

October 17, 2012

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

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

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

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

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

RE: Monthly Report Dated October 17, 2012

Dear Colleagues:

Pursuant to Section 10.7(a) of the TICC CLO 2012-1 LLC, Indenture, dated as of August 23, 2012, enclosed please find the Monthly Report for the period from and including **August 23, 2012** to and including **October 2, 2012**.

Sincerely,

TICC CLO 2012-1 LLC,

By: TICC Capital Corp. as Collateral Manager



Saul Rosenthal
President

TICC CLO 2012-1 LLC

As Of 02-Oct-2012 Scenario : Initial

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Portfolio Assets: Requirements Summary

Requirements Summary

	Outcome	Requirement	Result
Collateral Quality			
Maximum Moody's Weighted Average Rating Factor Test	3461	N/A	N/A
Minimum Weighted Average Coupon Test	0.00%	N/A	N/A
Minimum Weighted Average Moody's Recovery Rate Test	45.2%	N/A	N/A
Minimum Weighted Average S&P Recovery Rate Test			N/A
Minimum Weighted Average S&P Recovery Rate Test - Class A-1	30.6%	N/A	N/A
Minimum Weighted Average S&P Recovery Rate Test - Class B-1	37.8%	N/A	N/A
Minimum Weighted Average S&P Recovery Rate Test - Class C-1	42.8%	N/A	N/A
Minimum Weighted Average S&P Recovery Rate Test - Class D-1	48.2%	N/A	N/A
Minimum Weighted Average Spread Test	7.02%	N/A	N/A
Moody's Diversity Test	14	N/A	N/A
Weighted Average Life Test	4.69	N/A	N/A
Concentration Limitation			
Concentration Limitation: (i) Senior Secured Loans, Second Lien Loans, Cash and Eligible Investments	100.0%	N/A	N/A
Concentration Limitation: (ii) Second Lien Loans	10.6%	N/A	N/A
Concentration Limitation: (iii) Bonds	0.0%	N/A	N/A
Concentration Limitation: (iv) Fourth highest Obligor	3.5%	N/A	N/A
Concentration Limitation: (iv) Highest Obligor	4.0%	N/A	N/A
Concentration Limitation: (iv) Seventh highest Obligor	3.0%	N/A	N/A
Concentration Limitation: (ix) Unsecured Loans or Subordinate Loans	0.0%	N/A	N/A
Concentration Limitation: (v) Highest Obligor having Moody's Rating based on credit estimates and/or private ratings, per clause (a)	2.4%	N/A	N/A
Concentration Limitation: (vi) Moody's Default Probability Rating of "Caa1" or below (other than a Defaulted Obligation)	13.1%	N/A	N/A
Concentration Limitation: (vii) S&P Rating of "CCC+" or below (other than a Defaulted Obligation)	2.4%	N/A	N/A
Concentration Limitation: (viii) Fixed Rate Obligations	0.0%	N/A	N/A

Asset Information

Defaulted Obligations \$0.00

Liability Information

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

* Deferred Interests or Participating Payments are excluded from totals

Portfolio Assets: Requirements Summary

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

Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
Concentration Limitation			
Concentration Limitation: (xviii) Domiciled outside the United States	0.0%	N/A	N/A
Concentration Limitation: (xx) Fourth highest S&P Industry Classification	5.4%	N/A	N/A
Concentration Limitation: (xx)(x) Highest S&P Industry Classification	15.8%	N/A	N/A
Concentration Limitation: (xx)(y) Third highest S&P Industry Classification	6.1%	N/A	N/A
Concentration Limitation: (xxi) Fourth highest Moody's Industry Classification	5.4%	N/A	N/A
Concentration Limitation: (xxi)(x) Highest Moody's Industry Classification	15.8%	N/A	N/A
Concentration Limitation: (xxi)(y) Third highest Moody's Industry Classification	5.6%	N/A	N/A
Concentration Limitation: (xxii) Collateral Obligations that pay interest at least annually, but less frequently than quarterly	0.0%	N/A	N/A
Concentration Limitation: (xxiii) Cov-Lite Loans	0.0%	N/A	N/A
Concentration Limitation: (xxiv) Long Dated Obligations	0.0%	N/A	N/A
Concentration Limitation: (xxv) Middle Market Loans	2.4%	N/A	N/A
Concentration Limitation: (xxvi) Collateral Obligations with indicative pricing from one or more Approved Third Party Pricing Services	100.0%	N/A	N/A
Counterparty Criteria			
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A1 and P1	0.0%	N/A	N/A
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2	0.0%	N/A	N/A
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2 and P1	0.0%	N/A	N/A
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa1	0.0%	N/A	N/A
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa2	0.0%	N/A	N/A
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa3	0.0%	N/A	N/A
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aaa	0.0%	N/A	N/A

Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
Counterparty Criteria			
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A1 and P1:	0.0%	N/A	N/A
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2:	0.0%	N/A	N/A
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2 and P1:	0.0%	N/A	N/A
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa1:	0.0%	N/A	N/A
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa2:	0.0%	N/A	N/A
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa3:	0.0%	N/A	N/A
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aaa:	0.0%	N/A	N/A
Coverage			
Class A/B Interest Coverage Test	196.13%	>=160.00%	PASS
Class A/B Overcollateralization Ratio Test	164.96%	>=152.50%	PASS
Class C-1 Interest Coverage Test	157.86%	>=140.00%	PASS
Class C-1 Overcollateralization Ratio Test	147.64%	>=136.50%	PASS
Class D-1 Interest Coverage Test	130.38%	>=120.00%	PASS
Class D-1 Overcollateralization Ratio Test	134.72%	>=126.00%	PASS
Interest Diversion Test	134.72%	>=126.00%	PASS
Summary			
Portfolio Assets: Discounted Obligations (z) Purchased at less than 75% per clause (y)	0.00%	N/A	N/A
Portfolio Assets: Discounted Obligations (z) Purchased per clause (y)	0.00%	N/A	N/A
Portfolio Assets: Discounted Obligations (z) Purchased per clause (y) since Closing Date	0.00%	N/A	N/A
Portfolio Assets: Discretionary Reason For Sale	0.00%	N/A	N/A
Portfolio Assets: Moody's Derived Rating Per Clause (e)(i)(C)(ii)	0.00%	N/A	N/A
Portfolio Assets: Moody's Rating via RiskCalc Application	\$0.00	N/A	N/A
Minimum Weighted Average Spread Test	0.000%	N/A	N/A

Portfolio Assets: Asset Information

Total Number of Assets	23
Total Number of Equity	0

Security	Asset ID	Security Type	Par Amount	Principal Balance	Moody's Rating	Moody's DP Rating	S&P Rating	All-In Rate	Index Spread	Maturity Date	% CPA
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Term Loan	\$6,132,812.50	\$6,132,812.50	B1	B2	B	7.2500%	5.7500%	22-Nov-2017	3.7935%
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Term Loan	\$5,214,285.71	\$5,214,285.71	Caa1	Caa1	B+	11.5000%	10.0000%	15-Aug-2018	3.2254%
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Term Loan	\$2,992,012.61	\$2,992,012.61	B1	B1	B	5.7500%	4.5000%	26-Jul-2018	1.8508%
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Term Loan	\$5,586,000.00	\$5,586,000.00	B1	B2	B	7.7500%	6.2500%	20-Apr-2018	3.4553%
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Term Loan	\$3,000,000.00	\$3,000,000.00	B1	B3	B	5.2165%	5.0000%	24-Mar-2017	1.8557%
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKN_RTL	Term Loan	\$1,950,248.76	\$1,950,248.76	B2	B2	B	6.0000%	4.7500%	14-Dec-2017	1.2064%
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Term Loan	\$1,989,976.45	\$1,989,976.45	B1	B2	B	6.5000%	5.2500%	03-Jan-2018	1.2309%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Term Loan	\$1,000,000.00	\$1,000,000.00	Ba3	B2	B	5.2500%	4.0000%	05-Apr-2018	0.6186%
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Term Loan	\$6,383,673.47	\$6,383,673.47	B3	B3	B	9.2500%	7.2500%	15-Apr-2015	3.9487%
MModal Inc - Term B Loan	MMODAL_BTL	Term Loan	\$4,000,000.00	\$4,000,000.00	Ba3	B2	B+	6.7500%	5.5000%	16-Aug-2019	2.4743%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Term Loan	\$2,962,500.00	\$2,962,500.00	Ba3	B1	BB-	7.0000%	5.5000%	24-Apr-2018	1.8325%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Term Loan	\$4,769,733.68	\$4,769,733.68	B1	B2	B	8.2500%	6.7500%	30-Nov-2017	2.9504%
National Vision Inc - Term Loan	NTLVISN_TL	Term Loan	\$3,990,000.00	\$3,990,000.00	B1	B2	B+	7.0000%	5.7500%	02-Aug-2018	2.4681%
NexTag Inc - Term Loan	NEXTAGINC_TL	Term Loan	\$4,735,135.13	\$4,735,135.13	B1	B1	BB-	7.0000%	5.5000%	28-Jan-2016	2.9290%
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Term Loan	\$3,927,489.87	\$3,927,489.87	***	***	***	7.7500%	6.0000%	17-Apr-2013	2.4294%
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	Term Loan	\$14,029.25	\$0.00	***	***	***	7.7500%	0.0000%	17-Apr-2013	0.0000%
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Term Loan	\$3,500,000.00	\$3,500,000.00	Ba3	B1	B+	5.7500%	4.5000%	31-Mar-2017	2.1650%
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Term Loan	\$3,989,974.94	\$3,989,974.94	B1	B2	B	5.7500%	4.5000%	13-Feb-2019	2.4681%
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Term Loan	\$2,992,481.20	\$2,992,481.20	Ba2	Ba3	BB-	4.0000%	3.0000%	29-Mar-2019	1.8510%
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Term Loan	\$6,400,000.00	\$6,400,000.00	Caa2	Caa2	B+	10.5000%	9.2500%	30-Apr-2018	3.9588%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Term Loan	\$2,992,500.00	\$2,992,500.00	B3	B2	B+	9.0000%	7.5000%	16-Apr-2018	1.8511%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Term Loan	\$5,600,000.00	\$5,600,000.00	Caa1	Caa1	B+	9.5000%	8.0000%	24-Jul-2017	3.4640%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Term Loan	\$1,977,430.56	\$1,977,430.56	Ba3	B1	B	7.0000%	5.5000%	27-Oct-2017	1.2232%
Grand Total			\$86,100,284.11	\$86,086,254.86							

Portfolio Assets: Notes Information

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

Portfolio Assets: Account Balances

Account Name	Account Number	Account Type	Balance	Reinvestment Income
TICC CLO 2012-1 LLC - Custodial Account	716741	General	\$0.00	\$0.00
TICC CLO 2012-1 LLC - Expense Reserve Account	716743	Reserve	\$20,000.00	\$34.33
TICC CLO 2012-1 LLC - Interest Collection Account	716740	Interest	\$310,962.93	\$533.78
TICC CLO 2012-1 LLC - Payment Account	716739	General	\$0.00	\$0.00
TICC CLO 2012-1 LLC - Principal Collection Account	716740	Principal	\$448,321.27	\$769.57
TICC CLO 2012-1 LLC - Ramp-Up Account	716742	Principal	\$75,130,240.14	\$128,964.81
TICC CLO 2012-1 LLC - Revolver Funding Account	716744	Reserve	\$0.00	\$0.00
TICC CLO 2012-1 LLC - Supplemental Expense Reserve Account	716774	General	\$0.00	\$0.00
Grand Total			\$75,909,524.34	\$130,302.49

Portfolio Assets: Purchase & Sale Activity

Security	Security ID	Trade Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
Facility Increase								
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	28-Sep-2012	\$7,583.33	\$0.00	(\$7,583.33)	\$0.00	(\$7,583.33)	
Facility Increase Subtotal			\$7,583.33		(\$7,583.33)	\$0.00	(\$7,583.33)	
LIBOR Paydown								
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TL	28-Sep-2012	(\$7,987.39)	\$0.00	\$7,987.39	\$0.00	\$7,987.39	
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	28-Sep-2012	(\$14,000.00)	\$0.00	\$14,000.00	\$0.00	\$14,000.00	
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	28-Sep-2012	(\$49,751.24)	\$0.00	\$49,751.24	\$0.00	\$49,751.24	
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	28-Sep-2012	(\$16,326.53)	\$0.00	\$16,326.53	\$0.00	\$16,326.53	
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	28-Sep-2012	(\$37,500.00)	\$0.00	\$37,500.00	\$0.00	\$37,500.00	
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	28-Sep-2012	(\$12,014.44)	\$0.00	\$12,014.44	\$0.00	\$12,014.44	
National Vision Inc - Term Loan	NTLVISN_TL	28-Sep-2012	(\$10,000.00)	\$0.00	\$10,000.00	\$0.00	\$10,000.00	
NexTag Inc - Term Loan	NEXTAGINC_TL	28-Sep-2012	(\$64,864.87)	\$0.00	\$64,864.87	\$0.00	\$64,864.87	
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	28-Sep-2012	(\$65,829.06)	\$0.00	\$65,829.06	\$0.00	\$65,829.06	
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	28-Sep-2012	(\$235.15)	\$0.00	\$235.15	\$0.00	\$235.15	
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	28-Sep-2012	(\$10,025.06)	\$0.00	\$10,025.06	\$0.00	\$10,025.06	
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	28-Sep-2012	(\$7,518.80)	\$0.00	\$7,518.80	\$0.00	\$7,518.80	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	28-Sep-2012	(\$7,500.00)	\$0.00	\$7,500.00	\$0.00	\$7,500.00	
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	28-Sep-2012	(\$22,569.44)	\$0.00	\$22,569.44	\$0.00	\$22,569.44	
LIBOR Paydown Subtotal			(\$326,121.99)		\$326,121.99	\$0.00	\$326,121.99	
Prime Paydown								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	28-Sep-2012	(\$117,187.50)	\$0.00	\$117,187.50	\$0.00	\$117,187.50	
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	28-Sep-2012	(\$5,011.77)	\$0.00	\$5,011.77	\$0.00	\$5,011.77	
Prime Paydown Subtotal			(\$122,199.27)		\$122,199.27	\$0.00	\$122,199.27	
Purchases								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	23-Aug-2012	\$6,250,000.00	\$100.15	(\$6,259,375.00)	\$0.00	(\$6,259,375.00)	
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	23-Aug-2012	\$5,214,285.71	\$101.00	(\$5,266,428.57)	\$0.00	(\$5,266,428.57)	
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TL	27-Sep-2012	\$3,000,000.00	\$97.50	(\$2,925,000.00)	\$0.00	(\$2,925,000.00)	
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	23-Aug-2012	\$5,600,000.00	\$100.13	(\$5,607,000.00)	\$0.00	(\$5,607,000.00)	
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	12-Sep-2012	\$3,000,000.00	\$98.50	(\$2,955,000.00)	\$0.00	(\$2,955,000.00)	
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	24-Sep-2012	\$2,000,000.00	\$100.75	(\$2,015,000.00)	\$0.00	(\$2,015,000.00)	
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	23-Aug-2012	\$1,994,988.22	\$99.75	(\$1,990,000.75)	\$0.00	(\$1,990,000.75)	
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	27-Sep-2012	\$1,000,000.00	\$99.50	(\$995,000.00)	\$0.00	(\$995,000.00)	
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	23-Aug-2012	\$6,400,000.00	\$98.75	(\$6,320,000.00)	\$0.00	(\$6,320,000.00)	
MModal Inc - Term B Loan	MMODAL_BTL	24-Sep-2012	\$4,800,000.00	\$99.38	(\$3,975,000.00)	\$0.00	(\$3,975,000.00)	
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	21-Sep-2012	\$3,000,000.00	\$100.75	(\$3,022,500.00)	\$0.00	(\$3,022,500.00)	
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	23-Aug-2012	\$4,781,748.12	\$100.00	(\$4,781,748.12)	\$0.00	(\$4,781,748.12)	
National Vision Inc - Term Loan	NTLVISN_TL	23-Aug-2012	\$4,000,000.00	\$100.13	(\$4,005,000.00)	\$0.00	(\$4,005,000.00)	
NexTag Inc - Term Loan	NEXTAGINC_TL	23-Aug-2012	\$4,800,000.00	\$96.92	(\$4,652,016.00)	\$0.00	(\$4,652,016.00)	
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	19-Sep-2012	\$3,993,318.93	\$95.00	(\$3,793,652.98)	\$0.00	(\$3,793,652.98)	
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	19-Sep-2012	\$6,681.07	\$95.00	(\$6,347.02)	\$0.00	(\$6,347.02)	
Presidio Inc - New Term Loan	PRESIDIO_FLTL	05-Sep-2012	\$3,000,000.00	\$100.00	(\$3,000,000.00)	\$0.00	(\$3,000,000.00)	
Presidio Inc - New Term Loan	PRESIDIO_FLTL	24-Sep-2012	\$500,000.00	\$99.75	(\$498,750.00)	\$0.00	(\$498,750.00)	
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	20-Sep-2012	\$4,000,000.00	\$96.13	(\$3,845,000.00)	\$0.00	(\$3,845,000.00)	
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	13-Sep-2012	\$3,000,000.00	\$96.25	(\$2,887,500.00)	\$0.00	(\$2,887,500.00)	
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	23-Aug-2012	\$6,400,000.00	\$87.50	(\$5,600,000.00)	\$0.00	(\$5,600,000.00)	

Security	Security ID	Trade Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	17-Sep-2012	\$3,000,000.00	\$97.00	(\$2,910,000.00)	\$0.00	(\$2,910,000.00)	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	23-Aug-2012	\$5,600,000.00	\$99.50	(\$5,572,000.00)	\$0.00	(\$5,572,000.00)	
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	12-Sep-2012	\$2,000,000.00	\$100.75	(\$2,015,000.00)	\$0.00	(\$2,015,000.00)	
		Purchases Subtotal	\$86,541,022.05		(\$84,897,318.44)	\$0.00	(\$84,897,318.44)	
		Grand Total	\$86,100,284.11		(\$84,456,580.50)	\$0.00	(\$84,456,580.50)	

Class A/B Overcollateralization Ratio Test

Report Summary

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

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

	Outcome	Requirement	
OC Coverage %	164.96%	>= 152.50%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$86,086,254.86	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$75,578,561.41	
Adjusted Collateral Principal Amount (Numerator)			\$161,664,816.27
 Aggregate Outstanding Amount of Secured Notes			 \$98,000,000.00

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

Class C-1 Overcollateralization Ratio Test

Report Summary

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

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

	Outcome	Requirement	
OC Coverage %	147.64%	>= 136.50%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$86,086,254.86	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$75,578,561.41	
Adjusted Collateral Principal Amount (Numerator)			\$161,664,816.27
 Aggregate Outstanding Amount of Secured Notes			 \$109,500,000.00

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

Class D-1 Overcollateralization Ratio Test

Report Summary

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

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

	Outcome	Requirement	
OC Coverage %	134.72%	>= 126.00%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$86,086,254.86	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$75,578,561.41	
Adjusted Collateral Principal Amount (Numerator)			\$161,664,816.27
 Aggregate Outstanding Amount of Secured Notes			 \$120,000,000.00

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

Class A/B Interest Coverage Test

Report Summary

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

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

	Outcome	Requirement	
Interest Coverage %	196.13%	>= 160.00%	PASS

Actual:

Interest Received on CDS	\$310,962.93	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$310,962.93

Projected:

Interest on CDS	\$2,185,624.10	
Reinvestment Income	\$1,517.72	
Interest on Account Balances	\$130,302.49	
Subtotal:		\$2,317,444.31

Less:

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

Collateral Interest Amount (Numerator): **\$2,628,407.24**

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

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

Class B-1 Notes Subtotal	\$10,000,000.00	\$217,937.75
Grand Total	\$98,000,000.00	\$1,340,123.28

Class C-1 Interest Coverage Test

Report Summary

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

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

	Outcome	Requirement	
Interest Coverage %	157.86%	>= 140.00%	PASS

Actual:

Interest Received on CDS	\$310,962.93	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$310,962.93

Projected:

Interest on CDS	\$2,185,624.10	
Reinvestment Income	\$1,517.72	
Interest on Account Balances	\$130,302.49	
Subtotal:		\$2,317,444.31

Less:

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

Collateral Interest Amount (Numerator): **\$2,628,407.24**

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

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

					Class B-1 Notes Subtotal	\$10,000,000.00	\$217,937.75
Class C-1 Interest on Deferred Interest							
0.0000%	0.0000%	0.0000%	02-Oct-2012	02-Oct-2012		\$0.00	\$0.00
					Class C-1 Interest on Deferred Interest Subtotal	\$0.00	\$0.00
Class C-1 Notes							
5.4682%	0.7181%	4.7500%	23-Aug-2012	25-Feb-2013		\$11,500,000.00	\$324,899.25
					Class C-1 Notes Subtotal	\$11,500,000.00	\$324,899.25
					Grand Total	\$109,500,000.00	\$1,665,022.53

Class D-1 Interest Coverage Test

Report Summary

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

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

	Outcome	Requirement	
Interest Coverage %	130.38%	>= 120.00%	PASS

Actual:

Interest Received on CDS	\$310,962.93	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$310,962.93

Projected:

Interest on CDS	\$2,185,624.10	
Reinvestment Income	\$1,517.72	
Interest on Account Balances	\$130,302.49	
Subtotal:		\$2,317,444.31

Less:

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

Collateral Interest Amount (Numerator): **\$2,628,407.24**

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

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

					Class B-1 Notes Subtotal	\$10,000,000.00	\$217,937.75
Class C-1 Interest on Deferred Interest							
0.0000%	0.0000%	0.0000%	02-Oct-2012	02-Oct-2012		\$0.00	\$0.00
					Class C-1 Interest on Deferred Interest Subtotal	\$0.00	\$0.00
Class C-1 Notes							
5.4682%	0.7181%	4.7500%	23-Aug-2012	25-Feb-2013		\$11,500,000.00	\$324,899.25
					Class C-1 Notes Subtotal	\$11,500,000.00	\$324,899.25
Class D-1 Interest on Deferred Interest							
0.0000%	0.0000%	0.0000%	02-Oct-2012	02-Oct-2012		\$0.00	\$0.00
					Class D-1 Interest on Deferred Interest Subtotal	\$0.00	\$0.00
Class D-1 Notes							
6.4682%	0.7182%	5.7500%	23-Aug-2012	25-Feb-2013		\$10,500,000.00	\$350,897.14
					Class D-1 Notes Subtotal	\$10,500,000.00	\$350,897.14
					Grand Total	\$120,000,000.00	\$2,015,919.67

Interest Diversion Test

Report Summary

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

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

	Outcome	Requirement	
OC Coverage %	134.72%	>= 126.00%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$86,086,254.86	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$75,578,561.41	
Adjusted Collateral Principal Amount (Numerator)			\$161,664,816.27
 Aggregate Outstanding Amount of Secured Notes			 \$120,000,000.00

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

Portfolio Assets: Principal Financed Accrued Interest

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

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

Maximum Moody's Weighted Average Rating Factor Test

Adjusted Weighted Average Moody's Rating Factor	3461
Maximum Moody's Weighted Average Rating Factor	N/A
Result	N/A

Description	Security ID	Asset Type	Principal Balance	Moody's DP Rating AF CW - Adjusted	Rating Factor	Weight
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	\$6,132,812.50	B3	3,490.00	\$21,403,515,625.00
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	\$5,214,285.71	Caa1	4,770.00	\$24,872,142,836.70
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	\$2,992,012.61	B1	2,220.00	\$6,642,267,994.20
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	\$5,586,000.00	B2	2,720.00	\$15,193,920,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	\$3,000,000.00	B3	3,490.00	\$10,470,000,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	Loan	\$1,950,248.76	B2	2,720.00	\$5,304,676,627.20
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	\$1,989,976.45	B3	3,490.00	\$6,945,017,810.50
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	\$6,383,673.47	B3	3,490.00	\$22,279,020,410.30
MModal Inc - Term B Loan	MMODAL_BTL	Loan	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	\$2,962,500.00	B1	2,220.00	\$6,576,750,000.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	\$4,769,733.68	B2	2,720.00	\$12,973,675,609.60
National Vision Inc - Term Loan	NTLVISN_TL	Loan	\$3,990,000.00	B2	2,720.00	\$10,852,800,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	\$4,735,135.13	B1	2,220.00	\$10,511,999,988.60
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	\$3,927,489.87	***	***	***
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	Loan	\$0.00	***	***	***
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	\$3,500,000.00	B1	2,220.00	\$7,770,000,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	\$3,989,974.94	B2	2,720.00	\$10,852,731,836.80
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	\$2,992,481.20	Ba3	1,766.00	\$5,284,721,799.20
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	\$6,400,000.00	Caa2	6,500.00	\$41,600,000,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	\$2,992,500.00	B2	2,720.00	\$8,139,600,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	\$5,600,000.00	Caa1	4,770.00	\$26,712,000,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	\$1,977,430.56	B1	2,220.00	\$4,389,895,843.20
Grand Total			\$86,086,254.86			\$297,903,420,536.30

Minimum Weighted Average Spread Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$86,086,254.85
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$86,086,254.85
Target Initial Par Amount	\$160,000,000.00
LIBOR applicable to the Secured Notes during Interest Accrual Period	0.7182%
LIBOR as of the preceding Interest Determination Date	0.7182%
Aggregate Excess Funded Spread (excluding Defaults and Capitalized Interest)	\$0.00
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$6,040,032.64
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

Minimum Weighted Average Spread Test

Weighted Average Spread (excluding Defaults and Capitalized Interest)	7.016%	
Excess Weighted Average Coupon	0.000%	
Weighted Average Spread plus Excess Weighted Average Coupon		7.02%
Minimum Weighted Average Spread		N/A

Result: N/A

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	Is Libor Floor	Libor Base Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Float											
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Quarterly	\$6,132,812.50	No	LIBOR	Yes	1.5000%	7.2500%	5.7500%	6.5319%	\$400,586.11
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Quarterly	\$5,214,285.71	No	LIBOR	Yes	1.5000%	11.5000%	10.0000%	10.7819%	\$562,196.46
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Monthly	\$2,992,012.61	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$150,553.59
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Quarterly	\$5,586,000.00	No	LIBOR	Yes	1.5000%	7.7500%	6.2500%	7.0319%	\$392,799.14
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Monthly	\$3,000,000.00	No	LIBOR		0.0000%	5.2165%	5.0000%	5.0000%	\$150,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKRRTL	Quarterly	\$1,950,248.76	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$103,009.21
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Quarterly	\$673,582.92	No	LIBOR	Yes	1.2500%	6.5000%	5.2500%	5.7819%	\$38,945.55
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Quarterly	\$1,316,393.52	No	LIBOR	Yes	1.2500%	6.5000%	5.2500%	5.7819%	\$76,111.90
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Quarterly	\$1,000,000.00	No	LIBOR	Yes	1.2500%	5.2500%	4.0000%	4.5319%	\$45,318.50
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Monthly	\$3,232,653.06	No	LIBOR	Yes	2.0000%	9.2500%	7.2500%	8.5319%	\$275,805.11
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Quarterly	\$3,151,020.41	No	LIBOR	Yes	2.0000%	9.2500%	7.2500%	8.5319%	\$268,840.33
MModal Inc - Term B Loan	MMODAL_BTL	Quarterly	\$4,000,000.00	No	LIBOR	Yes	1.2500%	6.7500%	5.5000%	6.0319%	\$241,274.00
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Quarterly	\$462,500.00	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$29,053.56
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Quarterly	\$2,500,000.00	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$157,046.25

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	Is Libor Floor	Libor Base Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Quarterly	\$4,769,733.68	No	LIBOR	Yes	1.5000%	8.2500%	6.7500%	7.5319%	\$359,249.19
National Vision Inc - Term Loan	NTLVISN_TL	Quarterly	\$123,333.33	No	LIBOR	Yes	1.2500%	7.0000%	5.7500%	6.2819%	\$7,747.62
National Vision Inc - Term Loan	NTLVISN_TL	Quarterly	\$266,666.67	No	LIBOR	Yes	1.2500%	7.0000%	5.7500%	6.2819%	\$16,751.60
National Vision Inc - Term Loan	NTLVISN_TL	Quarterly	\$3,600,000.00	No	LIBOR	Yes	1.2500%	7.0000%	5.7500%	6.2819%	\$226,146.60
NexTag Inc - Term Loan	NEXTAGINC_TL	Quarterly	\$4,735,135.13	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$297,454.09
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Quarterly	\$3,927,489.87	No	LIBOR	Yes	1.7500%	7.7500%	6.0000%	7.0319%	\$276,175.20
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Quarterly	\$3,500,000.00	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$176,114.75
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Monthly	\$3,989,974.94	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$200,769.55
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Monthly	\$2,992,481.20	No	LIBOR	Yes	1.0000%	4.0000%	3.0000%	3.2819%	\$98,208.74
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Monthly	\$6,400,000.00	No	LIBOR	Yes	1.2500%	10.5000%	9.2500%	9.7819%	\$626,038.40
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Quarterly	\$2,992,500.00	No	LIBOR	Yes	1.5000%	9.0000%	7.5000%	8.2819%	\$247,834.36
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$5,600,000.00	No	LIBOR	Yes	1.5000%	9.5000%	8.0000%	8.7819%	\$491,783.60
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Monthly	\$1,977,430.56	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$124,219.22
		Float Subtotal	\$86,086,254.85								\$6,040,032.64
		Grand Total	\$86,086,254.85								\$6,040,032.64

Minimum Weighted Average Coupon Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$86,086,254.85
APB of Fixed Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$0.00
Aggregate Coupon (excluding Defaults and Capitalized Interest)	\$0.00

Minimum Weighted Average Fixed Rate Coupon Test

Weighted Average Fixed Rate Coupon (excluding Defaults and Capitalized Interest)	0.000%	
Excess Weighted Average Floating Spread	0.000%	
Weighted Average Fixed Rate Coupon plus Excess Weighted Average Floating Spread		0.00%
Minimum Weighted Average Fixed Rate Coupon		N/A
Result:		N/A

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

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

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$86,086,254.85
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$86,086,254.85
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$5,438,178.60
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

Weighted Average Spread for S&P CDO Monitor (excluding Defaults and Capitalized Interest) 6.317%

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread	
Float										
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Quarterly	\$6,132,812.50	No	LIBOR	7.2500%	5.7500%	5.7500%	\$352,636.72	
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Quarterly	\$5,214,285.71	No	LIBOR	11.5000%	10.0000%	10.0000%	\$521,428.57	
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Monthly	\$2,992,012.61	No	LIBOR	5.7500%	4.5000%	4.5000%	\$134,640.57	
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Quarterly	\$5,586,000.00	No	LIBOR	7.7500%	6.2500%	6.2500%	\$349,125.00	
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Monthly	\$3,000,000.00	No	LIBOR	5.2165%	5.0000%	5.0000%	\$150,000.00	
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	Quarterly	\$1,950,248.76	No	LIBOR	6.0000%	4.7500%	4.7500%	\$92,636.82	
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Quarterly	\$673,582.92	No	LIBOR	6.5000%	5.2500%	5.2500%	\$35,363.10	
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Quarterly	\$1,316,393.52	No	LIBOR	6.5000%	5.2500%	5.2500%	\$69,110.66	
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Quarterly	\$1,000,000.00	No	LIBOR	5.2500%	4.0000%	4.0000%	\$40,000.00	
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Monthly	\$3,232,653.06	No	LIBOR	9.2500%	7.2500%	7.2500%	\$234,367.35	
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Quarterly	\$3,151,020.41	No	LIBOR	9.2500%	7.2500%	7.2500%	\$228,448.98	
MModal Inc - Term B Loan	MMODAL_BTL	Quarterly	\$4,000,000.00	No	LIBOR	6.7500%	5.5000%	5.5000%	\$220,000.00	
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Quarterly	\$462,500.00	No	LIBOR	7.0000%	5.5000%	5.5000%	\$25,437.50	
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Quarterly	\$2,500,000.00	No	LIBOR	7.0000%	5.5000%	5.5000%	\$137,500.00	
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Quarterly	\$4,769,733.68	No	LIBOR	8.2500%	6.7500%	6.7500%	\$321,957.02	
National Vision Inc - Term Loan	NTLVISN_TL	Quarterly	\$123,333.33	No	LIBOR	7.0000%	5.7500%	5.7500%	\$7,091.67	
National Vision Inc - Term Loan	NTLVISN_TL	Quarterly	\$266,666.67	No	LIBOR	7.0000%	5.7500%	5.7500%	\$15,333.33	
National Vision Inc - Term Loan	NTLVISN_TL	Quarterly	\$3,600,000.00	No	LIBOR	7.0000%	5.7500%	5.7500%	\$207,000.00	
NexTag Inc - Term Loan	NEXTAGINC_TL	Quarterly	\$4,735,135.13	No	LIBOR	7.0000%	5.5000%	5.5000%	\$260,432.43	
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Quarterly	\$3,927,489.87	No	LIBOR	7.7500%	6.0000%	6.0000%	\$235,649.39	
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Quarterly	\$3,500,000.00	No	LIBOR	5.7500%	4.5000%	4.5000%	\$157,500.00	
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Monthly	\$3,989,974.94	No	LIBOR	5.7500%	4.5000%	4.5000%	\$179,548.87	
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Monthly	\$2,992,481.20	No	LIBOR	4.0000%	3.0000%	3.0000%	\$89,774.44	
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Monthly	\$6,400,000.00	No	LIBOR	10.5000%	9.2500%	9.2500%	\$592,000.00	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Quarterly	\$2,992,500.00	No	LIBOR	9.0000%	7.5000%	7.5000%	\$224,437.50	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$5,600,000.00	No	LIBOR	9.5000%	8.0000%	8.0000%	\$448,000.00	
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Monthly	\$1,977,430.56	No	LIBOR	7.0000%	5.5000%	5.5000%	\$108,758.68	
Float Subtotal			\$86,086,254.85							\$5,438,178.60
Grand Total			\$86,086,254.85							\$5,438,178.60

Minimum Weighted Average Moody's Recovery Rate Test

Principal Balance Total	\$86,086,254.86
Recovery Amount Total	\$38,830,001.49
Moody Minimum Weighted Average Recovery Rate	45.2%
Requirement	N/A
RESULT	N/A

Security	Security ID	Asset Type	Moody's Security Level	Moody's DP Rating	Moody's Rating	Principal Balance	Recovery Rate	Recovery Amount
Senior Secured Loan - Differential >= +2								
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	Senior Secured	B3	B1	\$3,000,000.00	60.0000%	\$1,800,000.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	Senior Secured	B2	Ba3	\$1,000,000.00	60.0000%	\$600,000.00
MModal Inc - Term B Loan	MMODAL_BTL	Loan	Senior Secured	B2	Ba3	\$4,000,000.00	60.0000%	\$2,400,000.00
Senior Secured Loan - Differential >= +2 Subtotal						\$8,000,000.00		\$4,800,000.00
Senior Secured Loan - Differential = +1								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Senior Secured	B2	B1	\$6,132,812.50	50.0000%	\$3,066,406.25
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	Senior Secured	B2	B1	\$5,586,000.00	50.0000%	\$2,793,000.00
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	Senior Secured	B2	B1	\$1,989,976.45	50.0000%	\$994,988.22
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	Senior Secured	B1	Ba3	\$2,962,500.00	50.0000%	\$1,481,250.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	Senior Secured	B2	B1	\$4,769,733.68	50.0000%	\$2,384,866.84
National Vision Inc - Term Loan	NTLVISN_TL	Loan	Senior Secured	B2	B1	\$3,990,000.00	50.0000%	\$1,995,000.00
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Senior Secured	B1	Ba3	\$3,500,000.00	50.0000%	\$1,750,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Senior Secured	B2	B1	\$3,989,974.94	50.0000%	\$1,994,987.47
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Senior Secured	Ba3	Ba2	\$2,992,481.20	50.0000%	\$1,496,240.60
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	Senior Secured	B1	Ba3	\$1,977,430.56	50.0000%	\$988,715.28
Senior Secured Loan - Differential = +1 Subtotal						\$37,890,909.32		\$18,945,454.66
Senior Secured Loan - Differential = 0								
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	Senior Secured	B1	B1	\$2,992,012.61	45.0000%	\$1,346,405.67
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKN_RTL	Loan	Senior Secured	B2	B2	\$1,950,248.76	45.0000%	\$877,611.94
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Senior Secured	B3	B3	\$6,383,673.47	45.0000%	\$2,872,653.06
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Senior Secured	B1	B1	\$4,735,135.13	45.0000%	\$2,130,810.81
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Senior Secured	***	***	\$3,927,489.87	60.0000%	\$2,356,493.92
Senior Secured Loan - Differential = 0 Subtotal						\$19,988,559.83		\$9,583,975.40
Senior Secured Loan - Differential = -1								
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Senior Secured	B2	B3	\$2,992,500.00	40.0000%	\$1,197,000.00
Senior Secured Loan - Differential = -1 Subtotal						\$2,992,500.00		\$1,197,000.00
Non-Senior Secured Loan - Differential = 0								
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	Second Lien	Caa1	Caa1	\$5,214,285.71	25.0000%	\$1,303,571.43
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Second Lien	Caa2	Caa2	\$6,400,000.00	25.0000%	\$1,600,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	Caa1	Caa1	\$5,600,000.00	25.0000%	\$1,400,000.00
Non-Senior Secured Loan - Differential = 0 Subtotal						\$17,214,285.71		\$4,303,571.43
Grand Total						\$86,086,254.86		\$38,830,001.49

Minimum Weighted Average S&P Recovery Rate Test

Weighted Average S&P Recovery Rate Test - Class A-1	N/A
Weighted Average S&P Recovery Rate Test - Class B-1	N/A
Weighted Average S&P Recovery Rate Test - Class C-1	N/A
Weighted Average S&P Recovery Rate Test - Class D-1	N/A
Weighted Average S&P Recovery Rate Test	N/A

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

Class A-1 Note Rating	AAA
Principal Balance Total	\$86,086,254.86
Recovery Amount Total	\$26,359,240.40
Weighted Average Recovery Rate	30.6%
Requirement	N/A
RESULT	N/A

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Asset Specific Recovery Rating 1								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$6,132,812.50	65.0000%	\$3,986,328.13
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	No	No	Senior Secured	\$2,962,500.00	65.0000%	\$1,925,625.00
Asset Specific Recovery Rating 1 Subtotal						\$9,095,312.50		\$5,911,953.13
Asset Specific Recovery Rating 2								
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$3,000,000.00	50.0000%	\$1,500,000.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$1,000,000.00	50.0000%	\$500,000.00
MModal Inc - Term B Loan	MMODAL_BTL	Loan	No	No	Senior Secured	\$4,000,000.00	50.0000%	\$2,000,000.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	No	No	Senior Secured	\$4,769,733.68	50.0000%	\$2,384,866.84
National Vision Inc - Term Loan	NTLVISN_TL	Loan	No	No	Senior Secured	\$3,990,000.00	50.0000%	\$1,995,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	No	No	Senior Secured	\$3,989,974.94	50.0000%	\$1,994,987.47
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	No	No	Senior Secured	\$2,992,481.20	50.0000%	\$1,496,240.60
Asset Specific Recovery Rating 2 Subtotal						\$23,742,189.82		\$11,871,094.91
Asset Specific Recovery Rating 3								
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,992,012.61	30.0000%	\$897,603.78
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	No	No	Senior Secured	\$5,586,000.00	30.0000%	\$1,675,800.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	Loan	No	No	Senior Secured	\$1,950,248.76	30.0000%	\$585,074.63
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	No	No	Senior Secured	\$1,989,976.45	30.0000%	\$596,992.93
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	No	No	Senior Secured	\$1,977,430.56	30.0000%	\$593,229.17
Asset Specific Recovery Rating 3 Subtotal						\$14,495,668.36		\$4,348,700.51
Asset Specific Recovery Rating 4								
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	20.0000%	\$947,027.03
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,500,000.00	20.0000%	\$700,000.00
Asset Specific Recovery Rating 4 Subtotal						\$8,235,135.13		\$1,647,027.03
Asset Specific Recovery Rating 5								
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,383,673.47	5.0000%	\$319,183.67
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,992,500.00	5.0000%	\$149,625.00
Asset Specific Recovery Rating 5 Subtotal						\$9,376,173.47		\$468,808.67
Asset Specific Recovery Rating 6								
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	No	No	Second Lien	\$5,214,285.71	2.0000%	\$104,285.71
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	No	No	Second Lien	\$6,400,000.00	2.0000%	\$128,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	2.0000%	\$112,000.00

				Asset Specific Recovery Rating 6 Subtotal	\$17,214,285.71		\$344,285.71
Group B Senior Secured Loans							
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$3,927,489.87	45.0000%
						<u>\$3,927,489.87</u>	<u>\$1,767,370.44</u>
					Group B Senior Secured Loans Subtotal	\$3,927,489.87	\$1,767,370.44
						<u><u>\$86,086,254.86</u></u>	<u><u>\$26,359,240.40</u></u>
					Grand Total	\$86,086,254.86	\$26,359,240.40

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

Class B-1 Note Rating	AA
Principal Balance Total	\$86,086,254.86
Recovery Amount Total	\$32,556,859.55
Weighted Average Recovery Rate	37.8%
Requirement	N/A
RESULT	N/A

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Asset Specific Recovery Rating 1								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$6,132,812.50	75.0000%	\$4,599,609.38
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	No	No	Senior Secured	\$2,962,500.00	75.0000%	\$2,221,875.00
Asset Specific Recovery Rating 1 Subtotal						\$9,095,312.50		\$6,821,484.38
Asset Specific Recovery Rating 2								
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$3,000,000.00	60.0000%	\$1,800,000.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$1,000,000.00	60.0000%	\$600,000.00
MModal Inc - Term B Loan	MMODAL_BTL	Loan	No	No	Senior Secured	\$4,000,000.00	60.0000%	\$2,400,000.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	No	No	Senior Secured	\$4,769,733.68	60.0000%	\$2,861,840.21
National Vision Inc - Term Loan	NTLVISN_TL	Loan	No	No	Senior Secured	\$3,990,000.00	60.0000%	\$2,394,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	No	No	Senior Secured	\$3,989,974.94	60.0000%	\$2,393,984.96
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	No	No	Senior Secured	\$2,992,481.20	60.0000%	\$1,795,488.72
Asset Specific Recovery Rating 2 Subtotal						\$23,742,189.82		\$14,245,313.89
Asset Specific Recovery Rating 3								
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,992,012.61	40.0000%	\$1,196,805.04
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	No	No	Senior Secured	\$5,586,000.00	40.0000%	\$2,234,400.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKNRTL	Loan	No	No	Senior Secured	\$1,950,248.76	40.0000%	\$780,099.50
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	No	No	Senior Secured	\$1,989,976.45	40.0000%	\$795,990.58
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	No	No	Senior Secured	\$1,977,430.56	40.0000%	\$790,972.22
Asset Specific Recovery Rating 3 Subtotal						\$14,495,668.36		\$5,798,267.35
Asset Specific Recovery Rating 4								
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	26.0000%	\$1,231,135.13
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,500,000.00	26.0000%	\$910,000.00
Asset Specific Recovery Rating 4 Subtotal						\$8,235,135.13		\$2,141,135.13
Asset Specific Recovery Rating 5								
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,383,673.47	10.0000%	\$638,367.35
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,992,500.00	10.0000%	\$299,250.00
Asset Specific Recovery Rating 5 Subtotal						\$9,376,173.47		\$937,617.35
Asset Specific Recovery Rating 6								
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	No	No	Second Lien	\$5,214,285.71	4.0000%	\$208,571.43
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	No	No	Second Lien	\$6,400,000.00	4.0000%	\$256,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	4.0000%	\$224,000.00

Group B Senior Secured Loans

Pegasus Solutions Inc - Term Loan Non-PIK

PEGASUSSOL_TL

Loan

No

No

Senior Secured

\$17,214,285.71

\$3,927,489.87

49.0000%

\$688,571.43

\$1,924,470.03

Group B Senior Secured Loans Subtotal

\$3,927,489.87

\$1,924,470.03

Grand Total

\$86,086,254.86

\$32,556,859.55

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

Class C-1 Note Rating	A
Principal Balance Total	\$86,086,254.86
Recovery Amount Total	\$36,852,550.11
Weighted Average Recovery Rate	42.8%
Requirement	N/A
RESULT	N/A

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Asset Specific Recovery Rating 1								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$6,132,812.50	80.0000%	\$4,906,250.00
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	No	No	Senior Secured	\$2,962,500.00	80.0000%	\$2,370,000.00
Asset Specific Recovery Rating 1 Subtotal						\$9,095,312.50		\$7,276,250.00
Asset Specific Recovery Rating 2								
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$3,000,000.00	66.0000%	\$1,980,000.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$1,000,000.00	66.0000%	\$660,000.00
MModal Inc - Term B Loan	MMODAL_BTL	Loan	No	No	Senior Secured	\$4,000,000.00	66.0000%	\$2,640,000.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	No	No	Senior Secured	\$4,769,733.68	66.0000%	\$3,148,024.23
National Vision Inc - Term Loan	NTLVISN_TL	Loan	No	No	Senior Secured	\$3,990,000.00	66.0000%	\$2,633,400.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	No	No	Senior Secured	\$3,989,974.94	66.0000%	\$2,633,383.46
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	No	No	Senior Secured	\$2,992,481.20	66.0000%	\$1,975,037.59
Asset Specific Recovery Rating 2 Subtotal						\$23,742,189.82		\$15,669,845.28
Asset Specific Recovery Rating 3								
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,992,012.61	46.0000%	\$1,376,325.80
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	No	No	Senior Secured	\$5,586,000.00	46.0000%	\$2,569,560.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKNRTL	Loan	No	No	Senior Secured	\$1,950,248.76	46.0000%	\$897,114.43
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	No	No	Senior Secured	\$1,989,976.45	46.0000%	\$915,389.17
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	No	No	Senior Secured	\$1,977,430.56	46.0000%	\$909,618.06
Asset Specific Recovery Rating 3 Subtotal						\$14,495,668.36		\$6,668,007.45
Asset Specific Recovery Rating 4								
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	33.0000%	\$1,562,594.59
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,500,000.00	33.0000%	\$1,155,000.00
Asset Specific Recovery Rating 4 Subtotal						\$8,235,135.13		\$2,717,594.59
Asset Specific Recovery Rating 5								
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,383,673.47	15.0000%	\$957,551.02
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,992,500.00	15.0000%	\$448,875.00
Asset Specific Recovery Rating 5 Subtotal						\$9,376,173.47		\$1,406,426.02
Asset Specific Recovery Rating 6								
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	No	No	Second Lien	\$5,214,285.71	6.0000%	\$312,857.14
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	No	No	Second Lien	\$6,400,000.00	6.0000%	\$384,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	6.0000%	\$336,000.00

Group B Senior Secured Loans

Pegasus Solutions Inc - Term Loan Non-PIK

PEGASUSSOL_TL

Loan

No

No

Senior Secured

\$17,214,285.71

\$1,032,857.14

\$3,927,489.87

53.0000%

\$2,081,569.63

Group B Senior Secured Loans Subtotal

\$3,927,489.87

\$2,081,569.63

Grand Total

\$86,086,254.86

\$36,852,550.11

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

Class D-1 Note Rating	BBB
Principal Balance Total	\$86,086,254.86
Recovery Amount Total	\$41,487,542.80
Weighted Average Recovery Rate	48.2%
Requirement	N/A
RESULT	N/A

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Asset Specific Recovery Rating 1								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$6,132,812.50	85.0000%	\$5,212,890.63
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	No	No	Senior Secured	\$2,962,500.00	85.0000%	\$2,518,125.00
Asset Specific Recovery Rating 1 Subtotal						\$9,095,312.50		\$7,731,015.63
Asset Specific Recovery Rating 2								
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$3,000,000.00	73.0000%	\$2,190,000.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$1,000,000.00	73.0000%	\$730,000.00
MModal Inc - Term B Loan	MMODAL_BTL	Loan	No	No	Senior Secured	\$4,000,000.00	73.0000%	\$2,920,000.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	No	No	Senior Secured	\$4,769,733.68	73.0000%	\$3,481,905.58
National Vision Inc - Term Loan	NTLVISN_TL	Loan	No	No	Senior Secured	\$3,990,000.00	73.0000%	\$2,912,700.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	No	No	Senior Secured	\$3,989,974.94	73.0000%	\$2,912,681.70
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	No	No	Senior Secured	\$2,992,481.20	73.0000%	\$2,184,511.28
Asset Specific Recovery Rating 2 Subtotal						\$23,742,189.82		\$17,331,798.57
Asset Specific Recovery Rating 3								
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,992,012.61	53.0000%	\$1,585,766.68
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVT_OTLR	Loan	No	No	Senior Secured	\$5,586,000.00	53.0000%	\$2,960,580.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	Loan	No	No	Senior Secured	\$1,950,248.76	53.0000%	\$1,033,631.84
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	No	No	Senior Secured	\$1,989,976.45	53.0000%	\$1,054,687.52
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	No	No	Senior Secured	\$1,977,430.56	53.0000%	\$1,048,038.19
Asset Specific Recovery Rating 3 Subtotal						\$14,495,668.36		\$7,682,704.23
Asset Specific Recovery Rating 4								
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	39.0000%	\$1,846,702.70
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,500,000.00	39.0000%	\$1,365,000.00
Asset Specific Recovery Rating 4 Subtotal						\$8,235,135.13		\$3,211,702.70
Asset Specific Recovery Rating 5								
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,383,673.47	20.0000%	\$1,276,734.69
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,992,500.00	20.0000%	\$598,500.00
Asset Specific Recovery Rating 5 Subtotal						\$9,376,173.47		\$1,875,234.69
Asset Specific Recovery Rating 6								
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	No	No	Second Lien	\$5,214,285.71	8.0000%	\$417,142.86
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	No	No	Second Lien	\$6,400,000.00	8.0000%	\$512,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	8.0000%	\$448,000.00

				Asset Specific Recovery Rating 6 Subtotal	\$17,214,285.71		\$1,377,142.86
Group B Senior Secured Loans							
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$3,927,489.87	58.0000%
						<u>\$3,927,489.87</u>	<u>\$2,277,944.12</u>
				Group B Senior Secured Loans Subtotal	\$3,927,489.87		\$2,277,944.12
						<u><u>\$86,086,254.86</u></u>	<u><u>\$41,487,542.80</u></u>
				Grand Total	\$86,086,254.86		\$41,487,542.80

Moody's Diversity Test

Aggregate Par Amount	\$86,086,254.86
Issuer Count	22
Average Par Amount	\$3,913,011.58
Diversity Score	14
Minimum Diversity Score	N/A
Test Result:	N/A

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Banking, Finance, Insurance & Real Estate				
First Data Corp	\$3,000,000.00	0.7667	0.7667	
NAB Holdings LLC	\$2,962,500.00	0.7571	0.7571	
Banking, Finance, Insurance & Real Estate Subtotal	\$5,962,500.00		1.5238	1.2500
Beverage, Food & Tobacco				
Roundy's Supermarkets Inc	\$3,989,974.94	1.0197	1.0000	
Beverage, Food & Tobacco Subtotal	\$3,989,974.94		1.0000	1.0000
Consumer goods: Non-durable				
National Vision Inc	\$3,990,000.00	1.0197	1.0000	
Consumer goods: Non-durable Subtotal	\$3,990,000.00		1.0000	1.0000
Healthcare & Pharmaceuticals				
MModal Inc	\$4,000,000.00	1.0222	1.0000	
National Healing Corporation	\$4,769,733.68	1.2189	1.0000	
Healthcare & Pharmaceuticals Subtotal	\$8,769,733.68		2.0000	1.5000
High Tech Industries				
Attachmate Corporation	\$6,132,812.50	1.5673	1.0000	
Blue Coat Systems Inc	\$5,214,285.71	1.3326	1.0000	
ELG Investors Corp	\$5,586,000.00	1.4275	1.0000	
Infor (US) Inc	\$1,000,000.00	0.2556	0.2556	
Vision Solutions Inc	\$5,600,000.00	1.4311	1.0000	
Web.com Group Inc	\$1,977,430.56	0.5053	0.5053	
High Tech Industries Subtotal	\$25,510,528.77		4.7609	2.6000
Hotel, Gaming & Leisure				
Pegasus Solutions Inc	\$3,927,489.87	1.0037	1.0000	
Hotel, Gaming & Leisure Subtotal	\$3,927,489.87		1.0000	1.0000
Media: Broadcasting & Subscription				
DG FastChannel Inc	\$2,992,012.61	0.7646	0.7646	
Rovi Solutions Corp	\$2,992,481.20	0.7648	0.7648	
UniTek Global Services Inc	\$2,992,500.00	0.7648	0.7648	

	Media: Broadcasting & Subscription Subtotal	\$8,976,993.81		2.2942	1.6500
Retail					
	Hoffmaster Group Inc	\$1,989,976.45	0.5086	0.5086	
	NexTag Inc	\$4,735,135.13	1.2101	1.0000	
	Retail Subtotal	\$6,725,111.58		1.5086	1.2500
Services: Business					
	Presidio Inc	\$3,500,000.00	0.8945	0.8945	
	SourceHOV LLC	\$6,400,000.00	1.6356	1.0000	
	Services: Business Subtotal	\$9,900,000.00		1.8945	1.4500
Telecommunications					
	Global Tel Link Corp	\$1,950,248.76	0.4984	0.4984	
	Integra Telecom Holdings Inc	\$6,383,673.47	1.6314	1.0000	
	Telecommunications Subtotal	\$8,333,922.23		1.4984	1.2500
	Grand Total	\$86,086,254.86			13.9500

Weighted Average Life Test

As of Date	02-Oct-2012
Reinvestment End Date	25-Aug-2016
Weighted Average Life	4.69
Aggregate number of Determination Dates that have elapsed since the end of the Reinvestment Period	N/A
Aggregate number of Determination Dates remaining until the end of the Reinvestment Period	15
Requirement	N/A
Result	N/A

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2012	0.25	\$29,296.88
Attachmate Corporation	First Lien Term Loan	\$117,187.50	29-Mar-2013	0.49	\$57,421.88
Attachmate Corporation	First Lien Term Loan	\$117,187.50	28-Jun-2013	0.74	\$86,718.75
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Sep-2013	0.99	\$116,015.63
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2013	1.25	\$146,484.38
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Mar-2014	1.49	\$174,609.38
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Jun-2014	1.74	\$203,906.25
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Sep-2014	1.99	\$233,203.13
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2014	2.25	\$263,671.88
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Mar-2015	2.49	\$291,796.88
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Jun-2015	2.74	\$321,093.75
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Sep-2015	2.99	\$350,390.63
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2015	3.25	\$380,859.38
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Mar-2016	3.5	\$410,156.25
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Jun-2016	3.75	\$439,453.13
Attachmate Corporation	First Lien Term Loan	\$156,250.00	30-Sep-2016	4	\$625,000.00
Attachmate Corporation	First Lien Term Loan	\$156,250.00	30-Dec-2016	4.25	\$664,062.50
Attachmate Corporation	First Lien Term Loan	\$156,250.00	31-Mar-2017	4.5	\$703,125.00
Attachmate Corporation	First Lien Term Loan	\$156,250.00	30-Jun-2017	4.75	\$742,187.50
Attachmate Corporation	First Lien Term Loan	\$156,250.00	29-Sep-2017	4.99	\$779,687.50
Attachmate Corporation	First Lien Term Loan	\$3,593,750.00	22-Nov-2017	5.14	\$18,471,875.00
Blue Coat Systems Inc	Second Lien Term Loan	\$5,214,285.71	15-Aug-2018	5.87	\$30,607,857.12
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2012	0.25	\$1,996.85
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Mar-2013	0.49	\$3,913.82
DG FastChannel Inc	Initial Term Loan	\$7,987.39	28-Jun-2013	0.74	\$5,910.67
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2013	0.99	\$7,907.52
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2013	1.25	\$9,984.24
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2014	1.49	\$11,901.22
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2014	1.74	\$13,898.07
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2014	1.99	\$15,894.91
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2014	2.25	\$17,971.64
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2015	2.49	\$19,888.61
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2015	2.74	\$21,885.46
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2015	2.99	\$23,882.31
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2015	3.25	\$25,959.03
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2016	3.5	\$27,955.88
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2016	3.75	\$29,952.73

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2016	4	\$31,949.58
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Dec-2016	4.25	\$33,946.42
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2017	4.5	\$35,943.27
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2017	4.75	\$37,940.12
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Sep-2017	4.99	\$39,857.10
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Dec-2017	5.24	\$41,853.94
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Mar-2018	5.49	\$43,850.79
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Jun-2018	5.74	\$45,847.64
DG FastChannel Inc	Initial Term Loan	\$2,808,302.54	26-Jul-2018	5.82	\$16,344,320.80
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Dec-2012	0.25	\$3,500.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	29-Mar-2013	0.49	\$6,860.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	28-Jun-2013	0.74	\$10,360.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Sep-2013	0.99	\$13,860.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Dec-2013	1.25	\$17,500.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Mar-2014	1.49	\$20,860.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Jun-2014	1.74	\$24,360.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Sep-2014	1.99	\$27,860.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Dec-2014	2.25	\$31,500.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Mar-2015	2.49	\$34,860.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Jun-2015	2.74	\$38,360.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Sep-2015	2.99	\$41,860.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Dec-2015	3.25	\$45,500.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Mar-2016	3.5	\$49,000.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Jun-2016	3.75	\$52,500.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Sep-2016	4	\$56,000.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Dec-2016	4.25	\$59,500.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Mar-2017	4.5	\$63,000.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Jun-2017	4.75	\$66,500.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	29-Sep-2017	4.99	\$69,860.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	29-Dec-2017	5.24	\$73,360.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Mar-2018	5.49	\$76,860.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$5,278,000.00	20-Apr-2018	5.55	\$29,292,900.00
First Data Corp	Extended 2017 Dollar Term	\$3,000,000.00	24-Mar-2017	4.48	\$13,440,000.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Dec-2012	0.25	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	29-Mar-2013	0.49	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	28-Jun-2013	0.74	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Sep-2013	0.99	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Dec-2013	1.25	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Mar-2014	1.49	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Jun-2014	1.74	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Sep-2014	1.99	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Dec-2014	2.25	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Mar-2015	2.49	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Jun-2015	2.74	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Sep-2015	2.99	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Dec-2015	3.25	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Mar-2016	3.5	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Jun-2016	3.75	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$5,092.03	30-Sep-2016	4	\$20,368.13
Global Tel Link Corp	Replacement Term Loan	\$5,092.03	30-Dec-2016	4.25	\$21,641.14
Global Tel Link Corp	Replacement Term Loan	\$5,092.03	31-Mar-2017	4.5	\$22,914.15
Global Tel Link Corp	Replacement Term Loan	\$5,092.03	30-Jun-2017	4.75	\$24,187.16
Global Tel Link Corp	Replacement Term Loan	\$5,092.03	29-Sep-2017	4.99	\$25,409.25

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Global Tel Link Corp	Replacement Term Loan	\$1,924,788.59	14-Dec-2017	5.2	\$10,008,900.67
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Dec-2012	0.25	\$1,177.77
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	29-Mar-2013	0.49	\$2,308.42
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	28-Jun-2013	0.74	\$3,486.19
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Sep-2013	0.99	\$4,663.96
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Dec-2013	1.25	\$5,888.84
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Mar-2014	1.49	\$7,019.50
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Jun-2014	1.74	\$8,197.26
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Sep-2014	1.99	\$9,375.03
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Dec-2014	2.25	\$10,599.91
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Mar-2015	2.49	\$11,730.57
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Jun-2015	2.74	\$12,908.33
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Sep-2015	2.99	\$14,086.10
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Dec-2015	3.25	\$15,310.98
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Mar-2016	3.5	\$16,488.75
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Jun-2016	3.75	\$17,666.52
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Sep-2016	4	\$18,844.28
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Dec-2016	4.25	\$20,022.05
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Mar-2017	4.5	\$21,199.82
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Jun-2017	4.75	\$22,377.59
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	29-Sep-2017	4.99	\$23,508.24
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	29-Dec-2017	5.24	\$24,686.01
Hoffmaster Group Inc	First Lien Term Loan	\$1,891,043.95	03-Jan-2018	5.26	\$9,946,891.20
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Dec-2012	0.25	\$625.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Mar-2013	0.49	\$1,225.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	30-Jun-2013	0.74	\$1,850.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	30-Sep-2013	0.99	\$2,475.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Dec-2013	1.25	\$3,125.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Mar-2014	1.49	\$3,725.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	30-Jun-2014	1.74	\$4,350.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	30-Sep-2014	1.99	\$4,975.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Dec-2014	2.25	\$5,625.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Mar-2015	2.49	\$6,225.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	30-Jun-2015	2.74	\$6,850.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	30-Sep-2015	2.99	\$7,475.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Dec-2015	3.25	\$8,125.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Mar-2016	3.5	\$8,750.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	30-Jun-2016	3.75	\$9,375.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	30-Sep-2016	4	\$10,000.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Dec-2016	4.25	\$10,625.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Mar-2017	4.5	\$11,250.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	30-Jun-2017	4.75	\$11,875.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	30-Sep-2017	5	\$12,500.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Dec-2017	5.25	\$13,125.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,500.00	31-Mar-2018	5.5	\$13,750.00
Infor (US) Inc	Tranche B-2 Term Loan	\$945,000.00	05-Apr-2018	5.51	\$5,206,950.00
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Dec-2012	0.25	\$4,081.63
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	29-Mar-2013	0.49	\$8,000.00
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	28-Jun-2013	0.74	\$12,081.63
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	30-Sep-2013	0.99	\$16,163.27
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Dec-2013	1.25	\$20,408.16
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Mar-2014	1.49	\$24,326.53
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	30-Jun-2014	1.74	\$28,408.16

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	30-Sep-2014	1.99	\$32,489.80
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Dec-2014	2.25	\$36,734.69
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Mar-2015	2.49	\$40,653.06
Integra Telecom Holdings Inc	Term Loan	\$6,220,408.16	15-Apr-2015	2.53	\$15,737,632.65
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2012	0.25	\$2,471.91
MModal Inc	Term B Loan	\$9,887.64	29-Mar-2013	0.49	\$4,844.94
MModal Inc	Term B Loan	\$9,887.64	28-Jun-2013	0.74	\$7,316.85
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2013	0.99	\$9,788.76
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2013	1.25	\$12,359.55
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2014	1.49	\$14,732.58
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2014	1.74	\$17,204.49
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2014	1.99	\$19,676.40
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2014	2.25	\$22,247.19
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2015	2.49	\$24,620.22
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2015	2.74	\$27,092.13
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2015	2.99	\$29,564.04
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2015	3.25	\$32,134.83
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2016	3.5	\$34,606.74
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2016	3.75	\$37,078.65
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2016	4	\$39,550.56
MModal Inc	Term B Loan	\$9,887.64	30-Dec-2016	4.25	\$42,022.47
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2017	4.5	\$44,494.38
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2017	4.75	\$46,966.29
MModal Inc	Term B Loan	\$9,887.64	29-Sep-2017	4.99	\$49,339.33
MModal Inc	Term B Loan	\$9,887.64	29-Dec-2017	5.24	\$51,811.24
MModal Inc	Term B Loan	\$9,887.64	30-Mar-2018	5.49	\$54,283.15
MModal Inc	Term B Loan	\$9,887.64	29-Jun-2018	5.74	\$56,755.06
MModal Inc	Term B Loan	\$9,887.64	28-Sep-2018	5.99	\$59,226.97
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2018	6.25	\$61,797.75
MModal Inc	Term B Loan	\$9,887.64	29-Mar-2019	6.49	\$64,170.79
MModal Inc	Term B Loan	\$9,887.64	28-Jun-2019	6.74	\$66,642.70
MModal Inc	Term B Loan	\$3,733,033.71	16-Aug-2019	6.87	\$25,645,941.57
NAB Holdings LLC	Term Loan	\$37,500.00	31-Dec-2012	0.25	\$9,375.00
NAB Holdings LLC	Term Loan	\$37,500.00	29-Mar-2013	0.49	\$18,375.00
NAB Holdings LLC	Term Loan	\$37,500.00	28-Jun-2013	0.74	\$27,750.00
NAB Holdings LLC	Term Loan	\$37,500.00	30-Sep-2013	0.99	\$37,125.00
NAB Holdings LLC	Term Loan	\$37,500.00	31-Dec-2013	1.25	\$46,875.00
NAB Holdings LLC	Term Loan	\$37,500.00	31-Mar-2014	1.49	\$55,875.00
NAB Holdings LLC	Term Loan	\$37,500.00	30-Jun-2014	1.74	\$65,250.00
NAB Holdings LLC	Term Loan	\$56,250.00	30-Sep-2014	1.99	\$111,937.50
NAB Holdings LLC	Term Loan	\$56,250.00	31-Dec-2014	2.25	\$126,562.50
NAB Holdings LLC	Term Loan	\$56,250.00	31-Mar-2015	2.49	\$140,062.50
NAB Holdings LLC	Term Loan	\$56,250.00	30-Jun-2015	2.74	\$154,125.00
NAB Holdings LLC	Term Loan	\$56,250.00	30-Sep-2015	2.99	\$168,187.50
NAB Holdings LLC	Term Loan	\$56,250.00	31-Dec-2015	3.25	\$182,812.50
NAB Holdings LLC	Term Loan	\$56,250.00	31-Mar-2016	3.5	\$196,875.00
NAB Holdings LLC	Term Loan	\$56,250.00	30-Jun-2016	3.75	\$210,937.50
NAB Holdings LLC	Term Loan	\$75,000.00	30-Sep-2016	4	\$300,000.00
NAB Holdings LLC	Term Loan	\$75,000.00	30-Dec-2016	4.25	\$318,750.00
NAB Holdings LLC	Term Loan	\$75,000.00	31-Mar-2017	4.5	\$337,500.00
NAB Holdings LLC	Term Loan	\$75,000.00	30-Jun-2017	4.75	\$356,250.00
NAB Holdings LLC	Term Loan	\$75,000.00	29-Sep-2017	4.99	\$374,250.00
NAB Holdings LLC	Term Loan	\$75,000.00	29-Dec-2017	5.24	\$393,000.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
NAB Holdings LLC	Term Loan	\$75,000.00	30-Mar-2018	5.49	\$411,750.00
NAB Holdings LLC	Term Loan	\$1,725,000.00	24-Apr-2018	5.56	\$9,591,000.00
National Healing Corporation	First Lien Term B Loan	\$12,014.44	31-Dec-2012	0.25	\$3,003.61
National Healing Corporation	First Lien Term B Loan	\$36,043.33	29-Mar-2013	0.49	\$17,661.23
National Healing Corporation	First Lien Term B Loan	\$36,043.33	28-Jun-2013	0.74	\$26,672.06
National Healing Corporation	First Lien Term B Loan	\$36,043.33	30-Sep-2013	0.99	\$35,682.89
National Healing Corporation	First Lien Term B Loan	\$36,043.33	31-Dec-2013	1.25	\$45,054.16
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2014	1.49	\$89,507.60
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2014	1.74	\$104,525.65
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Sep-2014	1.99	\$119,543.70
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Dec-2014	2.25	\$135,162.48
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2015	2.49	\$149,579.81
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2015	2.74	\$164,597.86
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Sep-2015	2.99	\$179,615.92
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Dec-2015	3.25	\$195,234.69
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2016	3.5	\$210,252.74
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2016	3.75	\$225,270.80
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Sep-2016	4	\$240,288.85
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Dec-2016	4.25	\$255,306.90
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2017	4.5	\$270,324.96
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2017	4.75	\$285,343.01
National Healing Corporation	First Lien Term B Loan	\$60,072.21	29-Sep-2017	4.99	\$299,760.34
National Healing Corporation	First Lien Term B Loan	\$3,712,462.74	30-Nov-2017	5.16	\$19,156,307.72
National Vision Inc	Term Loan	\$10,000.00	28-Dec-2012	0.24	\$2,400.00
National Vision Inc	Term Loan	\$10,000.00	29-Mar-2013	0.49	\$4,900.00
National Vision Inc	Term Loan	\$10,000.00	28-Jun-2013	0.74	\$7,400.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2013	0.99	\$9,900.00
National Vision Inc	Term Loan	\$10,000.00	31-Dec-2013	1.25	\$12,500.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2014	1.49	\$14,900.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2014	1.74	\$17,400.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2014	1.99	\$19,900.00
National Vision Inc	Term Loan	\$10,000.00	31-Dec-2014	2.25	\$22,500.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2015	2.49	\$24,900.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2015	2.74	\$27,400.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2015	2.99	\$29,900.00
National Vision Inc	Term Loan	\$10,000.00	31-Dec-2015	3.25	\$32,500.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2016	3.5	\$35,000.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2016	3.75	\$37,500.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2016	4	\$40,000.00
National Vision Inc	Term Loan	\$10,000.00	30-Dec-2016	4.25	\$42,500.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2017	4.5	\$45,000.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2017	4.75	\$47,500.00
National Vision Inc	Term Loan	\$10,000.00	29-Sep-2017	4.99	\$49,900.00
National Vision Inc	Term Loan	\$10,000.00	29-Dec-2017	5.24	\$52,400.00
National Vision Inc	Term Loan	\$10,000.00	30-Mar-2018	5.49	\$54,900.00
National Vision Inc	Term Loan	\$10,000.00	29-Jun-2018	5.74	\$57,400.00
National Vision Inc	Term Loan	\$3,760,000.00	02-Aug-2018	5.84	\$21,958,400.00
NexTag Inc	Term Loan	\$64,864.86	31-Dec-2012	0.25	\$16,216.22
NexTag Inc	Term Loan	\$129,729.73	29-Mar-2013	0.49	\$63,567.57
NexTag Inc	Term Loan	\$129,729.73	28-Jun-2013	0.74	\$96,000.00
NexTag Inc	Term Loan	\$129,729.73	30-Sep-2013	0.99	\$128,432.43
NexTag Inc	Term Loan	\$129,729.73	31-Dec-2013	1.25	\$162,162.16
NexTag Inc	Term Loan	\$194,594.59	31-Mar-2014	1.49	\$289,945.95

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
NexTag Inc	Term Loan	\$194,594.59	30-Jun-2014	1.74	\$338,594.59
NexTag Inc	Term Loan	\$194,594.59	30-Sep-2014	1.99	\$387,243.24
NexTag Inc	Term Loan	\$194,594.59	31-Dec-2014	2.25	\$437,837.84
NexTag Inc	Term Loan	\$843,243.24	31-Mar-2015	2.49	\$2,099,675.67
NexTag Inc	Term Loan	\$843,243.24	30-Jun-2015	2.74	\$2,310,486.48
NexTag Inc	Term Loan	\$843,243.24	30-Sep-2015	2.99	\$2,521,297.30
NexTag Inc	Term Loan	\$843,243.24	28-Jan-2016	3.32	\$2,799,567.57
Pegasus Solutions Inc	Term Loan Non-PIK	\$66,064.21	31-Dec-2012	0.25	\$16,516.05
Pegasus Solutions Inc	Term Loan Non-PIK	\$66,064.21	31-Mar-2013	0.49	\$32,371.46
Pegasus Solutions Inc	Term Loan Non-PIK	\$3,795,361.44	17-Apr-2013	0.54	\$2,049,495.18
Presidio Inc	New Term Loan	\$8,750.00	31-Dec-2012	0.25	\$2,187.50
Presidio Inc	New Term Loan	\$8,750.00	29-Mar-2013	0.49	\$4,287.50
Presidio Inc	New Term Loan	\$8,750.00	28-Jun-2013	0.74	\$6,475.00
Presidio Inc	New Term Loan	\$8,750.00	30-Sep-2013	0.99	\$8,662.50
Presidio Inc	New Term Loan	\$8,750.00	31-Dec-2013	1.25	\$10,937.50
Presidio Inc	New Term Loan	\$8,750.00	31-Mar-2014	1.49	\$13,037.50
Presidio Inc	New Term Loan	\$8,750.00	30-Jun-2014	1.74	\$15,225.00
Presidio Inc	New Term Loan	\$8,750.00	30-Sep-2014	1.99	\$17,412.50
Presidio Inc	New Term Loan	\$43,750.00	31-Dec-2014	2.25	\$98,437.50
Presidio Inc	New Term Loan	\$43,750.00	31-Mar-2015	2.49	\$108,937.50
Presidio Inc	New Term Loan	\$43,750.00	30-Jun-2015	2.74	\$119,875.00
Presidio Inc	New Term Loan	\$43,750.00	30-Sep-2015	2.99	\$130,812.50
Presidio Inc	New Term Loan	\$43,750.00	31-Dec-2015	3.25	\$142,187.50
Presidio Inc	New Term Loan	\$43,750.00	31-Mar-2016	3.5	\$153,125.00
Presidio Inc	New Term Loan	\$43,750.00	30-Jun-2016	3.75	\$164,062.50
Presidio Inc	New Term Loan	\$43,750.00	30-Sep-2016	4	\$175,000.00
Presidio Inc	New Term Loan	\$43,750.00	30-Dec-2016	4.25	\$185,937.50
Presidio Inc	New Term Loan	\$3,036,250.00	31-Mar-2017	4.5	\$13,663,125.00
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2012	0.25	\$2,506.27
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Mar-2013	0.49	\$4,912.28
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	28-Jun-2013	0.74	\$7,418.55
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2013	0.99	\$9,924.81
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2013	1.25	\$12,531.33
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2014	1.49	\$14,937.34
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2014	1.74	\$17,443.61
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2014	1.99	\$19,949.87
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2014	2.25	\$22,556.39
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2015	2.49	\$24,962.41
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2015	2.74	\$27,468.67
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2015	2.99	\$29,974.94
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2015	3.25	\$32,581.45
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2016	3.5	\$35,087.72
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2016	3.75	\$37,593.99
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2016	4	\$40,100.25
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Dec-2016	4.25	\$42,606.52
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2017	4.5	\$45,112.78
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2017	4.75	\$47,619.05
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Sep-2017	4.99	\$50,025.06
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Dec-2017	5.24	\$52,531.33
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Mar-2018	5.49	\$55,037.59
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Jun-2018	5.74	\$57,543.86
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	28-Sep-2018	5.99	\$60,050.13
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2018	6.25	\$62,656.64

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Roundy's Supermarkets Inc	Tranche B Term Loan	\$3,739,348.37	13-Feb-2019	6.37	\$23,819,649.12
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2012	0.25	\$1,879.70
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Mar-2013	0.49	\$3,684.21
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	28-Jun-2013	0.74	\$5,563.91
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2013	0.99	\$7,443.61
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2013	1.25	\$9,398.50
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2014	1.49	\$11,203.01
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2014	1.74	\$13,082.71
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2014	1.99	\$14,962.41
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2014	2.25	\$16,917.29
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2015	2.49	\$18,721.80
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2015	2.74	\$20,601.50
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2015	2.99	\$22,481.20
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2015	3.25	\$24,436.09
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2016	3.5	\$26,315.79
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2016	3.75	\$28,195.49
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2016	4	\$30,075.19
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Dec-2016	4.25	\$31,954.89
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2017	4.5	\$33,834.59
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2017	4.75	\$35,714.29
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Sep-2017	4.99	\$37,518.80
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Dec-2017	5.24	\$39,398.50
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Mar-2018	5.49	\$41,278.20
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Jun-2018	5.74	\$43,157.89
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	28-Sep-2018	5.99	\$45,037.59
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2018	6.25	\$46,992.48
Rovi Solutions Corp	Tranche B-2 Loan	\$2,804,511.28	29-Mar-2019	6.49	\$18,201,278.20
SourceHOV LLC	Second Lien Term Loan	\$6,400,000.00	30-Apr-2018	5.58	\$35,712,000.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2012	0.25	\$1,875.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2013	0.49	\$3,675.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2013	0.74	\$5,550.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2013	0.99	\$7,425.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2013	1.25	\$9,375.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2014	1.49	\$11,175.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2014	1.74	\$13,050.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2014	1.99	\$14,925.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2014	2.25	\$16,875.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2015	2.49	\$18,675.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2015	2.74	\$20,550.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2015	2.99	\$22,425.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2015	3.25	\$24,375.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2016	3.5	\$26,250.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2016	3.75	\$28,125.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2016	4	\$30,000.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2016	4.25	\$31,875.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2017	4.5	\$33,750.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2017	4.75	\$35,625.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2017	5	\$37,500.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2017	5.25	\$39,375.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2018	5.5	\$41,250.00
UniTek Global Services Inc	New Incremental Term Loan	\$2,827,500.00	16-Apr-2018	5.54	\$15,664,350.00
Vision Solutions Inc	Second Lien Term Loan	\$5,600,000.00	24-Jul-2017	4.81	\$26,936,000.00
Web.com Group Inc	First Lien Term Loan	\$0.00	31-Dec-2012	0.25	\$0.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Web.com Group Inc	First Lien Term Loan	\$0.00	29-Mar-2013	0.49	\$0.00
Web.com Group Inc	First Lien Term Loan	\$0.00	28-Jun-2013	0.74	\$0.00
Web.com Group Inc	First Lien Term Loan	\$0.00	30-Sep-2013	0.99	\$0.00
Web.com Group Inc	First Lien Term Loan	\$19,097.22	31-Dec-2013	1.25	\$23,871.53
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Mar-2014	1.49	\$38,802.08
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Jun-2014	1.74	\$45,312.50
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Sep-2014	1.99	\$51,822.92
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Dec-2014	2.25	\$58,593.75
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Mar-2015	2.49	\$64,843.75
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Jun-2015	2.74	\$71,354.17
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Sep-2015	2.99	\$77,864.58
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Dec-2015	3.25	\$84,635.42
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Mar-2016	3.5	\$91,145.83
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Jun-2016	3.75	\$97,656.25
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Sep-2016	4	\$104,166.67
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Dec-2016	4.25	\$110,677.08
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Mar-2017	4.5	\$117,187.50
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Jun-2017	4.75	\$123,697.92
Web.com Group Inc	First Lien Term Loan	\$26,041.67	29-Sep-2017	4.99	\$129,947.92
Web.com Group Inc	First Lien Term Loan	\$1,567,708.33	27-Oct-2017	5.07	\$7,948,281.25
Grand Total		\$86,086,254.86			\$403,585,711.95

Interest Coverage Detail

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

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	No. of Days Reinvested	Reinvestment Interest
Attachmate Corporation - First Lien Term Loan										
22-Nov-2017	\$859.38									
22-Nov-2017		ACT/360	\$6,132,812.50	3	7.2500%	23-Oct-2012	61	\$75,339.90	111	\$108.75
22-Nov-2017		ACT/360	\$6,132,812.50	3	7.2500%	23-Jan-2013	92	\$113,627.39	19	\$28.08
Blue Coat Systems Inc - Second Lien Term Loan										
15-Aug-2018		ACT/360	\$5,214,285.71	3	11.5000%	31-Oct-2012	69	\$114,931.55	103	\$153.94
15-Aug-2018		ACT/360	\$5,214,285.71	3	11.5000%	31-Jan-2013	92	\$153,242.06	11	\$21.92
DG FastChannel Inc - Initial Term Loan										
26-Jul-2018	\$479.17									
26-Jul-2018		ACT/360	\$2,992,012.61	1	5.7500%	29-Oct-2012	31	\$14,814.62	105	\$20.23
26-Jul-2018		ACT/360	\$2,992,012.61	1	5.7500%	29-Nov-2012	31	\$14,814.62	74	\$14.26
26-Jul-2018		ACT/360	\$2,992,012.61	1	5.7500%	31-Dec-2012	30	\$14,336.73	42	\$7.83
26-Jul-2018		ACT/360	\$2,992,012.61	1	5.7500%	29-Jan-2013	31	\$14,814.62	13	\$2.50
EIG Investors Corp - Original Term Loan Refinancing Loan										
20-Apr-2018	\$43,400.00									
20-Apr-2018		ACT/360	\$5,586,000.00	8	7.7500%	31-Dec-2012	94	\$113,038.92	42	\$61.74
First Data Corp - Extended 2017 Dollar Term										
24-Mar-2017	\$5,236.50									
24-Mar-2017		ACT/360	\$3,000,000.00	8	5.2165%	24-Oct-2012	30	\$13,041.25	110	\$18.66
24-Mar-2017		ACT/360	\$3,000,000.00	8	5.2165%	26-Nov-2012	31	\$13,475.96	77	\$13.49
24-Mar-2017		ACT/360	\$3,000,000.00	8	5.2165%	24-Dec-2012	30	\$13,041.25	49	\$8.31
24-Mar-2017		ACT/360	\$3,000,000.00	8	5.2165%	24-Jan-2013	31	\$13,475.96	18	\$3.15
Global Tel Link Corp - Replacement Term Loan										
14-Dec-2017	\$1,333.33									
14-Dec-2017		ACT/360	\$1,950,248.76	2	6.0000%	31-Dec-2012	94	\$30,553.90	42	\$16.69
Hoffmaster Group Inc - First Lien Term Loan										
03-Jan-2018	\$9,562.09									
03-Jan-2018		ACT/360	\$673,582.92	13	6.5000%	30-Nov-2012	91	\$11,067.34	73	\$10.51
03-Jan-2018		ACT/360	\$1,316,393.52	15	6.5000%	31-Dec-2012	94	\$22,342.12	42	\$12.20
Infor (US) Inc - Tranche B-2 Term Loan										
05-Apr-2018		ACT/360	\$1,000,000.00	1	5.2500%	31-Dec-2012	95	\$13,854.17	42	\$7.57
Integra Telecom Holdings Inc - Term Loan										
15-Apr-2015	\$59,200.00									
15-Apr-2015		ACT/360	\$3,151,020.41	10	9.2500%	31-Dec-2012	94	\$76,105.90	42	\$41.57
15-Apr-2015		ACT/360	\$3,232,653.06	18	9.2500%	31-Oct-2012	33	\$27,410.20	103	\$36.71
15-Apr-2015		ACT/360	\$3,232,653.06	18	9.2500%	30-Nov-2012	30	\$24,918.37	73	\$23.66
15-Apr-2015		ACT/360	\$3,232,653.06	18	9.2500%	31-Dec-2012	31	\$25,748.98	42	\$14.06
15-Apr-2015		ACT/360	\$3,232,653.06	18	9.2500%	31-Jan-2013	31	\$25,748.98	11	\$3.68
MModal Inc - Term B Loan										
16-Aug-2019		ACT/360	\$4,000,000.00	2	6.7500%	17-Dec-2012	84	\$63,000.00	56	\$45.88
NAB Holdings LLC - Term Loan										
24-Apr-2018	\$680.56									
24-Apr-2018		ACT/360	\$462,500.00	4	7.0000%	31-Dec-2012	94	\$8,453.47	42	\$4.62

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
24-Apr-2018		ACT/360	\$2,500,000.00	5	7.0000%	31-Oct-2012	40	\$19,444.44	103	\$26.04
24-Apr-2018		ACT/360	\$2,500,000.00	5	7.0000%	31-Jan-2013	92	\$44,722.22	11	\$6.40
National Healing Corporation - First Lien Term B Loan										
30-Nov-2017	\$39,449.42									
30-Nov-2017		ACT/360	\$4,769,733.68	8	8.2500%	31-Dec-2012	94	\$102,748.01	42	\$56.12
National Vision Inc - Term Loan										
02-Aug-2018	\$70.00									
02-Aug-2018		ACT/360	\$123,333.33	2	7.0000%	07-Nov-2012	76	\$1,822.59	96	\$2.28
02-Aug-2018		ACT/360	\$123,333.33	2	7.0000%	07-Feb-2013	92	\$2,206.30	4	\$0.11
02-Aug-2018		ACT/360	\$266,666.67	3	7.0000%	07-Nov-2012	76	\$3,940.74	96	\$4.92
02-Aug-2018		ACT/360	\$266,666.67	3	7.0000%	07-Feb-2013	92	\$4,770.37	4	\$0.25
02-Aug-2018		ACT/360	\$3,600,000.00	4	7.0000%	07-Nov-2012	76	\$53,200.00	96	\$66.41
02-Aug-2018		ACT/360	\$3,600,000.00	4	7.0000%	07-Feb-2013	92	\$64,400.00	4	\$3.35
NexTag Inc - Term Loan										
28-Jan-2016	\$33,600.00									
28-Jan-2016		ACT/360	\$4,735,135.13	3	7.0000%	31-Dec-2012	94	\$86,547.75	42	\$47.27
Pegasus Solutions Inc - Term Loan Non-PIK										
17-Apr-2013	\$7,737.06									
17-Apr-2013		ACT/360	\$3,927,489.87	2	7.7500%	31-Dec-2012	94	\$79,477.12	42	\$43.41
Pegasus Solutions Inc - Term Loan PIK										
17-Apr-2013	\$12.94									
Presidio Inc - New Term Loan										
31-Mar-2017		ACT/360	\$3,500,000.00	1	5.7500%	28-Sep-2012	23	\$11,340.28	132	\$19.47
31-Mar-2017		ACT/360	\$3,500,000.00	2	5.7500%	31-Dec-2012	94	\$52,548.61	42	\$28.70
Roundy's Supermarkets Inc - Tranche B Term Loan										
13-Feb-2019	\$12.63									
13-Feb-2019		ACT/365	\$3,989,974.94	10	5.7500%	17-Oct-2012	27	\$16,971.06	117	\$25.82
13-Feb-2019		ACT/365	\$3,989,974.94	10	5.7500%	19-Nov-2012	31	\$19,485.29	84	\$21.28
13-Feb-2019		ACT/365	\$3,989,974.94	10	5.7500%	17-Dec-2012	30	\$18,856.73	56	\$13.73
13-Feb-2019		ACT/365	\$3,989,974.94	10	5.7500%	17-Jan-2013	31	\$19,485.29	25	\$6.33
Rovi Solutions Corp - Tranche B-2 Loan										
29-Mar-2019	\$5,000.00									
29-Mar-2019		ACT/360	\$2,992,481.20	5	4.0000%	29-Oct-2012	31	\$10,307.44	105	\$14.07
29-Mar-2019		ACT/360	\$2,992,481.20	5	4.0000%	29-Nov-2012	31	\$10,307.44	74	\$9.92
29-Mar-2019		ACT/360	\$2,992,481.20	5	4.0000%	31-Dec-2012	30	\$9,974.94	42	\$5.45
29-Mar-2019		ACT/360	\$2,992,481.20	5	4.0000%	29-Jan-2013	31	\$10,307.44	13	\$1.74
SourceHOV LLC - Second Lien Term Loan										
30-Apr-2018	\$39,200.00									
30-Apr-2018		ACT/360	\$6,400,000.00	3	10.5000%	15-Oct-2012	32	\$59,733.33	119	\$92.44
30-Apr-2018		ACT/360	\$6,400,000.00	3	10.5000%	15-Nov-2012	31	\$57,866.67	88	\$66.22
30-Apr-2018		ACT/360	\$6,400,000.00	3	10.5000%	17-Dec-2012	30	\$56,000.00	56	\$40.78
30-Apr-2018		ACT/360	\$6,400,000.00	3	10.5000%	15-Jan-2013	31	\$57,866.67	27	\$20.32
UniTek Global Services Inc - New Incremental Term Loan										
16-Apr-2018	\$8,250.00									
16-Apr-2018		ACT/360	\$2,992,500.00	1	9.0000%	28-Dec-2012	91	\$68,079.38	45	\$39.84
Vision Solutions Inc - Second Lien Term Loan										
24-Jul-2017	\$53,200.00									
24-Jul-2017		ACT/360	\$5,600,000.00	19	9.5000%	31-Oct-2012	33	\$48,766.67	103	\$65.32
24-Jul-2017		ACT/360	\$5,600,000.00	19	9.5000%	30-Nov-2012	30	\$44,333.33	73	\$42.09
24-Jul-2017		ACT/360	\$5,600,000.00	19	9.5000%	31-Dec-2012	31	\$45,811.11	42	\$25.02
24-Jul-2017		ACT/360	\$5,600,000.00	19	9.5000%	31-Jan-2013	31	\$45,811.11	11	\$6.55
Web.com Group Inc - First Lien 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
27-Oct-2017	\$6,222.22									
27-Oct-2017		ACT/360	\$1,977,430.56	7	7.0000%	29-Oct-2012	31	\$11,919.51	105	\$16.28
27-Oct-2017		ACT/360	\$1,977,430.56	7	7.0000%	29-Nov-2012	31	\$11,919.51	74	\$11.47
27-Oct-2017		ACT/360	\$1,977,430.56	7	7.0000%	31-Dec-2012	30	\$11,535.01	42	\$6.30
27-Oct-2017		ACT/360	\$1,977,430.56	7	7.0000%	29-Jan-2013	31	\$11,919.51	13	\$2.02
Grand Total	\$313,505.30							\$2,185,624.10		\$1,517.72

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$161,664,816.27	100.0%	N/A	N/A

Description	Security ID	Asset Type	Security Level	Principal Balance
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Senior Secured	\$6,132,812.50
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	Second Lien	\$5,214,285.71
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	Senior Secured	\$2,992,012.61
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	Senior Secured	\$5,586,000.00
Eligible Principal Investments	Eligible Principal Investments	Eligible Principal Investments	Senior Secured	\$75,578,561.41
First Data Corp - Extended 2017 Dollar Term	FRSTD_TL	Loan	Senior Secured	\$3,000,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	Loan	Senior Secured	\$1,950,248.76
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	Senior Secured	\$1,989,976.45
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	Senior Secured	\$1,000,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Senior Secured	\$6,383,673.47
MModal Inc - Term B Loan	MMODAL_BTL	Loan	Senior Secured	\$4,000,000.00
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	Senior Secured	\$2,962,500.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	Senior Secured	\$4,769,733.68
National Vision Inc - Term Loan	NTLVISN_TL	Loan	Senior Secured	\$3,990,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Senior Secured	\$4,735,135.13
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Senior Secured	\$3,927,489.87
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Senior Secured	\$3,500,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Senior Secured	\$3,989,974.94
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Senior Secured	\$2,992,481.20
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Second Lien	\$6,400,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Senior Secured	\$2,992,500.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	\$5,600,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	Senior Secured	\$1,977,430.56
Grand Total				\$161,664,816.27

Concentration Limitation: (ii) Second Lien Loans

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$17,214,285.71	10.6%	N/A	N/A

Security	Security ID	Asset Type	Security Level	Principal Balance
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	Second Lien	\$5,214,285.71
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Second Lien	\$6,400,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	\$5,600,000.00
Grand Total				\$17,214,285.71

Concentration Limitation: (iii) Bonds

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

Concentration Limitation: (iv) Seventh highest Obligor

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
	\$161,664,816.27	\$4,769,733.68	3.0%	N/A	N/A

Affiliated Issuer	Principal Balance
National Healing Corporation	\$4,769,733.68
Grand Total	\$4,769,733.68

Concentration Limitation: (iv) Fourth highest Obligor

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
	\$161,664,816.27	\$5,600,000.00	3.5%	N/A	N/A

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

Concentration Limitation: (iv) Highest Obligor

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
\$161,664,816.27	\$6,400,000.00	4.0%	N/A	

Affiliated Issuer

SourceHOV LLC

Principal Balance

\$6,400,000.00

Grand Total **\$6,400,000.00**

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

Top 10 Obligors	\$52,811,640.49
Collateral Principal Amount	\$161,664,816.27
Percent of Collateral Principal Amount:	32.6674%
Highest Obligor with Moody's DP Rating < B3 and S&P Rating < B- at purchase	\$3,927,489.87
Percent of Collateral Principal Amount:	2.4294%
Max threshold if Top Obligor > 33%	N/A
Result:	N/A

Security	Security ID	Principal Balance	Moody's DP Rating at Purchase	S&P Rating at Purchase	% Of CPA
Attachmate Corporation					
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50	B2	B	3.7935%
Blue Coat Systems Inc					
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	\$5,214,285.71	Caa1	B+	3.2254%
DG FastChannel Inc					
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61	B1	B	1.8508%
EIG Investors Corp					
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00	B2	B	3.4553%
First Data Corp					
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$3,000,000.00	B3	B	1.8557%
Global Tel Link Corp					
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	\$1,950,248.76	B2	B	1.2064%
Hoffmaster Group Inc					
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,989,976.45	B2	B	1.2309%
Infor (US) Inc					
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$1,000,000.00	B2	B	0.6186%
Integra Telecom Holdings Inc					
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47	B3	B	3.9487%
MModal Inc					
MModal Inc - Term B Loan	MMODAL_BTL	\$4,000,000.00	B2	B+	2.4743%
NAB Holdings LLC					
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,962,500.00	B1	BB-	1.8325%
National Healing Corporation					
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,769,733.68	B2	B	2.9504%
National Vision Inc					
National Vision Inc - Term Loan	NTLVISN_TL	\$3,990,000.00	B2	B+	2.4681%
NexTag Inc					
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	B1	BB-	2.9290%
Pegasus Solutions Inc					
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	***	***	2.4294%
Presidio Inc					
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	B1	B+	2.1650%
Roundy's Supermarkets Inc					
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	B2	B	2.4681%
Rovi Solutions Corp					
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	Ba3	BB-	1.8510%

Security	Security ID	Principal Balance	Moody's DP Rating at Purchase	S&P Rating at Purchase	% Of CPA
SourceHOV LLC					
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	Caa2	B+	3.9588%
UniTek Global Services Inc					
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	B2	B+	1.8511%
Vision Solutions Inc					
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	Caa1	B+	3.4640%
Web.com Group Inc					
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$1,977,430.56	B1	B	1.2232%

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
\$161,664,816.27	\$3,927,489.87	2.4%	N/A	N/A

Affiliated Issuer

Pegasus Solutions Inc

Principal Balance

\$3,927,489.87

Grand Total \$3,927,489.87

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

Report Summary

Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	N/A
\$161,664,816.27	\$21,141,775.58	13.1%	N/A	N/A

Security	Security ID	Asset Type	Moody's DP Rating	Principal Balance
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	Caa1	\$5,214,285.71
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	***	\$3,927,489.87
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Caa2	\$6,400,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Caa1	\$5,600,000.00
Grand Total				\$21,141,775.58

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$3,927,489.87	2.4%	N/A	N/A

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

Concentration Limitation: (viii) Fixed Rate Obligations

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

Concentration Limitation: (ix) Unsecured Loans or Subordinate Loans

Report Summary

Collateral Principal
Amount for Conc. Limits

\$161,664,816.27

Report Total

\$0.00

% of CPAD

0.0%

Requirement

N/A

N/A

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

Concentration Limitation: (xi) DIP Collateral Obligations

Report Summary

Collateral Principal
Amount for Conc. Limits

\$161,664,816.27

Report Total

\$0.00

% of CPAD

0.0%

Requirement

N/A

N/A

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

Concentration Limitation: (xii) Revolving Collateral Obligations

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

Concentration Limitation: (xiii) Participation Interests

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

Concentration Limitation: (xiv) Third Party Credit Exposure

Report Summary

Collateral Principal
Amount for Conc. Limits

\$161,664,816.27

Report Total

\$0.00

% of CPAD

0.0%

Requirement

N/A

N/A

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
	\$161,664,816.27	\$3,927,489.87	2.4%	N/A	

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

Concentration Limitation: (xviii) Domiciled outside the United States

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
	\$161,664,816.27	\$8,769,733.68	5.4%	N/A	N/A

Industry	Principal Balance
Health care	\$8,769,733.68
Grand Total	\$8,769,733.68

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$25,510,528.77	15.8%	N/A	N/A

Industry	Principal Balance
Electronics/electrical	\$25,510,528.77
Grand Total	\$25,510,528.77

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$9,900,000.00	6.1%	N/A	N/A

Industry	Principal Balance
Business equipment & services	\$9,900,000.00
	Grand Total \$9,900,000.00

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
\$161,664,816.27	\$8,769,733.68	5.4%	N/A	

Industry	Principal Balance
Healthcare & Pharmaceuticals	\$8,769,733.68
Grand Total	\$8,769,733.68

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
\$161,664,816.27	\$25,510,528.77	15.8%	N/A	

Industry	Principal Balance
High Tech Industries	\$25,510,528.77
Grand Total	\$25,510,528.77

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
\$161,664,816.27	\$8,976,993.81	5.6%	N/A	

Industry	Principal Balance
Media: Broadcasting & Subscription	\$8,976,993.81
Grand Total	\$8,976,993.81

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

Concentration Limitation: (xxiii) Cov-Lite Loans

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

Concentration Limitation: (xxiv) Long Dated Obligations

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
	\$161,664,816.27	\$0.00	0.0%	N/A	

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

Concentration Limitation: (xxv) Middle Market Loans

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$161,664,816.27	\$3,927,489.87	2.4%	N/A	N/A

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

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

Report Summary	Aggregate Principal Balance for Conc. Limits	Report Total	% of APBC	Requirement	
	\$86,086,254.86	\$86,086,254.86	100.0%	N/A	N/A

Security	Security ID	Asset Type	Pricing from Approved Third Party Pricing Service	Principal Balance
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Yes	\$6,132,812.50
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	Yes	\$5,214,285.71
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	Yes	\$2,992,012.61
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	Yes	\$5,586,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	Yes	\$3,000,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKR_RTL	Loan	Yes	\$1,950,248.76
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	Yes	\$1,989,976.45
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	Yes	\$1,000,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Yes	\$6,383,673.47
MModal Inc - Term B Loan	MMODAL_BTL	Loan	Yes	\$4,000,000.00
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	Yes	\$2,962,500.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	Yes	\$4,769,733.68
National Vision Inc - Term Loan	NTLVISN_TL	Loan	Yes	\$3,990,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Yes	\$4,735,135.13
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Yes	\$3,927,489.87
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Yes	\$3,500,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Yes	\$3,989,974.94
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Yes	\$2,992,481.20
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Yes	\$6,400,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Yes	\$2,992,500.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Yes	\$5,600,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	Yes	\$1,977,430.56
Grand Total				\$86,086,254.86

Portfolio Assets: Highest Haircut Amount for OC Test

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

Portfolio Assets: Defaulted Obligation Detail

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

Portfolio Assets: Excess CCC/Caa Adjustment Amount

Collateral Principal Amount (excluding Defaults)	\$161,664,816.27
Aggregate Principal Balance of CCC/Caa Collateral Obligations (x)	\$21,141,775.58
20% of Collateral Principal Amount (excluding Defaults)	\$32,332,963.25
16.5 % of Collateral Principal Amount (excluding Defaults)	\$26,674,694.68
Total CCC Excess over 16.5% of Collateral Principal Amount (excluding Defaults)	\$0.00
Total Caa Excess over 20.0% of Collateral Principal Amount (excluding Defaults)	\$0.00
CCC/Caa Excess	\$0.00
Aggregate Market Value of CCC/Caa Obligations (y)	\$20,439,674.35
(x) Divided by (y)	96.7%
Excess CCC/Caa Adjustment Amount (1-(x) Divided by (y) * APB of Excess))	\$0.00

Security	Security ID	Moody DP Rating	S&P Rating	PrincipalBalance	Excess Amount	Market Price	Market Value	AMV/APB	Excess * AMV/ABP	Excess CCC/Caa Adjustment Amount
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Caa1	B+	\$5,214,285.71	\$0.00	102.8750%	\$5,364,196.42	96.7000%	\$0.00	\$0.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Caa1	B+	\$5,600,000.00	\$0.00	99.5000%	\$5,572,000.00	96.7000%	\$0.00	\$0.00
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	***	***	\$3,927,489.87	\$0.00	94.5000%	\$3,711,477.93	96.7000%	\$0.00	\$0.00
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	***	***	\$0.00	\$0.00	94.5000%	\$0.00	96.7000%	\$0.00	\$0.00
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Caa2	B+	\$6,400,000.00	\$0.00	90.5000%	\$5,792,000.00	96.7000%	\$0.00	\$0.00
Grand Total				\$21,141,775.58	\$0.00		\$20,439,674.35		\$0.00	\$0.00

Portfolio Assets: Discounted Obligations Trade Level

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

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

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$161,664,816.27	\$0.00	0.00%	N/A	N/A

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

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

Report Summary

Collateral Principal
Amount

\$161,664,816.27

Report Total

\$0.00

% of CPA

0.00%

Requirement

N/A

N/A

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

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

Report Summary	Target Initial Par Amount	Report Total	% of TIPA	Requirement	
	\$160,000,000.00	\$0.00	0.00%	N/A	N/A

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

Portfolio Assets: Rating Information

Security	Security ID	Principal Balance	Defaulted Obligation	Moody's Rating	Moody's DP Rating	Moody's Rating Type	S&P Rating	S&P Rating Type
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50	No	B1	B2		B	
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	\$5,214,285.71	No	Caa1	Caa1		B+	
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61	No	B1	B1		B	
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00	No	B1	B2		B	
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$3,000,000.00	No	B1	B3		B	
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	\$1,950,248.76	No	B2	B2		B	
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,989,976.45	No	B1	B2		B	
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$1,000,000.00	No	Ba3	B2		B	
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47	No	B3	B3		B	
MModal Inc - Term B Loan	MMODAL_BTL	\$4,000,000.00	No	Ba3	B2		B+	
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,962,500.00	No	Ba3	B1		BB-	
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,769,733.68	No	B1	B2		B	
National Vision Inc - Term Loan	NTLVISN_TL	\$3,990,000.00	No	B1	B2		B+	
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	No	B1	B1		BB-	
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	No	***	***	Shadow	***	Per Clause (iii)(b)
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	No	***	***	Shadow	***	Per Clause (iii)(b)
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	No	Ba3	B1		B+	
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	No	B1	B2		B	
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	No	Ba2	Ba3		BB-	
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	No	Caa2	Caa2		B+	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	No	B3	B2		B+	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	No	Caa1	Caa1		B+	
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$1,977,430.56	No	Ba3	B1		B	
	Grand Total	\$86,086,254.86						

Portfolio Assets: Moody's Default Probability Rating Information

Security	Asset Type	Moody DP Rating source	DIP Obligation	Principal Balance	Moody Security Rating	Moody Senior Implied Rating	Moody Senior Unsecured Rating	Rating Estimate - Moody	Moody's DP Rating BF CW	Outlook	Credit Watch	Moody's DP Rating-RFT	Moody's DP Rating AF CW
Attachmate Corporation - First Lien Term Loan	Loan	Corporate Family Rating	No	\$6,132,812.50	B1	B2			B2	Negative		B3	B2
Blue Coat Systems Inc - Second Lien Term Loan	Loan	Public Rating	No	\$5,214,285.71	Caa1	B2			Caa1			Caa1	Caa1
DG FastChannel Inc - Initial Term Loan	Loan	Corporate Family Rating	No	\$2,992,012.61	B1	B1			B1			B1	B1
EIG Investors Corp - Original Term Loan Refinancing Loan	Loan	Corporate Family Rating	No	\$5,586,000.00	B1	B2			B2			B2	B2
First Data Corp - Extended 2017 Dollar Term	Loan	Corporate Family Rating	No	\$3,000,000.00	B1	B3		Caa1	B3		OFF	B3	B3
Global Tel Link Corp - Replacement Term Loan	Loan	Corporate Family Rating	No	\$1,950,248.76	B2	B2			B2			B2	B2
Hoffmaster Group Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$1,989,976.45	B1	B2			B2	Negative		B3	B2
Infor (US) Inc - Tranche B-2 Term Loan	Loan	Corporate Family Rating	No	\$1,000,000.00	Ba3	B2		Caa1	B2			B2	B2
Integra Telecom Holdings Inc - Term Loan	Loan	Corporate Family Rating	No	\$6,383,673.47	B3	B3			B3		OFF	B3	B3
MModal Inc - Term B Loan	Loan	Corporate Family Rating	No	\$4,000,000.00	Ba3	B2			B2			B2	B2
NAB Holdings LLC - Term Loan	Loan	Corporate Family Rating	No	\$2,962,500.00	Ba3	B1			B1			B1	B1
National Healing Corporation - First Lien Term B Loan	Loan	Corporate Family Rating	No	\$4,769,733.68	B1	B2			B2			B2	B2
National Vision Inc - Term Loan	Loan	Corporate Family Rating	No	\$3,990,000.00	B1	B2			B2			B2	B2
NexTag Inc - Term Loan	Loan	Corporate Family Rating	No	\$4,735,135.13	B1	B1			B1			B1	B1
Pegasus Solutions Inc - Term Loan Non-PIK	Loan		No	\$3,927,489.87	***				***			***	***
Pegasus Solutions Inc - Term Loan PIK	Loan		No	\$0.00	***				***			***	***
Presidio Inc - New Term Loan	Loan	Corporate Family Rating	No	\$3,500,000.00	Ba3	B1			B1			B1	B1
Roundy's Supermarkets Inc - Tranche B Term Loan	Loan	Corporate Family Rating	No	\$3,989,974.94	B1	B2			B2			B2	B2
Rovi Solutions Corp - Tranche B-2 Loan	Loan	Corporate Family Rating	No	\$2,992,481.20	Ba2	Ba3			Ba3			Ba3	Ba3
SourceHOV LLC - Second Lien Term Loan	Loan	Public Rating	No	\$6,400,000.00	Caa2	B3			Caa2			Caa2	Caa2
UniTek Global Services Inc - New Incremental Term Loan	Loan	Corporate Family Rating	No	\$2,992,500.00	B3	B2			B2			B2	B2
Vision Solutions Inc - Second Lien Term Loan	Loan	Public Rating	No	\$5,600,000.00	Caa1	B2			Caa1			Caa1	Caa1
Web.com Group Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$1,977,430.56	Ba3	B1			B1			B1	B1
Grand Total				\$86,086,254.86									

Portfolio Assets: Moody's Rating Information

Security	Security ID	Asset Type	Moody Rating Source	Principal Balance	Moody Security Rating	Moody Senior Implied Rating	Moody Senior Unsecured Rating	Rating Estimate - Moody	Moody's Rating BF CW	Credit Watch	Moody's Rating AF CW
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Public Rating	\$6,132,812.50	B1	B2			B1		B1
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	Loan	Public Rating	\$5,214,285.71	Caa1	B2			Caa1		Caa1
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	Public Rating	\$2,992,012.61	B1	B1			B1		B1
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	Public Rating	\$5,586,000.00	B1	B2			B1		B1
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	Public Rating	\$3,000,000.00	B1	B3	Caa1		B1		B1
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	Loan	Public Rating	\$1,950,248.76	B2	B2			B2		B2
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	Public Rating	\$1,989,976.45	B1	B2			B1		B1
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	Public Rating	\$1,000,000.00	Ba3	B2	Caa1		Ba3		Ba3
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Public Rating	\$6,383,673.47	B3	B3			B3		B3
MModal Inc - Term B Loan	MMODAL_BTL	Loan	Public Rating	\$4,000,000.00	Ba3	B2			Ba3		Ba3
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	Public Rating	\$2,962,500.00	Ba3	B1			Ba3		Ba3
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	Public Rating	\$4,769,733.68	B1	B2			B1		B1
National Vision Inc - Term Loan	NTLVISN_TL	Loan	Public Rating	\$3,990,000.00	B1	B2			B1		B1
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Public Rating	\$4,735,135.13	B1	B1			B1		B1
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan		\$3,927,489.87	***	***	***		***		***
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	Loan		\$0.00	***	***	***		***		***
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Public Rating	\$3,500,000.00	Ba3	B1			Ba3		Ba3
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Public Rating	\$3,989,974.94	B1	B2			B1		B1
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Public Rating	\$2,992,481.20	Ba2	Ba3			Ba2		Ba2
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Public Rating	\$6,400,000.00	Caa2	B3			Caa2		Caa2
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Public Rating	\$2,992,500.00	B3	B2			B3		B3
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Public Rating	\$5,600,000.00	Caa1	B2			Caa1		Caa1
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	Public Rating	\$1,977,430.56	Ba3	B1			Ba3		Ba3
Grand Total				\$86,086,254.86							

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

Report Summary

Collateral Principal
Amount

\$161,664,816.27

Report Total

\$0.00

% of CPA

0.00%

Requirement

N/A

N/A

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

Portfolio Assets: Industry Information

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APA
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	High Tech Industries	Electronics/electrical	\$6,132,812.50	3.7935%
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	High Tech Industries	Electronics/electrical	\$5,214,285.71	3.2254%
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Media: Broadcasting & Subscription	Cable & satellite television	\$2,992,012.61	1.8508%
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	High Tech Industries	Electronics/electrical	\$5,586,000.00	3.4553%
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$3,000,000.00	1.8557%
Global Tel Link Corp - Replacement Term Loan	GLBLTLINK_RTL	Telecommunications	Telecommunications	\$1,950,248.76	1.2064%
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Retail	Retailers (except food & drug)	\$1,989,976.45	1.2309%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	High Tech Industries	Electronics/electrical	\$1,000,000.00	0.6186%
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Telecommunications	Telecommunications	\$6,383,673.47	3.9487%
MModal Inc - Term B Loan	MMODAL_BTL	Healthcare & Pharmaceuticals	Health care	\$4,000,000.00	2.4743%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$2,962,500.00	1.8325%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Healthcare & Pharmaceuticals	Health care	\$4,769,733.68	2.9504%
National Vision Inc - Term Loan	NTLVISN_TL	Consumer goods: Non-durable	Retailers (except food & drug)	\$3,990,000.00	2.4681%
NexTag Inc - Term Loan	NEXTAGINC_TL	Retail	Retailers (except food & drug)	\$4,735,135.13	2.9290%
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Hotel, Gaming & Leisure	Lodging & casinos	\$3,927,489.87	2.4294%
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	Hotel, Gaming & Leisure	Lodging & casinos	\$0.00	0.0000%
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Services: Business	Business equipment & services	\$3,500,000.00	2.1650%
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Beverage, Food & Tobacco	Food/drug retailers	\$3,989,974.94	2.4681%
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Media: Broadcasting & Subscription	Leisure goods/activities/movies	\$2,992,481.20	1.8510%
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Services: Business	Business equipment & services	\$6,400,000.00	3.9588%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Media: Broadcasting & Subscription	Cable & satellite television	\$2,992,500.00	1.8511%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	High Tech Industries	Electronics/electrical	\$5,600,000.00	3.4640%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	High Tech Industries	Electronics/electrical	\$1,977,430.56	1.2232%
Grand Total				\$86,086,254.86	53.2498%

Portfolio Assets: Moody's Industry Information

Security	Security ID	Principal Balance	% of APA
Banking, Finance, Insurance & Real Estate			
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$3,000,000.00	1.8557%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,962,500.00	1.8325%
	Banking, Finance, Insurance & Real Estate Subtotal	\$5,962,500.00	3.6882%
Beverage, Food & Tobacco			
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	2.4681%
	Beverage, Food & Tobacco Subtotal	\$3,989,974.94	2.4681%
Consumer goods: Non-durable			
National Vision Inc - Term Loan	NTLVISN_TL	\$3,990,000.00	2.4681%
	Consumer goods: Non-durable Subtotal	\$3,990,000.00	2.4681%
Healthcare & Pharmaceuticals			
MModal Inc - Term B Loan	MMODAL_BTL	\$4,000,000.00	2.4743%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,769,733.68	2.9504%
	Healthcare & Pharmaceuticals Subtotal	\$8,769,733.68	5.4246%
High Tech Industries			
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50	3.7935%
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	\$5,214,285.71	3.2254%
ELG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00	3.4553%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$1,000,000.00	0.6186%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	3.4640%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$1,977,430.56	1.2232%
	High Tech Industries Subtotal	\$25,510,528.77	15.7799%
Hotel, Gaming & Leisure			
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	2.4294%
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	0.0000%
	Hotel, Gaming & Leisure Subtotal	\$3,927,489.87	2.4294%
Media: Broadcasting & Subscription			
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61	1.8508%
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	1.8510%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	1.8511%
	Media: Broadcasting & Subscription Subtotal	\$8,976,993.81	5.5528%
Retail			
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,989,976.45	1.2309%
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	2.9290%
	Retail Subtotal	\$6,725,111.58	4.1599%
Services: Business			
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	2.1650%
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	3.9588%
	Services: Business Subtotal	\$9,900,000.00	6.1238%

Security	Security ID	Principal Balance	% of APA
Telecommunications			
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	\$1,950,248.76	1.2064%
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47	3.9487%
	Telecommunications Subtotal	\$8,333,922.23	5.1551%
	Grand Total	\$86,086,254.86	53.2498%

Portfolio Assets: S&P Industry Information

Security	Security ID	Principal Balance	% of APA
Business equipment & services			
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	2.1650%
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	3.9588%
	Business equipment & services Subtotal	\$9,900,000.00	6.1238%
Cable & satellite television			
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61	1.8508%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	1.8511%
	Cable & satellite television Subtotal	\$5,984,512.61	3.7018%
Electronics/electrical			
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50	3.7935%
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	\$5,214,285.71	3.2254%
ELG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00	3.4553%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$1,000,000.00	0.6186%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	3.4640%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$1,977,430.56	1.2232%
	Electronics/electrical Subtotal	\$25,510,528.77	15.7799%
Financial intermediaries			
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$3,000,000.00	1.8557%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,962,500.00	1.8325%
	Financial intermediaries Subtotal	\$5,962,500.00	3.6882%
Food/drug retailers			
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	2.4681%
	Food/drug retailers Subtotal	\$3,989,974.94	2.4681%
Health care			
MModal Inc - Term B Loan	MMODAL_BTL	\$4,000,000.00	2.4743%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,769,733.68	2.9504%
	Health care Subtotal	\$8,769,733.68	5.4246%
Leisure goods/activities/movies			
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	1.8510%
	Leisure goods/activities/movies Subtotal	\$2,992,481.20	1.8510%
Lodging & casinos			
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	2.4294%
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	0.0000%
	Lodging & casinos Subtotal	\$3,927,489.87	2.4294%
Retailers (except food & drug)			
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,989,976.45	1.2309%
National Vision Inc - Term Loan	NTLVISN_TL	\$3,990,000.00	2.4681%
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	2.9290%
	Retailers (except food & drug) Subtotal	\$10,715,111.58	6.6280%

Security	Security ID	Principal Balance	% of APA
Telecommunications			
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	\$1,950,248.76	1.2064%
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47	3.9487%
	Telecommunications Subtotal	\$8,333,922.23	5.1551%
	Grand Total	\$86,086,254.86	53.2498%

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
Attachmate Corporation									
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50		United States	Aaa	No	B3	B	Loan
Attachmate Corporation Subtotal		\$6,132,812.50							
Blue Coat Systems Inc									
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	\$5,214,285.71		United States	Aaa	No	Caa1	B+	Loan
Blue Coat Systems Inc Subtotal		\$5,214,285.71							
DG FastChannel Inc									
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61		United States	Aaa	No	B1	B	Loan
DG FastChannel Inc Subtotal		\$2,992,012.61							
EIG Investors Corp									
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00		United States	Aaa	No	B2	B	Loan
EIG Investors Corp Subtotal		\$5,586,000.00							
First Data Corp									
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$3,000,000.00		United States	Aaa	No	B3	B	Loan
First Data Corp Subtotal		\$3,000,000.00							
Global Tel Link Corp									
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKR_RTL	\$1,950,248.76		United States	Aaa	No	B2	B	Loan
Global Tel Link Corp Subtotal		\$1,950,248.76							
Hoffmaster Group Inc									
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,989,976.45		United States	Aaa	No	B3	B	Loan
Hoffmaster Group Inc Subtotal		\$1,989,976.45							
Infor (US) Inc									
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$1,000,000.00		United States	Aaa	No	B2	B	Loan
Infor (US) Inc Subtotal		\$1,000,000.00							
Integra Telecom Holdings Inc									
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47		United States	Aaa	No	B3	B	Loan
Integra Telecom Holdings Inc Subtotal		\$6,383,673.47							
MModal Inc									
MModal Inc - Term B Loan	MMODAL_BTL	\$4,000,000.00		United States	Aaa	No	B2	B+	Loan
MModal Inc Subtotal		\$4,000,000.00							
NAB Holdings LLC									
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,962,500.00		United States	Aaa	No	B1	BB-	Loan
NAB Holdings LLC Subtotal		\$2,962,500.00							
National Healing Corporation									
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,769,733.68		United States	Aaa	No	B2	B	Loan

National Healing Corporation Subtotal		\$4,769,733.68							
National Vision Inc									
National Vision Inc - Term Loan	NTLVISN_TL	\$3,990,000.00	United States	Aaa	No	B2	B+	Loan	
National Vision Inc Subtotal		\$3,990,000.00							
NexTag Inc									
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	United States	Aaa	No	B1	BB-	Loan	
NexTag Inc Subtotal		\$4,735,135.13							
Pegasus Solutions Inc									
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	United States	Aaa	No	***	***	Loan	
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	United States	Aaa	No	***	***	Loan	
Pegasus Solutions Inc Subtotal		\$3,927,489.87							
Presidio Inc									
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	United States	Aaa	No	B1	B+	Loan	
Presidio Inc Subtotal		\$3,500,000.00							
Roundy's Supermarkets Inc									
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	United States	Aaa	No	B2	B	Loan	
Roundy's Supermarkets Inc Subtotal		\$3,989,974.94							
Rovi Solutions Corp									
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	United States	Aaa	No	Ba3	BB-	Loan	
Rovi Solutions Corp Subtotal		\$2,992,481.20							
SourceHOV LLC									
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	United States	Aaa	No	Caa2	B+	Loan	
SourceHOV LLC Subtotal		\$6,400,000.00							
UniTek Global Services Inc									
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	United States	Aaa	No	B2	B+	Loan	
UniTek Global Services Inc Subtotal		\$2,992,500.00							
Vision Solutions Inc									
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	United States	Aaa	No	Caa1	B+	Loan	
Vision Solutions Inc Subtotal		\$5,600,000.00							
Web.com Group Inc									
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$1,977,430.56	United States	Aaa	No	B1	B	Loan	
Web.com Group Inc Subtotal		\$1,977,430.56							
Grand Total		\$86,086,254.86							

Portfolio Assets: Country Information

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Principal Balance	% of APB
United States									
	Aaa	AA+	Attachmate Corporation - First Lien Term Loan	Loan	ATTCHMTE_FL	No		\$6,132,812.50	7.1240%
	Aaa	AA+	Blue Coat Systems Inc - Second Lien Term Loan	Loan	BLUECOAT_SLTL	No		\$5,214,285.71	6.0570%
	Aaa	AA+	DG FastChannel Inc - Initial Term Loan	Loan	DGFSTCHNL_TLB	No		\$2,992,012.61	3.4756%
	Aaa	AA+	EIG Investors Corp - Original Term Loan Refinancing Loan	Loan	EIGINVST_OTLR	No		\$5,586,000.00	6.4888%
	Aaa	AA+	First Data Corp - Extended 2017 Dollar Term	Loan	FRSTDT_ETL	No		\$3,000,000.00	3.4849%
	Aaa	AA+	Global Tel Link Corp - Replacement Term Loan	Loan	GLBLTLLNK_RTL	No		\$1,950,248.76	2.2655%
	Aaa	AA+	Hoffmaster Group Inc - First Lien Term Loan	Loan	HOFFMSTRGP_TL	No		\$1,989,976.45	2.3116%
	Aaa	AA+	Infor (US) Inc - Tranche B-2 Term Loan	Loan	LWSNSFTW_TRB2	No		\$1,000,000.00	1.1616%
	Aaa	AA+	Integra Telecom Holdings Inc - Term Loan	Loan	INTGRATLCM_TL	No		\$6,383,673.47	7.4154%
	Aaa	AA+	MModal Inc - Term B Loan	Loan	MMODAL_BTL	No		\$4,000,000.00	4.6465%
	Aaa	AA+	NAB Holdings LLC - Term Loan	Loan	NABHOLDNG_TL	No		\$2,962,500.00	3.4413%
	Aaa	AA+	National Healing Corporation - First Lien Term B Loan	Loan	NATLHEAL_FLTL	No		\$4,769,733.68	5.5406%
	Aaa	AA+	National Vision Inc - Term Loan	Loan	NTLVISN_TL	No		\$3,990,000.00	4.6349%
	Aaa	AA+	NexTag Inc - Term Loan	Loan	NEXTAGINC_TL	No		\$4,735,135.13	5.5005%
	Aaa	AA+	Pegasus Solutions Inc - Term Loan Non-PIK	Loan	PEGASUSSOL_TL	No		\$3,927,489.87	4.5623%
	Aaa	AA+	Pegasus Solutions Inc - Term Loan PIK	Loan	PEGASUS_TLPK	No		\$0.00	0.0000%
	Aaa	AA+	Presidio Inc - New Term Loan	Loan	PRESIDIO_FLTL	No		\$3,500,000.00	4.0657%
	Aaa	AA+	Roundy's Supermarkets Inc - Tranche B Term Loan	Loan	77999V9T1	No		\$3,989,974.94	4.6349%
	Aaa	AA+	Rovi Solutions Corp - Tranche B-2 Loan	Loan	ROVISOL_TB2L	No		\$2,992,481.20	3.4761%
	Aaa	AA+	SourceHOV LLC - Second Lien Term Loan	Loan	SOURCEHOV_SL	No		\$6,400,000.00	7.4344%
	Aaa	AA+	UniTek Global Services Inc - New Incremental Term Loan	Loan	UNITKGLB_NITL	No		\$2,992,500.00	3.4762%
	Aaa	AA+	Vision Solutions Inc - Second Lien Term Loan	Loan	VISNSOLT_SLTL	No		\$5,600,000.00	6.5051%
	Aaa	AA+	Web.com Group Inc - First Lien Term Loan	Loan	WEBCOMGP_FLTL	No		\$1,977,430.56	2.2970%
United States Subtotal								\$86,086,254.86	100.0000%
Grand Total								\$86,086,254.86	100.0000%

Portfolio Assets: Discretionary Reason For Sale

Report Summary	Discretionary Sale Denominator	Report Total	% of DSD	Requirement	
	\$0.00	\$0.00	0.00%	N/A	N/A

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

Portfolio Assets: Moody's Rating via RiskCalc Application

As of Date	02-Oct-2012
Reinvestment End Date	25-Aug-2016
Collateral Principal Amount	\$161,664,816.27
20% of Collateral Principal Amount	\$32,332,963.25
Collateral Obligations with a Moody's Rating previously determined by Moody's RiskCalc	\$0.00
Collateral Obligations with a Moody's Rating determined by Moody's RiskCalc	\$0.00
Requirement	\$32,332,963.25
Result	N/A

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

Portfolio Assets: S&P Rating Information

Security	Asset Type	Security Level	SP Rating Source	DIP Obligation	Current Pay Obligation	Distressed Exchange Offer	Principal Balance	Type	SP Security Rating	SP Corporate Rating	Rating Estimate - SP	S&P Rating BF CW	Credit Watch	S&P Rating AF CW	
Attachmate Corporation - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$6,132,812.50			B		B		B	
Blue Coat Systems Inc - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$5,214,285.71		B-	B+		B+		B+	
DG FastChannel Inc - Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,992,012.61		B+	B+		B+	NEG	B	
EIG Investors Corp - Original Term Loan Refinancing Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$5,586,000.00			B		B		B	
First Data Corp - Extended 2017 Dollar Term	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,000,000.00		B+	B		B		B	
Global Tel Link Corp - Replacement Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,950,248.76		B	B		B		B	
Hoffmaster Group Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,989,976.45		B	B		B		B	
Infor (US) Inc - Tranche B-2 Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,000,000.00		B+	B		B		B	
Integra Telecom Holdings Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$6,383,673.47		B-	B		B		B	
MModal Inc - Term B Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00		BB-	B+		B+		B+	
NAB Holdings LLC - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,962,500.00		BB+	BB-		BB-		BB-	
National Healing Corporation - First Lien Term B Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,769,733.68		NR	B		B		B	
National Vision Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,990,000.00		BB-	B+		B+		B+	
NexTag Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,735,135.13		BB-	BB-		BB-		BB-	
Pegasus Solutions Inc - Term Loan Non-PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$3,927,489.87	Per Clause (iii)(b)	NR	NR	***	***		***	
Pegasus Solutions Inc - Term Loan PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$0.00	Per Clause (iii)(b)	NR	NR	***	***		***	
Presidio Inc - New Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,500,000.00		B+	B+		B+		B+	
Roundy's Supermarkets Inc - Tranche B Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,989,974.94		B+	B		B		B	
Rovi Solutions Corp - Tranche B-2 Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,992,481.20		BB	BB-		BB-		BB-	
SourceHOV LLC - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$6,400,000.00		B-	B+		B+		B+	
UniTek Global Services Inc - New Incremental Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,992,500.00		B	B+		B+		B+	
Vision Solutions Inc - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$5,600,000.00		B-	B+		B+		B+	
Web.com Group Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,977,430.56		B	B		B		B	
Grand Total							\$86,086,254.86								

Portfolio Assets: Rating Upgrade Downgrade

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

Portfolio Assets: Weighted Average Rating Factor

Weighted Average Moody's Rating Factor

3388

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50	B2	2,720.00	\$16,681,250,000.00
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	\$5,214,285.71	Caa1	4,770.00	\$24,872,142,836.70
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61	B1	2,220.00	\$6,642,267,994.20
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00	B2	2,720.00	\$15,193,920,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$3,000,000.00	B3	3,490.00	\$10,470,000,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLINKRTL	\$1,950,248.76	B2	2,720.00	\$5,304,676,627.20
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,989,976.45	B2	2,720.00	\$5,412,735,944.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47	B3	3,490.00	\$22,279,020,410.30
MModal Inc - Term B Loan	MMODAL_BTL	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,962,500.00	B1	2,220.00	\$6,576,750,000.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,769,733.68	B2	2,720.00	\$12,973,675,609.60
National Vision Inc - Term Loan	NTLVISN_TL	\$3,990,000.00	B2	2,720.00	\$10,852,800,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	B1	2,220.00	\$10,511,999,988.60
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	***	***	***
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	***	***	***
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	B1	2,220.00	\$7,770,000,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	B2	2,720.00	\$10,852,731,836.80
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	Ba3	1,766.00	\$5,284,721,799.20
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	Caa2	6,500.00	\$41,600,000,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	B2	2,720.00	\$8,139,600,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	Caa1	4,770.00	\$26,712,000,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$1,977,430.56	B1	2,220.00	\$4,389,895,843.20
Grand Total		\$86,086,254.86			\$291,648,873,044.80

Portfolio Assets: Section 5.1 (g)

Collateral		
Aggregate Principal Balance of Collateral Obligations (Excluding Defaults)	\$86,086,254.86	
Plus:		
Principal Proceeds	\$75,578,561.41	
Collateral Principal Amount		\$161,664,816.27
Plus:		
Market Value of Defaulted Obligations	\$0.00	
Numerator		\$161,664,816.27
Aggregate Outstanding Amount Class A-1 Notes		\$88,000,000.00
Outcome:		183.7%
Requirement		N/A

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$161,664,816.27	\$0.00	0.0%	N/A	N/A

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

Portfolio Assets: Cashflow Summary

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
TICC CLO 2012-1 LLC - Expense Reserve Account					
	Transfer From Closing		23-Aug-2012	\$20,000.00	\$20,000.00
TICC CLO 2012-1 LLC - Expense Reserve Account Subtotal				\$20,000.00	
TICC CLO 2012-1 LLC - Interest Collection Account					
	Puglisi & Associates Invoice # 12-0823-3		31-Aug-2012	(\$3,600.00)	(\$3,600.00)
Hoffmaster Group Inc - First Lien Term Loan	LIBOR Interest	HOFFMSTRGP_TL	31-Aug-2012	\$972.95	(\$2,627.05)
Integra Telecom Holdings Inc - Term Loan	LIBOR Interest	INTGRATLCM_TL	31-Aug-2012	\$6,644.90	\$4,017.85
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	31-Aug-2012	\$11,822.22	\$15,840.07
	Sweep Interest - Bank of New York Cash Reserve		04-Sep-2012	\$271.08	\$16,111.15
EIG Investors Corp - Original Term Loan Refinancing Loan	LIBOR Interest	EIGINVST_OTLR	13-Sep-2012	\$5,101.12	\$21,212.27
SourceHOV LLC - Second Lien Term Loan	LIBOR Interest	SOURCEHOV_SL	13-Sep-2012	\$39,200.00	\$60,412.27
Attachmate Corporation - First Lien Term Loan	LIBOR Interest	ATTCHMTE_FL	24-Sep-2012	\$755.21	\$61,167.48
First Data Corp - Extended 2017 Dollar Term	LIBOR Interest	FRSTDTE_ETL	24-Sep-2012	\$5,236.50	\$66,403.98
Attachmate Corporation - First Lien Term Loan	Prime Interest	ATTCHMTE_FL	28-Sep-2012	\$104.17	\$66,508.15
DG FastChannel Inc - Initial Term Loan	LIBOR Interest	DGFSTCHNL_TLB	28-Sep-2012	\$479.17	\$66,987.31
EIG Investors Corp - Original Term Loan Refinancing Loan	LIBOR Interest	EIGINVST_OTLR	28-Sep-2012	\$34,655.22	\$101,642.54
EIG Investors Corp - Original Term Loan Refinancing Loan	LIBOR Interest	EIGINVST_OTLR	28-Sep-2012	\$3,643.66	\$105,286.20
Global Tel Link Corp - Replacement Term Loan	LIBOR Interest	GLBLTLLNK_RTL	28-Sep-2012	\$1,333.33	\$106,619.53
Hoffmaster Group Inc - First Lien Term Loan	LIBOR Interest	HOFFMSTRGP_TL	28-Sep-2012	\$8,589.13	\$115,208.66
Integra Telecom Holdings Inc - Term Loan	LIBOR Interest	INTGRATLCM_TL	28-Sep-2012	\$23,257.14	\$138,465.81
Integra Telecom Holdings Inc - Term Loan	LIBOR Interest	INTGRATLCM_TL	28-Sep-2012	\$29,297.96	\$167,763.76
NAB Holdings LLC - Term Loan	LIBOR Interest	NABHOLDNG_TL	28-Sep-2012	\$680.56	\$168,444.32
National Healing Corporation - First Lien Term B Loan	LIBOR Interest	NATLHEAL_FLTL	28-Sep-2012	\$99.12	\$168,543.44
National Healing Corporation - First Lien Term B Loan	LIBOR Interest	NATLHEAL_FLTL	28-Sep-2012	\$39,350.30	\$207,893.74
National Vision Inc - Term Loan	LIBOR Interest	NTLVISN_TL	28-Sep-2012	\$70.00	\$207,963.74
NexTag Inc - Term Loan	LIBOR Interest	NEXTAGINC_TL	28-Sep-2012	\$33,600.00	\$241,563.74
Pegasus Solutions Inc - Term Loan Non-PIK	LIBOR Interest	PEGASUSSOL_TL	28-Sep-2012	\$7,737.06	\$249,300.80
Pegasus Solutions Inc - Term Loan PIK	LIBOR Interest	PEGASUS_TLPK	28-Sep-2012	\$12.94	\$249,313.74
Roundy's Supermarkets Inc - Tranche B Term Loan	LIBOR Interest	77999V9T1	28-Sep-2012	\$12.63	\$249,326.38
Rovi Solutions Corp - Tranche B-2 Loan	LIBOR Interest	ROVISOL_TB2L	28-Sep-2012	\$5,000.00	\$254,326.38
UniTek Global Services Inc - New Incremental Term Loan	LIBOR Interest	UNITKGLB_NITL	28-Sep-2012	\$8,250.00	\$262,576.38
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	28-Sep-2012	\$41,377.78	\$303,954.15
Web.com Group Inc - First Lien Term Loan	LIBOR Interest	WEBCOMGP_FLTL	28-Sep-2012	\$6,222.22	\$310,176.38
	Bank of New York Cash Reserves		01-Oct-2012	\$0.17	\$310,176.55
	Bank of New York Cash Reserves		01-Oct-2012	\$785.44	\$310,961.99
	Bank of New York Cash Reserves		01-Oct-2012	\$0.94	\$310,962.93
TICC CLO 2012-1 LLC - Interest Collection Account Subtotal				\$310,962.93	
TICC CLO 2012-1 LLC - Principal Collection Account					
Attachmate Corporation - First Lien Term Loan	Prime Paydown	ATTCHMTE_FL	28-Sep-2012	\$117,187.50	\$117,187.50
DG FastChannel Inc - Initial Term Loan	LIBOR Paydown	DGFSTCHNL_TLB	28-Sep-2012	\$7,987.39	\$125,174.89
EIG Investors Corp - Original Term Loan Refinancing Loan	LIBOR Paydown	EIGINVST_OTLR	28-Sep-2012	\$14,000.00	\$139,174.89
Global Tel Link Corp - Replacement Term Loan	LIBOR Paydown	GLBLTLLNK_RTL	28-Sep-2012	\$49,751.24	\$188,926.14
Hoffmaster Group Inc - First Lien Term Loan	Prime Paydown	HOFFMSTRGP_TL	28-Sep-2012	\$5,011.77	\$193,937.91
Integra Telecom Holdings Inc - Term Loan	LIBOR Paydown	INTGRATLCM_TL	28-Sep-2012	\$16,326.53	\$210,264.44
NAB Holdings LLC - Term Loan	LIBOR Paydown	NABHOLDNG_TL	28-Sep-2012	\$37,500.00	\$247,764.44
National Healing Corporation - First Lien Term B Loan	LIBOR Paydown	NATLHEAL_FLTL	28-Sep-2012	\$12,014.44	\$259,778.89
National Vision Inc - Term Loan	LIBOR Paydown	NTLVISN_TL	28-Sep-2012	\$10,000.00	\$269,778.89
NexTag Inc - Term Loan	LIBOR Paydown	NEXTAGINC_TL	28-Sep-2012	\$64,864.87	\$334,643.75

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Pegasus Solutions Inc - Term Loan Non-PIK	LIBOR Paydown	PEGASUSSOL_TL	28-Sep-2012	\$65,829.06	\$400,472.82
Pegasus Solutions Inc - Term Loan PIK	LIBOR Paydown	PEGASUS_TLPK	28-Sep-2012	\$235.15	\$400,707.96
Roundy's Supermarkets Inc - Tranche B Term Loan	LIBOR Paydown	77999V9T1	28-Sep-2012	\$10,025.06	\$410,733.03
Rovi Solutions Corp - Tranche B-2 Loan	LIBOR Paydown	ROVISOL_TB2L	28-Sep-2012	\$7,518.80	\$418,251.82
UniTek Global Services Inc - New Incremental Term Loan	LIBOR Paydown	UNITKGLB_NITL	28-Sep-2012	\$7,500.00	\$425,751.82
Web.com Group Inc - First Lien Term Loan	LIBOR Paydown	WEBCOMGP_FLTL	28-Sep-2012	\$22,569.44	\$448,321.27
TICC CLO 2012-1 LLC - Principal Collection Account Subtotal				\$448,321.27	
TICC CLO 2012-1 LLC - Ramp-Up Account					
	Transfer to Expense Reserve Account		23-Aug-2012	(\$20,000.00)	(\$20,000.00)
	Principal (Buy)		23-Aug-2012	\$0.00	(\$20,000.00)
	Principal (Buy)		23-Aug-2012	\$0.00	(\$20,000.00)
Attachmate Corporation - First Lien Term Loan	Upfront Fee (Buy)	ATTCHMTE_FL	23-Aug-2012	(\$9,375.00)	(\$29,375.00)
Attachmate Corporation - First Lien Term Loan	Principal (Buy)	ATTCHMTE_FL	23-Aug-2012	(\$6,279,375.00)	(\$6,279,375.00)
Blue Coat Systems Inc - Second Lien Term Loan	Upfront Fee (Buy)	BLUECOAT_SLTL	23-Aug-2012	(\$52,142.86)	(\$6,331,517.86)
Blue Coat Systems Inc - Second Lien Term Loan	Principal (Buy)	BLUECOAT_SLTL	23-Aug-2012	(\$5,214,285.71)	(\$11,545,803.57)
	Principal (Buy)		23-Aug-2012	\$88,000,000.00	\$76,454,196.43
	Principal (Buy)		23-Aug-2012	\$10,000,000.00	\$86,454,196.43
	Principal (Buy)		23-Aug-2012	\$11,500,000.00	\$97,954,196.43
	Principal (Buy)		23-Aug-2012	\$10,500,000.00	\$108,454,196.43
EIG Investors Corp - Original Term Loan Refinancing Loan	Upfront Fee (Buy)	EIGINVST_OTLR	23-Aug-2012	(\$7,000.00)	\$108,447,196.43
EIG Investors Corp - Original Term Loan Refinancing Loan	Principal (Buy)	EIGINVST_OTLR	23-Aug-2012	(\$5,600,000.00)	\$102,847,196.43
Hoffmaster Group Inc - First Lien Term Loan	Upfront Fee (Buy)	HOFFMSTRGP_TL	23-Aug-2012	\$4,987.47	\$102,852,183.90
Hoffmaster Group Inc - First Lien Term Loan	Principal (Buy)	HOFFMSTRGP_TL	23-Aug-2012	(\$1,994,988.22)	\$100,857,195.68
Integra Telecom Holdings Inc - Term Loan	Upfront Fee (Buy)	INTGRATLCM_TL	23-Aug-2012	\$80,000.00	\$100,937,195.68
Integra Telecom Holdings Inc - Term Loan	Principal (Buy)	INTGRATLCM_TL	23-Aug-2012	(\$6,400,000.00)	\$94,537,195.68
National Healing Corporation - First Lien Term B Loan	Principal (Buy)	NATLHEAL_FLTL	23-Aug-2012	(\$4,781,748.12)	\$89,755,447.56
National Vision Inc - Term Loan	Upfront Fee (Buy)	NTLVISN_TL	23-Aug-2012	(\$5,000.00)	\$89,750,447.56
National Vision Inc - Term Loan	Principal (Buy)	NTLVISN_TL	23-Aug-2012	(\$4,000,000.00)	\$85,750,447.56
NexTag Inc - Term Loan	Upfront Fee (Buy)	NEXTAGINC_TL	23-Aug-2012	\$147,984.00	\$85,898,431.56
NexTag Inc - Term Loan	Principal (Buy)	NEXTAGINC_TL	23-Aug-2012	(\$4,800,000.00)	\$81,098,431.56
SourceHOV LLC - Second Lien Term Loan	Upfront Fee (Buy)	SOURCEHOV_SL	23-Aug-2012	\$800,000.00	\$81,898,431.56
SourceHOV LLC - Second Lien Term Loan	Principal (Buy)	SOURCEHOV_SL	23-Aug-2012	(\$6,400,000.00)	\$75,498,431.56
	Principal (Buy)		23-Aug-2012	\$40,000,000.00	\$115,498,431.56
Vision Solutions Inc - Second Lien Term Loan	Upfront Fee (Buy)	VISNSOLT_SLTL	23-Aug-2012	\$28,000.00	\$115,526,431.56
Vision Solutions Inc - Second Lien Term Loan	Principal (Buy)	VISNSOLT_SLTL	23-Aug-2012	(\$5,600,000.00)	\$109,926,431.56
Presidio Inc - New Term Loan	Principal (Buy)	PRESIDIO_FLTL	05-Sep-2012	(\$3,000,000.00)	\$106,926,431.56
Presidio Inc - New Term Loan	Delayed Compensation	PRESIDIO_FLTL	05-Sep-2012	\$479.17	\$106,926,910.73
Presidio Inc - New Term Loan	Misc fee	PRESIDIO_FLTL	05-Sep-2012	(\$19.21)	\$106,926,891.52
Presidio Inc - New Term Loan	ClearPar Subtrade Fee	PRESIDIO_FLTL	05-Sep-2012	(\$19.00)	\$106,926,872.52
First Data Corp - Extended 2017 Dollar Term	Upfront Fee (Buy)	FRSTDT_ETL	12-Sep-2012	\$45,000.00	\$106,971,872.52
First Data Corp - Extended 2017 Dollar Term	Principal (Buy)	FRSTDT_ETL	12-Sep-2012	(\$3,000,000.00)	\$103,971,872.52
First Data Corp - Extended 2017 Dollar Term	Delayed Compensation	FRSTDT_ETL	12-Sep-2012	\$872.75	\$103,972,745.27
First Data Corp - Extended 2017 Dollar Term	Misc Fee	FRSTDT_ETL	12-Sep-2012	(\$37.41)	\$103,972,707.86
First Data Corp - Extended 2017 Dollar Term	ClearPar Subtrade Fee	FRSTDT_ETL	12-Sep-2012	(\$19.00)	\$103,972,688.86
Web.com Group Inc - First Lien Term Loan	Upfront Fee (Buy)	WEBCOMGP_FLTL	12-Sep-2012	(\$15,000.00)	\$103,957,688.86
Web.com Group Inc - First Lien Term Loan	Principal (Buy)	WEBCOMGP_FLTL	12-Sep-2012	(\$2,000,000.00)	\$101,957,688.86
Web.com Group Inc - First Lien Term Loan	ClearPar Subtrade Fee	WEBCOMGP_FLTL	12-Sep-2012	(\$19.00)	\$101,957,669.86
Rovi Solutions Corp - Tranche B-2 Loan	Upfront Fee (Buy)	ROVISOL_TB2L	13-Sep-2012	\$112,500.00	\$102,070,169.86
Rovi Solutions Corp - Tranche B-2 Loan	Principal (Buy)	ROVISOL_TB2L	13-Sep-2012	(\$3,000,000.00)	\$99,070,169.86
Rovi Solutions Corp - Tranche B-2 Loan	Delayed Compensation	ROVISOL_TB2L	13-Sep-2012	\$3,000.00	\$99,073,169.86
Rovi Solutions Corp - Tranche B-2 Loan	Misc Fee	ROVISOL_TB2L	13-Sep-2012	(\$165.32)	\$99,073,004.54
Rovi Solutions Corp - Tranche B-2 Loan	ClearPar Subtrade Fee	ROVISOL_TB2L	13-Sep-2012	(\$19.00)	\$99,072,985.54
UniTek Global Services Inc - New Incremental Term Loan	Upfront Fee (Buy)	UNITKGLB_NITL	17-Sep-2012	\$90,000.00	\$99,162,985.54

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
UniTek Global Services Inc - New Incremental Term Loan	Principal (Buy)	UNITKGLB_NITL	17-Sep-2012	(\$3,000,000.00)	\$96,162,985.54
Pegasus Solutions Inc - Term Loan Non-PIK	Upfront Fee (Buy)	PEGASUSSOL_TL	19-Sep-2012	\$199,665.95	\$96,362,651.49
Pegasus Solutions Inc - Term Loan Non-PIK	Principal (Buy)	PEGASUSSOL_TL	19-Sep-2012	(\$3,993,318.93)	\$92,369,332.56
Pegasus Solutions Inc - Term Loan Non-PIK	ClearPar Subtrade Fee	PEGASUSSOL_TL	19-Sep-2012	(\$19.00)	\$92,369,313.56
Pegasus Solutions Inc - Term Loan PIK	Principal (Buy)	PEGASUS_TLPK	19-Sep-2012	(\$6,681.07)	\$92,362,632.49
Pegasus Solutions Inc - Term Loan PIK	Upfront Fee (Buy)	PEGASUS_TLPK	19-Sep-2012	\$334.05	\$92,362,966.54
Roundy's Supermarkets Inc - Tranche B Term Loan	Upfront Fee (Buy)	77999V9T1	20-Sep-2012	\$155,000.00	\$92,517,966.54
Roundy's Supermarkets Inc - Tranche B Term Loan	Principal (Buy)	77999V9T1	20-Sep-2012	(\$4,000,000.00)	\$88,517,966.54
Roundy's Supermarkets Inc - Tranche B Term Loan	Delayed Compensation	77999V9T1	20-Sep-2012	\$9,452.05	\$88,527,418.59
Roundy's Supermarkets Inc - Tranche B Term Loan	Misc Fee	77999V9T1	20-Sep-2012	(\$362.07)	\$88,527,056.52
Roundy's Supermarkets Inc - Tranche B Term Loan	ClearPar Subtrade Fee	77999V9T1	20-Sep-2012	(\$19.00)	\$88,527,037.52
NAB Holdings LLC - Term Loan	Upfront Fee (Buy)	NABHOLDNG_TL	21-Sep-2012	(\$22,500.00)	\$88,504,537.52
NAB Holdings LLC - Term Loan	Principal (Buy)	NABHOLDNG_TL	21-Sep-2012	(\$3,000,000.00)	\$85,504,537.52
NAB Holdings LLC - Term Loan	Delayed Compensation	NABHOLDNG_TL	21-Sep-2012	\$9,333.34	\$85,513,870.86
NAB Holdings LLC - Term Loan	Misc Fee	NABHOLDNG_TL	21-Sep-2012	(\$303.06)	\$85,513,567.80
NAB Holdings LLC - Term Loan	ClearPar Subtrade Fee	NABHOLDNG_TL	21-Sep-2012	(\$19.00)	\$85,513,548.80
Global Tel Link Corp - Replacement Term Loan	Upfront Fee (Buy)	GLBLTLNKN_RTL	24-Sep-2012	(\$15,000.00)	\$85,498,548.80
Global Tel Link Corp - Replacement Term Loan	Principal (Buy)	GLBLTLNKN_RTL	24-Sep-2012	(\$2,000,000.00)	\$83,498,548.80
Global Tel Link Corp - Replacement Term Loan	Delayed Compensation	GLBLTLNKN_RTL	24-Sep-2012	\$1,666.67	\$83,500,215.47
Global Tel Link Corp - Replacement Term Loan	Cost of Carry	GLBLTLNKN_RTL	24-Sep-2012	(\$61.20)	\$83,500,154.27
Global Tel Link Corp - Replacement Term Loan	ClearPar Subtrade Fee	GLBLTLNKN_RTL	24-Sep-2012	(\$19.00)	\$83,500,135.27
MModal Inc - Term B Loan	Upfront Fee (Buy)	MMODAL_BTL	24-Sep-2012	\$25,000.00	\$83,525,135.27
MModal Inc - Term B Loan	Principal (Buy)	MMODAL_BTL	24-Sep-2012	(\$4,000,000.00)	\$79,525,135.27
MModal Inc - Term B Loan	Delayed Compensation	MMODAL_BTL	24-Sep-2012	\$12,750.00	\$79,537,885.27
MModal Inc - Term B Loan	misc fee	MMODAL_BTL	24-Sep-2012	(\$419.81)	\$79,537,465.46
MModal Inc - Term B Loan	ClearPar Subtrade Fee	MMODAL_BTL	24-Sep-2012	(\$19.00)	\$79,537,446.46
Presidio Inc - New Term Loan	Upfront Fee (Buy)	PRESIDIO_FLTL	24-Sep-2012	\$1,250.00	\$79,538,696.46
Presidio Inc - New Term Loan	Principal (Buy)	PRESIDIO_FLTL	24-Sep-2012	(\$500,000.00)	\$79,038,696.46
Presidio Inc - New Term Loan	Delayed Compensation	PRESIDIO_FLTL	24-Sep-2012	\$1,038.19	\$79,039,734.65
Presidio Inc - New Term Loan	misc fee	PRESIDIO_FLTL	24-Sep-2012	(\$40.17)	\$79,039,694.48
Presidio Inc - New Term Loan	ClearPar Subtrade Fee	PRESIDIO_FLTL	24-Sep-2012	(\$19.00)	\$79,039,675.48
DG FastChannel Inc - Initial Term Loan	Upfront Fee (Buy)	DGFSTCHNL_TLB	27-Sep-2012	\$75,000.00	\$79,114,675.48
DG FastChannel Inc - Initial Term Loan	Principal (Buy)	DGFSTCHNL_TLB	27-Sep-2012	(\$3,000,000.00)	\$76,114,675.48
DG FastChannel Inc - Initial Term Loan	Delayed Compensation	DGFSTCHNL_TLB	27-Sep-2012	\$11,020.83	\$76,125,696.31
DG FastChannel Inc - Initial Term Loan	misc fee	DGFSTCHNL_TLB	27-Sep-2012	(\$418.17)	\$76,125,278.14
DG FastChannel Inc - Initial Term Loan	ClearPar Subtrade Fee	DGFSTCHNL_TLB	27-Sep-2012	(\$19.00)	\$76,125,259.14
Infor (US) Inc - Tranche B-2 Term Loan	Upfront Fee (Buy)	LWSNSFTW_TRB2	27-Sep-2012	\$5,000.00	\$76,130,259.14
Infor (US) Inc - Tranche B-2 Term Loan	Principal (Buy)	LWSNSFTW_TRB2	27-Sep-2012	(\$1,000,000.00)	\$75,130,259.14
Infor (US) Inc - Tranche B-2 Term Loan	ClearPar Subtrade Fee	LWSNSFTW_TRB2	27-Sep-2012	(\$19.00)	\$75,130,240.14
Pegasus Solutions Inc - Term Loan PIK	Facility Increase	PEGASUS_TLPK	28-Sep-2012	(\$7,583.33)	\$75,122,656.81
Pegasus Solutions Inc - Term Loan PIK	Upfront Fee (Buy)	PEGASUS_TLPK	28-Sep-2012	\$7,583.33	\$75,130,240.14

TICC CLO 2012-1 LLC - Ramp-Up Account Subtotal \$75,130,240.14

TICC CLO 2012-1 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 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."