TL	No	Group I	No	\$10,251,705.53	4.6070%
	Aaa	AA+	Pegasus Solutions Inc - Term Loan	Loan	PEGASUSSOL_TL	No	Group I	No	\$2,536,659.39	1.1400%
	Aaa	AA+	Petco Animal Supplies - New Term Loan	Loan	PETCOANML_NTL	No	Group I	No	\$4,949,494.95	2.2243%
	Aaa	AA+	Phillips Plastics Corporation - Term Loan A	Loan	PHILIPSCO_TLA	No	Group I	No	\$2,985,000.00	1.3414%
	Aaa	AA+	Presidio Inc - Term Loan	Loan	PRESIDIOINC_TL	No	Group I	No	\$4,617,784.71	2.0752%
	Aaa	AA+	RBS Holding Company LLC - Term B Loan	Loan	RBSINTLDM_TLB	No	Group I	No	\$4,950,000.00	2.2245%
	Aaa	AA+	Renaissance Learning Inc - First Lien Term Loan	Loan	RENAISNCLR_FL	No	Group I	No	\$3,980,000.00	1.7886%
	Aaa	AA+	Securus Technologies Inc - Second Lien Term Loan	Loan	SECURUST_SLTL	No	Group I	No	\$5,400,000.00	2.4267%
	Aaa	AA+	Shearer's Foods Inc - Mezzanine Non-PIK	Loan	SHEARERFI_MZ	No	Group I	No	\$4,180,261.42	1.8786%
	Aaa	AA+	Shearer's Foods Inc - Mezzanine PIK	Loan	SHEARFD_MZPK	No	Group I	No	\$0.00	0.0000%
	Aaa	AA+	SkillSoft Corporation - Term Loan	Loan	SKILSFTCRP_TL	No	Group I	No	\$5,000,000.00	2.2470%
	Aaa	AA+	Sonicwall Inc - Second Lien Term Loan	Loan	SONICWAL_SLTL	No	Group I	No	\$5,000,000.00	2.2470%
	Aaa	AA+	Sonicwall Inc - Term Loan	Loan	SONICWALL_TL	No	Group I	No	\$878,225.81	0.3947%
	Aaa	AA+	Sterling Infosystems Inc - Tranche A Term Loan	Loan	STRLINGINF_TRA	No	Group I	No	\$2,750,000.00	1.2358%
	Aaa	AA+	Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	Bond	86317AAC8	No	Group I	No	\$8,500,000.00	3.8198%
	Aaa	AA+	Sunquest Information Systems Inc - First Lien Term Loan	Loan	SUNQSTIS_FLTL	No	Group I	No	\$4,962,500.00	2.2301%
	Aaa	AA+	Syniverse Holdings Inc - Term Loan	Loan	SYNVRSHLD_TL	No	Group I	No	\$3,969,849.25	1.7840%
	Aaa	AA+	TeleGuam Holdings LLC - Second Lien Term Loan	Loan	TELEGUAM_SLTL	No	Group I	No	\$4,687,500.00	2.1065%
	Aaa	AA+	UniTek Global Services Inc - Tranche B Term Loan	Loan	UNITKGLB_TBTL	No	Group I	No	\$7,920,000.00	3.5592%

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
	Aaa	AA+	US Ft Holdco Inc - Term Loan	Loan	USFTHLDCO_TL	No	Group I	No	\$5,985,000.00	2.6896%
	Aaa	AA+	Vision Solutions Inc - Second Lien Term Loan	Loan	VISNSOLT_SLTL	No	Group I	No	\$4,250,000.00	1.9099%
	Aaa	AA+	Web.com Group Inc - First Lien Term Loan	Loan	WEBCOMGP_FLTL	No	Group I	No	\$4,904,166.67	2.2039%
United States Subtotal									<u>\$218,761,451.32</u>	<u>98.3098%</u>
Grand Total									<u><u>\$222,522,593.46</u></u>	<u><u>100.0000%</u></u>

Portfolio Assets: Top 10 Obligators

Collateral Principal Amount (Including Defaults)

\$230,500,597.31

Affiliated Issuer	Principal Balance	% of CPA
NexTag Inc	\$10,251,705.53	4.4476%
EIG Investors Corp	\$9,975,000.00	4.3275%
Stratus Technologies Inc	\$8,500,000.00	3.6876%
GXS Worldwide Inc	\$8,000,000.00	3.4707%
UniTek Global Services Inc	\$7,920,000.00	3.4360%
InforXX	\$7,000,000.00	3.0369%
National Healing Corporation	\$5,985,000.00	2.5965%
US Ft Holdco Inc	\$5,985,000.00	2.5965%
Merrill Communications LLC	\$5,900,062.73	2.5597%
AKQA Inc	\$5,896,447.43	2.5581%
Grand Total	<u>\$75,413,215.69</u>	<u>32.7171%</u>

Portfolio Assets: Percentage of Aggregate Collateral Principal Amount represented by Collateral Obligations

Collateral Principal Amount (Including Defaults)

\$230,500,597.31

Description	Security ID	Asset Type	Principal Balance	% of CPA
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	Loan	\$4,910,714.29	2.1305%
AKQA Inc - Term Loan	AKQAINC_TL	Loan	\$5,896,447.43	2.5581%
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Loan	\$4,957,464.79	2.1507%
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	Loan	\$4,875,000.00	2.1150%
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	Loan	\$3,500,000.00	1.5184%
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	Loan	\$1,320,790.62	0.5730%
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	Loan	\$3,879,093.19	1.6829%
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	Loan	\$4,937,500.00	2.1421%
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	Loan	\$4,987,500.00	2.1638%
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	Loan	\$9,975,000.00	4.3275%
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	Loan	\$4,962,500.00	2.1529%
Emdeon Inc - Term B Loan	EMDEONINC_TL	Loan	\$1,945,125.00	0.8439%
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	Loan	\$554,209.38	0.2404%
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	Loan	\$5,000,000.00	2.1692%
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	Loan	\$5,803,636.37	2.5178%
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	Loan	\$4,860,748.48	2.1088%
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	Loan	\$3,950,000.00	1.7137%
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	Bond	\$8,000,000.00	3.4707%
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	Loan	\$4,455,011.32	1.9328%
Immucor Inc - Term B Loan	IMMUCORINC_TL	Loan	\$4,477,500.00	1.9425%
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	Loan	\$7,000,000.00	3.0369%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	Loan	\$3,970,000.00	1.7223%
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	Loan	\$5,900,062.73	2.5597%
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	Loan	\$0.00	0.0000%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	\$5,985,000.00	2.5965%
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	\$10,251,705.53	4.4476%
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	Loan	\$2,536,659.39	1.1005%
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	\$4,949,494.95	2.1473%
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	Loan	\$2,985,000.00	1.2950%
Presidio Inc - Term Loan	PRESIDIOINC_TL	Loan	\$4,617,784.71	2.0034%
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	Loan	\$4,950,000.00	2.1475%
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	Loan	\$3,980,000.00	1.7267%
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	Loan	\$5,400,000.00	2.3427%
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	Loan	\$4,180,261.42	1.8136%
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	Loan	\$0.00	0.0000%
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	Loan	\$3,761,142.14	1.6317%
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	Loan	\$5,000,000.00	2.1692%

Description	Security ID	Asset Type	Principal Balance	% of CPA
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	Loan	\$5,000,000.00	2.1692%
Sonicwall Inc - Term Loan	SONICWALL_TL	Loan	\$878,225.81	0.3810%
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	Loan	\$2,750,000.00	1.1931%
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	Bond	\$8,500,000.00	3.6876%
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	Loan	\$4,962,500.00	2.1529%
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	Loan	\$3,969,849.25	1.7223%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	Loan	\$4,687,500.00	2.0336%
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	Loan	\$7,920,000.00	3.4360%
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	Loan	\$5,985,000.00	2.5965%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	\$4,250,000.00	1.8438%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	\$4,904,166.67	2.1276%
		Grand Total	<u>\$222,522,593.46</u>	

Portfolio Assets: Discretionary Reason For Sale

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$8,644,926.82	4%	<= 20%	PASS

Issuer	Asset	Reason For Sale	Sale Date	Trade Amount
CHS/Community Health Systems Inc	Retired - Extended Term Loan	Discretionary	21-Nov-2011	\$997,481.11
Hyland Software Inc	Term Loan	Discretionary	12-Jan-2012	\$2,852,555.46
Yankee Cable Acquisition LLC	Term Loan	Discretionary	07-Mar-2012	\$4,794,890.25
Grand Total				\$8,644,926.82

Portfolio Assets: Cashflow Summary

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
TICC CLO LLC - Expense Reserve					
	Beginning Balance		05-Jan-2012	\$1,947.31	\$1,947.31
	Transfer from Expense Reserve to Payment		24-Jan-2012	(\$1,947.31)	\$0.00
				TICC CLO LLC - Expense Reserve Subtotal	\$0.00
TICC CLO LLC - Interest Collection Subaccount					
	Beginning Balance		05-Jan-2012	\$5,697,546.04	\$5,697,546.04
Embanet-Compass Knowledge Group Inc - Term Loan	Amendment fee	EMBTCMP_TL	05-Jan-2012	\$4,975.00	\$5,702,521.04
Global Tel Link Corp - First Lien Term Loan	ClearPar Subtrade Fee	GLBLTLNK_NTLB	05-Jan-2012	(\$19.00)	\$5,702,502.04
US Ft Holdco Inc - Term Loan	Delayed Compensation	USFTHLDCO_TL	05-Jan-2012	\$4,805.43	\$5,707,307.47
US Ft Holdco Inc - Term Loan	ClearPar Subtrade Fee	USFTHLDCO_TL	05-Jan-2012	(\$19.00)	\$5,707,288.47
EIG Investors Corp - Term Loan	ClearPar Subtrade Fee	EIGINVSTRS_TL	06-Jan-2012	(\$19.00)	\$5,707,269.47
EIG Investors Corp - Term Loan	ClearPar Subtrade Fee	EIGINVSTRS_TL	09-Jan-2012	(\$19.00)	\$5,707,250.47
GRD Holding III Corporation - Initial Facility Loan	LIBOR Interest	GRDNRDGE_TL	09-Jan-2012	\$32,083.33	\$5,739,333.80
Mercury Payment Systems LLC - Term Loan	LIBOR Interest	MRCRYPYMT_TLB	11-Jan-2012	\$65,613.89	\$5,804,947.69
Hyland Software Inc - Term Loan	ClearPar Subtrade Fee	HYLNDSTFW_NTL	12-Jan-2012	(\$19.00)	\$5,804,928.69
Syniverse Holdings Inc - Term Loan	LIBOR Interest	SYNVRSHLD_TL	13-Jan-2012	\$53,396.98	\$5,858,325.67
Phillips Plastics Corporation - Term Loan A	LIBOR Interest	PHILIPSCO_TLA	17-Jan-2012	\$18,370.63	\$5,876,696.30
	Transfer from Interest to Payment		24-Jan-2012	(\$5,697,546.04)	\$179,150.26
Attachmate Corporation - First Lien Term Loan	LIBOR Interest	ATCHMNTC_FLTL	27-Jan-2012	\$82,017.36	\$261,167.62
Petco Animal Supplies - New Term Loan	LIBOR Interest	PETCOANML_NTL	27-Jan-2012	\$8,841.99	\$270,009.61
Web.com Group Inc - First Lien Term Loan	LIBOR Interest	WEBCOMGP_FLTL	30-Jan-2012	\$32,083.33	\$302,092.94
Anchor Glass Container Corporation - First Lien Term Loan	LIBOR Interest	ANCHRGLS_FLTL	31-Jan-2012	\$8,948.34	\$311,041.29
Anchor Glass Container Corporation - First Lien Term Loan	LIBOR Interest	ANCHRGLS_FLTL	31-Jan-2012	\$9,641.31	\$320,682.60
Anchor Glass Container Corporation - First Lien Term Loan	LIBOR Interest	ANCHRGLS_FLTL	31-Jan-2012	\$9,502.64	\$330,185.24
CHS/Community Health Systems Inc - Retired - Extended Term Loan	LIBOR Interest	CHSCMNTY_EXTL	31-Jan-2012	\$3,456.66	\$333,641.90
Goodman Global Inc. - Initial Term Loan	LIBOR Interest	GDMANGLBL_ITL	31-Jan-2012	\$71,426.00	\$405,067.90
InfoNXX - Second Lien Term Loan	LIBOR Interest	INFOXX_SLTL	31-Jan-2012	\$40,732.53	\$445,800.43
Merrill Communications LLC - Second Lien Term Loan Non-PIK	offset pik	MERRILLCOM_SL	31-Jan-2012	(\$41,432.72)	\$404,367.71
Merrill Communications LLC - Second Lien Term Loan Non-PIK	Process Receivable	MERRILLCOM_SL	31-Jan-2012	\$10,489.03	\$414,856.74
Merrill Communications LLC - Second Lien Term Loan Non-PIK	LIBOR Interest	MERRILLCOM_SL	31-Jan-2012	\$61,622.85	\$476,479.59
Merrill Communications LLC - Second Lien Term Loan Non-PIK	Process Receivable	MERRILLCOM_SL	31-Jan-2012	\$9,833.48	\$486,313.07
Merrill Communications LLC - Second Lien Term Loan Non-PIK	Process Receivable	MERRILLCOM_SL	31-Jan-2012	\$9,833.48	\$496,146.55
Merrill Communications LLC - Second Lien Term Loan PIK	Prime Interest	MERLCM_SLTLPK	31-Jan-2012	\$7,606.24	\$503,752.79
Merrill Communications LLC - Second Lien Term Loan PIK	Prime Interest	MERLCM_SLTLPK	31-Jan-2012	\$3,670.38	\$507,423.17
Shearer's Foods Inc - Mezzanine Non-PIK	offset PIK	SHEARERFI_MZ	31-Jan-2012	(\$40,453.10)	\$466,970.07
Shearer's Foods Inc - Mezzanine Non-PIK	Interest	SHEARERFI_MZ	31-Jan-2012	\$168,255.52	\$635,225.59
Shearer's Foods Inc - Mezzanine PIK	Interest	SHEARFD_MZPK	31-Jan-2012	\$1,647.50	\$636,873.10
Sonicwall Inc - Second Lien Term Loan	LIBOR Interest	SONICWAL_SLTL	31-Jan-2012	\$53,333.33	\$690,206.43
Sonicwall Inc - Term Loan	LIBOR Interest	SONICWALL_TL	31-Jan-2012	\$7,386.56	\$697,592.99
Sonicwall Inc - Term Loan	Prime Interest	SONICWALL_TL	31-Jan-2012	\$106.63	\$697,699.62
Sunquest Information Systems Inc - First Lien Term Loan	LIBOR Interest	SUNQSTIS_FLTL	31-Jan-2012	\$16,527.78	\$714,227.40
TeleGuam Holdings LLC - Second Lien Term Loan	LIBOR Interest	TELEGUAM_SLTL	31-Jan-2012	\$40,625.00	\$754,852.40
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	31-Jan-2012	\$35,888.89	\$790,741.29
Yankee Cable Acquisition LLC - Term Loan	LIBOR Interest	YANKECBLAQ_TL	31-Jan-2012	\$28,743.35	\$819,484.64
	Bank of New York Cash Reserve		01-Feb-2012	\$110.16	\$819,594.80
	immaterial Rounding		02-Feb-2012	\$0.13	\$819,594.93
CHS/Community Health Systems Inc - Retired - Extended Term Loan	Amendment Fee	CHSCMNTY_EXTL	02-Feb-2012	\$6,964.74	\$826,559.67
GRD Holding III Corporation - Initial Facility Loan	LIBOR Interest	GRDNRDGE_TL	09-Feb-2012	\$29,762.15	\$856,321.82
Sterling Infosystems Inc - Tranche A Term Loan	ClearPar Subtrade Fee	STRLINGINF_TRA	10-Feb-2012	(\$19.00)	\$856,302.82

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Syniverse Holdings Inc - Term Loan	LIBOR Interest	SYNVRSHLD_TL	13-Feb-2012	\$3,546.19	\$859,849.01
Phillips Plastics Corporation - Term Loan A	LIBOR Interest	PHILIPSCO_TLA	17-Feb-2012	\$16,749.69	\$876,598.69
Blue Coat Systems Inc - First Lien Term Loan	ClearPar Subtrade Fee	BLUECOAT_FLTL	21-Feb-2012	(\$19.00)	\$876,579.69
Decision Resources LLC - First Lien Term Loan	LIBOR Interest	DECISIONR_TL	23-Feb-2012	\$88,550.00	\$965,129.69
Airvana Network Solutions Inc - Term Loan	LIBOR Interest	AIRVNANTWK_TL	24-Feb-2012	\$8,796.30	\$973,925.99
Anchor Glass Container Corporation - First Lien Term Loan	LIBOR Interest	ANCHRGLS_FLTL	29-Feb-2012	\$8,223.47	\$982,149.46
Anchor Glass Container Corporation - First Lien Term Loan	LIBOR Interest	ANCHRGLS_FLTL	29-Feb-2012	\$8,105.20	\$990,254.66
Anchor Glass Container Corporation - First Lien Term Loan	LIBOR Interest	ANCHRGLS_FLTL	29-Feb-2012	\$7,632.41	\$997,887.07
CHS/Community Health Systems Inc - Extended Term Loan	LIBOR Interest	CHSCMHLT_EXTL	29-Feb-2012	\$8,917.61	\$1,006,804.68
CHS/Community Health Systems Inc - Extended Term Loan	LIBOR Interest	CHSCMHLT_EXTL	29-Feb-2012	\$2,896.35	\$1,009,701.03
CHS/Community Health Systems Inc - Retired - Extended Term Loan	LIBOR Interest	CHSCMNTY_EXTL	29-Feb-2012	\$21,138.05	\$1,030,839.08
CHS/Community Health Systems Inc - Retired - Extended Term Loan	LIBOR Interest	CHSCMNTY_EXTL	29-Feb-2012	\$214.54	\$1,031,053.62
Diversified Machine Inc - Term Loan	LIBOR Interest	DIVRSFMCHN_TL	29-Feb-2012	\$101,107.64	\$1,132,161.26
Getty Images Inc - Initial Term Loan	LIBOR Interest	GETTYIMGS_ITL	29-Feb-2012	\$66,354.17	\$1,198,515.43
InfoNXX - Second Lien Term Loan	LIBOR Interest	INFONXX_SLTL	29-Feb-2012	\$36,765.56	\$1,235,280.99
Merrill Communications LLC - Second Lien Term Loan Non-PIK	LIBOR Interest	MERRILLCOM_SL	29-Feb-2012	\$55,845.75	\$1,291,126.73
Petco Animal Supplies - New Term Loan	LIBOR Interest	PETCOANML_NTL	29-Feb-2012	\$10,212.59	\$1,301,339.32
Sonicwall Inc - Second Lien Term Loan	LIBOR Interest	SONICWAL_SLTL	29-Feb-2012	\$48,333.33	\$1,349,672.65
Sonicwall Inc - Term Loan	LIBOR Interest	SONICWALL_TL	29-Feb-2012	\$6,694.07	\$1,356,366.72
Sunquest Information Systems Inc - First Lien Term Loan	LIBOR Interest	SUNQSTIS_FLTL	29-Feb-2012	\$14,978.30	\$1,371,345.02
Sunquest Information Systems Inc - First Lien Term Loan	LIBOR Interest	SUNQSTIS_FLTL	29-Feb-2012	\$31,597.22	\$1,402,942.24
TeleGuam Holdings LLC - Second Lien Term Loan	LIBOR Interest	TELEGUAM_SLTL	29-Feb-2012	\$36,816.41	\$1,439,758.65
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	29-Feb-2012	\$32,524.31	\$1,472,282.95
Web.com Group Inc - First Lien Term Loan	LIBOR Interest	WEBCOMGP_FLTL	29-Feb-2012	\$28,923.61	\$1,501,206.56
	Bank of New York Cash Reserve		01-Mar-2012	\$43.57	\$1,501,250.13
	Immaterial Rounding		02-Mar-2012	(\$0.03)	\$1,501,250.10
Yankee Cable Acquisition LLC - Term Loan	Delayed Compensation	YANKECBLAQ_TL	07-Mar-2012	(\$833.41)	\$1,500,416.69
Yankee Cable Acquisition LLC - Term Loan	ClearPar Subtrade Fee	YANKECBLAQ_TL	07-Mar-2012	(\$19.00)	\$1,500,397.69
GRD Holding III Corporation - Initial Facility Loan	LIBOR Interest	GRDNRDGE_TL	09-Mar-2012	\$27,842.01	\$1,528,239.71
	Markit WSO Corp - Invoice #90060766		14-Mar-2012	(\$18,893.25)	\$1,509,346.46
Global Tel Link Corp - First Lien Term Loan	LIBOR Interest	GLBLTLNK_NTLB	14-Mar-2012	\$86,397.64	\$1,595,744.09
Global Tel Link Corp - First Lien Term Loan	LIBOR Interest	GLBLTLNK_NTLB	14-Mar-2012	\$4,284.18	\$1,600,028.27
Phillips Plastics Corporation - Term Loan A	LIBOR Interest	PHILIPSCO_TLA	19-Mar-2012	\$16,749.69	\$1,616,777.96
Yankee Cable Acquisition LLC - Term Loan	LIBOR Interest	YANKECBLAQ_TL	20-Mar-2012	\$31,166.79	\$1,647,944.75
EIG Investors Corp - Term Loan	LIBOR Interest	EIGINVSTRS_TL	22-Mar-2012	\$160,381.94	\$1,808,326.69
AKQA Inc - Term Loan	LIBOR Interest	AKQAINC_TL	23-Mar-2012	\$81,330.75	\$1,889,657.44
Decision Resources LLC - First Lien Term Loan	LIBOR Interest	DECISIONR_TL	23-Mar-2012	\$27,842.01	\$1,917,499.45
HHI Holdings LLC - Term Loan	Amendment Fee	HHIHLDGS_TL	23-Mar-2012	\$5,582.81	\$1,923,082.26
Getty Images Inc - Initial Term Loan	Amendment Fee	GETTYIMGS_ITL	26-Mar-2012	\$7,499.99	\$1,930,582.26
	Moody's Investor Service - Invoice #US12005230		29-Mar-2012	(\$3,500.00)	\$1,927,082.26
Mercury Payment Systems LLC - Term Loan	Amendment Fee	MRCRYPYMT_TLB	29-Mar-2012	\$39,800.00	\$1,966,882.26
Airvana Network Solutions Inc - Term Loan	LIBOR Interest	AIRVNANTWK_TL	30-Mar-2012	\$124,131.94	\$2,091,014.20
AKQA Inc - Term Loan	Prime Interest	AKQAINC_TL	30-Mar-2012	\$43.61	\$2,091,057.81
Anchor Glass Container Corporation - First Lien Term Loan	LIBOR Interest	ANCHRGLS_FLTL	30-Mar-2012	\$7,895.60	\$2,098,953.41
Anchor Glass Container Corporation - First Lien Term Loan	LIBOR Interest	ANCHRGLS_FLTL	30-Mar-2012	\$8,507.04	\$2,107,460.45
Anchor Glass Container Corporation - First Lien Term Loan	LIBOR Interest	ANCHRGLS_FLTL	30-Mar-2012	\$8,384.68	\$2,115,845.14
Attachmate Corporation - First Lien Term Loan	LIBOR Interest	ATCHMNTC_FLTL	30-Mar-2012	\$710.94	\$2,116,556.07
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	LIBOR Interest	BNYCNVRGX_SLT	30-Mar-2012	\$29,213.32	\$2,145,769.39
CHS/Community Health Systems Inc - Extended Term Loan	Prime Interest	CHSCMHLT_EXTL	30-Mar-2012	\$569.85	\$2,146,339.24
Diversified Machine Inc - Term Loan	LIBOR Interest	DIVRSFMCHN_TL	30-Mar-2012	\$38,541.67	\$2,184,880.91
EIG Investors Corp - Term Loan	LIBOR Interest	EIGINVSTRS_TL	30-Mar-2012	\$43.06	\$2,184,923.96
Embanet-Compass Knowledge Group Inc - Term Loan	LIBOR Interest	EMBTCMP_TL	30-Mar-2012	\$69,166.32	\$2,254,090.28
Emdeon Inc - Term B Loan	LIBOR Interest	EMDEONINC_TL	30-Mar-2012	\$7,747.13	\$2,261,837.41
Emdeon Inc - Term B Loan	LIBOR Interest	EMDEONINC_TL	30-Mar-2012	\$761.12	\$2,262,598.53

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Emdeon Inc - Term B Loan	LIBOR Interest	EMDEONINC_TL	30-Mar-2012	\$4,892.92	\$2,267,491.45
Emdeon Inc - Term B Loan	LIBOR Interest	EMDEONINC_TL	30-Mar-2012	\$18,756.20	\$2,286,247.66
Emdeon Inc - Term B Loan	LIBOR Interest	EMDEONINC_TL	30-Mar-2012	\$1,114.50	\$2,287,362.16
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	LIBOR Interest	EZECSTLE_SLTL	30-Mar-2012	\$12,258.03	\$2,299,620.19
Global Tel Link Corp - First Lien Term Loan	LIBOR Interest	GLBLTLNK_NTLB	30-Mar-2012	\$17,245.84	\$2,316,866.04
Global Tel Link Corp - First Lien Term Loan	LIBOR Interest	GLBLTLNK_NTLB	30-Mar-2012	\$855.17	\$2,317,721.20
GRD Holding III Corporation - Initial Facility Loan	Prime Interest	GRDNRDGE_TL	30-Mar-2012	\$285.52	\$2,318,006.72
HHI Holdings LLC - Term Loan	Prime Interest	HHIHLDGS_TL	30-Mar-2012	\$266.82	\$2,318,273.54
HHI Holdings LLC - Term Loan	LIBOR Interest	HHIHLDGS_TL	30-Mar-2012	\$6,060.22	\$2,324,333.76
HHI Holdings LLC - Term Loan	LIBOR Interest	HHIHLDGS_TL	30-Mar-2012	\$72,722.60	\$2,397,056.35
Hyland Software Inc - Term Loan	LIBOR Interest	HYLNDSTFW_NTL	30-Mar-2012	\$5,923.01	\$2,402,979.37
Immucor Inc - Term B Loan	LIBOR Interest	IMMUCORINC_TL	30-Mar-2012	\$82,262.58	\$2,485,241.95
InfoNXX - Second Lien Term Loan	LIBOR Interest	INFONXX_SLTL	30-Mar-2012	\$37,881.67	\$2,523,123.61
Mercury Payment Systems LLC - Term Loan	LIBOR Interest	MRCRYPYMT_TLB	30-Mar-2012	\$492.08	\$2,523,615.70
Merrill Communications LLC - Second Lien Term Loan Non-PIK	LIBOR Interest	MERRILLCOM_SL	30-Mar-2012	\$57,771.41	\$2,581,387.10
National Healing Corporation - First Lien Term B Loan	LIBOR Interest	NATLHEAL_FLTL	30-Mar-2012	\$312.81	\$2,581,699.92
National Healing Corporation - First Lien Term B Loan	LIBOR Interest	NATLHEAL_FLTL	30-Mar-2012	\$124,812.19	\$2,706,512.10
NexTag Inc - Term Loan	LIBOR Interest	NEXTAGINC_TL	30-Mar-2012	\$180,122.43	\$2,886,634.54
Pegasus Solutions Inc - Term Loan	LIBOR Interest	PEGASUSSOL_TL	30-Mar-2012	\$50,502.60	\$2,937,137.14
Petco Animal Supplies - New Term Loan	LIBOR Interest	PETCOANML_NTL	30-Mar-2012	\$4,689.75	\$2,941,826.89
Petco Animal Supplies - New Term Loan	LIBOR Interest	PETCOANML_NTL	30-Mar-2012	\$4,689.75	\$2,946,516.65
Petco Animal Supplies - New Term Loan	LIBOR Interest	PETCOANML_NTL	30-Mar-2012	\$4,689.75	\$2,951,206.40
Petco Animal Supplies - New Term Loan	LIBOR Interest	PETCOANML_NTL	30-Mar-2012	\$4,689.75	\$2,955,896.16
Petco Animal Supplies - New Term Loan	LIBOR Interest	PETCOANML_NTL	30-Mar-2012	\$9,284.17	\$2,965,180.33
Petco Animal Supplies - New Term Loan	LIBOR Interest	PETCOANML_NTL	30-Mar-2012	\$4,689.75	\$2,969,870.08
Petco Animal Supplies - New Term Loan	LIBOR Interest	PETCOANML_NTL	30-Mar-2012	\$4,689.75	\$2,974,559.83
Renaissance Learning Inc - First Lien Term Loan	LIBOR Interest	RENAISNCLR_FL	30-Mar-2012	\$78,165.21	\$3,052,725.04
Securus Technologies Inc - Second Lien Term Loan	LIBOR Interest	SECURUST_SLTL	30-Mar-2012	\$136,500.00	\$3,189,225.04
Shield Finance Co SARL - Dollar Term B Loan	LIBOR Interest	SHIELDFN_DTBL	30-Mar-2012	\$74,282.30	\$3,263,507.34
SkillSoft Corporation - Term Loan	LIBOR Interest	SKILSFTCRP_TL	30-Mar-2012	\$82,152.78	\$3,345,660.12
Sonicwall Inc - Second Lien Term Loan	LIBOR Interest	SONICWAL_SLTL	30-Mar-2012	\$50,000.00	\$3,395,660.12
Sonicwall Inc - Term Loan	Prime Interest	SONICWALL_TL	30-Mar-2012	\$243.73	\$3,395,903.85
Sonicwall Inc - Term Loan	LIBOR Interest	SONICWALL_TL	30-Mar-2012	\$6,481.35	\$3,402,385.20
Sunquest Information Systems Inc - First Lien Term Loan	LIBOR Interest	SUNQSTIS_FLTL	30-Mar-2012	\$15,429.69	\$3,417,814.89
Syniverse Holdings Inc - Term Loan	LIBOR Interest	SYNVRSHLD_TL	30-Mar-2012	\$67.42	\$3,417,882.31
TeleGuam Holdings LLC - Second Lien Term Loan	LIBOR Interest	TELEGUAM_SLTL	30-Mar-2012	\$38,085.94	\$3,455,968.25
UniTek Global Services Inc - Tranche B Term Loan	LIBOR Interest	UNITKGLB_TBTL	30-Mar-2012	\$180,635.00	\$3,636,603.25
US Ft Holdco Inc - Term Loan	Prime Interest	USFTHLDCO_TL	30-Mar-2012	\$302.63	\$3,636,905.87
US Ft Holdco Inc - Term Loan	LIBOR Interest	USFTHLDCO_TL	30-Mar-2012	\$111,595.31	\$3,748,501.18
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	30-Mar-2012	\$33,645.83	\$3,782,147.02
Web.com Group Inc - First Lien Term Loan	LIBOR Interest	WEBCOMGP_FLTL	30-Mar-2012	\$28,923.61	\$3,811,070.63
Bank of New York Cash Reserve			02-Apr-2012	\$70.13	\$3,811,140.76
Sterling Infosystems Inc - Tranche A Term Loan			02-Apr-2012	\$781.42	\$3,811,922.18
RBS Holdings Company LLC - Term B Loan			02-Apr-2012	\$100,835.23	\$3,912,757.41
Decision Resources LLC - First Lien Term Loan	Prime Interest	DECISIONR_TL	02-Apr-2012	\$2.65	\$3,912,760.06
Decision Resources LLC - First Lien Term Loan	Prime Interest	DECISIONR_TL	02-Apr-2012	\$95.29	\$3,912,855.34
Phillips Plastics Corporation - Term Loan A	Prime Interest	PHILIPSCO_TLA	02-Apr-2012	\$16.34	\$3,912,871.69
Presidio Inc - Term Loan	LIBOR Interest	PRESIDIOINC_TL	02-Apr-2012	\$86,932.87	\$3,999,804.56
Immaterial Rounding			03-Apr-2012	\$0.27	\$3,999,804.83
TICC CLO LLC - Interest Collection Subaccount Subtotal				\$3,999,804.83	
TICC CLO LLC - Interest Reserve Subaccount	Beginning Balance		05-Jan-2012	\$0.00	\$0.00

TICC CLO LLC - Interest Reserve Subaccount Subtotal \$0.00

TICC CLO LLC - Payment

Transfer from Interest to Payment	24-Jan-2012	\$5,697,546.04	\$5,697,546.04
Transfer from Expense Reserve to Payment	24-Jan-2012	\$1,947.31	\$5,699,493.35
Markit WSO Corp - Invoice #90056443	25-Jan-2012	(\$10,000.00)	\$5,689,493.35
Puglisi & Associates - Invoice #11-0810-2	25-Jan-2012	(\$3,600.00)	\$5,685,893.35
Subordinated Noteholders	25-Jan-2012	(\$4,355,729.90)	\$1,330,163.45
BNY Mellon Fees - Invoice #252-1604747	25-Jan-2012	(\$44,566.62)	\$1,285,596.83
Deloitte & Touche LL - Invoice #71700096	25-Jan-2012	(\$10,000.00)	\$1,275,596.83
Deloitte & Touche LL - Invoice #71706486	25-Jan-2012	(\$8,000.00)	\$1,267,596.83
Moody's Investor Service - Invoice #C1820680-000	25-Jan-2012	(\$3,500.00)	\$1,264,096.83
Markit WSO Corp - Invoice #90052314	25-Jan-2012	(\$8,631.25)	\$1,255,465.58
LIBOR Interest	25-Jan-2012	(\$1,255,465.58)	\$0.01

TICC CLO LLC - Payment Subtotal \$0.00

TICC CLO LLC - Prin Collection Subaccount

Global Tel Link Corp - First Lien Term Loan	Beginning Balance	05-Jan-2012	\$17,511,298.38	\$17,511,298.38
Global Tel Link Corp - First Lien Term Loan	Principal (Buy)	05-Jan-2012	(\$2,000,000.00)	\$15,511,298.38
US Ft Holdco Inc - Term Loan	Upfront Fee (Buy)	05-Jan-2012	\$25,000.00	\$15,536,298.38
US Ft Holdco Inc - Term Loan	Upfront Fee (Buy)	05-Jan-2012	\$22,500.00	\$15,558,798.38
EIG Investors Corp - Term Loan	Principal (Buy)	05-Jan-2012	(\$1,500,000.00)	\$14,058,798.38
EIG Investors Corp - Term Loan	Upfront Fee (Buy)	06-Jan-2012	\$100,000.00	\$14,158,798.38
Sonicwall Inc - Term Loan	Principal (Buy)	06-Jan-2012	(\$5,000,000.00)	\$9,158,798.38
EIG Investors Corp - Term Loan	Prime Paydown	06-Jan-2012	\$64,516.13	\$9,223,314.51
Hyland Software Inc - Term Loan	Principal (Buy)	09-Jan-2012	(\$5,000,000.00)	\$4,223,314.51
Hyland Software Inc - Term Loan	Principal (Sale)	12-Jan-2012	\$2,852,555.46	\$7,075,869.97
Petco Animal Supplies - New Term Loan	Upfront Fee (Sale)	12-Jan-2012	(\$7,131.39)	\$7,068,738.58
Web.com Group Inc - First Lien Term Loan	LIBOR Paydown	27-Jan-2012	\$50,505.05	\$7,119,243.63
GRD Holding III Corporation - Initial Facility Loan	LIBOR Paydown	30-Jan-2012	\$41,666.67	\$7,160,910.30
Merrill Communications LLC - Second Lien Term Loan PIK	Prime Paydown	31-Jan-2012	\$50,000.00	\$7,210,910.30
Merrill Communications LLC - Second Lien Term Loan PIK	Facility Increase	31-Jan-2012	(\$41,432.49)	\$7,169,477.80
Shearer's Foods Inc - Mezzanine PIK	Upfront Fee (Buy)	31-Jan-2012	\$41,432.49	\$7,210,910.30
Shearer's Foods Inc - Mezzanine PIK	Facility Increase	31-Jan-2012	(\$40,453.10)	\$7,170,457.20
Yankee Cable Acquisition LLC - Term Loan	Upfront Fee (Buy)	31-Jan-2012	\$40,453.10	\$7,210,910.30
CHS/Community Health Systems Inc - Extended Term Loan	LIBOR Paydown	31-Jan-2012	\$179,920.83	\$7,390,831.13
CHS/Community Health Systems Inc - Retired - Extended Term Loan	Principal (Buy)	02-Feb-2012	(\$3,979,848.86)	\$3,410,982.27
Sterling Infosystems Inc - Tranche A Term Loan	Principal (Sale)	02-Feb-2012	\$3,979,848.87	\$7,390,831.14
Sterling Infosystems Inc - Tranche A Term Loan	Principal (Buy)	10-Feb-2012	(\$2,750,000.00)	\$4,640,831.14
Blue Coat Systems Inc - First Lien Term Loan	Upfront Fee (Buy)	10-Feb-2012	\$55,000.00	\$4,695,831.14
Blue Coat Systems Inc - First Lien Term Loan	Upfront Fee (Buy)	21-Feb-2012	\$70,000.00	\$4,765,831.14
Airvana Network Solutions Inc - Term Loan	Principal (Buy)	21-Feb-2012	(\$3,500,000.00)	\$1,265,831.14
AKQA Inc - Term Loan	LIBOR Paydown	24-Feb-2012	\$565,476.19	\$1,831,307.33
Sunquest Information Systems Inc - First Lien Term Loan	LIBOR Paydown	29-Feb-2012	\$1,546,580.41	\$3,377,887.74
CHS/Community Health Systems Inc - Extended Term Loan	LIBOR Paydown	29-Feb-2012	\$12,500.00	\$3,390,387.74
Yankee Cable Acquisition LLC - Term Loan	Immaterial Rounding	02-Mar-2012	(\$0.01)	\$3,390,387.73
Yankee Cable Acquisition LLC - Term Loan	Prime Paydown	06-Mar-2012	\$100,755.67	\$3,491,143.40
AKQA Inc - Term Loan	Upfront Fee (Sale)	07-Mar-2012	(\$47,948.90)	\$3,443,194.50
NexTag Inc - Term Loan	Principal (Sale)	07-Mar-2012	\$4,794,890.25	\$8,238,084.74
NexTag Inc - Term Loan	Principal (Buy)	14-Mar-2012	(\$834,862.65)	\$7,403,222.09
Sonicwall Inc - Term Loan	Upfront Fee (Buy)	15-Mar-2012	\$7,292.50	\$7,410,514.59
AKQA Inc - Term Loan	Principal (Buy)	15-Mar-2012	(\$250,000.00)	\$7,160,514.59
Attachmate Corporation - First Lien Term Loan	Prime Paydown	16-Mar-2012	\$64,516.13	\$7,225,030.72
Diversified Machine Inc - Term Loan	Prime Paydown	30-Mar-2012	\$33,782.19	\$7,258,812.92
	LIBOR Paydown	30-Mar-2012	\$62,500.00	\$7,321,312.92
	LIBOR Paydown	30-Mar-2012	\$12,500.00	\$7,333,812.92

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
EIG Investors Corp - Term Loan	LIBOR Paydown	EIGINVSTRS_TL	30-Mar-2012	\$25,000.00	\$7,358,812.92
Embanet-Compass Knowledge Group Inc - Term Loan	LIBOR Paydown	EMBTCMP_TL	30-Mar-2012	\$12,500.00	\$7,371,312.92
Emdeon Inc - Term B Loan	LIBOR Paydown	EMDEONINC_TL	30-Mar-2012	\$716.91	\$7,372,029.83
Emdeon Inc - Term B Loan	LIBOR Paydown	EMDEONINC_TL	30-Mar-2012	\$2,748.16	\$7,374,777.99
Emdeon Inc - Term B Loan	LIBOR Paydown	EMDEONINC_TL	30-Mar-2012	\$163.30	\$7,374,941.29
Emdeon Inc - Term B Loan	LIBOR Paydown	EMDEONINC_TL	30-Mar-2012	\$1,135.11	\$7,376,076.40
Emdeon Inc - Term B Loan	LIBOR Paydown	EMDEONINC_TL	30-Mar-2012	\$111.52	\$7,376,187.92
Global Tel Link Corp - First Lien Term Loan	LIBOR Paydown	GLBLTLNK_NTLB	30-Mar-2012	\$14,545.45	\$7,390,733.37
HHI Holdings LLC - Term Loan	LIBOR Paydown	HHIHLDGS_TL	30-Mar-2012	\$11,238.68	\$7,401,972.05
Immucor Inc - Term B Loan	LIBOR Paydown	IMMUCORINC_TL	30-Mar-2012	\$11,250.00	\$7,413,222.05
Mercury Payment Systems LLC - Term Loan	LIBOR Paydown	MRCRYPYMT_TLB	30-Mar-2012	\$10,000.00	\$7,423,222.05
National Healing Corporation - First Lien Term B Loan	LIBOR Paydown	NATLHEAL_FLTL	30-Mar-2012	\$15,000.00	\$7,438,222.05
NexTag Inc - Term Loan	LIBOR Paydown	NEXTAGINC_TL	30-Mar-2012	\$136,689.41	\$7,574,911.45
Pegasus Solutions Inc - Term Loan	LIBOR Paydown	PEGASUSSOL_TL	30-Mar-2012	\$41,282.73	\$7,616,194.18
Phillips Plastics Corporation - Term Loan A	Prime Paydown	PHILIPSCO_TLA	30-Mar-2012	\$7,500.00	\$7,623,694.18
Presidio Inc - Term Loan	LIBOR Paydown	PRESIDIOINC_TL	30-Mar-2012	\$125,805.03	\$7,749,499.21
RBS Holding Company LLC - Term B Loan	LIBOR Paydown	RBSINTLDM_TLB	30-Mar-2012	\$12,500.00	\$7,761,999.21
Renaissance Learning Inc - First Lien Term Loan	LIBOR Paydown	RENAISNCLR_FL	30-Mar-2012	\$10,000.00	\$7,771,999.21
Shield Finance Co SARL - Dollar Term B Loan	LIBOR Paydown	SHIELDFN_DTBL	30-Mar-2012	\$29,771.57	\$7,801,770.79
Sonicwall Inc - Term Loan	LIBOR Paydown	SONICWALL_TL	30-Mar-2012	\$64,516.13	\$7,866,286.91
Syniverse Holdings Inc - Term Loan	LIBOR Paydown	SYNVRSHLD_TL	30-Mar-2012	\$10,050.25	\$7,876,337.17
UniTek Global Services Inc - Tranche B Term Loan	LIBOR Paydown	UNITKGLB_TBTL	30-Mar-2012	\$20,000.00	\$7,896,337.17
US Ft Holdco Inc - Term Loan	Prime Paydown	USFTHLDCO_TL	30-Mar-2012	\$15,000.00	\$7,911,337.17
Web.com Group Inc - First Lien Term Loan	LIBOR Paydown	WEBCOMGP_FLTL	30-Mar-2012	\$54,166.67	\$7,965,503.83
Decision Resources LLC - First Lien Term Loan	Prime Paydown	DECISIONR_TL	02-Apr-2012	\$12,500.00	\$7,978,003.83
	Immaterial Rounding		03-Apr-2012	\$0.01	\$7,978,003.84
			TICC CLO LLC - Prin Collection Subaccount Subtotal	\$7,978,003.84	
TICC CLO LLC - Ramp Up	Beginning Balance		05-Jan-2012	\$0.00	\$0.00
			TICC CLO LLC - Ramp Up Subtotal	\$0.00	

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

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$226,320,335.89	98.2%	>= 90.0%	PASS

Description	Security ID	Asset Type	Defaulted	Second Lien	Security Level	Principal Balance
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	Loan	No	No	Senior Secured	\$4,910,714.29
AKQA Inc - Term Loan	AKQAINC_TL	Loan	No	No	Senior Secured	\$5,896,447.43
Anchor Glass Container Corporation - First Lien Term Loan	ANCHRGLS_FLTL	Loan	No	No	Senior Secured	\$4,957,464.79
Attachmate Corporation - First Lien Term Loan	ATCHMNTC_FLTL	Loan	No	No	Senior Secured	\$4,875,000.00
Blue Coat Systems Inc - First Lien Term Loan	BLUECOAT_FLTL	Loan	No	No	Senior Secured	\$3,500,000.00
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	Loan	No	Yes	Second Lien	\$1,320,790.62
CHS/Community Health Systems Inc - Extended Term Loan	CHSCMHLT_EXTL	Loan	No	No	Senior Secured	\$3,879,093.19
Decision Resources LLC - First Lien Term Loan	DECISIONR_TL	Loan	No	No	Senior Secured	\$4,937,500.00
Diversified Machine Inc - Term Loan	DIVRSFMCHN_TL	Loan	No	No	Senior Secured	\$4,987,500.00
EIG Investors Corp - Term Loan	EIGINVSTRS_TL	Loan	No	No	Senior Secured	\$9,975,000.00
Eligible Principal Investments		Eligible Principal Investments	No	No		\$7,978,003.85
Embanet-Compass Knowledge Group Inc - Term Loan	EMBTCMP_TL	Loan	No	No	Senior Secured	\$4,962,500.00
Emdeon Inc - Term B Loan	EMDEONINC_TL	Loan	No	No	Senior Secured	\$1,945,125.00
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	Loan	No	Yes	Second Lien	\$554,209.38
Getty Images Inc - Initial Term Loan	GETTYIMGS_ITL	Loan	No	No	Senior Secured	\$5,000,000.00
Global Tel Link Corp - First Lien Term Loan	GLBLTLNK_NTLB	Loan	No	No	Senior Secured	\$5,803,636.37
Goodman Global Inc. - Initial Term Loan	GDMANGLBL_ITL	Loan	No	No	Senior Secured	\$4,860,748.48
GRD Holding III Corporation - Initial Facility Loan	GRDNRDGE_TL	Loan	No	No	Senior Secured	\$3,950,000.00
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	Bond	No	No	Senior Secured	\$8,000,000.00
HHI Holdings LLC - Term Loan	HHIHLDGS_TL	Loan	No	No	Senior Secured	\$4,455,011.32
Immucor Inc - Term B Loan	IMMUCORINC_TL	Loan	No	No	Senior Secured	\$4,477,500.00
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	Loan	No	Yes	Second Lien	\$7,000,000.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TLB	Loan	No	No	Senior Secured	\$3,970,000.00
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	Loan	No	Yes	Second Lien	\$5,900,062.73
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	Loan	No	Yes	Second Lien	\$0.00

Description	Security ID	Asset Type	Defaulted	Second Lien	Security Level	Principal Balance
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	No	No	Senior Secured	\$5,985,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$10,251,705.53
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$2,536,659.39
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	No	No	Senior Secured	\$4,949,494.95
Phillips Plastics Corporation - Term Loan A	PHILIPSCO_TLA	Loan	No	No	Senior Secured	\$2,985,000.00
Presidio Inc - Term Loan	PRESIDIOINC_TL	Loan	No	No	Senior Secured	\$4,617,784.71
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	Loan	No	No	Senior Secured	\$4,950,000.00
Renaissance Learning Inc - First Lien Term Loan	RENAISNCLR_FL	Loan	No	No	Senior Secured	\$3,980,000.00
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	Loan	No	Yes	Second Lien	\$5,400,000.00
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	Loan	No	No	Senior Secured	\$3,761,142.14
SkillSoft Corporation - Term Loan	SKILSFTCRP_TL	Loan	No	No	Senior Secured	\$5,000,000.00
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	Loan	No	Yes	Second Lien	\$5,000,000.00
Sonicwall Inc - Term Loan	SONICWALL_TL	Loan	No	No	Senior Secured	\$878,225.81
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	Loan	No	No	Senior Secured	\$2,750,000.00
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	Bond	No	No	Senior Secured	\$8,500,000.00
Sunquest Information Systems Inc - First Lien Term Loan	SUNQSTIS_FLTL	Loan	No	No	Senior Secured	\$4,962,500.00
Syniverse Holdings Inc - Term Loan	SYNVRSHLD_TL	Loan	No	No	Senior Secured	\$3,969,849.25
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	Loan	No	Yes	Second Lien	\$4,687,500.00
UniTek Global Services Inc - Tranche B Term Loan	UNITKGLB_TBTL	Loan	No	No	Senior Secured	\$7,920,000.00
US Ft Holdco Inc - Term Loan	USFTHLDCO_TL	Loan	No	No	Senior Secured	\$5,985,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	Yes	Second Lien	\$4,250,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	No	No	Senior Secured	\$4,904,166.67
					Grand Total	<u>\$226,320,335.89</u>

Concentration Limitations: (ii) Second Lien Loans

Report Summary			% of			
	CPAInclDef	Report Total	CPAInclDefCL	Requirement		
	\$230,500,597.31	\$34,112,562.73	14.8%	<= 15.0%		PASS

Description	Security ID	Asset Type	Defaulted	Second Lien	Security Level	Principal Balance
BNY ConvergEx Group LLC - Second Lien Top Borrower Term Loan	BNYCNVRGX_SLT	Loan	No	Yes	Second Lien	\$1,320,790.62
EZE Castle Software Inc - Second Lien EZE Borrower Term Loan	EZECSTLE_SLTL	Loan	No	Yes	Second Lien	\$554,209.38
InfoNXX - Second Lien Term Loan	INFONXX_SLTL	Loan	No	Yes	Second Lien	\$7,000,000.00
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	Loan	No	Yes	Second Lien	\$5,900,062.73
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	Loan	No	Yes	Second Lien	\$0.00
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	Loan	No	Yes	Second Lien	\$5,400,000.00
Sonicwall Inc - Second Lien Term Loan	SONICWAL_SLTL	Loan	No	Yes	Second Lien	\$5,000,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	Loan	No	Yes	Second Lien	\$4,687,500.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	Yes	Second Lien	\$4,250,000.00
					Grand Total	\$34,112,562.73

Concentration Limitations: (iii) Bonds

Report Summary	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$16,500,000.00	7.2%	<= 10.0%	PASS

Description	Security ID	Asset Type	Defaulted	Principal Balance
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	Bond	No	\$8,000,000.00
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	Bond	No	\$8,500,000.00
			Grand Total	\$16,500,000.00

Concentration Limitations: (iv) Letters of Credit

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (v) Seventh Highest Obligor

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$5,985,000.00	2.6%	<= 3.0%	PASS

Affiliated Issuer
National Healing Corporation

	Principal Balance
	\$5,985,000.00
Grand Total	\$5,985,000.00

Concentration Limitations: (v) Fourth Highest Obligor

Report Summary	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$8,000,000.00	3.5%	<= 3.5%	PASS

Affiliated Issuer	Principal Balance
GXS Worldwide Inc	\$8,000,000.00
Grand Total	\$8,000,000.00

Concentration Limitations: (v) Highest Obligor

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$10,251,705.53	4.4%	<= 4.5%	PASS

Affiliated Issuer	Principal Balance
NexTag Inc	\$10,251,705.53
Grand Total	\$10,251,705.53

Concentration Limitations: (vi) Highest Obligor with a Moody's Rating based on credit estimates and/or private ratings per Clause (a)

Report Summary	CPAinclDef	Report Total	% of CPAinclDefCL	Requirement	
	\$230,500,597.31	\$5,896,447.43	2.6%	<= 3.0%	PASS
Affiliated Issuer					Principal Balance
AKQA Inc					\$5,896,447.43
					Grand Total
					\$5,896,447.43

Concentration Limitations: (vii) Collateral Obligations with a Moody's Default Probability Rating of Caa1 or below (excluding Defaulted Obligations)

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$22,997,436.41	10.0%	<= 25.0%	PASS

Description	Security ID	Asset Type	Moody's DP Rating Af CW	Principal Balance
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	Loan	Caa1	\$4,910,714.29
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	Loan	Caa3	\$5,900,062.73
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	Loan	Caa3	\$0.00
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	Loan	***	\$2,536,659.39
Securus Technologies Inc - Second Lien Term Loan	SECURUST_SLTL	Loan	Caa1	\$5,400,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Caa1	\$4,250,000.00
Grand Total				\$22,997,436.41

Concentration Limitations: (viii) Collateral Obligations with an S&P Rating of CCC+ or below (excluding Defaulted Obligations)

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$22,477,697.83	9.8%	<= 25.0%	PASS

Description	Security ID	Asset Type	S&P Rating Af CW	Principal Balance
Airvana Network Solutions Inc - Term Loan	AIRVNANTWK_TL	Loan	CCC	\$4,910,714.29
Merrill Communications LLC - Second Lien Term Loan Non-PIK	MERRILLCOM_SL	Loan	CCC+	\$5,900,062.73
Merrill Communications LLC - Second Lien Term Loan PIK	MERLCM_SLTLPK	Loan	CCC+	\$0.00
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	Loan	***	\$2,536,659.39
RBS Holding Company LLC - Term B Loan	RBSINTLDM_TLB	Loan	***	\$4,950,000.00
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	Loan	CCC+	\$4,180,261.42
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	Loan	CCC+	\$0.00
Grand Total				\$22,477,697.83

Concentration Limitations: (ix) Fixed Rate Obligations

Report Summary	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$20,680,261.42	9.0%	<= 10.0%	PASS

Description	Security ID	Asset Type	Defaulted	Coupon Type	Principal Balance
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	Bond	No	Fixed	\$8,000,000.00
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	Loan	No	Fixed	\$4,180,261.42
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	Loan	No	Fixed	\$0.00
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	Bond	No	Fixed	\$8,500,000.00
Grand Total					\$20,680,261.42

Concentration Limitations: (x) Collateral Obligations that are Unsecured Loans or Subordinated Loans

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$4,180,261.42	1.8%	<= 10.0%	PASS

Description	Security ID	Asset Type	Defaulted	Principal Balance
Subordinated				
Shearer's Foods Inc - Mezzanine Non-PIK	SHEARERFI_MZ	Loan	No	\$4,180,261.42
Shearer's Foods Inc - Mezzanine PIK	SHEARFD_MZPK	Loan	No	\$0.00
			Subordinated Subtotal	\$4,180,261.42
			Grand Total	\$4,180,261.42

Concentration Limitations: (xi) Collateral Obligations that have a portion that may be converted or exchanged for an Equity Security

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (xii) DIP Collateral Obligations

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 5.0%	PASS

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

Concentration Limitations: (xiii) Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations

Report Summary	CPAinclDef	Report Total	% of CPAinclDefCL	Requirement	
	\$230,500,597.31	\$0.00	0.0%	<= 5.0%	PASS

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

Concentration Limitations: (xiii) Revolving Collateral Obligations

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 3.0%	PASS

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

Concentration Limitations: (xiv) Participation Interests

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 20.0%	PASS

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

Concentration Limitations: (xv) Third Party Credit Exposure

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 20.0%	PASS

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

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

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (xvii) S&P Rating based on rating estimates per Clause iii (b)

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$13,120,606.82	5.7%	<= 30.0%	PASS

Description	Security ID	Asset Type	Defaulted	S&P Rating Bf CW	S&P Rating Af CW	Rating Type	Principal Balance
AKQA Inc - Term Loan	AKQAINC_TL	Loan	No	***	***	Per Clause (iii)(b)	\$5,896,447.43
Pegasus Solutions Inc - Term Loan	PEGASUSSOL_TL	Loan	No	***	***	Per Clause (iii)(b)	\$2,536,659.39
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAM_SLTL	Loan	No	***	***	Per Clause (iii)(b)	\$4,687,500.00
Grand Total							\$13,120,606.82

Concentration Limitations: (xviii) Moody's Rating Per Clauses (e)(i)(A) or (e)(i)(B)

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (xix) Issued by obligors domiciled outside the United States

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$3,761,142.14	1.6%	<= 5.0%	PASS

Description	Security ID	Asset Type	Defaulted	Country of Operation	Principal Balance
Shield Finance Co SARL - Dollar Term B Loan	SHIELDFN_DTBL	Loan	No	United Kingdom	\$3,761,142.14
Grand Total					\$3,761,142.14

Concentration Limitations: (xx) Issued by obligors Domiciled in Tax Jurisdictions

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 2.5%	PASS

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

Concentration Limitations: (xxi) Fifth Largest Single S&P Industry Classification

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$15,850,062.73	6.9%	<= 15.0%	PASS

Industry	Principal Balance
Publishing	\$15,850,062.73
Grand Total	\$15,850,062.73

Concentration Limitations: (xix)(y) Third Largest Single S&P Industry Classification

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$31,771,699.90	13.8%	<= 17.5%	PASS

Industry	Principal Balance
Telecommunications	\$31,771,699.90
Grand Total	\$31,771,699.90

Concentration Limitations: (xxi)(x) Largest Single S&P Industry Classification

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$45,643,534.62	19.8%	<= 20.0%	PASS

Industry	Principal Balance
Electronics/electrical	\$45,643,534.62
Grand Total	\$45,643,534.62

Concentration Limitations: (xxii) Fifth Largest Single Moody's Industry Classification

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$21,746,510.16	9.4%	<= 15.0%	PASS

Industry	Principal Balance
CORP - Media: Advertising, Printing & Publishing	\$21,746,510.16
Grand Total	\$21,746,510.16

Concentration Limitations: (xxii) (y) Third Largest Single Moody's Industry Classification

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$29,171,718.19	12.7%	<= 17.5%	PASS

Industry	Principal Balance
CORP - Healthcare & Pharmaceuticals	\$29,171,718.19
Grand Total	\$29,171,718.19

Concentration Limitations: (xxii)(x) Largest Single Moody's Industry Classification

Report Summary

	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$45,643,534.62	19.8%	<= 20.0%	PASS

Industry	Principal Balance
CORP - High Tech Industries	\$45,643,534.62
Grand Total	\$45,643,534.62

Concentration Limitations: (xxiv) Cov-Lite Loans

Report Summary	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$230,500,597.31	\$21,449,494.95	9.3%	<= 20.0%	PASS

Description	Security ID	Asset Type	Defaulted	Cov-Lite	Principal Balance
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	Bond	No	Yes	\$8,000,000.00
Petco Animal Supplies - New Term Loan	PETCOANML_NTL	Loan	No	Yes	\$4,949,494.95
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	Bond	No	Yes	\$8,500,000.00
Grand Total					\$21,449,494.95

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

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$230,500,597.31	\$16,500,000.00	7.2%	<= 10.0%	PASS

Security	Security ID	Asset Type	Frequency	Principal Balance
GXS Worldwide Inc - 9.75% - 06/2015 EXG fr 36190QAA4 on 9/10/2010	36190QAB2	Bond	Semi-Annual	\$8,000,000.00
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	86317AAC8	Bond	Semi-Annual	\$8,500,000.00
			Grand Total	\$16,500,000.00

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0%	<= 20%	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

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0%	<= 20%	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

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0%	<= 20%	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

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0%	<= 20%	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

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0%	<= 13%	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

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0%	<= 8%	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

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	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 <= Aaa

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 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

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 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

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 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

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 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	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$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 and P1

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$0.00	0.0%	<= 5.0%	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

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 0.0%	PASS

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

Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= AAA

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0%	<= 20%	PASS

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

Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= AA+

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0%	<= 10%	PASS

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

Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= AA

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$0.00	0%	<= 10%	PASS

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

Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= AA-

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0%	<= 10%	PASS

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

Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= A+

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0%	<= 5%	PASS

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

Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= A and A-1

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$0.00	0%	<= 5%	PASS

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

Third Party Credit Exposure Limits: Aggregate Participation Interest with Selling Institutions Rated <= A and Not A-1

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$0.00	0%	<= 5%	PASS

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

Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= AAA

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$0.00	0.0%	<= 20.0%	PASS

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

Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= AA+

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$0.00	0.0%	<= 10.0%	PASS

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

Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= AA

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$0.00	0.0%	<= 10.0%	PASS

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

Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= AA-

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$230,500,597.31	\$0.00	0.0%	<= 10.0%	PASS

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

Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= A+

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$0.00	0.0%	<= 5.0%	PASS

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

Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= A and A-1

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$0.00	0.0%	<= 5.0%	PASS

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

Third Party Credit Exposure Limits: Individual Participation Interest with Selling Institutions Rated <= A and Not A-1

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$230,500,597.31	\$0.00	0.0%	<= 0.0%	PASS

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

TRANSACTION	TICC CLO, LLC
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CDO Monitor As of:	03-Apr-12
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Rated Class	Rated Par Balance	Initial Rating	Shadow	Scenario Default Rate	CurrentBreakEven	CDO Monitor Test Results
A	\$ 101,250,000	AAA		67.69%	82.41%	PASS

Input file to be used:	Browse	I:\Common\SPMode\TICC CLO LLC\utTICC CLO, LLCInputFile1.0.1.mdb
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Additional Inputs

Weighted Average Spread	7.58%
OC Trigger	0.00%
Weighted Average Recovery	0.00%
Weighted Average Price	0.00

Cash and Estimated Value of Defaulted Assets	7,978,004
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**STANDARD
& POOR'S**

POOL CHARACTERISTICS		
	Statistics for the Entire Portfolio	Statistics for the Portfolio's Long Positions
Number of entries	48	
Number of obligors	45	45
Total principal balance	\$222,965,258.27	\$222,965,258.27
Performing	\$222,965,258.27	\$222,965,258.27
Defaulted	\$0.00	
Cash Balance	\$0.00	
Weighted Average Maturity (years)	4.372	4.372
Weighted Average Rating	B	
DM (S&P Default Measure)	6.79%	
VM (S&P Variability Measure)	5.49%	
CM (S&P Correlation Measure)	1.69	

TICC CLO LLC

The Notes may be beneficially owned only by Persons that (a) (i) are Qualified Purchasers who are not U.S. persons (within the meaning of Regulation S under the United States Securities Act of 1933, as amended) and are purchasing their beneficial interest in an offshore transaction (as defined in Regulation S) or (ii) are Qualified Institutional Buyers or Institutional Accredited Investors and, in either case, are Qualified Purchasers and (b) can make the representations set forth in Section 2.5 of the Indenture or the appropriate Exhibit to the Indenture. Beneficial ownership interests in the Rule 144A Global Secured Notes may be transferred only to a Person that is both a Qualified Institutional Buyer and a Qualified Purchaser and that can make the representations referred to in clause (b) of the preceding sentence. The Issuer has the right to compel any beneficial owner of an interest in Rule 144A Global Secured Notes that does not meet the qualifications set forth in the preceding sentence to sell its interest in such Notes, or may sell such interest on behalf of such owner, pursuant to Section 2.11.

Each holder receiving this report agrees to keep all non-public information herein confidential in accordance with the terms of the Indenture and not to use such information for any purpose other than its evaluation of its investment in the Notes; *provided* that any holder may provide such information on a confidential basis to any prospective purchaser of such holder's Notes that is permitted by the terms of the Indenture to acquire such holder's Notes and that agrees to keep such information confidential in accordance with the terms of the Indenture.

“The Investment Company Act of 1940, as amended (the “1940 Act”), requires that all holders of the outstanding securities of the Issuer be “Qualified Purchasers” (“Qualified Purchasers”) as defined in Section 2(a)(51)(A) of the 1940 Act and related rules. Under the rules, the Issuer must have a “reasonable belief” that all holders of its outstanding securities, including transferees, are Qualified Purchasers. Consequently, all sales and resales of the Notes must be made solely to purchasers that are Qualified Purchasers. Each purchaser of a Note will be deemed to represent at the time of purchase that: (i) the purchaser is a Qualified Purchaser who is (x) an Institutional Accredited Investor (“IAI”) within the meaning of Rule 501(a)(1), (2), (3) or (7) under the Securities Act of 1933, as amended (the “Securities Act”), (y) a qualified institutional buyer as defined in Rule 144A under the Securities Act (“QIB”) or (z) in the case of Secured Notes only, not a “U.S. person” as defined in Regulation S and is acquiring the Notes in an offshore transaction (as defined in Regulation S) in reliance on the exemption from registration provided by Regulation S; (ii) the purchaser is acting for its own account or the account of another Qualified Purchaser who is a QIB, IAI or, in the case of the Secured Notes only, not a U.S. Person (as defined in Regulation S) (as applicable); (iii) the purchaser is not formed for the purpose of investing in Issuer; (iv) the purchaser, and each account for which it is purchasing, will hold and transfer at least the minimum denominations of the Notes specified in the Indenture; (v) the purchaser understands that the Issuer may receive a list of participants holding positions in securities from one or more book-entry depositories; and (vi) the purchaser will provide written notice of the foregoing, and of any applicable restrictions on transfer, to any subsequent transferees. The Notes may only be transferred to another Qualified Purchaser who is also a QIB, IAI or, in the case of the Secured Notes only, not a U.S. Person (as defined in Regulation S) (as applicable) and all subsequent transferees are deemed to have made representations (i) through (vi) above.” “The Issuer directs that the recipient of this notice, and any recipient of a copy of this notice, provide a copy to any Person having an interest in this Note as indicated on the books of DTC or on the books of a participant in DTC or on the books of an indirect participant for which such participant in DTC acts as agent.”