

November 19, 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 November 2, 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 October 3, 2012 to and including November 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-Nov-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	3198	N/A	N/A
Minimum Weighted Average Coupon Test	0.00%	N/A	N/A
Minimum Weighted Average Moody's Recovery Rate Test	47.9%	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	35.6%	N/A	N/A
Minimum Weighted Average S&P Recovery Rate Test - Class B-1	44.1%	N/A	N/A
Minimum Weighted Average S&P Recovery Rate Test - Class C-1	49.6%	N/A	N/A
Minimum Weighted Average S&P Recovery Rate Test - Class D-1	55.7%	N/A	N/A
Minimum Weighted Average Spread Test	6.38%	N/A	N/A
Moody's Diversity Test	20	N/A	N/A
Weighted Average Life Test	4.85	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	7.4%	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	3.9%	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)	3.0%	N/A	N/A
Concentration Limitation: (vi) Moody's Default Probability Rating of "Caa1" or below (other than a Defaulted Obligation)	9.8%	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	9.6%	N/A	.....N/A
Concentration Limitation: (xx)(x) Highest S&P Industry Classification	17.2%	N/A	.....N/A
Concentration Limitation: (xx)(y) Third highest S&P Industry Classification	10.3%	N/A	.....N/A
Concentration Limitation: (xxi) Fourth highest Moody's Industry Classification	7.9%	N/A	.....N/A
Concentration Limitation: (xxi)(x) Highest Moody's Industry Classification	17.2%	N/A	.....N/A
Concentration Limitation: (xxi)(y) Third highest Moody's Industry Classification	10.3%	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	5.4%	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/AN/A

Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
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Counterparty Criteria

Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A1 and P1:	0.0%	N/AN/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	243.45%	>= 160.00%	PASS
Class A/B Overcollateralization Ratio Test	165.37%	>= 152.50%	PASS
Class C-1 Interest Coverage Test	195.95%	>= 140.00%	PASS
Class C-1 Overcollateralization Ratio Test	148.00%	>= 136.50%	PASS
Class D-1 Interest Coverage Test	161.84%	>= 120.00%	PASS
Class D-1 Overcollateralization Ratio Test	135.05%	>= 126.00%	PASS
Interest Diversion Test	135.05%	>= 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	35
Total Number of Equity	0

Security	Asset ID	Security Type	Par Amount	Principal Balance	Moody's Rating	Moody's DP Rating	S&P Rating	All-In Rate	Index Spread	Maturity Date	% CPA
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Term Loan	\$1,500,000.00	\$1,500,000.00	B2	B2	B	6.5000%	5.2500%	24-Oct-2018	0.9256%
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Term Loan	\$3,989,949.75	\$3,989,949.75	B2	B2	B	7.0000%	5.5000%	06-Oct-2016	2.4620%
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	3.7842%
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Term Loan	\$5,586,000.00	\$5,586,000.00	B2	B2	B+	5.7500%	4.5000%	15-Feb-2018	3.4468%
Compucum Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Term Loan	\$4,800,000.00	\$4,800,000.00	B1	B2	B+	6.5000%	5.2500%	04-Oct-2018	2.9618%
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Term Loan	\$4,650,000.00	\$4,650,000.00	B1	B3	B	6.0000%	4.7500%	10-Oct-2018	2.8692%
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	1.8642%
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	3.4468%
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Term Loan	\$1,000,000.00	\$1,000,000.00	B1	B2	B	5.7500%	4.5000%	01-Jan-2020	0.6170%
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Term Loan	\$4,000,000.00	\$4,000,000.00	B1	B3	B	5.2107%	5.0000%	24-Mar-2017	2.4682%
Global Tel Link Corp - Replacement Term Loan	GLBLTLINK_RTL	Term Loan	\$1,950,248.76	\$1,950,248.76	B2	B2	B	6.0000%	4.7500%	14-Dec-2017	1.2034%
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	1.2279%
Infor (US) Inc - Tranche B-2 Term Loan	LWNSFTW_TRB2	Term Loan	\$3,000,000.00	\$3,000,000.00	Ba3	B2	B	5.2500%	4.0000%	05-Apr-2018	1.8511%
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	3.9390%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Term Loan	\$4,800,000.00	\$4,800,000.00	***	***	***	10.0000%	8.5000%	16-Oct-2017	2.9618%
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	2.4682%
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	1.8280%
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	2.9431%
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	2.4620%
New Breed Inc - Term Loan	NEWBREDDINC_TL	Term Loan	\$4,000,000.00	\$4,000,000.00	B2	B2	B	6.0000%	4.7500%	01-Oct-2019	2.4682%
NexTag Inc - Term Loan	NEXTAGINC_TL	Term Loan	\$4,735,135.13	\$4,735,135.13	B1	B1	B+	7.0000%	5.5000%	28-Jan-2016	2.9218%
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	2.4234%
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	2.1596%
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Term Loan	\$4,000,000.00	\$4,000,000.00	Ba3	B2	B	5.5050%	4.2500%	10-Oct-2018	2.4682%
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	2.4620%
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	1.8465%
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Term Loan	\$4,800,000.00	\$4,800,000.00	B2	B2	B+	7.0000%	5.7500%	04-Oct-2019	2.9618%
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Term Loan	\$997,500.00	\$997,500.00	Ba3	B2	B	5.0000%	3.7500%	26-May-2017	0.6155%
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	3.9491%
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Term Loan	\$4,000,000.00	\$4,000,000.00	B1	B1	B	6.5000%	5.2500%	24-Oct-2018	2.4682%
UnitTek 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	1.8465%
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Term Loan	\$4,800,000.00	\$4,800,000.00	B1	B2	B	5.7500%	4.5000%	30-Nov-2017	2.9618%
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	3.4554%
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	1.2202%
Grand Total			\$132,809,448.15	\$132,795,418.90							

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	\$26.27
TICC CLO 2012-1 LLC - Interest Collection Account	716740	Interest	\$880,380.07	\$1,156.31
TICC CLO 2012-1 LLC - Payment Account	716739	General	\$0.00	\$0.00
TICC CLO 2012-1 LLC - Principal Collection Account	716740	Principal	\$5,662,606.98	\$7,437.39
TICC CLO 2012-1 LLC - Ramp-Up Account	716742	Principal	\$23,605,972.05	\$31,004.58
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			\$30,168,959.09	\$39,624.54

Portfolio Assets: Purchase & Sale Activity

Security	Security ID	Trade Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
Facility Increase								
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	28-Sep-2012	\$7,583.33	\$0.00	(\$7,583.33)	\$0.00	(\$7,583.33)	
Facility Increase Subtotal			\$7,583.33		(\$7,583.33)	\$0.00	(\$7,583.33)	
LIBOR Paydown								
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	16-Oct-2012	(\$5,214,285.71)	\$0.00	\$5,214,285.71	\$0.00	\$5,214,285.71	
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	28-Sep-2012	(\$7,987.39)	\$0.00	\$7,987.39	\$0.00	\$7,987.39	
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	28-Sep-2012	(\$14,000.00)	\$0.00	\$14,000.00	\$0.00	\$14,000.00	
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			(\$5,540,407.70)		\$5,540,407.70	\$0.00	\$5,540,407.70	
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								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	31-Oct-2012	\$1,500,000.00	\$99.00	(\$1,485,000.00)	\$0.00	(\$1,485,000.00)	
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	12-Oct-2012	\$3,989,949.75	\$100.63	(\$4,014,886.94)	\$0.00	(\$4,014,886.94)	
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	23-Aug-2012	\$6,250,000.00	\$100.15	(\$6,259,375.00)	\$0.00	(\$6,259,375.00)	
Blue Coat Systems Inc - Second Lien Term Loan	BLUECOAT_SLTL	23-Aug-2012	\$5,214,285.71	\$101.00	(\$5,266,428.57)	\$0.00	(\$5,266,428.57)	
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	02-Nov-2012	\$1,851,976.11	\$100.00	(\$1,851,976.11)	\$0.00	(\$1,851,976.11)	
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	02-Nov-2012	\$3,734,023.89	\$99.50	(\$3,715,353.77)	\$0.00	(\$3,715,353.77)	
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	23-Oct-2012	\$4,800,000.00	\$99.00	(\$4,752,000.00)	\$0.00	(\$4,752,000.00)	
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	16-Oct-2012	\$3,500,000.00	\$99.00	(\$3,465,000.00)	\$0.00	(\$3,465,000.00)	
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	17-Oct-2012	\$1,150,000.00	\$100.50	(\$1,155,750.00)	\$0.00	(\$1,155,750.00)	
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	27-Sep-2012	\$3,000,000.00	\$97.50	(\$2,925,000.00)	\$0.00	(\$2,925,000.00)	
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	23-Aug-2012	\$5,600,000.00	\$100.13	(\$5,607,000.00)	\$0.00	(\$5,607,000.00)	
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	25-Oct-2012	\$1,000,000.00	\$99.00	(\$990,000.00)	\$0.00	(\$990,000.00)	
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	12-Sep-2012	\$3,000,000.00	\$98.50	(\$2,955,000.00)	\$0.00	(\$2,955,000.00)	
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	03-Oct-2012	\$1,000,000.00	\$99.00	(\$990,000.00)	\$0.00	(\$990,000.00)	
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)	
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	01-Nov-2012	\$2,000,000.00	\$100.88	(\$2,017,500.00)	\$0.00	(\$2,017,500.00)	
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	23-Aug-2012	\$6,400,000.00	\$98.75	(\$6,320,000.00)	\$0.00	(\$6,320,000.00)	
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	17-Oct-2012	\$4,800,000.00	\$96.00	(\$4,608,000.00)	\$0.00	(\$4,608,000.00)	

Security	Security ID	Trade Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
MModal Inc - Term B Loan	MMODAL_BTL	24-Sep-2012	\$4,000,000.00	\$99.38	(\$3,975,000.00)	\$0.00	(\$3,975,000.00)	
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	21-Sep-2012	\$3,000,000.00	\$100.75	(\$3,022,500.00)	\$0.00	(\$3,022,500.00)	
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	23-Aug-2012	\$4,781,748.12	\$100.00	(\$4,781,748.12)	\$0.00	(\$4,781,748.12)	
National Vision Inc - Term Loan	NTLVISN_TL	23-Aug-2012	\$4,000,000.00	\$100.13	(\$4,005,000.00)	\$0.00	(\$4,005,000.00)	
New Breed Inc - Term Loan	NEWBREDINC_TL	12-Oct-2012	\$4,000,000.00	\$99.00	(\$3,960,000.00)	\$0.00	(\$3,960,000.00)	
NexTag Inc - Term Loan	NEXTAGINC_TL	23-Aug-2012	\$4,800,000.00	\$96.92	(\$4,652,016.00)	\$0.00	(\$4,652,016.00)	
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	19-Sep-2012	\$3,993,318.93	\$95.00	(\$3,793,652.98)	\$0.00	(\$3,793,652.98)	
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	19-Sep-2012	\$6,681.07	\$95.00	(\$6,347.02)	\$0.00	(\$6,347.02)	
Presidio Inc - New Term Loan	PRESIDIO_FLTL	05-Sep-2012	\$3,000,000.00	\$100.00	(\$3,000,000.00)	\$0.00	(\$3,000,000.00)	
Presidio Inc - New Term Loan	PRESIDIO_FLTL	24-Sep-2012	\$500,000.00	\$99.75	(\$498,750.00)	\$0.00	(\$498,750.00)	
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	23-Oct-2012	\$1,000,000.00	\$99.00	(\$990,000.00)	\$0.00	(\$990,000.00)	
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	01-Nov-2012	\$3,000,000.00	\$100.75	(\$3,022,500.00)	\$0.00	(\$3,022,500.00)	
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	20-Sep-2012	\$4,000,000.00	\$96.13	(\$3,845,000.00)	\$0.00	(\$3,845,000.00)	
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	13-Sep-2012	\$3,000,000.00	\$96.25	(\$2,887,500.00)	\$0.00	(\$2,887,500.00)	
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	26-Oct-2012	\$4,800,000.00	\$99.00	(\$4,752,000.00)	\$0.00	(\$4,752,000.00)	
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	22-Oct-2012	\$997,500.00	\$100.00	(\$997,500.00)	\$0.00	(\$997,500.00)	
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)	
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	01-Nov-2012	\$4,000,000.00	\$99.50	(\$3,980,000.00)	\$0.00	(\$3,980,000.00)	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	17-Sep-2012	\$3,000,000.00	\$97.00	(\$2,910,000.00)	\$0.00	(\$2,910,000.00)	
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	24-Oct-2012	\$4,800,000.00	\$100.00	(\$4,800,000.00)	\$0.00	(\$4,800,000.00)	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	23-Aug-2012	\$5,600,000.00	\$99.50	(\$5,572,000.00)	\$0.00	(\$5,572,000.00)	
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	\$138,464,471.80		(\$136,444,785.25)	\$0.00	(\$136,444,785.25)	
		Grand Total	\$132,809,448.15		(\$130,789,761.60)	\$0.00	(\$130,789,761.60)	

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 %	167.37%	>= 152.50%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$132,795,418.90	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$29,268,579.03	
Adjusted Collateral Principal Amount (Numerator)			\$162,063,997.92
 Aggregate Outstanding Amount of Secured Notes			 \$98,000,000.00

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

Class C-1 Overcollateralization Ratio Test

Report Summary

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

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

	Outcome	Requirement	
OC Coverage %	148.00%	>= 136.50%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$132,795,418.90	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$29,268,579.03	
Adjusted Collateral Principal Amount (Numerator)			\$162,063,997.92
 Aggregate Outstanding Amount of Secured Notes			 \$109,500,000.00

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

Class D-1 Overcollateralization Ratio Test

Report Summary

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

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

	Outcome	Requirement	
OC Coverage %	135.05%	>= 126.00%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$132,795,418.90	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$29,268,579.03	
Adjusted Collateral Principal Amount (Numerator)			\$162,063,997.92
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 %	243.45%	>= 160.00%	PASS

Actual:

Interest Received on CDS	\$880,380.07	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$880,380.07

Projected:

Interest on CDS	\$2,341,374.93	
Reinvestment Income	\$1,211.49	
Interest on Account Balances	\$39,624.54	
Subtotal:		\$2,382,210.96

Less:

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

Collateral Interest Amount (Numerator): **\$3,262,591.03**

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

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

Class B-1 Notes Subtotal	\$10,000,000.00	\$217,937.75
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Grand Total	\$98,000,000.00	\$1,340,123.28
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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 %	195.95%	>= 140.00%	PASS

Actual:

Interest Received on CDS	\$880,380.07	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$880,380.07

Projected:

Interest on CDS	\$2,341,374.93	
Reinvestment Income	\$1,211.49	
Interest on Account Balances	\$39,624.54	
Subtotal:		\$2,382,210.96

Less:

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

Collateral Interest Amount (Numerator): **\$3,262,591.03**

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-Nov-2012	02-Nov-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 %	161.84%	>= 120.00%	PASS

Actual:

Interest Received on CDS	\$880,380.07	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$880,380.07

Projected:

Interest on CDS	\$2,341,374.93	
Reinvestment Income	\$1,211.49	
Interest on Account Balances	\$39,624.54	
Subtotal:		\$2,382,210.96

Less:

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

Collateral Interest Amount (Numerator): **\$3,262,591.03**

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	\$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-Nov-2012	02-Nov-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-Nov-2012	02-Nov-2012	\$0.00	\$0.00
				Class D-1 Interest on Deferred Interest Subtotal	\$0.00	\$0.00
Class D-1 Notes						
6.4682%	0.7182%	5.7500%	23-Aug-2012	25-Feb-2013	\$10,500,000.00	\$350,897.14
				Class D-1 Notes Subtotal	\$10,500,000.00	\$350,897.14
				Grand Total	\$120,000,000.00	\$2,015,919.67

Interest Diversion Test

Report Summary

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

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

	Outcome	Requirement
OC Coverage %	135.05%	>= 126.00% PASS

Collateral		
Aggregate Principal Balance of Collateral Obligations	\$132,795,418.90	
Less:		
Total Haircut Amount	\$0.00	
Plus:		
Principal Proceeds	\$29,268,579.03	
Adjusted Collateral Principal Amount (Numerator)		\$162,063,997.92
 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	3198
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
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	\$1,500,000.00	B2	2,720.00	\$4,080,000,000.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Loan	\$3,989,949.75	B2	2,720.00	\$10,852,663,320.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	\$6,132,812.50	B3	3,490.00	\$21,403,515,625.00
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	\$5,586,000.00	B2	2,720.00	\$15,193,920,000.00
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	\$4,800,000.00	B2	2,720.00	\$13,056,000,000.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	\$4,650,000.00	B3	3,490.00	\$16,228,500,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	\$2,992,012.61	B1	2,220.00	\$6,642,267,994.20
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	\$5,586,000.00	B3	3,490.00	\$19,495,140,000.00
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	\$4,000,000.00	B3	3,490.00	\$13,960,000,000.00
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	\$3,000,000.00	B2	2,720.00	\$8,160,000,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	\$6,383,673.47	B3	3,490.00	\$22,279,020,410.30
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	\$4,800,000.00	***	***	***
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
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	\$4,735,135.13	B1	2,220.00	\$10,511,999,988.60
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	\$3,927,489.87	***	***	***
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	Loan	\$0.00	***	***	***
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	\$3,500,000.00	B1	2,220.00	\$7,770,000,000.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	\$3,989,974.94	B2	2,720.00	\$10,852,731,836.80
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	\$2,992,481.20	Ba3	1,766.00	\$5,284,721,799.20
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	\$4,800,000.00	B2	2,720.00	\$13,056,000,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	\$997,500.00	B2	2,720.00	\$2,713,200,000.00
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	\$6,400,000.00	Caa2	6,500.00	\$41,600,000,000.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	\$4,000,000.00	B1	2,220.00	\$8,880,000,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	\$2,992,500.00	B2	2,720.00	\$8,139,600,000.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	\$4,800,000.00	B2	2,720.00	\$13,056,000,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	\$5,600,000.00	Caa1	4,770.00	\$26,712,000,000.00
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			\$132,795,418.90			\$424,610,781,019.60

Minimum Weighted Average Spread Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$132,795,418.89
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$132,795,418.89
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)	\$8,475,695.14
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

Minimum Weighted Average Spread Test

Weighted Average Spread (excluding Defaults and Capitalized Interest)	6.383%
Excess Weighted Average Coupon	0.000%
Weighted Average Spread plus Excess Weighted Average Coupon	6.38%
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											
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Quarterly	\$1,500,000.00	No	PRIME		1.2500%	6.5000%	4.2500%	5.7818%	\$86,727.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Quarterly	\$18,844.22	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$1,183.77
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Quarterly	\$1,600,973.62	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$100,570.76
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Quarterly	\$2,370,131.91	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$148,888.13
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Bi-monthly	\$117,187.50	No	LIBOR	Yes	1.5000%	7.2500%	5.7500%	6.5319%	\$7,654.51
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Quarterly	\$6,015,625.00	No	LIBOR	Yes	1.5000%	7.2500%	5.7500%	6.5319%	\$392,931.60
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Quarterly	\$5,586,000.00	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$281,079.14
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Monthly	\$4,800,000.00	No	LIBOR	Yes	1.2500%	6.5000%	5.2500%	5.7819%	\$277,528.80
Delltek Inc - First Lien Term Loan	DELTEKINC_TLB	Quarterly	\$4,650,000.00	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$245,606.03
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Monthly	\$2,992,012.61	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$150,553.59
EIG Investors Corp - 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 American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Quarterly	\$1,000,000.00	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$50,318.50
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Monthly	\$4,000,000.00	No	LIBOR	Yes	0.0000%	5.2107%	5.0000%	5.0000%	\$200,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	Quarterly	\$1,950,248.76	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$103,009.21

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
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	\$3,000,000.00	No	LIBOR	Yes	1.2500%	5.2500%	4.0000%	4.5319%	\$135,955.50
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Monthly	\$3,232,653.06	No	LIBOR	Yes	2.0000%	9.2500%	7.2500%	8.5319%	\$275,805.11
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Quarterly	\$3,151,020.41	No	LIBOR	Yes	2.0000%	9.2500%	7.2500%	8.5319%	\$268,840.33
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Quarterly	\$4,800,000.00	No	LIBOR	Yes	1.5000%	10.0000%	8.5000%	9.2819%	\$445,528.80
MModal Inc - Term B Loan	MMODAL_BTL	Quarterly	\$4,000,000.00	No	LIBOR	Yes	1.2500%	6.7500%	5.5000%	6.0319%	\$241,274.00
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Quarterly	\$462,500.00	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$29,053.56
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Quarterly	\$2,500,000.00	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$157,046.25
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Quarterly	\$4,769,733.68	No	LIBOR	Yes	1.5000%	8.2500%	6.7500%	7.5319%	\$359,249.19
National Vision Inc - Term Loan	NTLVISN_TL	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
New Breed Inc - Term Loan	NEWBREDINC_TL	Monthly	\$666,666.67	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$35,212.33
New Breed Inc - Term Loan	NEWBREDINC_TL	Quarterly	\$3,333,333.33	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$176,061.67
NexTag Inc - Term Loan	NEXTAGINC_TL	Quarterly	\$4,735,135.13	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$297,454.09
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Quarterly	\$3,927,489.87	No	LIBOR	Yes	1.7500%	7.7500%	6.0000%	7.0319%	\$276,175.20
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Quarterly	\$3,500,000.00	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$176,114.75
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Quarterly	\$20,000.00	No	PRIME		1.2500%	6.5000%	3.2500%	5.7818%	\$1,156.36
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Quarterly	\$3,980,000.00	No	LIBOR	Yes	1.2500%	5.5000%	4.2500%	4.7819%	\$190,317.63
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Monthly	\$3,989,974.94	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$200,769.55
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Monthly	\$2,992,481.20	No	LIBOR	Yes	1.0000%	4.0000%	3.0000%	3.2819%	\$98,208.74
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Quarterly	\$4,800,000.00	No	LIBOR	Yes	1.2500%	7.0000%	5.7500%	6.2819%	\$301,528.80
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Quarterly	\$997,500.00	No	LIBOR	Yes	1.2500%	5.0000%	3.7500%	4.2819%	\$42,711.45
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
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Quarterly	\$4,000,000.00	No	LIBOR	Yes	1.2500%	6.5000%	5.2500%	5.7819%	\$231,274.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Quarterly	\$2,992,500.00	No	LIBOR	Yes	1.5000%	9.0000%	7.5000%	8.2819%	\$247,834.36
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Quarterly	\$4,800,000.00	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$241,528.80
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$5,600,000.00	No	LIBOR	Yes	1.5000%	9.5000%	8.0000%	8.7819%	\$491,783.60
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			\$132,795,418.89								\$8,475,695.14
Grand Total			\$132,795,418.89								\$8,475,695.14

Minimum Weighted Average Coupon Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$132,795,418.89
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)	\$132,795,418.89
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$132,795,418.89
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$7,629,375.51
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

Weighted Average Spread for S&P CDO Monitor (excluding Defaults and Capitalized Interest) 5.745%

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Float									
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Quarterly	\$1,500,000.00	No	PRIME	6.5000%	4.2500%	5.7818%	\$86,727.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Quarterly	\$18,844.22	No	LIBOR	7.0000%	5.5000%	5.5000%	\$1,036.43
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Quarterly	\$1,600,973.62	No	LIBOR	7.0000%	5.5000%	5.5000%	\$88,053.55
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Quarterly	\$2,370,131.91	No	LIBOR	7.0000%	5.5000%	5.5000%	\$130,357.26
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Bi-monthly	\$117,187.50	No	LIBOR	7.2500%	5.7500%	5.7500%	\$6,738.28
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Quarterly	\$6,015,625.00	No	LIBOR	7.2500%	5.7500%	5.7500%	\$345,898.44
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Quarterly	\$5,586,000.00	No	LIBOR	5.7500%	4.5000%	4.5000%	\$251,370.00
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Monthly	\$4,800,000.00	No	LIBOR	6.5000%	5.2500%	5.2500%	\$252,000.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Quarterly	\$4,650,000.00	No	LIBOR	6.0000%	4.7500%	4.7500%	\$220,875.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Monthly	\$2,992,012.61	No	LIBOR	5.7500%	4.5000%	4.5000%	\$134,640.57
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Quarterly	\$5,586,000.00	No	LIBOR	7.7500%	6.2500%	6.2500%	\$349,125.00
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Quarterly	\$1,000,000.00	No	LIBOR	5.7500%	4.5000%	4.5000%	\$45,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Monthly	\$4,000,000.00	No	LIBOR	5.2107%	5.0000%	5.0000%	\$200,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKRRTL	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	\$3,000,000.00	No	LIBOR	5.2500%	4.0000%	4.0000%	\$120,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCLM_TL	Monthly	\$3,232,653.06	No	LIBOR	9.2500%	7.2500%	7.2500%	\$234,367.35
Integra Telecom Holdings Inc - Term Loan	INTGRATLCLM_TL	Quarterly	\$3,151,020.41	No	LIBOR	9.2500%	7.2500%	7.2500%	\$228,448.98
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Quarterly	\$4,800,000.00	No	LIBOR	10.0000%	8.5000%	8.5000%	\$408,000.00
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
New Breed Inc - Term Loan	NEWBREDINC_TL	Monthly	\$666,666.67	No	LIBOR	6.0000%	4.7500%	4.7500%	\$31,666.67
New Breed Inc - Term Loan	NEWBREDINC_TL	Quarterly	\$3,333,333.33	No	LIBOR	6.0000%	4.7500%	4.7500%	\$158,333.33
NexTag Inc - Term Loan	NEXTAGINC_TL	Quarterly	\$4,735,135.13	No	LIBOR	7.0000%	5.5000%	5.5000%	\$260,432.43
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Quarterly	\$3,927,489.87	No	LIBOR	7.7500%	6.0000%	6.0000%	\$235,649.39
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Quarterly	\$3,500,000.00	No	LIBOR	5.7500%	4.5000%	4.5000%	\$157,500.00

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Quarterly	\$20,000.00	No	PRIME	6.5000%	3.2500%	3.2500%	\$650.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Quarterly	\$3,980,000.00	No	LIBOR	5.5000%	4.2500%	4.2500%	\$169,150.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Monthly	\$3,989,974.94	No	LIBOR	5.7500%	4.5000%	4.5000%	\$179,548.87
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Monthly	\$2,992,481.20	No	LIBOR	4.0000%	3.0000%	3.0000%	\$89,774.44
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Quarterly	\$4,800,000.00	No	LIBOR	7.0000%	5.7500%	5.7500%	\$276,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Quarterly	\$997,500.00	No	LIBOR	5.0000%	3.7500%	3.7500%	\$37,406.25
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Monthly	\$6,400,000.00	No	LIBOR	10.5000%	9.2500%	9.2500%	\$592,000.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Quarterly	\$4,000,000.00	No	LIBOR	6.5000%	5.2500%	5.2500%	\$210,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Quarterly	\$2,992,500.00	No	LIBOR	9.0000%	7.5000%	7.5000%	\$224,437.50
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Quarterly	\$4,800,000.00	No	LIBOR	5.7500%	4.5000%	4.5000%	\$216,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$5,600,000.00	No	LIBOR	9.5000%	8.0000%	8.0000%	\$448,000.00
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	\$132,795,418.89						\$7,629,375.51
		Grand Total	\$132,795,418.89						\$7,629,375.51

Minimum Weighted Average Moody's Recovery Rate Test

Principal Balance Total	\$132,795,418.90
Recovery Amount Total	\$63,559,107.45
Moody Minimum Weighted Average Recovery Rate	47.9%
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								
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	Senior Secured	B3	B1	\$4,650,000.00	60.0000%	\$2,790,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	Senior Secured	B3	B1	\$4,000,000.00	60.0000%	\$2,400,000.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	Senior Secured	B2	Ba3	\$3,000,000.00	60.0000%	\$1,800,000.00
MModal Inc - Term B Loan	MMODAL_BTL	Loan	Senior Secured	B2	Ba3	\$4,000,000.00	60.0000%	\$2,400,000.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	Senior Secured	B2	Ba3	\$4,000,000.00	60.0000%	\$2,400,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	Senior Secured	B2	Ba3	\$997,500.00	60.0000%	\$598,500.00
Senior Secured Loan - Differential >= +2 Subtotal						\$20,647,500.00		\$12,388,500.00
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
Compucom Systems Inc - First Lien Term Loan	COMPUYSYS_FLTL	Loan	Senior Secured	B2	B1	\$4,800,000.00	50.0000%	\$2,400,000.00
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
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	Senior Secured	B2	B1	\$1,000,000.00	50.0000%	\$500,000.00
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	Senior Secured	B2	B1	\$1,989,976.45	50.0000%	\$994,988.22
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Senior Secured	BBB	BBB	\$4,800,000.00	50.0000%	\$2,400,000.00
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	Senior Secured	B1	Ba3	\$2,962,500.00	50.0000%	\$1,481,250.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	Senior Secured	B2	B1	\$4,769,733.68	50.0000%	\$2,384,866.84
National Vision Inc - Term Loan	NTLVISN_TL	Loan	Senior Secured	B2	B1	\$3,990,000.00	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
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	Senior Secured	B2	B1	\$4,800,000.00	50.0000%	\$2,400,000.00
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						\$53,290,909.32		\$26,645,454.66
Senior Secured Loan - Differential = 0								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	Senior Secured	B2	B2	\$1,500,000.00	45.0000%	\$675,000.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Loan	Senior Secured	B2	B2	\$3,989,949.75	45.0000%	\$1,795,477.39
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	Senior Secured	B2	B2	\$5,586,000.00	45.0000%	\$2,513,700.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	Senior Secured	B1	B1	\$2,992,012.61	45.0000%	\$1,346,405.67
Global Tel Link Corp - Replacement Term Loan	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
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Senior Secured	B2	B2	\$4,000,000.00	45.0000%	\$1,800,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Senior Secured	B1	B1	\$4,735,135.13	45.0000%	\$2,130,810.81
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Senior Secured	BBB	BBB	\$3,927,489.87	60.0000%	\$2,356,493.92
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	Senior Secured	B2	B2	\$4,800,000.00	45.0000%	\$2,160,000.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	Senior Secured	B1	B1	\$4,000,000.00	45.0000%	\$1,800,000.00
Senior Secured Loan - Differential = 0 Subtotal						\$43,864,509.58		\$20,328,152.79

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 = -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								
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Second Lien	Caa2	Caa2	\$6,400,000.00	25.0000%	\$1,600,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	Caa1	Caa1	\$5,600,000.00	25.0000%	\$1,400,000.00
Non-Senior Secured Loan - Differential = 0 Subtotal						\$12,000,000.00		\$3,000,000.00
Grand Total						\$132,795,418.90		\$63,559,107.45

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	\$132,795,418.90
Recovery Amount Total	\$47,238,689.61
Weighted Average Recovery Rate	35.6%
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								
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	No	No	Senior Secured	\$5,586,000.00	50.0000%	\$2,793,000.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	No	No	Senior Secured	\$4,650,000.00	50.0000%	\$2,325,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$4,000,000.00	50.0000%	\$2,000,000.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$3,000,000.00	50.0000%	\$1,500,000.00
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
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	50.0000%	\$2,000,000.00
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
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	No	No	Senior Secured	\$997,500.00	50.0000%	\$498,750.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	50.0000%	\$2,000,000.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	No	No	Senior Secured	\$4,800,000.00	50.0000%	\$2,400,000.00
Asset Specific Recovery Rating 2 Subtotal						\$50,775,689.82		\$25,387,844.91
Asset Specific Recovery Rating 3								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	No	No	Senior Secured	\$1,500,000.00	30.0000%	\$450,000.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNNDN_RPLCTL	Loan	No	No	Senior Secured	\$3,989,949.75	30.0000%	\$1,196,984.93
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	No	Yes	Senior Secured	\$4,800,000.00	30.0000%	\$1,440,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,992,012.61	30.0000%	\$897,603.78
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	No	No	Senior Secured	\$5,586,000.00	30.0000%	\$1,675,800.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	No	No	Senior Secured	\$1,000,000.00	30.0000%	\$300,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_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
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$4,800,000.00	30.0000%	\$1,440,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	Yes	Senior Secured	\$4,000,000.00	30.0000%	\$1,200,000.00
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	No	No	Senior Secured	\$4,800,000.00	30.0000%	\$1,440,000.00
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						\$39,385,618.11		\$11,815,685.43
Asset Specific Recovery Rating 4								
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	20.0000%	\$947,027.03
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,500,000.00	20.0000%	\$700,000.00

						Asset Specific Recovery Rating 4 Subtotal	\$8,235,135.13		\$1,647,027.03
Asset Specific Recovery Rating 5									
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,383,673.47	5.0000%	\$319,183.67	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,992,500.00	5.0000%	\$149,625.00	
						Asset Specific Recovery Rating 5 Subtotal	\$9,376,173.47		\$468,808.67
Asset Specific Recovery Rating 6									
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	No	No	Second Lien	\$6,400,000.00	2.0000%	\$128,000.00	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	2.0000%	\$112,000.00	
						Asset Specific Recovery Rating 6 Subtotal	\$12,000,000.00		\$240,000.00
Group B Senior Secured Loans									
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$3,927,489.87	45.0000%	\$1,767,370.44	
						Group B Senior Secured Loans Subtotal	\$3,927,489.87		\$1,767,370.44
						Grand Total	\$132,795,418.90		\$47,238,689.61

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

Class B-1 Note Rating	AA
Principal Balance Total	\$132,795,418.90
Recovery Amount Total	\$58,524,368.03
Weighted Average Recovery Rate	44.1%
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								
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	No	No	Senior Secured	\$5,586,000.00	60.0000%	\$3,351,600.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	No	No	Senior Secured	\$4,650,000.00	60.0000%	\$2,790,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$4,000,000.00	60.0000%	\$2,400,000.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$3,000,000.00	60.0000%	\$1,800,000.00
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
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	60.0000%	\$2,400,000.00
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
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	No	No	Senior Secured	\$997,500.00	60.0000%	\$598,500.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	60.0000%	\$2,400,000.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	No	No	Senior Secured	\$4,800,000.00	60.0000%	\$2,880,000.00
Asset Specific Recovery Rating 2 Subtotal						\$50,775,689.82		\$30,465,413.89
Asset Specific Recovery Rating 3								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	No	No	Senior Secured	\$1,500,000.00	40.0000%	\$600,000.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNNDN_RPLCTL	Loan	No	No	Senior Secured	\$3,989,949.75	40.0000%	\$1,595,979.90
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	No	Yes	Senior Secured	\$4,800,000.00	40.0000%	\$1,920,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,992,012.61	40.0000%	\$1,196,805.04
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	No	No	Senior Secured	\$5,586,000.00	40.0000%	\$2,234,400.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	No	No	Senior Secured	\$1,000,000.00	40.0000%	\$400,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	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
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$4,800,000.00	40.0000%	\$1,920,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	Yes	Senior Secured	\$4,000,000.00	40.0000%	\$1,600,000.00
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	No	No	Senior Secured	\$4,800,000.00	40.0000%	\$1,920,000.00
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						\$39,385,618.11		\$15,754,247.25
Asset Specific Recovery Rating 4								
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	26.0000%	\$1,231,135.13
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,500,000.00	26.0000%	\$910,000.00

						Asset Specific Recovery Rating 4 Subtotal	\$8,235,135.13		\$2,141,135.13
Asset Specific Recovery Rating 5									
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,383,673.47	10.0000%	\$638,367.35	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,992,500.00	10.0000%	\$299,250.00	
						Asset Specific Recovery Rating 5 Subtotal	\$9,376,173.47		\$937,617.35
Asset Specific Recovery Rating 6									
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	No	No	Second Lien	\$6,400,000.00	4.0000%	\$256,000.00	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	4.0000%	\$224,000.00	
						Asset Specific Recovery Rating 6 Subtotal	\$12,000,000.00		\$480,000.00
Group B Senior Secured Loans									
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$3,927,489.87	49.0000%	\$1,924,470.03	
						Group B Senior Secured Loans Subtotal	\$3,927,489.87		\$1,924,470.03
						Grand Total	\$132,795,418.90		\$58,524,368.03

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

Class C-1 Note Rating	A
Principal Balance Total	\$132,795,418.90
Recovery Amount Total	\$65,831,179.85
Weighted Average Recovery Rate	49.6%
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	80.0000%	\$4,906,250.00
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	No	No	Senior Secured	\$2,962,500.00	80.0000%	\$2,370,000.00
Asset Specific Recovery Rating 1 Subtotal						\$9,095,312.50		\$7,276,250.00
Asset Specific Recovery Rating 2								
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	No	No	Senior Secured	\$5,586,000.00	66.0000%	\$3,686,760.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	No	No	Senior Secured	\$4,650,000.00	66.0000%	\$3,069,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$4,000,000.00	66.0000%	\$2,640,000.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$3,000,000.00	66.0000%	\$1,980,000.00
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
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	66.0000%	\$2,640,000.00
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
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	No	No	Senior Secured	\$997,500.00	66.0000%	\$658,350.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	66.0000%	\$2,640,000.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	No	No	Senior Secured	\$4,800,000.00	66.0000%	\$3,168,000.00
Asset Specific Recovery Rating 2 Subtotal						\$50,775,689.82		\$33,511,955.28
Asset Specific Recovery Rating 3								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	No	No	Senior Secured	\$1,500,000.00	46.0000%	\$690,000.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNNDN_RPLCTL	Loan	No	No	Senior Secured	\$3,989,949.75	46.0000%	\$1,835,376.89
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	No	Yes	Senior Secured	\$4,800,000.00	46.0000%	\$2,208,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,992,012.61	46.0000%	\$1,376,325.80
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	No	No	Senior Secured	\$5,586,000.00	46.0000%	\$2,569,560.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	No	No	Senior Secured	\$1,000,000.00	46.0000%	\$460,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	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
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$4,800,000.00	46.0000%	\$2,208,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	Yes	Senior Secured	\$4,000,000.00	46.0000%	\$1,840,000.00
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	No	No	Senior Secured	\$4,800,000.00	46.0000%	\$2,208,000.00
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						\$39,385,618.11		\$18,117,384.33
Asset Specific Recovery Rating 4								
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	33.0000%	\$1,562,594.59
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,500,000.00	33.0000%	\$1,155,000.00

						Asset Specific Recovery Rating 4 Subtotal	\$8,235,135.13		\$2,717,594.59
Asset Specific Recovery Rating 5									
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,383,673.47	15.0000%	\$957,551.02	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,992,500.00	15.0000%	\$448,875.00	
						Asset Specific Recovery Rating 5 Subtotal	\$9,376,173.47		\$1,406,426.02
Asset Specific Recovery Rating 6									
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	No	No	Second Lien	\$6,400,000.00	6.0000%	\$384,000.00	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	6.0000%	\$336,000.00	
						Asset Specific Recovery Rating 6 Subtotal	\$12,000,000.00		\$720,000.00
Group B Senior Secured Loans									
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$3,927,489.87	53.0000%	\$2,081,569.63	
						Group B Senior Secured Loans Subtotal	\$3,927,489.87		\$2,081,569.63
						Grand Total	\$132,795,418.90		\$65,831,179.85

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

Class D-1 Note Rating	BBB
Principal Balance Total	\$132,795,418.90
Recovery Amount Total	\$73,996,528.31
Weighted Average Recovery Rate	55.7%
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								
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	No	No	Senior Secured	\$5,586,000.00	73.0000%	\$4,077,780.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	No	No	Senior Secured	\$4,650,000.00	73.0000%	\$3,394,500.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$4,000,000.00	73.0000%	\$2,920,000.00
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$3,000,000.00	73.0000%	\$2,190,000.00
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	NTLVISION_TL	Loan	No	No	Senior Secured	\$3,990,000.00	73.0000%	\$2,912,700.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	73.0000%	\$2,920,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	No	No	Senior Secured	\$3,989,974.94	73.0000%	\$2,912,681.70
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	No	No	Senior Secured	\$2,992,481.20	73.0000%	\$2,184,511.28
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	No	No	Senior Secured	\$997,500.00	73.0000%	\$728,175.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	73.0000%	\$2,920,000.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	No	No	Senior Secured	\$4,800,000.00	73.0000%	\$3,504,000.00
Asset Specific Recovery Rating 2 Subtotal						\$50,775,689.82		\$37,066,253.57
Asset Specific Recovery Rating 3								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	No	No	Senior Secured	\$1,500,000.00	53.0000%	\$795,000.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNNDN_RPLCTL	Loan	No	No	Senior Secured	\$3,989,949.75	53.0000%	\$2,114,673.37
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	No	Yes	Senior Secured	\$4,800,000.00	53.0000%	\$2,544,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,992,012.61	53.0000%	\$1,585,766.68
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	No	No	Senior Secured	\$5,586,000.00	53.0000%	\$2,960,580.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	No	No	Senior Secured	\$1,000,000.00	53.0000%	\$530,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_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
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$4,800,000.00	53.0000%	\$2,544,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	Yes	Senior Secured	\$4,000,000.00	53.0000%	\$2,120,000.00
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	No	No	Senior Secured	\$4,800,000.00	53.0000%	\$2,544,000.00
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						\$39,385,618.11		\$20,874,377.60
Asset Specific Recovery Rating 4								
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	39.0000%	\$1,846,702.70
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,500,000.00	39.0000%	\$1,365,000.00

						Asset Specific Recovery Rating 4 Subtotal	\$8,235,135.13		\$3,211,702.70
Asset Specific Recovery Rating 5									
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,383,673.47	20.0000%	\$1,276,734.69	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,992,500.00	20.0000%	\$598,500.00	
						Asset Specific Recovery Rating 5 Subtotal	\$9,376,173.47		\$1,875,234.69
Asset Specific Recovery Rating 6									
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	No	No	Second Lien	\$6,400,000.00	8.0000%	\$512,000.00	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	8.0000%	\$448,000.00	
						Asset Specific Recovery Rating 6 Subtotal	\$12,000,000.00		\$960,000.00
Group B Senior Secured Loans									
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$3,927,489.87	58.0000%	\$2,277,944.12	
						Group B Senior Secured Loans Subtotal	\$3,927,489.87		\$2,277,944.12
						Grand Total	\$132,795,418.90		\$73,996,528.31

Moody's Diversity Test

Aggregate Par Amount	\$132,795,418.90
Issuer Count	34
Average Par Amount	\$3,905,747.61
Diversity Score	20
Minimum Diversity Score	N/A
Test Result:	N/A

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Aerospace & Defense				
Six3 Systems Inc	\$4,800,000.00	1.2290	1.0000	
Aerospace & Defense Subtotal	\$4,800,000.00		1.0000	1.0000
Banking, Finance, Insurance & Real Estate				
First American Payment Systems	\$1,000,000.00	0.2560	0.2560	
First Data Corp	\$4,000,000.00	1.0241	1.0000	
NAB Holdings LLC	\$2,962,500.00	0.7585	0.7585	
US Ft Holdco Inc	\$4,800,000.00	1.2290	1.0000	
Banking, Finance, Insurance & Real Estate Subtotal	\$12,762,500.00		3.0145	2.0000
Beverage, Food & Tobacco				
Roundy's Supermarkets Inc	\$3,989,974.94	1.0216	1.0000	
Beverage, Food & Tobacco Subtotal	\$3,989,974.94		1.0000	1.0000
Consumer goods: Non-durable				
ABB Con-Cise Optical Group LLC	\$1,500,000.00	0.3840	0.3840	
National Vision Inc	\$3,990,000.00	1.0216	1.0000	
Consumer goods: Non-durable Subtotal	\$5,490,000.00		1.3840	1.2000
Healthcare & Pharmaceuticals				
Aspen Dental Management Inc	\$3,989,949.75	1.0216	1.0000	
MModal Inc	\$4,000,000.00	1.0241	1.0000	
National Healing Corporation	\$4,769,733.68	1.2212	1.0000	
Radnet Management Inc	\$4,000,000.00	1.0241	1.0000	
Healthcare & Pharmaceuticals Subtotal	\$16,759,683.43		4.0000	2.3333
High Tech Industries				
Attachmate Corporation	\$6,132,812.50	1.5702	1.0000	
Blue Coat Systems Inc	\$5,586,000.00	1.4302	1.0000	
EIG Investors Corp	\$5,586,000.00	1.4302	1.0000	
Infor (US) Inc	\$3,000,000.00	0.7681	0.7681	
Vision Solutions Inc	\$5,600,000.00	1.4338	1.0000	
Web.com Group Inc	\$1,977,430.56	0.5063	0.5063	
High Tech Industries Subtotal	\$27,882,243.06		5.2744	2.7667

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Hotel, Gaming & Leisure				
Pegasus Solutions Inc	\$3,927,489.87	1.0056	1.0000	
Hotel, Gaming & Leisure Subtotal	\$3,927,489.87		1.0000	1.0000
Media: Broadcasting & Subscription				
DG FastChannel Inc	\$2,992,012.61	0.7661	0.7661	
Rovi Solutions Corp	\$2,992,481.20	0.7662	0.7662	
UniTek Global Services Inc	\$2,992,500.00	0.7662	0.7662	
Media: Broadcasting & Subscription Subtotal	\$8,976,993.81		2.2985	1.6500
Retail				
Hoffmaster Group Inc	\$1,989,976.45	0.5095	0.5095	
NexTag Inc	\$4,735,135.13	1.2124	1.0000	
Retail Subtotal	\$6,725,111.58		1.5095	1.2500
Services: Business				
Compucom Systems Inc	\$4,800,000.00	1.2290	1.0000	
Deltek Inc	\$4,650,000.00	1.1906	1.0000	
Presidio Inc	\$3,500,000.00	0.8961	0.8961	
SkillSoft Corporation	\$997,500.00	0.2554	0.2554	
SourceHOV LLC	\$6,400,000.00	1.6386	1.0000	
Trinet HR Corporation	\$4,000,000.00	1.0241	1.0000	
Services: Business Subtotal	\$24,347,500.00		5.1515	2.7333
Services: Consumer				
Jackson Hewitt Inc	\$4,800,000.00	1.2290	1.0000	
Services: Consumer Subtotal	\$4,800,000.00		1.0000	1.0000
Telecommunications				
Global Tel Link Corp	\$1,950,248.76	0.4993	0.4993	
Integra Telecom Holdings Inc	\$6,383,673.47	1.6344	1.0000	
Telecommunications Subtotal	\$8,333,922.23		1.4993	1.2500
Transportation: Cargo				
New Breed Inc	\$4,000,000.00	1.0241	1.0000	
Transportation: Cargo Subtotal	\$4,000,000.00		1.0000	1.0000
Grand Total	\$132,795,418.90			20.1833

Weighted Average Life Test

As of Date	02-Nov-2012
Reinvestment End Date	25-Aug-2016
Weighted Average Life	4.85
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
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Mar-2013	0.41	\$1,537.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Jun-2013	0.66	\$2,475.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Sep-2013	0.91	\$3,412.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Dec-2013	1.16	\$4,350.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Mar-2014	1.41	\$5,287.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Jun-2014	1.66	\$6,225.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Sep-2014	1.91	\$7,162.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Dec-2014	2.16	\$8,100.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Mar-2015	2.41	\$9,037.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Jun-2015	2.66	\$9,975.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Sep-2015	2.91	\$10,912.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Dec-2015	3.16	\$11,850.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Mar-2016	3.41	\$12,787.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Jun-2016	3.66	\$13,725.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Sep-2016	3.91	\$14,662.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Dec-2016	4.16	\$15,600.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Mar-2017	4.41	\$16,537.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Jun-2017	4.66	\$17,475.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Sep-2017	4.91	\$18,412.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Dec-2017	5.16	\$19,350.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Mar-2018	5.41	\$20,287.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Jun-2018	5.66	\$21,225.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Sep-2018	5.91	\$22,162.50
ABB Con-Cise Optical Group LLC	Term Loan	\$1,413,750.00	24-Oct-2018	5.98	\$8,454,225.00
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	31-Dec-2012	0.16	\$1,608.04
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	29-Mar-2013	0.4	\$4,020.10
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	28-Jun-2013	0.65	\$6,532.66
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	30-Sep-2013	0.91	\$9,145.73
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	31-Dec-2013	1.16	\$11,658.29
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	31-Mar-2014	1.41	\$14,170.85
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	30-Jun-2014	1.66	\$16,683.42
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	30-Sep-2014	1.91	\$19,195.98
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	31-Dec-2014	2.16	\$21,708.54
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	31-Mar-2015	2.41	\$24,221.11
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	30-Jun-2015	2.66	\$26,733.67
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	30-Sep-2015	2.91	\$29,246.23
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	31-Dec-2015	3.16	\$31,758.79

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	31-Mar-2016	3.41	\$34,271.36
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	30-Jun-2016	3.66	\$36,783.92
Aspen Dental Management Inc	Replacement Term Loan	\$10,050.25	30-Sep-2016	3.91	\$39,296.48
Aspen Dental Management Inc	Replacement Term Loan	\$3,829,145.73	06-Oct-2016	3.93	\$15,048,542.72
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2012	0.16	\$18,750.00
Attachmate Corporation	First Lien Term Loan	\$117,187.50	29-Mar-2013	0.4	\$46,875.00
Attachmate Corporation	First Lien Term Loan	\$117,187.50	28-Jun-2013	0.65	\$76,171.88
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Sep-2013	0.91	\$106,640.63
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2013	1.16	\$135,937.50
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Mar-2014	1.41	\$165,234.38
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Jun-2014	1.66	\$194,531.25
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Sep-2014	1.91	\$223,828.13
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2014	2.16	\$253,125.00
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Mar-2015	2.41	\$282,421.88
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Jun-2015	2.66	\$311,718.75
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Sep-2015	2.91	\$341,015.63
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2015	3.16	\$370,312.50
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Mar-2016	3.41	\$399,609.38
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Jun-2016	3.66	\$428,906.25
Attachmate Corporation	First Lien Term Loan	\$156,250.00	30-Sep-2016	3.91	\$610,937.50
Attachmate Corporation	First Lien Term Loan	\$156,250.00	30-Dec-2016	4.16	\$650,000.00
Attachmate Corporation	First Lien Term Loan	\$156,250.00	31-Mar-2017	4.41	\$689,062.50
Attachmate Corporation	First Lien Term Loan	\$156,250.00	30-Jun-2017	4.66	\$728,125.00
Attachmate Corporation	First Lien Term Loan	\$156,250.00	29-Sep-2017	4.91	\$767,187.50
Attachmate Corporation	First Lien Term Loan	\$3,593,750.00	22-Nov-2017	5.06	\$18,184,375.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2013	0.25	\$6,300.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	30-Apr-2013	0.49	\$12,348.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jul-2013	0.74	\$18,648.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Oct-2013	0.99	\$24,948.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2014	1.25	\$31,500.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	30-Apr-2014	1.49	\$37,548.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jul-2014	1.74	\$43,848.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Oct-2014	1.99	\$50,148.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2015	2.25	\$56,700.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	30-Apr-2015	2.49	\$62,748.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jul-2015	2.74	\$69,048.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Oct-2015	2.99	\$75,348.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2016	3.25	\$81,900.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	30-Apr-2016	3.49	\$87,948.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jul-2016	3.75	\$94,500.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Oct-2016	4	\$100,800.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2017	4.25	\$107,100.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	30-Apr-2017	4.49	\$113,148.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jul-2017	4.75	\$119,700.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Oct-2017	5	\$126,000.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2018	5.25	\$132,300.00
Blue Coat Systems Inc	Term Loan	\$5,056,800.00	15-Feb-2018	5.29	\$26,750,472.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	29-Mar-2013	0.4	\$4,800.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	28-Jun-2013	0.65	\$7,800.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Sep-2013	0.91	\$10,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Dec-2013	1.16	\$13,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Mar-2014	1.41	\$16,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Jun-2014	1.66	\$19,920.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Sep-2014	1.91	\$22,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Dec-2014	2.16	\$25,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Mar-2015	2.41	\$28,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Jun-2015	2.66	\$31,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Sep-2015	2.91	\$34,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Dec-2015	3.16	\$37,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Mar-2016	3.41	\$40,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Jun-2016	3.66	\$43,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Sep-2016	3.91	\$46,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Dec-2016	4.16	\$49,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Mar-2017	4.41	\$52,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Jun-2017	4.66	\$55,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	29-Sep-2017	4.91	\$58,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	29-Dec-2017	5.16	\$61,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Mar-2018	5.41	\$64,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	29-Jun-2018	5.66	\$67,920.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	28-Sep-2018	5.91	\$70,920.00
Compucom Systems Inc	First Lien Term Loan	\$4,524,000.00	04-Oct-2018	5.92	\$26,782,080.00
Deltek Inc	First Lien Term Loan	\$11,625.00	29-Mar-2013	0.4	\$4,650.00
Deltek Inc	First Lien Term Loan	\$11,625.00	28-Jun-2013	0.65	\$7,556.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2013	0.91	\$10,578.75
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Dec-2013	1.16	\$13,485.00
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2014	1.41	\$16,391.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2014	1.66	\$19,297.50
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2014	1.91	\$22,203.75
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Dec-2014	2.16	\$25,110.00
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2015	2.41	\$28,016.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2015	2.66	\$30,922.50
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2015	2.91	\$33,828.75
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Dec-2015	3.16	\$36,735.00
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2016	3.41	\$39,641.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2016	3.66	\$42,547.50
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2016	3.91	\$45,453.75
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Dec-2016	4.16	\$48,360.00
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2017	4.41	\$51,266.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2017	4.66	\$54,172.50
Deltek Inc	First Lien Term Loan	\$11,625.00	29-Sep-2017	4.91	\$57,078.75
Deltek Inc	First Lien Term Loan	\$11,625.00	29-Dec-2017	5.16	\$59,985.00
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Mar-2018	5.41	\$62,891.25
Deltek Inc	First Lien Term Loan	\$11,625.00	29-Jun-2018	5.66	\$65,797.50
Deltek Inc	First Lien Term Loan	\$11,625.00	28-Sep-2018	5.91	\$68,703.75
Deltek Inc	First Lien Term Loan	\$4,382,625.00	10-Oct-2018	5.94	\$26,032,792.50
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2012	0.16	\$1,277.98
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Mar-2013	0.4	\$3,194.96
DG FastChannel Inc	Initial Term Loan	\$7,987.39	28-Jun-2013	0.65	\$5,191.81
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2013	0.91	\$7,268.53
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2013	1.16	\$9,265.38
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2014	1.41	\$11,262.23
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2014	1.66	\$13,259.07
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2014	1.91	\$15,255.92
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2014	2.16	\$17,252.77
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2015	2.41	\$19,249.62
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2015	2.66	\$21,246.47

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-2015	2.91	\$23,243.32
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2015	3.16	\$25,240.17
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2016	3.41	\$27,237.01
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2016	3.66	\$29,233.86
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2016	3.91	\$31,230.71
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Dec-2016	4.16	\$33,227.56
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2017	4.41	\$35,224.41
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2017	4.66	\$37,221.26
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Sep-2017	4.91	\$39,218.10
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Dec-2017	5.16	\$41,214.95
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Mar-2018	5.41	\$43,211.80
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Jun-2018	5.66	\$45,208.65
DG FastChannel Inc	Initial Term Loan	\$2,808,302.54	26-Jul-2018	5.73	\$16,091,573.57
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Dec-2012	0.16	\$2,240.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	29-Mar-2013	0.4	\$5,600.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	28-Jun-2013	0.65	\$9,100.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Sep-2013	0.91	\$12,740.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Dec-2013	1.16	\$16,240.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Mar-2014	1.41	\$19,740.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Jun-2014	1.66	\$23,240.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Sep-2014	1.91	\$26,740.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Dec-2014	2.16	\$30,240.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Mar-2015	2.41	\$33,740.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Jun-2015	2.66	\$37,240.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Sep-2015	2.91	\$40,740.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Dec-2015	3.16	\$44,240.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Mar-2016	3.41	\$47,740.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Jun-2016	3.66	\$51,240.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Sep-2016	3.91	\$54,740.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Dec-2016	4.16	\$58,240.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	31-Mar-2017	4.41	\$61,740.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Jun-2017	4.66	\$65,240.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	29-Sep-2017	4.91	\$68,740.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	29-Dec-2017	5.16	\$72,240.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$14,000.00	30-Mar-2018	5.41	\$75,740.00
EIG Investors Corp	Original Term Loan Refinancing Loan	\$5,278,000.00	20-Apr-2018	5.47	\$28,870,660.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	29-Mar-2013	0.4	\$1,000.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	28-Jun-2013	0.65	\$1,625.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Sep-2013	0.91	\$2,275.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	31-Dec-2013	1.16	\$2,900.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	31-Mar-2014	1.41	\$3,525.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Jun-2014	1.66	\$4,150.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Sep-2014	1.91	\$4,775.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	31-Dec-2014	2.16	\$5,400.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	31-Mar-2015	2.41	\$6,025.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Jun-2015	2.66	\$6,650.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Sep-2015	2.91	\$7,275.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	31-Dec-2015	3.16	\$7,900.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	31-Mar-2016	3.41	\$8,525.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Jun-2016	3.66	\$9,150.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Sep-2016	3.91	\$9,775.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Dec-2016	4.16	\$10,400.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	31-Mar-2017	4.41	\$11,025.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Jun-2017	4.66	\$11,650.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	29-Sep-2017	4.91	\$12,275.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	29-Dec-2017	5.16	\$12,900.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Mar-2018	5.41	\$13,525.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	29-Jun-2018	5.66	\$14,150.00
First American Payment Systems	First Lien Term Loan	\$2,500.00	30-Sep-2018	5.91	\$14,775.00
First American Payment Systems	First Lien Term Loan	\$942,500.00	12-Oct-2018	5.95	\$5,607,875.00
First Data Corp	Extended 2017 Dollar Term	\$4,000,000.00	24-Mar-2017	4.39	\$17,560,000.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Dec-2012	0.16	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	29-Mar-2013	0.4	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	28-Jun-2013	0.65	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Sep-2013	0.91	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Dec-2013	1.16	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Mar-2014	1.41	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Jun-2014	1.66	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Sep-2014	1.91	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Dec-2014	2.16	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Mar-2015	2.41	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Jun-2015	2.66	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Sep-2015	2.91	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Dec-2015	3.16	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	31-Mar-2016	3.41	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$0.00	30-Jun-2016	3.66	\$0.00
Global Tel Link Corp	Replacement Term Loan	\$5,092.03	30-Sep-2016	3.91	\$19,909.85
Global Tel Link Corp	Replacement Term Loan	\$5,092.03	30-Dec-2016	4.16	\$21,182.86
Global Tel Link Corp	Replacement Term Loan	\$5,092.03	31-Mar-2017	4.41	\$22,455.87
Global Tel Link Corp	Replacement Term Loan	\$5,092.03	30-Jun-2017	4.66	\$23,728.88
Global Tel Link Corp	Replacement Term Loan	\$5,092.03	29-Sep-2017	4.91	\$25,001.88
Global Tel Link Corp	Replacement Term Loan	\$1,924,788.59	14-Dec-2017	5.12	\$9,854,917.58
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Dec-2012	0.16	\$753.77
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	29-Mar-2013	0.4	\$1,884.43
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	28-Jun-2013	0.65	\$3,062.20
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Sep-2013	0.91	\$4,287.07
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Dec-2013	1.16	\$5,464.84
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Mar-2014	1.41	\$6,642.61
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Jun-2014	1.66	\$7,820.38
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Sep-2014	1.91	\$8,998.15
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Dec-2014	2.16	\$10,175.91
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Mar-2015	2.41	\$11,353.68
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Jun-2015	2.66	\$12,531.45
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Sep-2015	2.91	\$13,709.22
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Dec-2015	3.16	\$14,886.98
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Mar-2016	3.41	\$16,064.75
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Jun-2016	3.66	\$17,242.52
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Sep-2016	3.91	\$18,420.29
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Dec-2016	4.16	\$19,598.06
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	31-Mar-2017	4.41	\$20,775.82
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	30-Jun-2017	4.66	\$21,953.59
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	29-Sep-2017	4.91	\$23,131.36
Hoffmaster Group Inc	First Lien Term Loan	\$4,711.07	29-Dec-2017	5.16	\$24,309.13
Hoffmaster Group Inc	First Lien Term Loan	\$1,891,043.95	03-Jan-2018	5.17	\$9,776,697.24
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Dec-2012	0.16	\$1,200.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	29-Mar-2013	0.4	\$3,000.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	28-Jun-2013	0.65	\$4,875.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Sep-2013	0.91	\$6,825.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Dec-2013	1.16	\$8,700.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Mar-2014	1.41	\$10,575.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Jun-2014	1.66	\$12,450.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Sep-2014	1.91	\$14,325.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Dec-2014	2.16	\$16,200.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Mar-2015	2.41	\$18,075.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Jun-2015	2.66	\$19,950.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Sep-2015	2.91	\$21,825.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Dec-2015	3.16	\$23,700.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Mar-2016	3.41	\$25,575.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Jun-2016	3.66	\$27,450.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Sep-2016	3.91	\$29,325.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Dec-2016	4.16	\$31,200.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Mar-2017	4.41	\$33,075.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Jun-2017	4.66	\$34,950.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	29-Sep-2017	4.91	\$36,825.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	29-Dec-2017	5.16	\$38,700.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Mar-2018	5.41	\$40,575.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,835,000.00	05-Apr-2018	5.42	\$15,365,700.00
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Dec-2012	0.16	\$2,612.24
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	29-Mar-2013	0.4	\$6,530.61
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	28-Jun-2013	0.65	\$10,612.24
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	30-Sep-2013	0.91	\$14,857.14
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Dec-2013	1.16	\$18,938.78
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Mar-2014	1.41	\$23,020.41
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	30-Jun-2014	1.66	\$27,102.04
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	30-Sep-2014	1.91	\$31,183.67
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Dec-2014	2.16	\$35,265.31
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Mar-2015	2.41	\$39,346.94
Integra Telecom Holdings Inc	Term Loan	\$6,220,408.16	15-Apr-2015	2.45	\$15,240,000.00
Jackson Hewitt Inc	Senior Secured Term Loan	\$150,000.00	30-Apr-2013	0.49	\$73,500.00
Jackson Hewitt Inc	Senior Secured Term Loan	\$321,428.57	30-Apr-2014	1.49	\$478,928.57
Jackson Hewitt Inc	Senior Secured Term Loan	\$385,714.29	30-Apr-2015	2.49	\$960,428.57
Jackson Hewitt Inc	Senior Secured Term Loan	\$385,714.29	29-Apr-2016	3.49	\$1,346,142.86
Jackson Hewitt Inc	Senior Secured Term Loan	\$385,714.29	28-Apr-2017	4.49	\$1,731,857.14
Jackson Hewitt Inc	Senior Secured Term Loan	\$3,171,428.57	16-Oct-2017	4.96	\$15,730,285.71
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2012	0.16	\$1,582.02
MModal Inc	Term B Loan	\$9,887.64	29-Mar-2013	0.4	\$3,955.06
MModal Inc	Term B Loan	\$9,887.64	28-Jun-2013	0.65	\$6,426.97
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2013	0.91	\$8,997.75
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2013	1.16	\$11,469.66
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2014	1.41	\$13,941.57
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2014	1.66	\$16,413.48
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2014	1.91	\$18,885.39
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2014	2.16	\$21,357.30
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2015	2.41	\$23,829.21
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2015	2.66	\$26,301.12
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2015	2.91	\$28,773.03
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2015	3.16	\$31,244.94
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2016	3.41	\$33,716.85
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2016	3.66	\$36,188.76

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2016	3.91	\$38,660.67
MModal Inc	Term B Loan	\$9,887.64	30-Dec-2016	4.16	\$41,132.58
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2017	4.41	\$43,604.49
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2017	4.66	\$46,076.40
MModal Inc	Term B Loan	\$9,887.64	29-Sep-2017	4.91	\$48,548.31
MModal Inc	Term B Loan	\$9,887.64	29-Dec-2017	5.16	\$51,020.22
MModal Inc	Term B Loan	\$9,887.64	30-Mar-2018	5.41	\$53,492.13
MModal Inc	Term B Loan	\$9,887.64	29-Jun-2018	5.66	\$55,964.04
MModal Inc	Term B Loan	\$9,887.64	28-Sep-2018	5.91	\$58,435.95
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2018	6.16	\$60,907.86
MModal Inc	Term B Loan	\$9,887.64	29-Mar-2019	6.41	\$63,379.78
MModal Inc	Term B Loan	\$9,887.64	28-Jun-2019	6.65	\$65,752.81
MModal Inc	Term B Loan	\$3,733,033.71	16-Aug-2019	6.79	\$25,347,298.88
NAB Holdings LLC	Term Loan	\$37,500.00	31-Dec-2012	0.16	\$6,000.00
NAB Holdings LLC	Term Loan	\$37,500.00	29-Mar-2013	0.4	\$15,000.00
NAB Holdings LLC	Term Loan	\$37,500.00	28-Jun-2013	0.65	\$24,375.00
NAB Holdings LLC	Term Loan	\$37,500.00	30-Sep-2013	0.91	\$34,125.00
NAB Holdings LLC	Term Loan	\$37,500.00	31-Dec-2013	1.16	\$43,500.00
NAB Holdings LLC	Term Loan	\$37,500.00	31-Mar-2014	1.41	\$52,875.00
NAB Holdings LLC	Term Loan	\$37,500.00	30-Jun-2014	1.66	\$62,250.00
NAB Holdings LLC	Term Loan	\$56,250.00	30-Sep-2014	1.91	\$107,437.50
NAB Holdings LLC	Term Loan	\$56,250.00	31-Dec-2014	2.16	\$121,500.00
NAB Holdings LLC	Term Loan	\$56,250.00	31-Mar-2015	2.41	\$135,562.50
NAB Holdings LLC	Term Loan	\$56,250.00	30-Jun-2015	2.66	\$149,625.00
NAB Holdings LLC	Term Loan	\$56,250.00	30-Sep-2015	2.91	\$163,687.50
NAB Holdings LLC	Term Loan	\$56,250.00	31-Dec-2015	3.16	\$177,750.00
NAB Holdings LLC	Term Loan	\$56,250.00	31-Mar-2016	3.41	\$191,812.50
NAB Holdings LLC	Term Loan	\$56,250.00	30-Jun-2016	3.66	\$205,875.00
NAB Holdings LLC	Term Loan	\$75,000.00	30-Sep-2016	3.91	\$293,250.00
NAB Holdings LLC	Term Loan	\$75,000.00	30-Dec-2016	4.16	\$312,000.00
NAB Holdings LLC	Term Loan	\$75,000.00	31-Mar-2017	4.41	\$330,750.00
NAB Holdings LLC	Term Loan	\$75,000.00	30-Jun-2017	4.66	\$349,500.00
NAB Holdings LLC	Term Loan	\$75,000.00	29-Sep-2017	4.91	\$368,250.00
NAB Holdings LLC	Term Loan	\$75,000.00	29-Dec-2017	5.16	\$387,000.00
NAB Holdings LLC	Term Loan	\$75,000.00	30-Mar-2018	5.41	\$405,750.00
NAB Holdings LLC	Term Loan	\$1,725,000.00	24-Apr-2018	5.48	\$9,453,000.00
National Healing Corporation	First Lien Term B Loan	\$12,014.44	31-Dec-2012	0.16	\$1,922.31
National Healing Corporation	First Lien Term B Loan	\$36,043.33	29-Mar-2013	0.4	\$14,417.33
National Healing Corporation	First Lien Term B Loan	\$36,043.33	28-Jun-2013	0.65	\$23,428.16
National Healing Corporation	First Lien Term B Loan	\$36,043.33	30-Sep-2013	0.91	\$32,799.43
National Healing Corporation	First Lien Term B Loan	\$36,043.33	31-Dec-2013	1.16	\$41,810.26
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2014	1.41	\$84,701.82
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2014	1.66	\$99,719.87
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Sep-2014	1.91	\$114,737.93
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Dec-2014	2.16	\$129,755.98
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2015	2.41	\$144,774.03
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2015	2.66	\$159,792.09
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Sep-2015	2.91	\$174,810.14
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Dec-2015	3.16	\$189,828.19
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2016	3.41	\$204,846.25
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2016	3.66	\$219,864.30
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Sep-2016	3.91	\$234,882.35
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Dec-2016	4.16	\$249,900.40

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2017	4.41	\$264,918.46
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2017	4.66	\$279,936.51
National Healing Corporation	First Lien Term B Loan	\$60,072.21	29-Sep-2017	4.91	\$294,954.56
National Healing Corporation	First Lien Term B Loan	\$3,712,462.74	30-Nov-2017	5.08	\$18,859,310.70
National Vision Inc	Term Loan	\$10,000.00	28-Dec-2012	0.15	\$1,500.00
National Vision Inc	Term Loan	\$10,000.00	29-Mar-2013	0.4	\$4,000.00
National Vision Inc	Term Loan	\$10,000.00	28-Jun-2013	0.65	\$6,500.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2013	0.91	\$9,100.00
National Vision Inc	Term Loan	\$10,000.00	31-Dec-2013	1.16	\$11,600.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2014	1.41	\$14,100.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2014	1.66	\$16,600.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2014	1.91	\$19,100.00
National Vision Inc	Term Loan	\$10,000.00	31-Dec-2014	2.16	\$21,600.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2015	2.41	\$24,100.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2015	2.66	\$26,600.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2015	2.91	\$29,100.00
National Vision Inc	Term Loan	\$10,000.00	31-Dec-2015	3.16	\$31,600.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2016	3.41	\$34,100.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2016	3.66	\$36,600.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2016	3.91	\$39,100.00
National Vision Inc	Term Loan	\$10,000.00	30-Dec-2016	4.16	\$41,600.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2017	4.41	\$44,100.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2017	4.66	\$46,600.00
National Vision Inc	Term Loan	\$10,000.00	29-Sep-2017	4.91	\$49,100.00
National Vision Inc	Term Loan	\$10,000.00	29-Dec-2017	5.16	\$51,600.00
National Vision Inc	Term Loan	\$10,000.00	30-Mar-2018	5.41	\$54,100.00
National Vision Inc	Term Loan	\$10,000.00	29-Jun-2018	5.66	\$56,600.00
National Vision Inc	Term Loan	\$3,760,000.00	02-Aug-2018	5.75	\$21,620,000.00
New Breed Inc	Term Loan	\$10,000.00	29-Mar-2013	0.4	\$4,000.00
New Breed Inc	Term Loan	\$10,000.00	28-Jun-2013	0.65	\$6,500.00
New Breed Inc	Term Loan	\$10,000.00	30-Sep-2013	0.91	\$9,100.00
New Breed Inc	Term Loan	\$10,000.00	31-Dec-2013	1.16	\$11,600.00
New Breed Inc	Term Loan	\$10,000.00	31-Mar-2014	1.41	\$14,100.00
New Breed Inc	Term Loan	\$10,000.00	30-Jun-2014	1.66	\$16,600.00
New Breed Inc	Term Loan	\$10,000.00	30-Sep-2014	1.91	\$19,100.00
New Breed Inc	Term Loan	\$10,000.00	31-Dec-2014	2.16	\$21,600.00
New Breed Inc	Term Loan	\$10,000.00	31-Mar-2015	2.41	\$24,100.00
New Breed Inc	Term Loan	\$10,000.00	30-Jun-2015	2.66	\$26,600.00
New Breed Inc	Term Loan	\$10,000.00	30-Sep-2015	2.91	\$29,100.00
New Breed Inc	Term Loan	\$10,000.00	31-Dec-2015	3.16	\$31,600.00
New Breed Inc	Term Loan	\$10,000.00	31-Mar-2016	3.41	\$34,100.00
New Breed Inc	Term Loan	\$10,000.00	30-Jun-2016	3.66	\$36,600.00
New Breed Inc	Term Loan	\$10,000.00	30-Sep-2016	3.91	\$39,100.00
New Breed Inc	Term Loan	\$10,000.00	30-Dec-2016	4.16	\$41,600.00
New Breed Inc	Term Loan	\$10,000.00	31-Mar-2017	4.41	\$44,100.00
New Breed Inc	Term Loan	\$10,000.00	30-Jun-2017	4.66	\$46,600.00
New Breed Inc	Term Loan	\$10,000.00	29-Sep-2017	4.91	\$49,100.00
New Breed Inc	Term Loan	\$10,000.00	29-Dec-2017	5.16	\$51,600.00
New Breed Inc	Term Loan	\$10,000.00	30-Mar-2018	5.41	\$54,100.00
New Breed Inc	Term Loan	\$10,000.00	29-Jun-2018	5.66	\$56,600.00
New Breed Inc	Term Loan	\$10,000.00	28-Sep-2018	5.91	\$59,100.00
New Breed Inc	Term Loan	\$10,000.00	31-Dec-2018	6.16	\$61,600.00
New Breed Inc	Term Loan	\$10,000.00	29-Mar-2019	6.41	\$64,100.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
New Breed Inc	Term Loan	\$10,000.00	28-Jun-2019	6.65	\$66,500.00
New Breed Inc	Term Loan	\$10,000.00	30-Sep-2019	6.91	\$69,100.00
New Breed Inc	Term Loan	\$3,730,000.00	01-Oct-2019	6.92	\$25,811,600.00
NexTag Inc	Term Loan	\$64,864.86	31-Dec-2012	0.16	\$10,378.38
NexTag Inc	Term Loan	\$129,729.73	29-Mar-2013	0.4	\$51,891.89
NexTag Inc	Term Loan	\$129,729.73	28-Jun-2013	0.65	\$84,324.32
NexTag Inc	Term Loan	\$129,729.73	30-Sep-2013	0.91	\$118,054.05
NexTag Inc	Term Loan	\$129,729.73	31-Dec-2013	1.16	\$150,486.49
NexTag Inc	Term Loan	\$194,594.59	31-Mar-2014	1.41	\$274,378.38
NexTag Inc	Term Loan	\$194,594.59	30-Jun-2014	1.66	\$323,027.03
NexTag Inc	Term Loan	\$194,594.59	30-Sep-2014	1.91	\$371,675.68
NexTag Inc	Term Loan	\$194,594.59	31-Dec-2014	2.16	\$420,324.32
NexTag Inc	Term Loan	\$843,243.24	31-Mar-2015	2.41	\$2,032,216.21
NexTag Inc	Term Loan	\$843,243.24	30-Jun-2015	2.66	\$2,243,027.03
NexTag Inc	Term Loan	\$843,243.24	30-Sep-2015	2.91	\$2,453,837.84
NexTag Inc	Term Loan	\$843,243.24	28-Jan-2016	3.24	\$2,732,108.11
Pegasus Solutions Inc	Term Loan Non-PIK	\$66,064.21	31-Dec-2012	0.16	\$10,570.27
Pegasus Solutions Inc	Term Loan Non-PIK	\$66,064.21	31-Mar-2013	0.41	\$27,086.33
Pegasus Solutions Inc	Term Loan Non-PIK	\$3,795,361.44	17-Apr-2013	0.45	\$1,707,912.65
Presidio Inc	New Term Loan	\$8,750.00	31-Dec-2012	0.16	\$1,400.00
Presidio Inc	New Term Loan	\$8,750.00	29-Mar-2013	0.4	\$3,500.00
Presidio Inc	New Term Loan	\$8,750.00	28-Jun-2013	0.65	\$5,687.50
Presidio Inc	New Term Loan	\$8,750.00	30-Sep-2013	0.91	\$7,962.50
Presidio Inc	New Term Loan	\$8,750.00	31-Dec-2013	1.16	\$10,150.00
Presidio Inc	New Term Loan	\$8,750.00	31-Mar-2014	1.41	\$12,337.50
Presidio Inc	New Term Loan	\$8,750.00	30-Jun-2014	1.66	\$14,525.00
Presidio Inc	New Term Loan	\$8,750.00	30-Sep-2014	1.91	\$16,712.50
Presidio Inc	New Term Loan	\$43,750.00	31-Dec-2014	2.16	\$94,500.00
Presidio Inc	New Term Loan	\$43,750.00	31-Mar-2015	2.41	\$105,437.50
Presidio Inc	New Term Loan	\$43,750.00	30-Jun-2015	2.66	\$116,375.00
Presidio Inc	New Term Loan	\$43,750.00	30-Sep-2015	2.91	\$127,312.50
Presidio Inc	New Term Loan	\$43,750.00	31-Dec-2015	3.16	\$138,250.00
Presidio Inc	New Term Loan	\$43,750.00	31-Mar-2016	3.41	\$149,187.50
Presidio Inc	New Term Loan	\$43,750.00	30-Jun-2016	3.66	\$160,125.00
Presidio Inc	New Term Loan	\$43,750.00	30-Sep-2016	3.91	\$171,062.50
Presidio Inc	New Term Loan	\$43,750.00	30-Dec-2016	4.16	\$182,000.00
Presidio Inc	New Term Loan	\$3,036,250.00	31-Mar-2017	4.41	\$13,389,862.50
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Dec-2012	0.16	\$1,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	29-Mar-2013	0.4	\$4,000.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	28-Jun-2013	0.65	\$6,500.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Sep-2013	0.91	\$9,100.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Dec-2013	1.16	\$11,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Mar-2014	1.41	\$14,100.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Jun-2014	1.66	\$16,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Sep-2014	1.91	\$19,100.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Dec-2014	2.16	\$21,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Mar-2015	2.41	\$24,100.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Jun-2015	2.66	\$26,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Sep-2015	2.91	\$29,100.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Dec-2015	3.16	\$31,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Mar-2016	3.41	\$34,100.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Jun-2016	3.66	\$36,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Sep-2016	3.91	\$39,100.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Dec-2016	4.16	\$41,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Mar-2017	4.41	\$44,100.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Jun-2017	4.66	\$46,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	29-Sep-2017	4.91	\$49,100.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	29-Dec-2017	5.16	\$51,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Mar-2018	5.41	\$54,100.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	29-Jun-2018	5.66	\$56,600.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	28-Sep-2018	5.91	\$59,100.00
Radnet Management Inc	Tranche B Term Loan	\$3,760,000.00	10-Oct-2018	5.94	\$22,334,400.00
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2012	0.16	\$1,604.01
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Mar-2013	0.4	\$4,010.03
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	28-Jun-2013	0.65	\$6,516.29
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2013	0.91	\$9,122.81
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2013	1.16	\$11,629.07
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2014	1.41	\$14,135.34
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2014	1.66	\$16,641.60
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2014	1.91	\$19,147.87
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2014	2.16	\$21,654.14
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2015	2.41	\$24,160.40
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2015	2.66	\$26,666.67
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2015	2.91	\$29,172.93
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2015	3.16	\$31,679.20
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2016	3.41	\$34,185.46
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2016	3.66	\$36,691.73
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2016	3.91	\$39,198.00
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Dec-2016	4.16	\$41,704.26
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2017	4.41	\$44,210.53
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2017	4.66	\$46,716.79
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Sep-2017	4.91	\$49,223.06
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Dec-2017	5.16	\$51,729.32
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Mar-2018	5.41	\$54,235.59
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Jun-2018	5.66	\$56,741.85
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	28-Sep-2018	5.91	\$59,248.12
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2018	6.16	\$61,754.39
Roundy's Supermarkets Inc	Tranche B Term Loan	\$3,739,348.37	13-Feb-2019	6.28	\$23,483,107.77
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2012	0.16	\$1,203.01
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Mar-2013	0.4	\$3,007.52
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	28-Jun-2013	0.65	\$4,887.22
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2013	0.91	\$6,842.11
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2013	1.16	\$8,721.80
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2014	1.41	\$10,601.50
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2014	1.66	\$12,481.20
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2014	1.91	\$14,360.90
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2014	2.16	\$16,240.60
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2015	2.41	\$18,120.30
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2015	2.66	\$20,000.00
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2015	2.91	\$21,879.70
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2015	3.16	\$23,759.40
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2016	3.41	\$25,639.10
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2016	3.66	\$27,518.80
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2016	3.91	\$29,398.50
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Dec-2016	4.16	\$31,278.20
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2017	4.41	\$33,157.89

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2017	4.66	\$35,037.59
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Sep-2017	4.91	\$36,917.29
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Dec-2017	5.16	\$38,796.99
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Mar-2018	5.41	\$40,676.69
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Jun-2018	5.66	\$42,556.39
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	28-Sep-2018	5.91	\$44,436.09
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2018	6.16	\$46,315.79
Rovi Solutions Corp	Tranche B-2 Loan	\$2,804,511.28	29-Mar-2019	6.41	\$17,976,917.29
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2013	0.41	\$19,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2013	0.66	\$31,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2013	0.91	\$43,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Dec-2013	1.16	\$55,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2014	1.41	\$67,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2014	1.66	\$79,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2014	1.91	\$91,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Dec-2014	2.16	\$103,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2015	2.41	\$115,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2015	2.66	\$127,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2015	2.91	\$139,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Dec-2015	3.16	\$151,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2016	3.41	\$163,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2016	3.66	\$175,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2016	3.91	\$187,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Dec-2016	4.16	\$199,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2017	4.41	\$211,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2017	4.66	\$223,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2017	4.91	\$235,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Dec-2017	5.16	\$247,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2018	5.41	\$259,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2018	5.66	\$271,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2018	5.91	\$283,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Dec-2018	6.16	\$295,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2019	6.41	\$307,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2019	6.66	\$319,680.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2019	6.91	\$331,680.00
Six3 Systems Inc	Term Loan	\$3,504,000.00	04-Oct-2019	6.92	\$24,247,680.00
SkillSoft Corporation	New Term Loan	\$2,539.28	31-Dec-2012	0.16	\$406.28
SkillSoft Corporation	New Term Loan	\$2,539.28	29-Mar-2013	0.4	\$1,015.71
SkillSoft Corporation	New Term Loan	\$2,539.28	28-Jun-2013	0.65	\$1,650.53
SkillSoft Corporation	New Term Loan	\$2,539.28	30-Sep-2013	0.91	\$2,310.74
SkillSoft Corporation	New Term Loan	\$2,539.28	31-Dec-2013	1.16	\$2,945.56
SkillSoft Corporation	New Term Loan	\$2,539.28	31-Mar-2014	1.41	\$3,580.38
SkillSoft Corporation	New Term Loan	\$2,539.28	30-Jun-2014	1.66	\$4,215.20
SkillSoft Corporation	New Term Loan	\$2,539.28	30-Sep-2014	1.91	\$4,850.02
SkillSoft Corporation	New Term Loan	\$2,539.28	31-Dec-2014	2.16	\$5,484.84
SkillSoft Corporation	New Term Loan	\$2,539.28	31-Mar-2015	2.41	\$6,119.66
SkillSoft Corporation	New Term Loan	\$2,539.28	30-Jun-2015	2.66	\$6,754.48
SkillSoft Corporation	New Term Loan	\$2,539.28	30-Sep-2015	2.91	\$7,389.30
SkillSoft Corporation	New Term Loan	\$2,539.28	31-Dec-2015	3.16	\$8,024.12
SkillSoft Corporation	New Term Loan	\$2,539.28	31-Mar-2016	3.41	\$8,658.94
SkillSoft Corporation	New Term Loan	\$2,539.28	30-Jun-2016	3.66	\$9,293.76
SkillSoft Corporation	New Term Loan	\$2,539.28	30-Sep-2016	3.91	\$9,928.58
SkillSoft Corporation	New Term Loan	\$2,539.28	30-Dec-2016	4.16	\$10,563.40

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
SkillSoft Corporation	New Term Loan	\$2,539.28	31-Mar-2017	4.41	\$11,198.22
SkillSoft Corporation	New Term Loan	\$951,792.97	26-May-2017	4.56	\$4,340,175.93
SourceHOV LLC	Second Lien Term Loan	\$6,400,000.00	30-Apr-2018	5.49	\$35,136,000.00
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2013	0.41	\$4,783.33
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2013	0.66	\$7,700.00
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2013	0.91	\$10,616.67
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Dec-2013	1.16	\$13,533.33
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2014	1.41	\$16,450.00
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2014	1.66	\$19,366.67
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2014	1.91	\$22,283.33
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Dec-2014	2.16	\$25,200.00
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2015	2.41	\$28,116.67
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2015	2.66	\$31,033.33
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2015	2.91	\$33,950.00
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Dec-2015	3.16	\$36,866.67
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2016	3.41	\$39,783.33
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2016	3.66	\$42,700.00
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2016	3.91	\$45,616.67
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Dec-2016	4.16	\$48,533.33
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2017	4.41	\$51,450.00
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2017	4.66	\$54,366.67
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2017	4.91	\$57,283.33
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Dec-2017	5.16	\$60,200.00
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2018	5.41	\$63,116.67
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2018	5.66	\$66,033.33
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2018	5.91	\$68,950.00
Trinet HR Corporation	Term B Loan	\$3,731,666.67	24-Oct-2018	5.98	\$22,315,366.67
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2012	0.16	\$1,200.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2013	0.41	\$3,075.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2013	0.66	\$4,950.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2013	0.91	\$6,825.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2013	1.16	\$8,700.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2014	1.41	\$10,575.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2014	1.66	\$12,450.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2014	1.91	\$14,325.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2014	2.16	\$16,200.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2015	2.41	\$18,075.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2015	2.66	\$19,950.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2015	2.91	\$21,825.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2015	3.16	\$23,700.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2016	3.41	\$25,575.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2016	3.66	\$27,450.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2016	3.91	\$29,325.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2016	4.16	\$31,200.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2017	4.41	\$33,075.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2017	4.66	\$34,950.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2017	4.91	\$36,825.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2017	5.16	\$38,700.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2018	5.41	\$40,575.00
UniTek Global Services Inc	New Incremental Term Loan	\$2,827,500.00	16-Apr-2018	5.45	\$15,409,875.00
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Dec-2012	0.16	\$1,934.51
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Mar-2013	0.41	\$4,957.18
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Jun-2013	0.66	\$7,979.85

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Sep-2013	0.91	\$11,002.52
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Dec-2013	1.16	\$14,025.19
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Mar-2014	1.41	\$17,047.86
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Jun-2014	1.66	\$20,070.53
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Sep-2014	1.91	\$23,093.20
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Dec-2014	2.16	\$26,115.87
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Mar-2015	2.41	\$29,138.54
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Jun-2015	2.66	\$32,161.21
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Sep-2015	2.91	\$35,183.88
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Dec-2015	3.16	\$38,206.55
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Mar-2016	3.41	\$41,229.22
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Jun-2016	3.66	\$44,251.89
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Sep-2016	3.91	\$47,274.56
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Dec-2016	4.16	\$50,297.23
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Mar-2017	4.41	\$53,319.90
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Jun-2017	4.66	\$56,342.57
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Sep-2017	4.91	\$59,365.24
US Ft Holdco Inc	Replacement Term Loan	\$4,558,186.40	30-Nov-2017	5.08	\$23,155,586.90
Vision Solutions Inc	Second Lien Term Loan	\$5,600,000.00	24-Jul-2017	4.73	\$26,488,000.00
Web.com Group Inc	First Lien Term Loan	\$0.00	31-Dec-2012	0.16	\$0.00
Web.com Group Inc	First Lien Term Loan	\$0.00	29-Mar-2013	0.4	\$0.00
Web.com Group Inc	First Lien Term Loan	\$0.00	28-Jun-2013	0.65	\$0.00
Web.com Group Inc	First Lien Term Loan	\$0.00	30-Sep-2013	0.91	\$0.00
Web.com Group Inc	First Lien Term Loan	\$19,097.22	31-Dec-2013	1.16	\$22,152.78
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Mar-2014	1.41	\$36,718.75
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Jun-2014	1.66	\$43,229.17
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Sep-2014	1.91	\$49,739.58
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Dec-2014	2.16	\$56,250.00
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Mar-2015	2.41	\$62,760.42
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Jun-2015	2.66	\$69,270.83
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Sep-2015	2.91	\$75,781.25
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Dec-2015	3.16	\$82,291.67
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Mar-2016	3.41	\$88,802.08
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Jun-2016	3.66	\$95,312.50
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Sep-2016	3.91	\$101,822.92
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Dec-2016	4.16	\$108,333.33
Web.com Group Inc	First Lien Term Loan	\$26,041.67	31-Mar-2017	4.41	\$114,843.75
Web.com Group Inc	First Lien Term Loan	\$26,041.67	30-Jun-2017	4.66	\$121,354.17
Web.com Group Inc	First Lien Term Loan	\$26,041.67	29-Sep-2017	4.91	\$127,864.58
Web.com Group Inc	First Lien Term Loan	\$1,567,708.33	27-Oct-2017	4.99	\$7,822,864.58
Grand Total		\$132,795,418.90			\$644,251,977.64

Interest Coverage Detail

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

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	No. of Days Reinvested	Reinvestment Interest
ABB Con-Cise Optical Group LLC - Term Loan										
24-Oct-2018		ACT/365 ISDA	\$1,500,000.00	1	6.5000%	26-Nov-2012	24	\$6,393.44	77	\$6.40
Aspen Dental Management Inc - Replacement Term Loan										
06-Oct-2016		ACT/360	\$2,370,131.91	1	7.0000%	21-Nov-2012	40	\$18,434.36	82	\$19.66
06-Oct-2016		ACT/360	\$1,600,973.62	2	7.0000%	06-Dec-2012	55	\$17,121.52	67	\$14.92
06-Oct-2016		ACT/360	\$18,844.22	3	7.0000%	31-Dec-2012	80	\$293.13	42	\$0.16
Attachmate Corporation - First Lien Term Loan										
22-Nov-2017	\$76,199.27									
22-Nov-2017		ACT/360	\$6,015,625.00	6	7.2500%	23-Jan-2013	92	\$111,456.16	19	\$27.54
22-Nov-2017		ACT/360	\$117,187.50	7	7.2500%	24-Dec-2012	62	\$1,463.22	49	\$0.93
Blue Coat Systems Inc - Second Lien Term Loan										
15-Aug-2018	\$89,946.43									
Blue Coat Systems Inc - Term Loan										
15-Feb-2018		ACT/365 ISDA	\$5,586,000.00	2	5.7500%	31-Jan-2013	30	\$79,054.51	11	\$11.31
Compucom Systems Inc - First Lien Term Loan										
04-Oct-2018		ACT/360	\$4,800,000.00	1	6.5000%	05-Nov-2012	13	\$11,266.67	98	\$14.36
04-Oct-2018		ACT/360	\$4,800,000.00	1	6.5000%	05-Dec-2012	30	\$26,000.00	68	\$22.99
04-Oct-2018		ACT/360	\$4,800,000.00	1	6.5000%	07-Jan-2013	31	\$26,866.67	35	\$12.23
04-Oct-2018		ACT/360	\$4,800,000.00	1	6.5000%	05-Feb-2013	31	\$26,866.67	6	\$2.10
Deltek Inc - First Lien Term Loan										
10-Oct-2018		ACT/360	\$4,650,000.00	1	6.0000%	10-Jan-2013	86	\$66,458.33	32	\$27.66
DG FastChannel Inc - Initial Term Loan										
26-Jul-2018	\$15,293.78									
26-Jul-2018		ACT/360	\$2,992,012.61	2	5.7500%	30-Nov-2012	32	\$15,292.51	73	\$14.52
26-Jul-2018		ACT/360	\$2,992,012.61	2	5.7500%	31-Dec-2012	31	\$14,814.62	42	\$8.09
26-Jul-2018		ACT/360	\$2,992,012.61	2	5.7500%	31-Jan-2013	31	\$14,814.62	11	\$2.12
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%	09-Nov-2012	42	\$50,506.75	94	\$61.74
20-Apr-2018		ACT/360	\$5,586,000.00	8	7.7500%	11-Feb-2013	92	\$110,633.83	0	\$0.00
First American Payment Systems - First Lien Term Loan										
01-Jan-2020		ACT/360	\$1,000,000.00	1	5.7500%	30-Nov-2012	36	\$5,750.00	73	\$5.46
First Data Corp - Extended 2017 Dollar Term										
24-Mar-2017	\$21,320.71									
24-Mar-2017		ACT/360	\$4,000,000.00	9	5.2107%	26-Nov-2012	33	\$19,105.90	77	\$19.13
24-Mar-2017		ACT/360	\$4,000,000.00	9	5.2107%	26-Dec-2012	30	\$17,369.00	47	\$10.62
24-Mar-2017		ACT/360	\$4,000,000.00	9	5.2107%	28-Jan-2013	31	\$17,947.97	14	\$3.27
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

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	No. of Days Reinvested	Reinvestment Interest
03-Jan-2018		ACT/360	\$1,316,393.52	15	6.5000%	31-Dec-2012	94	\$22,342.12	42	\$12.20
Infor (US) Inc - Tranche B-2 Term Loan										
05-Apr-2018		ACT/360	\$3,000,000.00	1	5.2500%	31-Dec-2012	95	\$31,354.17	42	\$17.12
Integra Telecom Holdings Inc - Term Loan										
15-Apr-2015	\$86,610.20									
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	19	9.2500%	30-Nov-2012	30	\$24,918.37	73	\$23.66
15-Apr-2015		ACT/360	\$3,232,653.06	19	9.2500%	31-Dec-2012	31	\$25,748.98	42	\$14.06
15-Apr-2015		ACT/360	\$3,232,653.06	19	9.2500%	31-Jan-2013	31	\$25,748.98	11	\$3.68
Jackson Hewitt Inc - Senior Secured Term Loan										
16-Oct-2017		ACT/360	\$4,800,000.00	1	10.0000%	15-Jan-2013	90	\$120,000.00	27	\$42.13
MModal Inc - Term B Loan										
16-Aug-2019		ACT/360	\$4,000,000.00	2	6.7500%	17-Dec-2012	84	\$63,000.00	56	\$45.88
NAB Holdings LLC - Term Loan										
24-Apr-2018	\$20,125.00									
24-Apr-2018		ACT/360	\$462,500.00	4	7.0000%	31-Dec-2012	94	\$8,453.47	42	\$4.62
24-Apr-2018		ACT/360	\$2,500,000.00	6	7.0000%	31-Jan-2013	92	\$44,722.22	11	\$6.40
National Healing Corporation - First Lien Term B Loan										
30-Nov-2017	\$39,449.42									
30-Nov-2017		ACT/360	\$4,769,733.68	8	8.2500%	31-Dec-2012	94	\$102,748.01	42	\$56.12
National Vision Inc - Term Loan										
02-Aug-2018	\$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
New Breed Inc - Term Loan										
01-Oct-2019	\$13,333.33									
01-Oct-2019		ACT/360	\$666,666.67	2	6.0000%	30-Nov-2012	29	\$3,222.22	73	\$3.06
01-Oct-2019		ACT/360	\$666,666.67	2	6.0000%	31-Dec-2012	31	\$3,444.44	42	\$1.88
01-Oct-2019		ACT/360	\$666,666.67	2	6.0000%	31-Jan-2013	31	\$3,444.44	11	\$0.49
01-Oct-2019		ACT/360	\$3,333,333.33	4	6.0000%	31-Jan-2013	91	\$50,555.56	11	\$7.23
NexTag Inc - Term Loan										
28-Jan-2016	\$33,600.00									
28-Jan-2016		ACT/360	\$4,735,135.13	3	7.0000%	31-Dec-2012	94	\$86,547.75	42	\$47.27
Pegasus Solutions Inc - Term Loan Non-PIK										
17-Apr-2013	\$7,737.06									
17-Apr-2013		ACT/360	\$3,927,489.87	2	7.7500%	31-Dec-2012	94	\$79,477.12	42	\$43.41
Pegasus Solutions Inc - Term Loan PIK										
17-Apr-2013	\$12.94									
Presidio Inc - New Term Loan										
31-Mar-2017	\$11,340.28									
31-Mar-2017		ACT/360	\$3,500,000.00	2	5.7500%	31-Dec-2012	94	\$52,548.61	42	\$28.70
Radnet Management Inc - Tranche B Term Loan										
10-Oct-2018		ACT/360	\$3,980,000.00	1	5.5000%	10-Jan-2013	79	\$43,932.01	32	\$18.28
10-Oct-2018		ACT/365 ISDA	\$20,000.00	2	6.5000%	31-Dec-2012	69	\$221.11	42	\$0.12
Roundy's Supermarkets Inc - Tranche B Term Loan										
13-Feb-2019	\$16,983.69									
13-Feb-2019		ACT/365	\$3,989,974.94	11	5.7500%	19-Nov-2012	33	\$20,742.40	84	\$22.66
13-Feb-2019		ACT/365	\$3,989,974.94	11	5.7500%	19-Dec-2012	30	\$18,856.73	54	\$13.24

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
13-Feb-2019		ACT/365	\$3,989,974.94	11	5.7500%	21-Jan-2013	31	\$19,485.29	21	\$5.32
Rovi Solutions Corp - Tranche B-2 Loan										
29-Mar-2019	\$15,307.44									
29-Mar-2019		ACT/360	\$2,992,481.20	6	4.0000%	30-Nov-2012	32	\$10,639.93	73	\$10.10
29-Mar-2019		ACT/360	\$2,992,481.20	6	4.0000%	31-Dec-2012	31	\$10,307.44	42	\$5.63
29-Mar-2019		ACT/360	\$2,992,481.20	6	4.0000%	31-Jan-2013	31	\$10,307.44	11	\$1.47
Six3 Systems Inc - Term Loan										
04-Oct-2019		ACT/360	\$4,800,000.00	1	7.0000%	31-Dec-2012	66	\$61,600.00	42	\$33.64
SkillSoft Corporation - New Term Loan										
26-May-2017		ACT/360	\$997,500.00	1	5.0000%	31-Dec-2012	70	\$9,697.92	42	\$5.30
SourceHOV LLC - Second Lien Term Loan										
30-Apr-2018	\$98,933.33									
30-Apr-2018		ACT/360	\$6,400,000.00	4	10.5000%	15-Nov-2012	31	\$57,866.67	88	\$66.22
30-Apr-2018		ACT/360	\$6,400,000.00	4	10.5000%	17-Dec-2012	30	\$56,000.00	56	\$40.78
30-Apr-2018		ACT/360	\$6,400,000.00	4	10.5000%	15-Jan-2013	31	\$57,866.67	27	\$20.32
Trinet HR Corporation - Term B Loan										
24-Oct-2018		ACT/360	\$4,000,000.00	1	6.5000%	26-Nov-2012	25	\$18,055.56	77	\$18.08
UniTek Global Services Inc - New Incremental Term Loan										
16-Apr-2018	\$8,250.00									
16-Apr-2018		ACT/360	\$2,992,500.00	1	9.0000%	28-Dec-2012	91	\$68,079.38	45	\$39.84
US Ft Holdco Inc - Replacement Term Loan										
30-Nov-2017		ACT/360	\$4,800,000.00	1	5.7500%	31-Dec-2012	68	\$52,133.33	42	\$28.47
Vision Solutions Inc - Second Lien Term Loan										
24-Jul-2017	\$101,966.67									
24-Jul-2017		ACT/360	\$5,600,000.00	20	9.5000%	30-Nov-2012	30	\$44,333.33	73	\$42.09
24-Jul-2017		ACT/360	\$5,600,000.00	20	9.5000%	31-Dec-2012	31	\$45,811.11	42	\$25.02
24-Jul-2017		ACT/360	\$5,600,000.00	20	9.5000%	31-Jan-2013	31	\$45,811.11	11	\$6.55
Web.com Group Inc - First Lien Term Loan										
27-Oct-2017	\$18,910.73									
27-Oct-2017		ACT/360	\$1,977,430.56	8	7.0000%	30-Nov-2012	30	\$11,535.01	73	\$10.95
27-Oct-2017		ACT/360	\$1,977,430.56	8	7.0000%	31-Dec-2012	31	\$11,919.51	42	\$6.51
27-Oct-2017		ACT/360	\$1,977,430.56	8	7.0000%	31-Jan-2013	31	\$11,919.51	11	\$1.71
Grand Total	\$729,685.72							\$2,341,374.93		\$1,211.49

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$162,063,997.92	\$162,063,997.92	100.0%	N/A	N/A

Description	Security ID	Asset Type	Security Level	Principal Balance
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	Senior Secured	\$1,500,000.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Loan	Senior Secured	\$3,989,949.75
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Senior Secured	\$6,132,812.50
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	Senior Secured	\$5,586,000.00
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	Senior Secured	\$4,800,000.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	Senior Secured	\$4,650,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	Senior Secured	\$2,992,012.61
EIG Investors Corp - 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	\$29,268,579.03
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	Senior Secured	\$1,000,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	Senior Secured	\$4,000,000.00
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	\$3,000,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Senior Secured	\$6,383,673.47
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Senior Secured	\$4,800,000.00
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
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Senior Secured	\$4,000,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Senior Secured	\$4,735,135.13
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Senior Secured	\$3,927,489.87
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Senior Secured	\$3,500,000.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	Senior Secured	\$4,000,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Senior Secured	\$3,989,974.94
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Senior Secured	\$2,992,481.20
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	Senior Secured	\$4,800,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	Senior Secured	\$997,500.00
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Second Lien	\$6,400,000.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	Senior Secured	\$4,000,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Senior Secured	\$2,992,500.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	Senior Secured	\$4,800,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	\$5,600,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	Senior Secured	\$1,977,430.56
Grand Total				\$162,063,997.92

Concentration Limitation: (ii) Second Lien Loans

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$162,063,997.92	\$12,000,000.00	7.4%	N/A	N/A

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

Concentration Limitation: (iii) Bonds

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$162,063,997.92	\$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	
\$162,063,997.92	\$4,800,000.00	3.0%	N/A	N/A

Affiliated Issuer
Compucom Systems Inc

Principal Balance

\$4,800,000.00

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

Concentration Limitation: (iv) Fourth highest Obligor

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$6,400,000.00	3.9%	N/A	N/A

Affiliated Issuer	Principal Balance
SourceHOV LLC	\$6,400,000.00
Grand Total	\$6,400,000.00

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

Top 10 Obligors	\$54,888,485.97
Collateral Principal Amount	\$162,063,997.92
Percent of Collateral Principal Amount:	33.8684%
Highest Obligor with Moody's DP Rating < B3 and S&P Rating < B- at purchase	\$3,927,489.87
Percent of Collateral Principal Amount:	2.4234%
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
ABB Con-Cise Optical Group LLC					
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00	B2	B	0.9256%
Aspen Dental Management Inc					
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	\$3,989,949.75	B2	B	2.4620%
Attachmate Corporation					
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50	B2	B	3.7842%
Blue Coat Systems Inc					
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	\$5,586,000.00	B2	B+	3.4468%
Compucom Systems Inc					
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	\$4,800,000.00	B2	B+	2.9618%
Deltek Inc					
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00	B3	B	2.8692%
DG FastChannel Inc					
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61	B1	B	1.8462%
EIG Investors Corp					
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00	B2	B	3.4468%
First American Payment Systems					
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$1,000,000.00	B2	B	0.6170%
First Data Corp					
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00	B3	B	2.4682%
Global Tel Link Corp					
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	\$1,950,248.76	B2	B	1.2034%
Hoffmaster Group Inc					
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,989,976.45	B2	B	1.2279%
Infor (US) Inc					
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$3,000,000.00	B2	B	1.8511%
Integra Telecom Holdings Inc					
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47	B3	B	3.9390%
Jackson Hewitt Inc					
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00	EE	AA-	2.9618%
MModal Inc					
MModal Inc - Term B Loan	MMODAL_BTL	\$4,000,000.00	B2	B+	2.4682%
NAB Holdings LLC					
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,962,500.00	B1	BB-	1.8280%
National Healing Corporation					
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,769,733.68	B2	B	2.9431%

Security	Security ID	Principal Balance	Moody's DP Rating at Purchase	S&P Rating at Purchase	% Of CPA
National Vision Inc					
National Vision Inc - Term Loan	NTLVISN_TL	\$3,990,000.00	B2	B+	2.4620%
New Breed Inc					
New Breed Inc - Term Loan	NEWBREDINC_TL	\$4,000,000.00	B2	B	2.4682%
NexTag Inc					
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	B1	B+	2.9218%
Pegasus Solutions Inc					
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	BBE	BBE	2.4234%
Presidio Inc					
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	B1	B+	2.1596%
Radnet Management Inc					
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$4,000,000.00	B2	B	2.4682%
Roundy's Supermarkets Inc					
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	B2	B	2.4620%
Rovi Solutions Corp					
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	Ba3	BB-	1.8465%
Six3 Systems Inc					
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	B2	B+	2.9618%
SkillSoft Corporation					
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$997,500.00	B2	B	0.6155%
SourceHOV LLC					
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	Caa2	B+	3.9491%
Trinet HR Corporation					
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	B1	B	2.4682%
UniTek Global Services Inc					
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	B2	B+	1.8465%
US Ft Holdco Inc					
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,800,000.00	B2	B	2.9618%
Vision Solutions Inc					
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	Caa1	B+	3.4554%
Web.com Group Inc					
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$1,977,430.56	B1	B	1.2202%

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	
	\$162,063,997.92	\$4,800,000.00	3.0%	N/A	N/A

Affiliated Issuer	Principal Balance
Jackson Hewitt Inc	\$4,800,000.00
Grand Total	\$4,800,000.00

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

Report Summary

Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
\$162,063,997.92	\$15,927,489.87	9.8%	N/A	N/A

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	N/A
	\$162,063,997.92	\$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	CCC+	\$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	
\$162,063,997.92	\$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	Report Total	% of CPAD	Requirement	
\$162,063,997.92	\$0.00	0.0%	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	
\$162,063,997.92	\$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	Report Total	% of CPAD	Requirement	
	Amount for Conc. Limits				
	\$162,063,997.92	\$0.00	0.0%	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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
\$162,063,997.92	\$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

\$162,063,997.92

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	
\$162,063,997.92	\$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	
\$162,063,997.92	\$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	
\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
\$162,063,997.92	\$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	
\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
\$162,063,997.92	\$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	
\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
\$162,063,997.92	\$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	
	\$162,063,997.92	\$3,927,489.87	2.4%	N/A	N/A

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

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$162,063,997.92	\$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	
\$162,063,997.92	\$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	
\$162,063,997.92	\$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	
	\$162,063,997.92	\$15,515,111.58	9.6%	N/A	N/A

Industry	Principal Balance
Retailers (except food & drug)	\$15,515,111.58
Grand Total	\$15,515,111.58

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
\$162,063,997.92	\$27,882,243.06	17.2%	N/A	

Industry	Principal Balance
Electronics/electrical	\$27,882,243.06
Grand Total	\$27,882,243.06

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$162,063,997.92	\$16,759,683.43	10.3%	N/A	N/A

Industry	Principal Balance
Health care	\$16,759,683.43
	Grand Total \$16,759,683.43

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	N/A
	\$162,063,997.92	\$12,762,500.00	7.9%	N/A	N/A

Industry	Principal Balance
Banking, Finance, Insurance & Real Estate	\$12,762,500.00
Grand Total	\$12,762,500.00

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$162,063,997.92	\$27,882,243.06	17.2%	N/A	N/A

Industry	Principal Balance
High Tech Industries	\$27,882,243.06
Grand Total	\$27,882,243.06

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
\$162,063,997.92	\$16,759,683.43	10.3%	N/A	

Industry	Principal Balance
Healthcare & Pharmaceuticals	\$16,759,683.43
Grand Total	\$16,759,683.43

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$162,063,997.92	\$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	N/A
	\$162,063,997.92	\$8,800,000.00	5.4%	N/A	N/A

Security	Security ID	Asset Type	Cov-Lite	Principal Balance
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	Yes	\$4,800,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Yes	\$4,000,000.00
Grand Total				\$8,800,000.00

Concentration Limitation: (xxiv) Long Dated Obligations

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$162,063,997.92	\$0.00	0.0%	N/A	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	
	\$162,063,997.92	\$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	N/A
\$132,795,418.90	\$132,795,418.90	100.0%	N/A	N/A

Security	Security ID	Asset Type	Pricing from Approved Third Party Pricing Service	Principal Balance
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	Yes	\$1,500,000.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Loan	Yes	\$3,989,949.75
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Yes	\$6,132,812.50
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	Yes	\$5,586,000.00
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	Yes	\$4,800,000.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	Yes	\$4,650,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	Yes	\$2,992,012.61
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	Yes	\$5,586,000.00
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	Yes	\$1,000,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	Yes	\$4,000,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_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	\$3,000,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Yes	\$6,383,673.47
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Yes	\$4,800,000.00
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
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Yes	\$4,000,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Yes	\$4,735,135.13
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Yes	\$3,927,489.87
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Yes	\$3,500,000.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	Yes	\$4,000,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Yes	\$3,989,974.94
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Yes	\$2,992,481.20
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	Yes	\$4,800,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	Yes	\$997,500.00
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Yes	\$6,400,000.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	Yes	\$4,000,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Yes	\$2,992,500.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	Yes	\$4,800,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Yes	\$5,600,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	Yes	\$1,977,430.56

Grand Total \$132,795,418.90

Portfolio Assets: Highest Haircut Amount for OC Test

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

Portfolio Assets: Defaulted Obligation Detail

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

Portfolio Assets: Excess CCC/Caa Adjustment Amount

Collateral Principal Amount (excluding Defaults)	\$162,063,997.92
Aggregate Principal Balance of CCC/Caa Collateral Obligations (x)	\$15,927,489.87
20% of Collateral Principal Amount (excluding Defaults)	\$32,412,799.58
16.5 % of Collateral Principal Amount (excluding Defaults)	\$26,740,559.66
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)	\$15,077,803.38
(x) Divided by (y)	94.7%
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
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Caa1	B+	\$5,600,000.00	\$0.00	99.0000%	\$5,544,000.00	94.7000%	\$0.00	\$0.00
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Caa2	CCC+	\$3,927,489.87	\$0.00	95.0000%	\$3,731,115.38	94.7000%	\$0.00	\$0.00
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	Caa2	CCC+	\$0.00	\$0.00	95.0000%	\$0.00	94.7000%	\$0.00	\$0.00
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Caa2	B+	\$6,400,000.00	\$0.00	90.6670%	\$5,802,688.00	94.7000%	\$0.00	\$0.00
Grand Total				\$15,927,489.87	\$0.00		\$15,077,803.38		\$0.00	\$0.00

Portfolio Assets: Discounted Obligations Trade Level

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

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

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$162,063,997.92	\$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

\$162,063,997.92

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
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00	No	B2	B2		B	
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	\$3,989,949.75	No	B2	B2		B	
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50	No	B1	B2		B	
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	\$5,586,000.00	No	B2	B2		B+	
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	\$4,800,000.00	No	B1	B2		B+	
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00	No	B1	B3		B	
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61	No	B1	B1		B	
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00	No	B1	B2		B	
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	\$1,000,000.00	No	B1	B2		B	
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00	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	\$3,000,000.00	No	Ba3	B2		B	
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47	No	B3	B3		B	
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00	No	BBB	BBB	Shadow	BBB	Shadow
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+	
New Breed Inc - Term Loan	NEWBREDINC_TL	\$4,000,000.00	No	B2	B2		B	
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	No	B1	B1		B+	
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	No	BBB	BBB	Shadow	BBB	Per Clause (iii)(b)
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	No	BBB	BBB	Shadow	BBB	Per Clause (iii)(b)
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	No	Ba3	B1		B+	
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$4,000,000.00	No	Ba3	B2		B	
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	No	B1	B2		B	
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	No	Ba2	Ba3		BB-	
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	No	B2	B2		B+	
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$997,500.00	No	Ba3	B2		B	
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	No	Caa2	Caa2		B+	
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	No	B1	B1		B	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	No	B3	B2		B+	
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,800,000.00	No	B1	B2		B	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	No	Caa1	Caa1		B+	
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$1,977,430.56	No	Ba3	B1		B	
Grand Total		\$132,795,418.90						

Portfolio Assets: Moody's Default Probability Rating Information

Security	Asset Type	Moody DP Rating source	DIP Obligation	Principal Balance	Moody Security Rating	Moody Senior Implied Rating	Moody Senior Unsecured Rating	Rating Estimate - Moody	Moody's DP Rating BF CW	Outlook	Credit Watch	Moody's DP Rating-RFT	Moody's DP Rating AF CW
ABB Con-Cise Optical Group LLC - Term Loan	Loan	Corporate Family Rating	No	\$1,500,000.00	B2	B2			B2			B2	B2
Aspen Dental Management Inc - Replacement Term Loan	Loan	Corporate Family Rating	No	\$3,989,949.75	B2	B2			B2			B2	B2
Attachmate Corporation - First Lien Term Loan	Loan	Corporate Family Rating	No	\$6,132,812.50	B1	B2			B2	Negative		B3	B2
Blue Coat Systems Inc - Term Loan	Loan	Corporate Family Rating	No	\$5,586,000.00	B2	B2			B2			B2	B2
Compucom Systems Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$4,800,000.00	B1	B2			B2			B2	B2
Deltek Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$4,650,000.00	B1	B3			B3			B3	B3
DG FastChannel Inc - Initial Term Loan	Loan	Corporate Family Rating	No	\$2,992,012.61	B1	B1			B1			B1	B1
EIG Investors Corp - Original Term Loan Refinancing Loan	Loan	Corporate Family Rating	No	\$5,586,000.00	B1	B2			B2	Negative		B3	B2
First American Payment Systems - First Lien Term Loan	Loan	Corporate Family Rating	No	\$1,000,000.00	B1	B2			B2			B2	B2
First Data Corp - Extended 2017 Dollar Term	Loan	Corporate Family Rating	No	\$4,000,000.00	B1	B3	Caa1		B3		OFF	B3	B3
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	\$3,000,000.00	Ba3	B2	Caa1		B2			B2	B2
Integra Telecom Holdings Inc - Term Loan	Loan	Corporate Family Rating	No	\$6,383,673.47	B3	B3			B3		OFF	B3	B3
Jackson Hewitt Inc - Senior Secured Term Loan	Loan	Rating Estimate	No	\$4,800,000.00				EE	EE			EE	EE
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
New Breed Inc - Term Loan	Loan	Corporate Family Rating	No	\$4,000,000.00	B2	B2			B2			B2	B2
NexTag Inc - Term Loan	Loan	Corporate Family Rating	No	\$4,735,135.13	B1	B1			B1			B1	B1
Pegasus Solutions Inc - Term Loan Non-PIK	Loan	Rating Estimate	No	\$3,927,489.87				EE	EE			EE	EE
Pegasus Solutions Inc - Term Loan PIK	Loan	Rating Estimate	No	\$0.00				EE	EE			EE	EE
Presidio Inc - New Term Loan	Loan	Corporate Family Rating	No	\$3,500,000.00	Ba3	B1			B1			B1	B1
Radnet Management Inc - Tranche B Term Loan	Loan	Corporate Family Rating	No	\$4,000,000.00	Ba3	B2			B2			B2	B2
Roundy's Supermarkets Inc - Tranche B Term Loan	Loan	Corporate Family Rating	No	\$3,989,974.94	B1	B2			B2			B2	B2
Rovi Solutions Corp - Tranche B-2 Loan	Loan	Corporate Family Rating	No	\$2,992,481.20	Ba2	Ba3			Ba3			Ba3	Ba3
Six3 Systems Inc - Term Loan	Loan	Corporate Family Rating	No	\$4,800,000.00	B2	B2			B2			B2	B2
SkillSoft Corporation - New Term Loan	Loan	Corporate Family Rating	No	\$997,500.00		B2			B2			B2	B2
SourceHOV LLC - Second Lien Term Loan	Loan	Public Rating	No	\$6,400,000.00	Caa2	B3			Caa2			Caa2	Caa2
Trinet HR Corporation - Term B Loan	Loan	Corporate Family Rating	No	\$4,000,000.00		B1			B1			B1	B1
UniTek Global Services Inc - New Incremental Term Loan	Loan	Corporate Family Rating	No	\$2,992,500.00	B3	B2			B2			B2	B2
US Ft Holdco Inc - Replacement Term Loan	Loan	Corporate Family Rating	No	\$4,800,000.00	B1	B2			B2			B2	B2
Vision Solutions Inc - Second Lien Term Loan	Loan	Public Rating	No	\$5,600,000.00	Caa1	B2			Caa1			Caa1	Caa1
Web.com Group Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$1,977,430.56	Ba3	B1			B1			B1	B1
Grand Total				\$132,795,418.90									

Portfolio Assets: Moody's Rating Information

Security	Security ID	Asset Type	Moody Rating Source	Principal Balance	Moody Security Rating	Moody Senior Implied Rating	Moody Senior Unsecured Rating	Rating Estimate - Moody	Moody's Rating BF CW	Credit Watch	Moody's Rating AF CW
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	Public Rating	\$1,500,000.00	B2	B2			B2		B2
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Loan	Public Rating	\$3,989,949.75	B2	B2			B2		B2
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Public Rating	\$6,132,812.50	B1	B2			B1		B1
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	Public Rating	\$5,586,000.00	B2	B2			B2		B2
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	Public Rating	\$4,800,000.00	B1	B2			B1		B1
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	Public Rating	\$4,650,000.00	B1	B3			B1		B1
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	Public Rating	\$2,992,012.61	B1	B1			B1		B1
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	Loan	Public Rating	\$5,586,000.00	B1	B2			B1		B1
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	Public Rating	\$1,000,000.00	B1	B2			B1		B1
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	Public Rating	\$4,000,000.00	B1	B3	Caa1		B1		B1
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKNRTL	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	\$3,000,000.00	Ba3	B2	Caa1		Ba3		Ba3
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Public Rating	\$6,383,673.47	B3	B3			B3		B3
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Rating Estimate	\$4,800,000.00							
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
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Public Rating	\$4,000,000.00	B2	B2			B2		B2
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Public Rating	\$4,735,135.13	B1	B1			B1		B1
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Rating Estimate	\$3,927,489.87							
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	Loan	Rating Estimate	\$0.00							
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Public Rating	\$3,500,000.00	Ba3	B1			Ba3		Ba3
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	Public Rating	\$4,000,000.00	Ba3	B2			Ba3		Ba3
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Public Rating	\$3,989,974.94	B1	B2			B1		B1
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Public Rating	\$2,992,481.20	Ba2	Ba3			Ba2		Ba2
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	Public Rating	\$4,800,000.00	B2	B2			B2		B2
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	Corporate Family Rating	\$997,500.00		B2			Ba3		Ba3
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Public Rating	\$6,400,000.00	Caa2	B3			Caa2		Caa2
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	Corporate Family Rating	\$4,000,000.00		B1			B1		B1
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Public Rating	\$2,992,500.00	B3	B2			B3		B3
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	Public Rating	\$4,800,000.00	B1	B2			B1		B1
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Public Rating	\$5,600,000.00	Caa1	B2			Caa1		Caa1
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	Loan	Public Rating	\$1,977,430.56	Ba3	B1			Ba3		Ba3
Grand Total				\$132,795,418.90							

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

Report Summary

Collateral Principal
Amount

\$162,063,997.92

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
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Consumer goods: Non-durable	Cosmetics/toiletries	\$1,500,000.00	0.9256%
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	Healthcare & Pharmaceuticals	Health care	\$3,989,949.75	2.4620%
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	High Tech Industries	Electronics/electrical	\$6,132,812.50	3.7842%
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	High Tech Industries	Electronics/electrical	\$5,586,000.00	3.4468%
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Services: Business	Business equipment & services	\$4,800,000.00	2.9618%
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Services: Business	Business equipment & services	\$4,650,000.00	2.8692%
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Media: Broadcasting & Subscription	Cable & satellite television	\$2,992,012.61	1.8462%
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	High Tech Industries	Electronics/electrical	\$5,586,000.00	3.4468%
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$1,000,000.00	0.6170%
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$4,000,000.00	2.4682%
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKR_TL	Telecommunications	Telecommunications	\$1,950,248.76	1.2034%
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Retail	Retailers (except food & drug)	\$1,989,976.45	1.2279%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	High Tech Industries	Electronics/electrical	\$3,000,000.00	1.8511%
Integra Telecom Holdings Inc - Term Loan	INTGRATLCLM_TL	Telecommunications	Telecommunications	\$6,383,673.47	3.9390%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Services: Consumer	Retailers (except food & drug)	\$4,800,000.00	2.9618%
MModal Inc - Term B Loan	MMODAL_BTL	Healthcare & Pharmaceuticals	Health care	\$4,000,000.00	2.4682%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$2,962,500.00	1.8280%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Healthcare & Pharmaceuticals	Health care	\$4,769,733.68	2.9431%
National Vision Inc - Term Loan	NTLVISN_TL	Consumer goods: Non-durable	Retailers (except food & drug)	\$3,990,000.00	2.4620%
New Breed Inc - Term Loan	NEWBREDINC_TL	Transportation: Cargo	Surface transport	\$4,000,000.00	2.4682%
NexTag Inc - Term Loan	NEXTAGINC_TL	Retail	Retailers (except food & drug)	\$4,735,135.13	2.9218%
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Hotel, Gaming & Leisure	Lodging & casinos	\$3,927,489.87	2.4234%
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	2.1596%
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Healthcare & Pharmaceuticals	Health care	\$4,000,000.00	2.4682%
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Beverage, Food & Tobacco	Food/drug retailers	\$3,989,974.94	2.4620%
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Media: Broadcasting & Subscription	Leisure goods/activities/movies	\$2,992,481.20	1.8465%
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Aerospace & Defense	Aerospace & Defense	\$4,800,000.00	2.9618%
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Services: Business	Business equipment & services	\$997,500.00	0.6155%
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Services: Business	Business equipment & services	\$6,400,000.00	3.9491%
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Services: Business	Business equipment & services	\$4,000,000.00	2.4682%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Media: Broadcasting & Subscription	Cable & satellite television	\$2,992,500.00	1.8465%
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$4,800,000.00	2.9618%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	High Tech Industries	Electronics/electrical	\$5,600,000.00	3.4554%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	High Tech Industries	Electronics/electrical	\$1,977,430.56	1.2202%
Grand Total				\$132,795,418.90	81.9401%

Portfolio Assets: Moody's Industry Information

Security	Security ID	Principal Balance	% of APA
Aerospace & Defense			
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	2.9618%
Aerospace & Defense Subtotal		\$4,800,000.00	2.9618%
Banking, Finance, Insurance & Real Estate			
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$1,000,000.00	0.6170%
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00	2.4682%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,962,500.00	1.8280%
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,800,000.00	2.9618%
Banking, Finance, Insurance & Real Estate Subtotal		\$12,762,500.00	7.8750%
Beverage, Food & Tobacco			
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	2.4620%
Beverage, Food & Tobacco Subtotal		\$3,989,974.94	2.4620%
Consumer goods: Non-durable			
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00	0.9256%
National Vision Inc - Term Loan	NTLVISN_TL	\$3,990,000.00	2.4620%
Consumer goods: Non-durable Subtotal		\$5,490,000.00	3.3876%
Healthcare & Pharmaceuticals			
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	\$3,989,949.75	2.4620%
MModal Inc - Term B Loan	MMODAL_BTL	\$4,000,000.00	2.4682%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,769,733.68	2.9431%
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$4,000,000.00	2.4682%
Healthcare & Pharmaceuticals Subtotal		\$16,759,683.43	10.3414%
High Tech Industries			
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50	3.7842%
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	\$5,586,000.00	3.4468%
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00	3.4468%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$3,000,000.00	1.8511%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	3.4554%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$1,977,430.56	1.2202%
High Tech Industries Subtotal		\$27,882,243.06	17.2045%
Hotel, Gaming & Leisure			
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	2.4234%
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	0.0000%
Hotel, Gaming & Leisure Subtotal		\$3,927,489.87	2.4234%
Media: Broadcasting & Subscription			
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61	1.8462%
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	1.8465%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	1.8465%
Media: Broadcasting & Subscription Subtotal		\$8,976,993.81	5.5392%
Retail			
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,989,976.45	1.2279%

Security	Security ID	Principal Balance	% of APA
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	2.9218%
	Retail Subtotal	\$6,725,111.58	4.1497%
Services: Business			
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	\$4,800,000.00	2.9618%
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00	2.8692%
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	2.1596%
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$997,500.00	0.6155%
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	3.9491%
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	2.4682%
	Services: Business Subtotal	\$24,347,500.00	15.0234%
Services: Consumer			
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00	2.9618%
	Services: Consumer Subtotal	\$4,800,000.00	2.9618%
Telecommunications			
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	\$1,950,248.76	1.2034%
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47	3.9390%
	Telecommunications Subtotal	\$8,333,922.23	5.1424%
Transportation: Cargo			
New Breed Inc - Term Loan	NEWBREDINC_TL	\$4,000,000.00	2.4682%
	Transportation: Cargo Subtotal	\$4,000,000.00	2.4682%
	Grand Total	\$132,795,418.90	81.9401%

Portfolio Assets: S&P Industry Information

Security	Security ID	Principal Balance	% of APA
Aerospace & Defense			
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	2.9618%
Aerospace & Defense Subtotal		\$4,800,000.00	2.9618%
Business equipment & services			
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	\$4,800,000.00	2.9618%
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00	2.8692%
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	2.1596%
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$997,500.00	0.6155%
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	3.9491%
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	2.4682%
Business equipment & services Subtotal		\$24,347,500.00	15.0234%
Cable & satellite television			
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61	1.8462%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	1.8465%
Cable & satellite television Subtotal		\$5,984,512.61	3.6927%
Cosmetics/toiletries			
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00	0.9256%
Cosmetics/toiletries Subtotal		\$1,500,000.00	0.9256%
Electronics/electrical			
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50	3.7842%
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	\$5,586,000.00	3.4468%
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00	3.4468%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$3,000,000.00	1.8511%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	3.4554%
Web.com Group Inc - First Lien Term Loan	WEBCOMGP_FLTL	\$1,977,430.56	1.2202%
Electronics/electrical Subtotal		\$27,882,243.06	17.2045%
Financial intermediaries			
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$1,000,000.00	0.6170%
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00	2.4682%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,962,500.00	1.8280%
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,800,000.00	2.9618%
Financial intermediaries Subtotal		\$12,762,500.00	7.8750%
Food/drug retailers			
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	2.4620%
Food/drug retailers Subtotal		\$3,989,974.94	2.4620%
Health care			
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	\$3,989,949.75	2.4620%
MModal Inc - Term B Loan	MMODAL_BTL	\$4,000,000.00	2.4682%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,769,733.68	2.9431%
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$4,000,000.00	2.4682%
Health care Subtotal		\$16,759,683.43	10.3414%

Security	Security ID	Principal Balance	% of APA
Leisure goods/activities/movies			
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	1.8465%
Leisure goods/activities/movies Subtotal		\$2,992,481.20	1.8465%
Lodging & casinos			
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	2.4234%
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	0.0000%
Lodging & casinos Subtotal		\$3,927,489.87	2.4234%
Retailers (except food & drug)			
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,989,976.45	1.2279%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00	2.9618%
National Vision Inc - Term Loan	NTLVISN_TL	\$3,990,000.00	2.4620%
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	2.9218%
Retailers (except food & drug) Subtotal		\$15,515,111.58	9.5734%
Surface transport			
New Breed Inc - Term Loan	NEWBREDINC_TL	\$4,000,000.00	2.4682%
Surface transport Subtotal		\$4,000,000.00	2.4682%
Telecommunications			
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	\$1,950,248.76	1.2034%
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47	3.9390%
Telecommunications Subtotal		\$8,333,922.23	5.1424%
Grand Total		\$132,795,418.90	81.9401%

Portfolio Assets: Affiliated Issuers

Security	Security ID	Principal Balance	Moody's Region	Country	Moody's Country Rating	Sovereign	Moody's DP Rating	S&P Rating	Security Type
ABB Con-Cise Optical Group LLC									
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00		United States	Aaa	No	B2	B	Loan
ABB Con-Cise Optical Group LLC Subtotal		\$1,500,000.00							
Aspen Dental Management Inc									
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	\$3,989,949.75		United States	Aaa	No	B2	B	Loan
Aspen Dental Management Inc Subtotal		\$3,989,949.75							
Attachmate Corporation									
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50		United States	Aaa	No	B2	B	Loan
Attachmate Corporation Subtotal		\$6,132,812.50							
Blue Coat Systems Inc									
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	\$5,586,000.00		United States	Aaa	No	B2	B+	Loan
Blue Coat Systems Inc Subtotal		\$5,586,000.00							
Compucom Systems Inc									
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	\$4,800,000.00		United States	Aaa	No	B2	B+	Loan
Compucom Systems Inc Subtotal		\$4,800,000.00							
Deltek Inc									
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00		United States	Aaa	No	B3	B	Loan
Deltek Inc Subtotal		\$4,650,000.00							
DG FastChannel Inc									
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61		United States	Aaa	No	B1	B	Loan
DG FastChannel Inc Subtotal		\$2,992,012.61							
EIG Investors Corp									
EIG Investors Corp - 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 American Payment Systems									
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	\$1,000,000.00		United States	Aaa	No	B2	B	Loan
First American Payment Systems Subtotal		\$1,000,000.00							
First Data Corp									
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00		United States	Aaa	No	B3	B	Loan
First Data Corp Subtotal		\$4,000,000.00							
Global Tel Link Corp									
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_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	B2	B	Loan

		Hoffmaster Group Inc Subtotal	\$1,989,976.45						
Infor (US) Inc									
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$3,000,000.00		United States	Aaa	No	B2	B	Loan
		Infor (US) Inc Subtotal	\$3,000,000.00						
Integra Telecom Holdings Inc									
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47		United States	Aaa	No	B3	B	Loan
		Integra Telecom Holdings Inc Subtotal	\$6,383,673.47						
Jackson Hewitt Inc									
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00		United States	Aaa	No	BBB	BBB	Loan
		Jackson Hewitt Inc Subtotal	\$4,800,000.00						
MModal Inc									
MModal Inc - Term B Loan	MMODAL_BTL	\$4,000,000.00		United States	Aaa	No	B2	B+	Loan
		MModal Inc Subtotal	\$4,000,000.00						
NAB Holdings LLC									
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,962,500.00		United States	Aaa	No	B1	BB-	Loan
		NAB Holdings LLC Subtotal	\$2,962,500.00						
National Healing Corporation									
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,769,733.68		United States	Aaa	No	B2	B	Loan
		National Healing Corporation Subtotal	\$4,769,733.68						
National Vision Inc									
National Vision Inc - Term Loan	NTLVISN_TL	\$3,990,000.00		United States	Aaa	No	B2	B+	Loan
		National Vision Inc Subtotal	\$3,990,000.00						
New Breed Inc									
New Breed Inc - Term Loan	NEWBREDINC_TL	\$4,000,000.00		United States	Aaa	No	B2	B	Loan
		New Breed Inc Subtotal	\$4,000,000.00						
NexTag Inc									
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13		United States	Aaa	No	B1	B+	Loan
		NexTag Inc Subtotal	\$4,735,135.13						
Pegasus Solutions Inc									
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87		United States	Aaa	No	BBB	BBB	Loan
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00		United States	Aaa	No	BBB	BBB	Loan
		Pegasus Solutions Inc Subtotal	\$3,927,489.87						
Presidio Inc									
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00		United States	Aaa	No	B1	B+	Loan
		Presidio Inc Subtotal	\$3,500,000.00						
Radnet Management Inc									
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$4,000,000.00		United States	Aaa	No	B2	B	Loan
		Radnet Management Inc Subtotal	\$4,000,000.00						
Roundy's Supermarkets Inc									
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94		United States	Aaa	No	B2	B	Loan

Roundy's Supermarkets Inc Subtotal		\$3,989,974.94							
Rovi Solutions Corp									
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	United States	Aaa	No	Ba3	BB-	Loan	
Rovi Solutions Corp Subtotal		\$2,992,481.20							
Six3 Systems Inc									
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	United States	Aaa	No	B2	B+	Loan	
Six3 Systems Inc Subtotal		\$4,800,000.00							
SkillSoft Corporation									
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$997,500.00	United States	Aaa	No	B2	B	Loan	
SkillSoft Corporation Subtotal		\$997,500.00							
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							
Trinet HR Corporation									
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	United States	Aaa	No	B1	B	Loan	
Trinet HR Corporation Subtotal		\$4,000,000.00							
UniTek Global Services Inc									
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	United States	Aaa	No	B2	B+	Loan	
UniTek Global Services Inc Subtotal		\$2,992,500.00							
US Ft Holdco Inc									
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,800,000.00	United States	Aaa	No	B2	B	Loan	
US Ft Holdco Inc Subtotal		\$4,800,000.00							
Vision Solutions Inc									
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	United States	Aaa	No	Caa1	B+	Loan	
Vision Solutions Inc Subtotal		\$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		\$132,795,418.90							

Portfolio Assets: Country Information

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Principal Balance	% of APB
United States									
	Aaa	AA+	ABB Con-Cise Optical Group LLC - Term Loan	Loan	ABBCONCSE_TL	No		\$1,500,000.00	1.1296%
	Aaa	AA+	Aspen Dental Management Inc - Replacement Term Loan	Loan	ASPNDN_RPLCTL	No		\$3,989,949.75	3.0046%
	Aaa	AA+	Attachmate Corporation - First Lien Term Loan	Loan	ATTCHMTE_FL	No		\$6,132,812.50	4.6182%
	Aaa	AA+	Blue Coat Systems Inc - Term Loan	Loan	BLUECOATSY_TL	No		\$5,586,000.00	4.2065%
	Aaa	AA+	Compucom Systems Inc - First Lien Term Loan	Loan	COMPUSYS_FLTL	No		\$4,800,000.00	3.6146%
	Aaa	AA+	Deltek Inc - First Lien Term Loan	Loan	DELTEKINC_TLB	No		\$4,650,000.00	3.5016%
	Aaa	AA+	DG FastChannel Inc - Initial Term Loan	Loan	DGFSTCHNL_TLB	No		\$2,992,012.61	2.2531%
	Aaa	AA+	EIG Investors Corp - Original Term Loan Refinancing Loan	Loan	EIGINVST_OTLR	No		\$5,586,000.00	4.2065%
	Aaa	AA+	First American Payment Systems - First Lien Term Loan	Loan	1STAMPYMT_FL	No		\$1,000,000.00	0.7530%
	Aaa	AA+	First Data Corp - Extended 2017 Dollar Term	Loan	FRSTD_TL	No		\$4,000,000.00	3.0122%
	Aaa	AA+	Global Tel Link Corp - Replacement Term Loan	Loan	GLBLTLNK_RTL	No		\$1,950,248.76	1.4686%
	Aaa	AA+	Hoffmaster Group Inc - First Lien Term Loan	Loan	HOFFMSTRGP_TL	No		\$1,989,976.45	1.4985%
	Aaa	AA+	Infor (US) Inc - Tranche B-2 Term Loan	Loan	LWSNSFTW_TRB2	No		\$3,000,000.00	2.2591%
	Aaa	AA+	Integra Telecom Holdings Inc - Term Loan	Loan	INTGRATLCM_TL	No		\$6,383,673.47	4.8071%
	Aaa	AA+	Jackson Hewitt Inc - Senior Secured Term Loan	Loan	JCKSNHWT_SSTL	No		\$4,800,000.00	3.6146%
	Aaa	AA+	MModal Inc - Term B Loan	Loan	MMODAL_BTL	No		\$4,000,000.00	3.0122%
	Aaa	AA+	NAB Holdings LLC - Term Loan	Loan	NABHOLDNG_TL	No		\$2,962,500.00	2.2309%
	Aaa	AA+	National Healing Corporation - First Lien Term B Loan	Loan	NATLHEAL_FLTL	No		\$4,769,733.68	3.5918%
	Aaa	AA+	National Vision Inc - Term Loan	Loan	NTLVISN_TL	No		\$3,990,000.00	3.0046%
	Aaa	AA+	New Breed Inc - Term Loan	Loan	NEWBREDINC_TL	No		\$4,000,000.00	3.0122%
	Aaa	AA+	NexTag Inc - Term Loan	Loan	NEXTAGINC_TL	No		\$4,735,135.13	3.5657%
	Aaa	AA+	Pegasus Solutions Inc - Term Loan Non-PIK	Loan	PEGASUSSOL_TL	No		\$3,927,489.87	2.9575%
	Aaa	AA+	Pegasus Solutions Inc - Term Loan PIK	Loan	PEGASUS_TLPK	No		\$0.00	0.0000%
	Aaa	AA+	Presidio Inc - New Term Loan	Loan	PRESIDIO_FLTL	No		\$3,500,000.00	2.6356%
	Aaa	AA+	Radnet Management Inc - Tranche B Term Loan	Loan	RADNTMGNE_TLB	No		\$4,000,000.00	3.0122%
	Aaa	AA+	Roundy's Supermarkets Inc - Tranche B Term Loan	Loan	77999V9T1	No		\$3,989,974.94	3.0046%
	Aaa	AA+	Rovi Solutions Corp - Tranche B-2 Loan	Loan	ROVISOL_TB2L	No		\$2,992,481.20	2.2535%
	Aaa	AA+	Six3 Systems Inc - Term Loan	Loan	SIX3SYTM_TLB	No		\$4,800,000.00	3.6146%
	Aaa	AA+	SkillSoft Corporation - New Term Loan	Loan	SKILLSFT_NTL	No		\$997,500.00	0.7512%
	Aaa	AA+	SourceHOV LLC - Second Lien Term Loan	Loan	SOURCEHOV_SL	No		\$6,400,000.00	4.8194%
	Aaa	AA+	Trinet HR Corporation - Term B Loan	Loan	TRINETGRP_TLB	No		\$4,000,000.00	3.0122%
	Aaa	AA+	UniTek Global Services Inc - New Incremental Term Loan	Loan	UNITKGLB_NITL	No		\$2,992,500.00	2.2535%
	Aaa	AA+	US Ft Holdco Inc - Replacement Term Loan	Loan	USFTHD_RPLCET	No		\$4,800,000.00	3.6146%
	Aaa	AA+	Vision Solutions Inc - Second Lien Term Loan	Loan	VISNSOLT_SLTL	No		\$5,600,000.00	4.2170%
	Aaa	AA+	Web.com Group Inc - First Lien Term Loan	Loan	WEBCOMGP_FLTL	No		\$1,977,430.56	1.4891%
							United States Subtotal	\$132,795,418.90	100.0000%
							Grand Total	\$132,795,418.90	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-Nov-2012
Reinvestment End Date	25-Aug-2016
Collateral Principal Amount	\$162,063,997.92
20% of Collateral Principal Amount	\$32,412,799.58
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	\$32,412,799.58
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
BB Con-Cise Optical Group LLC - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,500,000.00		B	B		B		B
Espen Dental Management Inc - Replacement Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,989,949.75		B	B		B		B
Attachmate Corporation - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$6,132,812.50			B		B		B
Blue Coat Systems Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$5,586,000.00		BB-	B+		B+		B+
Compucom Systems Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,800,000.00		B+	B+		B+	NM	B+
Corbett Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,650,000.00			B		B	NM	B
CG FastChannel Inc - Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,992,012.61		B+	B+		B+	NEG	B
CG Investors Corp - Original Term Loan Refinancing Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$5,586,000.00			B		B		B
First American Payment Systems - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,000,000.00		B	B		B		B
First Data Corp - Extended 2017 Dollar Term	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00		B+	B		B		B
Global Tel Link Corp - Replacement Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,950,248.76		B	B		B		B
HomeMaster Group Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,989,976.45		B	B		B		B
Infocor (US) Inc - Tranche B-2 Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,000,000.00		B+	B		B		B
Integra Telecom Holdings Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$6,383,673.47		B-	B		B	NM	B
Jackson Hewitt Inc - Senior Secured Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$4,800,000.00	Shadow			BBB	BBB		BBB
Limodal Inc - Term B Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00		BB-	B+		B+		B+
LAB 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+
New Breed Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00		B	B		B		B
NextTag Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,735,135.13		BB-	BB-		BB-	NEG	B+
Regasus Solutions Inc - Term Loan Non-PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$3,927,489.87	Per Clause (iii)(b)	NR	NR	BBB	BBB		***
Regasus Solutions Inc - Term Loan PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$0.00	Per Clause (iii)(b)	NR	NR	BBB	BBB		***
Residio Inc - New Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,500,000.00		B+	B+		B+		B+
Radnet Management Inc - Tranche B Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00		B+	B		B		B
Roundy's Supermarkets Inc - Tranche B Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,989,974.94		B+	B		B	NM	B
Scovi Solutions Corp - Tranche B-2 Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,992,481.20		BB	BB-		BB-		BB-
Six3 Systems Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,800,000.00		B+	B+		B+		B+
SkilSoft Corporation - New Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$997,500.00			B		B	NM	B
SourceHOV LLC - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$6,400,000.00		B-	B+		B+		B+
Sprint HR Corporation - Term B Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$4,000,000.00				B	B		B
UnitTek Global Services Inc - New Incremental Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,992,500.00		B	B+		B+		B+
US Ft Holdco Inc - Replacement Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,800,000.00			B		B		B
Vision Solutions Inc - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$5,600,000.00		B-	B+		B+		B+
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							\$132,795,418.90							

Portfolio Assets: Rating Upgrade Downgrade

Issuer	AssetID	Asset	Upgrade	Downgrade
S&P				
NexTag Inc	4-374296	Term Loan	\$0.00	\$4,735,135.13
		S&P Subtotal	\$0.00	\$4,735,135.13
		Grand Total	\$0.00	\$4,735,135.13

Portfolio Assets: Weighted Average Rating Factor

Weighted Average Moody's Rating Factor

3118

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00	B2	2,720.00	\$4,080,000,000.00
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	\$3,989,949.75	B2	2,720.00	\$10,852,663,320.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,132,812.50	B2	2,720.00	\$16,681,250,000.00
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	\$5,586,000.00	B2	2,720.00	\$15,193,920,000.00
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	\$4,800,000.00	B2	2,720.00	\$13,056,000,000.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00	B3	3,490.00	\$16,228,500,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,992,012.61	B1	2,220.00	\$6,642,267,994.20
EIG Investors Corp - Original Term Loan Refinancing Loan	EIGINVST_OTLR	\$5,586,000.00	B2	2,720.00	\$15,193,920,000.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00	B3	3,490.00	\$13,960,000,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKR_TL	\$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	\$3,000,000.00	B2	2,720.00	\$8,160,000,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,383,673.47	B3	3,490.00	\$22,279,020,410.30
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00	***	***	***
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
New Breed Inc - Term Loan	NEWBREDINC_TL	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	B1	2,220.00	\$10,511,999,988.60
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,927,489.87	***	***	***
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	***	***	***
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,500,000.00	B1	2,220.00	\$7,770,000,000.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,989,974.94	B2	2,720.00	\$10,852,731,836.80
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,992,481.20	Ba3	1,766.00	\$5,284,721,799.20
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	B2	2,720.00	\$13,056,000,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$997,500.00	B2	2,720.00	\$2,713,200,000.00
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	Caa2	6,500.00	\$41,600,000,000.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	B1	2,220.00	\$8,880,000,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,992,500.00	B2	2,720.00	\$8,139,600,000.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,800,000.00	B2	2,720.00	\$13,056,000,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	Caa1	4,770.00	\$26,712,000,000.00
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		\$132,795,418.90			\$414,055,013,528.10

Portfolio Assets: Section 5.1 (g)

Collateral		
Aggregate Principal Balance of Collateral Obligations (Excluding Defaults)	\$132,795,418.90	
Plus:		
Principal Proceeds	\$29,268,579.03	
Collateral Principal Amount		\$162,063,997.92
Plus:		
Market Value of Defaulted Obligations	\$0.00	
Numerator		\$162,063,997.92
Aggregate Outstanding Amount Class A-1 Notes		\$88,000,000.00
Outcome:		184.2%
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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	
	\$162,063,997.92	\$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	FRSTD_TL	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	GLBLTLNKR_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	\$39,350.30	\$207,794.62
National Healing Corporation - First Lien Term B Loan	LIBOR Interest	NATLHEAL_FLTL	28-Sep-2012	\$99.12	\$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
Presidio Inc - New Term Loan	LIBOR Interest	PRESIDIO_FLTL	04-Oct-2012	\$11,340.28	\$322,303.20
SourceHOV LLC - Second Lien Term Loan	LIBOR Interest	SOURCEHOV_SL	15-Oct-2012	\$59,733.33	\$382,036.54
Blue Coat Systems Inc - Second Lien Term Loan	Amendment Fee	BLUECOAT_SLTL	16-Oct-2012	\$156,428.57	\$538,465.11
Blue Coat Systems Inc - Second Lien Term Loan	LIBOR Interest	BLUECOAT_SLTL	16-Oct-2012	\$89,946.43	\$628,411.54
Roundy's Supermarkets Inc - Tranche B Term Loan	LIBOR Interest	77999V9T1	17-Oct-2012	\$16,971.06	\$645,382.60
Attachmate Corporation - First Lien Term Loan	LIBOR Interest	ATTCHMTE_FL	23-Oct-2012	\$75,339.90	\$720,722.49
First Data Corp - Extended 2017 Dollar Term	LIBOR Interest	FRSTD_TL	24-Oct-2012	\$16,084.21	\$736,806.70
DG FastChannel Inc - Initial Term Loan	LIBOR Interest	DGFSTCHNL_TLB	29-Oct-2012	\$14,814.62	\$751,621.32
Rovi Solutions Corp - Tranche B-2 Loan	LIBOR Interest	ROVISOL_TB2L	29-Oct-2012	\$10,307.44	\$761,928.76
Integra Telecom Holdings Inc - Term Loan	LIBOR Interest	INTGRATLCM_TL	31-Oct-2012	\$27,410.20	\$789,338.96
NAB Holdings LLC - Term Loan	LIBOR Interest	NABHOLDNG_TL	31-Oct-2012	\$19,444.44	\$808,783.40
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	31-Oct-2012	\$48,766.67	\$857,550.07
Web.com Group Inc - First Lien Term Loan	LIBOR Interest	WEBCOMGP_FLTL	31-Oct-2012	\$12,688.51	\$870,238.58

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
	Bank of New York Cash Reserves		01-Nov-2012	\$31.09	\$870,269.67
	Bank of New York Cash Reserves		01-Nov-2012	\$510.22	\$870,779.89
	Bank of New York Cash Reserves		01-Nov-2012	\$0.17	\$870,780.06
New Breed Inc - Term Loan	Tax withholding	NEWBREDINC_TL	01-Nov-2012	(\$3,733.33)	\$867,046.73
New Breed Inc - Term Loan	LIBOR Interest	NEWBREDINC_TL	01-Nov-2012	\$13,333.33	\$880,380.07

TICC CLO 2012-1 LLC - Interest Collection Account Subtotal \$880,380.07

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	GLBLTLNKN_RTL	28-Sep-2012	\$49,751.24	\$188,926.14
Hoffmaster Group Inc - First Lien Term Loan	Prime Paydown	HOFFMSTRGP_TL	28-Sep-2012	\$5,011.77	\$193,937.91
Integra Telecom Holdings Inc - Term Loan	LIBOR Paydown	INTGRATLCM_TL	28-Sep-2012	\$16,326.53	\$210,264.44
NAB Holdings LLC - Term Loan	LIBOR Paydown	NABHOLDNG_TL	28-Sep-2012	\$37,500.00	\$247,764.44
National Healing Corporation - First Lien Term B Loan	LIBOR Paydown	NATLHEAL_FLTL	28-Sep-2012	\$12,014.44	\$259,778.89
National Vision Inc - Term Loan	LIBOR Paydown	NTLVISN_TL	28-Sep-2012	\$10,000.00	\$269,778.89
NexTag Inc - Term Loan	LIBOR Paydown	NEXTAGINC_TL	28-Sep-2012	\$64,864.87	\$334,643.75
Pegasus Solutions Inc - Term Loan Non-PIK	LIBOR Paydown	PEGASUSSOL_TL	28-Sep-2012	\$65,829.06	\$400,472.82
Pegasus Solutions Inc - Term Loan PIK	LIBOR Paydown	PEGASUS_TLPK	28-Sep-2012	\$235.15	\$400,707.96
Roundy's Supermarkets Inc - Tranche B Term Loan	LIBOR Paydown	77999V9T1	28-Sep-2012	\$10,025.06	\$410,733.03
Rovi Solutions Corp - Tranche B-2 Loan	LIBOR Paydown	ROVISOL_TB2L	28-Sep-2012	\$7,518.80	\$418,251.82
UniTek Global Services Inc - New Incremental Term Loan	LIBOR Paydown	UNITKGLB_NITL	28-Sep-2012	\$7,500.00	\$425,751.82
Web.com Group Inc - First Lien Term Loan	LIBOR Paydown	WEBCOMGP_FLTL	28-Sep-2012	\$22,569.44	\$448,321.27
Blue Coat Systems Inc - Second Lien Term Loan	LIBOR Paydown	BLUECOAT_SLTL	16-Oct-2012	\$5,214,285.71	\$5,662,606.98

TICC CLO 2012-1 LLC - Principal Collection Account Subtotal \$5,662,606.98

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	Principal (Buy)	ATTCHMTE_FL	23-Aug-2012	(\$6,250,000.00)	(\$6,270,000.00)
Attachmate Corporation - First Lien Term Loan	Upfront Fee (Buy)	ATTCHMTE_FL	23-Aug-2012	(\$9,375.00)	(\$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	Principal (Buy)	HOFFMSTRGP_TL	23-Aug-2012	(\$1,994,988.22)	\$100,852,208.21
Hoffmaster Group Inc - First Lien Term Loan	Upfront Fee (Buy)	HOFFMSTRGP_TL	23-Aug-2012	\$4,987.47	\$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

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
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	Principal (Buy)	UNITKGLB_NITL	17-Sep-2012	(\$3,000,000.00)	\$96,072,985.54
UniTek Global Services Inc - New Incremental Term Loan	Upfront Fee (Buy)	UNITKGLB_NITL	17-Sep-2012	\$90,000.00	\$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	Upfront Fee (Buy)	PEGASUS_TLPK	19-Sep-2012	\$334.05	\$92,369,647.61
Pegasus Solutions Inc - Term Loan PIK	Principal (Buy)	PEGASUS_TLPK	19-Sep-2012	(\$6,681.07)	\$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	Misc Fee	NABHOLDNG_TL	21-Sep-2012	(\$303.06)	\$85,504,234.46
NAB Holdings LLC - Term Loan	ClearPar Subtrade Fee	NABHOLDNG_TL	21-Sep-2012	(\$19.00)	\$85,504,215.46
NAB Holdings LLC - Term Loan	Delayed Compensation	NABHOLDNG_TL	21-Sep-2012	\$9,333.34	\$85,513,548.80
Global Tel Link Corp - Replacement Term Loan	Principal (Buy)	GLBLTLLNK_RTL	24-Sep-2012	(\$2,000,000.00)	\$83,513,548.80
Global Tel Link Corp - Replacement Term Loan	Upfront Fee (Buy)	GLBLTLLNK_RTL	24-Sep-2012	(\$15,000.00)	\$83,498,548.80
Global Tel Link Corp - Replacement Term Loan	ClearPar Subtrade Fee	GLBLTLLNK_RTL	24-Sep-2012	(\$19.00)	\$83,498,529.80
Global Tel Link Corp - Replacement Term Loan	Delayed Compensation	GLBLTLLNK_RTL	24-Sep-2012	\$1,666.67	\$83,500,196.47
Global Tel Link Corp - Replacement Term Loan	Cost of Carry	GLBLTLLNK_RTL	24-Sep-2012	(\$61.20)	\$83,500,135.27
MModal Inc - Term B Loan	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	ClearPar Subtrade Fee	MMODAL_BTL	24-Sep-2012	(\$19.00)	\$79,525,116.27
MModal Inc - Term B Loan	Delayed Compensation	MMODAL_BTL	24-Sep-2012	\$12,750.00	\$79,537,866.27
MModal Inc - Term B Loan	misc fee	MMODAL_BTL	24-Sep-2012	(\$419.81)	\$79,537,446.46
Presidio Inc - New Term Loan	Upfront Fee (Buy)	PRESIDIO_FLTL	24-Sep-2012	\$1,250.00	\$79,538,696.46
Presidio Inc - New Term Loan	Principal (Buy)	PRESIDIO_FLTL	24-Sep-2012	(\$500,000.00)	\$79,038,696.46
Presidio Inc - New Term Loan	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

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
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
First Data Corp - Extended 2017 Dollar Term	Principal (Buy)	FRSTDT_ETL	03-Oct-2012	(\$1,000,000.00)	\$74,130,240.14
First Data Corp - Extended 2017 Dollar Term	Upfront Fee (Buy)	FRSTDT_ETL	03-Oct-2012	\$10,000.00	\$74,140,240.14
First Data Corp - Extended 2017 Dollar Term	ClearPar Subtrade Fee	FRSTDT_ETL	03-Oct-2012	(\$19.00)	\$74,140,221.14
First Data Corp - Extended 2017 Dollar Term	Delayed Compensation	FRSTDT_ETL	03-Oct-2012	\$2,904.17	\$74,143,125.31
First Data Corp - Extended 2017 Dollar Term	Cost of Carry	FRSTDT_ETL	03-Oct-2012	(\$119.85)	\$74,143,005.46
Aspen Dental Management Inc - Replacement Term Loan	Upfront Fee (Buy)	ASPNDN_RPLCTL	12-Oct-2012	(\$24,937.17)	\$74,118,068.28
Aspen Dental Management Inc - Replacement Term Loan	Principal (Buy)	ASPNDN_RPLCTL	12-Oct-2012	(\$3,989,949.75)	\$70,128,118.53
Aspen Dental Management Inc - Replacement Term Loan	Economic Benefit	ASPNDN_RPLCTL	12-Oct-2012	(\$62.81)	\$70,128,055.72
Aspen Dental Management Inc - Replacement Term Loan	ClearPar Subtrade Fee	ASPNDN_RPLCTL	12-Oct-2012	(\$19.00)	\$70,128,036.72
Aspen Dental Management Inc - Replacement Term Loan	Cost of Carry	ASPNDN_RPLCTL	12-Oct-2012	(\$362.56)	\$70,127,674.16
Aspen Dental Management Inc - Replacement Term Loan	Delayed Compensation	ASPNDN_RPLCTL	12-Oct-2012	\$11,639.31	\$70,139,313.47
New Breed Inc - Term Loan	Upfront Fee (Buy)	NEWBREDINC_TL	12-Oct-2012	\$40,000.00	\$70,179,313.47
New Breed Inc - Term Loan	Principal (Buy)	NEWBREDINC_TL	12-Oct-2012	(\$4,000,000.00)	\$66,179,313.47
New Breed Inc - Term Loan	ClearPar Subtrade Fee	NEWBREDINC_TL	12-Oct-2012	(\$19.00)	\$66,179,294.47
Deltek Inc - First Lien Term Loan	Upfront Fee (Buy)	DELTEKINC_TLB	16-Oct-2012	\$35,000.00	\$66,214,294.47
Deltek Inc - First Lien Term Loan	Principal (Buy)	DELTEKINC_TLB	16-Oct-2012	(\$3,500,000.00)	\$62,714,294.47
Deltek Inc - First Lien Term Loan	ClearPar Subtrade Fee	DELTEKINC_TLB	16-Oct-2012	(\$19.00)	\$62,714,275.47
Deltek Inc - First Lien Term Loan	Upfront Fee (Buy)	DELTEKINC_TLB	17-Oct-2012	(\$5,750.00)	\$62,708,525.47
Deltek Inc - First Lien Term Loan	Principal (Buy)	DELTEKINC_TLB	17-Oct-2012	(\$1,150,000.00)	\$61,558,525.47
Deltek Inc - First Lien Term Loan	ClearPar Subtrade Fee	DELTEKINC_TLB	17-Oct-2012	(\$19.00)	\$61,558,506.47
Jackson Hewitt Inc - Senior Secured Term Loan	Upfront Fee (Buy)	JCKSNHWT_SSTL	17-Oct-2012	\$192,000.00	\$61,750,506.47
Jackson Hewitt Inc - Senior Secured Term Loan	Principal (Buy)	JCKSNHWT_SSTL	17-Oct-2012	(\$4,800,000.00)	\$56,950,506.47
Jackson Hewitt Inc - Senior Secured Term Loan	ClearPar Subtrade Fee	JCKSNHWT_SSTL	17-Oct-2012	(\$19.00)	\$56,950,487.47
SkillSoft Corporation - New Term Loan	Principal (Buy)	SKILLSFT_NTL	22-Oct-2012	(\$997,500.00)	\$55,952,987.47
SkillSoft Corporation - New Term Loan	ClearPar Subtrade Fee	SKILLSFT_NTL	22-Oct-2012	(\$19.00)	\$55,952,968.47
SkillSoft Corporation - New Term Loan	Economic Benefit	SKILLSFT_NTL	22-Oct-2012	\$12.50	\$55,952,980.97
SkillSoft Corporation - New Term Loan	Misc Fee	SKILLSFT_NTL	22-Oct-2012	\$4,987.50	\$55,957,968.47
Compucom Systems Inc - First Lien Term Loan	Principal (Buy)	COMPUSYS_FLTL	23-Oct-2012	(\$4,800,000.00)	\$51,157,968.47
Compucom Systems Inc - First Lien Term Loan	Upfront Fee (Buy)	COMPUSYS_FLTL	23-Oct-2012	\$48,000.00	\$51,205,968.47
Compucom Systems Inc - First Lien Term Loan	ClearPar Subtrade Fee	COMPUSYS_FLTL	23-Oct-2012	(\$19.00)	\$51,205,949.47
Radnet Management Inc - Tranche B Term Loan	Upfront Fee (Buy)	RADNTMGNE_TLB	23-Oct-2012	\$10,000.00	\$51,215,949.47
Radnet Management Inc - Tranche B Term Loan	Principal (Buy)	RADNTMGNE_TLB	23-Oct-2012	(\$1,000,000.00)	\$50,215,949.47
Radnet Management Inc - Tranche B Term Loan	ClearPar Subtrade Fee	RADNTMGNE_TLB	23-Oct-2012	(\$19.00)	\$50,215,930.47
US Ft Holdco Inc - Replacement Term Loan	Principal (Buy)	USFTHD_RPLCET	24-Oct-2012	(\$4,800,000.00)	\$45,415,930.47
US Ft Holdco Inc - Replacement Term Loan	ClearPar Subtrade Fee	USFTHD_RPLCET	24-Oct-2012	(\$19.00)	\$45,415,911.47
First American Payment Systems - First Lien Term Loan	Upfront Fee (Buy)	1STAMRPYMT_FL	25-Oct-2012	\$10,000.00	\$45,425,911.47
First American Payment Systems - First Lien Term Loan	Principal (Buy)	1STAMRPYMT_FL	25-Oct-2012	(\$1,000,000.00)	\$44,425,911.47
First American Payment Systems - First Lien Term Loan	ClearPar Subtrade Fee	1STAMRPYMT_FL	25-Oct-2012	(\$19.00)	\$44,425,892.47
Six3 Systems Inc - Term Loan	Upfront Fee (Buy)	SIX3SYTM_TLB	26-Oct-2012	\$48,000.00	\$44,473,892.47
Six3 Systems Inc - Term Loan	Principal (Buy)	SIX3SYTM_TLB	26-Oct-2012	(\$4,800,000.00)	\$39,673,892.47
Six3 Systems Inc - Term Loan	ClearPar Subtrade Fee	SIX3SYTM_TLB	26-Oct-2012	(\$19.00)	\$39,673,873.47
ABB Con-Cise Optical Group LLC - Term Loan	Upfront Fee (Buy)	ABBCONCSE_TL	31-Oct-2012	\$15,000.00	\$39,688,873.47
ABB Con-Cise Optical Group LLC - Term Loan	Principal (Buy)	ABBCONCSE_TL	31-Oct-2012	(\$1,500,000.00)	\$38,188,873.47
ABB Con-Cise Optical Group LLC - Term Loan	ClearPar Subtrade Fee	ABBCONCSE_TL	31-Oct-2012	(\$19.00)	\$38,188,854.47
Infor (US) Inc - Tranche B-2 Term Loan	Upfront Fee (Buy)	LWSNSFTW_TRB2	01-Nov-2012	(\$17,500.00)	\$38,171,354.47
Infor (US) Inc - Tranche B-2 Term Loan	Principal (Buy)	LWSNSFTW_TRB2	01-Nov-2012	(\$2,000,000.00)	\$36,171,354.47
Infor (US) Inc - Tranche B-2 Term Loan	Delayed Compensation	LWSNSFTW_TRB2	01-Nov-2012	\$4,666.67	\$36,176,021.14
Infor (US) Inc - Tranche B-2 Term Loan	Misc Fee	LWSNSFTW_TRB2	01-Nov-2012	(\$190.00)	\$36,175,831.14

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Infor (US) Inc - Tranche B-2 Term Loan	ClearPar Subtrade Fee	LWSNSFTW_TRB2	01-Nov-2012	(\$19.00)	\$36,175,812.14
Radnet Management Inc - Tranche B Term Loan	Upfront Fee (Buy)	RADNTMGNE_TLB	01-Nov-2012	(\$22,500.00)	\$36,153,312.14
Radnet Management Inc - Tranche B Term Loan	Principal (Buy)	RADNTMGNE_TLB	01-Nov-2012	(\$3,000,000.00)	\$33,153,312.14
Radnet Management Inc - Tranche B Term Loan	ClearPar Subtrade Fee	RADNTMGNE_TLB	01-Nov-2012	(\$19.00)	\$33,153,293.14
Trinet HR Corporation - Term B Loan	Upfront Fee (Buy)	TRINETGRP_TLB	01-Nov-2012	\$20,000.00	\$33,173,293.14
Trinet HR Corporation - Term B Loan	Principal (Buy)	TRINETGRP_TLB	01-Nov-2012	(\$4,000,000.00)	\$29,173,293.14
Blue Coat Systems Inc - Term Loan	Upfront Fee (Buy)	BLUECOATSY_TL	02-Nov-2012	\$18,670.12	\$29,191,963.26
Blue Coat Systems Inc - Term Loan	Principal (Buy)	BLUECOATSY_TL	02-Nov-2012	(\$3,734,023.89)	\$25,457,939.37
Blue Coat Systems Inc - Term Loan	Principal (Buy)	BLUECOATSY_TL	02-Nov-2012	(\$1,851,976.11)	\$23,605,963.26
Blue Coat Systems Inc - Term Loan	ClearPar Subtrade Fee	BLUECOATSY_TL	02-Nov-2012	(\$19.00)	\$23,605,944.26
Blue Coat Systems Inc - Term Loan	ClearPar Subtrade Fee	BLUECOATSY_TL	02-Nov-2012	(\$19.00)	\$23,605,925.26
Blue Coat Systems Inc - Term Loan	Economic Benefit	BLUECOATSY_TL	02-Nov-2012	\$46.79	\$23,605,972.05

TICC CLO 2012-1 LLC - Ramp-Up Account Subtotal \$23,605,972.05